

Lyxor Index Fund

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 117.500

Unaudited semi-annual report
as at April 30, 2023

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

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Organisation and Administration

Registered Office

Arendt Services SA
9, rue de Bitbourg,
L-1273 Luxembourg
Luxembourg

Board of Directors of the Company

Chairman:

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

Directors:

Gregory BERTHIER
91-93, boulevard Pasteur
75015 Paris
France

Charles GIRALDEZ
91-93, boulevard Pasteur
75015 Paris
France

Matthieu GUIGNARD
91-93, boulevard Pasteur
75015 Paris
France

Management Company

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

Investment Manager

For the Sub-Funds Lyxor Index Fund - Lyxor Alpha
Plus Fund
Lyxor Asset Management
Tour Société Générale,
17, cours Valmy,
92800 Puteaux
France

Depositary and Paying Agent

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

Administrative agent

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

Corporate and Domiciliary Agent

Arendt Services S.A.
9, rue de Bitbourg,
L-1273 Luxembourg
Luxembourg

Sponsor

Société Générale
29, boulevard Haussmann,
75009 Paris
France

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

Organisation and Administration (continued)

Registrar Agent

Arendt Services SA
9, Rue de Bitbourg,
L - 1273 Luxembourg
Grand Duchy of Luxembourg

Cabinet de révision agréé

Deloitte Audit
20, boulevard de Kockelscheuer,
L-1821 Luxembourg
Luxembourg

Legal Advisor

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

Information to the Shareholders

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

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

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

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

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

The Company has been established for an undetermined period.

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) EUR	Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) EUR	Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		5 170 202 156	296 260 860	243 706 315
Net unrealised profit/ (loss)		525 598 981	61 389 253	(13 768 320)
Securities portfolio at market value	2	5 695 801 137	357 650 113	229 937 995
Cash at bank	2	65 080 041	7 026 426	1 735 863
Receivable for Fund shares issued		-	-	1 103 773
Receivable for securities sold		-	-	1 104 569
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	57 155 171
Dividends receivable, net		18 377 558	1 062 492	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	2 335 258
Swaps at market value	2.8, 9	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	69 616	-	744 675
Unrealised appreciation on financial futures contracts	2.7, 7	2 373 350	275 310	-
Other assets		1 751 262	234 336	37 308
		5 783 453 324	366 248 677	294 154 612
LIABILITIES				
Bank Overdraft		16 148 712	397	1 648
Payable for Fund shares redeemed		-	-	1 103 825
Payable for securities purchased		-	-	1 104 570
Payable on swaps		-	-	-
Payable on spot exchange		-	-	57 323 403
Management fees payable	3	640 561	40 506	57 416
Taxe d'abonnement payable	6	-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	187 262	-	-
Other liabilities		149 052	6 557	665 111
		17 125 587	47 460	60 255 973
TOTAL NET ASSETS		5 766 327 737	366 201 217	233 898 639

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		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
	Notes	USD	USD	EUR
ASSETS				
Securities portfolio at cost		156 711 925	83 197 645	57 134 240
Net unrealised profit/ (loss)		(4 517 444)	1 418 191	12 902 477
Securities portfolio at market value	2	152 194 481	84 615 836	70 036 717
Cash at bank	2	1 661 128	9 039	211 147
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	696 114	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		321 898	-	78 355
Bank interest receivable		-	-	-
Interest receivable on bonds		2 148 678	659 930	-
Swaps at market value	2.8, 9	-	84 868 766	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	853 350	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	6 550
Other assets		289	-	-
		157 179 824	170 849 685	70 332 769
LIABILITIES				
Bank Overdraft		1 299	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	696 114	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	72 660	18 106	43 335
Taxe d'abonnement payable	6	-	-	-
Swaps at market value	2.8, 9	-	85 275 767	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	207 437	-	-
Other liabilities		742 153	-	700
		1 023 549	85 989 987	44 035
TOTAL NET ASSETS		156 156 275	84 859 698	70 288 734

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
ASSETS				
Securities portfolio at cost		207 033 163	222 169 796	111 377 193
Net unrealised profit/ (loss)		3 485 371	15 154 303	280 048
Securities portfolio at market value	2	210 518 534	237 324 099	111 657 241
Cash at bank	2	728 481	325 959	7 618
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	3 620 604
Receivable on swaps		-	-	681 824
Receivable on spot exchange		-	-	-
Dividends receivable, net		390 060	1 206 205	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	1 073 468
Swaps at market value	2.8, 9	-	-	111 985 001
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	33 740	23 790	-
Other assets		293 720	418 460	-
		211 964 535	239 298 513	229 025 756
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	4 302 428
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	153 442	179 802	53 122
Taxe d'abonnement payable	6	-	-	-
Swaps at market value	2.8, 9	-	-	112 730 708
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Other liabilities		7 228	16 575	-
		160 670	196 377	117 086 258
TOTAL NET ASSETS		211 803 865	239 102 136	111 939 498

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF USD
ASSETS				
Securities portfolio at cost		64 151 747	169 279 931	49 340 159
Net unrealised profit/ (loss)		1 680 891	(5 613 755)	516 695
Securities portfolio at market value	2	65 832 638	163 666 176	49 856 854
Cash at bank	2	241 941	505 313	1 975
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 483 163	-	3 325 794
Receivable on swaps		-	-	3 380 499
Receivable on spot exchange		804 631	-	-
Dividends receivable, net		217 543	156 419	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	2 324 379	434 227
Swaps at market value	2.8, 9	-	-	50 511 211
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	9 900	-	-
Other assets		-	-	-
		68 589 816	166 652 287	107 510 560
LIABILITIES				
Bank Overdraft		17 798	-	104
Payable for Fund shares redeemed		1 513 775	-	-
Payable for securities purchased		15 916	-	3 380 499
Payable on swaps		-	-	3 325 794
Payable on spot exchange		807 386	-	-
Management fees payable	3	21 064	65 421	21 532
Taxe d'abonnement payable	6	-	-	-
Swaps at market value	2.8, 9	-	-	50 291 081
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Other liabilities		1 752	3 809	-
		2 377 691	69 230	57 019 010
TOTAL NET ASSETS		66 212 125	166 583 057	50 491 550

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 FTSE EPRA/NAREIT Global Developed UCITS ETF EUR
ASSETS				
Securities portfolio at cost		161 606 078	1 603 762 414	129 526 058
Net unrealised profit/ (loss)		941 449	173 422 221	4 668 154
Securities portfolio at market value	2	162 547 527	1 777 184 635	134 194 212
Cash at bank	2	85 748	166	2 361
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		465 480	-	5 922 562
Receivable on swaps		543 080	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	22
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	162 446 400	1 774 229 291	135 707 729
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		326 088 235	3 551 414 092	275 826 886
LIABILITIES				
Bank Overdraft		1 990	-	1 546
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		543 080	-	5 352 445
Payable on swaps		465 480	-	570 117
Payable on spot exchange		-	-	-
Management fees payable	3	76 021	561 588	97 149
Taxe d'abonnement payable	6	-	7 438	-
Swaps at market value	2.8, 9	162 547 527	1 777 184 635	134 194 212
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Other liabilities		9 864	-	-
		163 643 962	1 777 753 661	140 215 469
TOTAL NET ASSETS		162 444 273	1 773 660 431	135 611 417

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF EUR
ASSETS				
Securities portfolio at cost		30 921 566	24 299 014	181 819 753
Net unrealised profit/ (loss)		(273 904)	1 079 911	22 945 043
Securities portfolio at market value	2	30 647 662	25 378 925	204 764 796
Cash at bank	2	10 372	16 645	4 152
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	746 093	3 085 804
Receivable on swaps		-	275 904	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	695 236
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	30 954 950	25 718 726	204 793 878
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		61 612 984	52 136 293	413 343 866
LIABILITIES				
Bank Overdraft		1 541	16 126	1 637
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	641 209	-
Payable on swaps		-	380 789	3 781 040
Payable on spot exchange		-	-	-
Management fees payable	3	15 481	11 727	88 886
Taxe d'abonnement payable	6	-	-	-
Swaps at market value	2.8, 9	30 647 662	25 378 925	204 764 796
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Other liabilities		2 031	-	-
		30 666 715	26 428 776	208 636 359
TOTAL NET ASSETS		30 946 269	25 707 517	204 707 507

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF EUR
ASSETS				
Securities portfolio at cost		710 248 268	40 479 526	63 803 026
Net unrealised profit/ (loss)		1 574 811	4 697 743	5 176 362
Securities portfolio at market value	2	711 823 079	45 177 269	68 979 388
Cash at bank	2	286 148	10 164	6 866
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		5 722 905	450 889	820 230
Receivable on swaps		72	253 120	767 207
Receivable on spot exchange		-	-	-
Dividends receivable, net		17 530	203 693	47 862
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	709 934 669	45 490 280	69 879 706
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		37 831	-	-
		1 427 822 234	91 585 415	140 501 259
LIABILITIES				
Bank Overdraft		675	7 183	32
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	704 010	767 207
Payable on swaps		5 722 905	203 693	868 092
Payable on spot exchange		-	-	-
Management fees payable	3	316 921	24 067	44 081
Taxe d'abonnement payable	6	-	-	-
Swaps at market value	2.8, 9	711 823 079	45 177 269	68 979 388
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Other liabilities		28 362	-	-
		717 891 942	46 116 222	70 658 800
TOTAL NET ASSETS		709 930 292	45 469 193	69 842 459

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF EUR
ASSETS				
Securities portfolio at cost		29 062 237	354 049 754	105 311 345
Net unrealised profit/ (loss)		434 460	35 793 092	4 190 005
Securities portfolio at market value	2	29 496 697	389 842 846	109 501 350
Cash at bank	2	1 170	23 032	8 030
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 339 418	9 635 984	3 626 674
Receivable on swaps		972 543	7 995 173	5 069 359
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	1 372 579	29 340
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	29 750 542	396 823 193	108 991 994
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		61 560 370	805 692 807	227 226 747
LIABILITIES				
Bank Overdraft		440	340	7 318
Payable for Fund shares redeemed		-	4 963 617	2 238 608
Payable for securities purchased		972 543	3 031 556	3 285 549
Payable on swaps		1 339 418	11 008 564	3 201 217
Payable on spot exchange		-	-	-
Management fees payable	3	8 818	184 213	27 570
Taxe d'abonnement payable	6	-	-	-
Swaps at market value	2.8, 9	29 496 697	389 842 846	109 501 350
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Other liabilities		-	-	-
		31 817 916	409 031 136	118 261 612
TOTAL NET ASSETS		29 742 454	396 661 671	108 965 135

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF EUR
ASSETS				
Securities portfolio at cost		17 072 188	135 725 197	42 889 291
Net unrealised profit/ (loss)		460 285	8 609 916	5 127 382
Securities portfolio at market value	2	17 532 473	144 335 113	48 016 673
Cash at bank	2	3 757	11 134	12 643
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	297 550
Receivable on swaps		-	454 797	339 413
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	502 559	294 080
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	17 638 786	146 156 440	48 129 343
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		35 175 016	291 460 043	97 089 702
LIABILITIES				
Bank Overdraft		3 520	8 493	11 853
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	454 797	339 413
Payable on swaps		-	502 559	591 630
Payable on spot exchange		-	-	-
Management fees payable	3	7 824	69 222	24 829
Taxe d'abonnement payable	6	-	-	-
Swaps at market value	2.8, 9	17 532 473	144 335 113	48 016 673
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Other liabilities		-	-	-
		17 543 817	145 370 184	48 984 398
TOTAL NET ASSETS		17 631 199	146 089 859	48 105 304

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF EUR
ASSETS				
Securities portfolio at cost		115 070 643	46 774 971	71 621 417
Net unrealised profit/ (loss)		88 801	2 873 395	1 268 670
Securities portfolio at market value	2	115 159 444	49 648 366	72 890 087
Cash at bank	2	17 614	3 541	821
Receivable for Fund shares issued		-	1 104 716	-
Receivable for securities sold		1 495 735	-	559 761
Receivable on swaps		19	1 416 865	430 797
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	261 668	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	114 849 694	49 916 807	73 011 209
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		231 522 506	102 351 963	146 892 675
LIABILITIES				
Bank Overdraft		6 903	276	520
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	1 416 865	430 797
Payable on swaps		1 495 735	1 366 384	559 761
Payable on spot exchange		-	-	-
Management fees payable	3	52 953	22 741	33 387
Taxe d'abonnement payable	6	-	-	-
Swaps at market value	2.8, 9	115 159 444	49 648 366	72 890 087
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Other liabilities		4 630	-	-
		116 719 665	52 454 632	73 914 552
TOTAL NET ASSETS		114 802 841	49 897 331	72 978 123

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF EUR
ASSETS				
Securities portfolio at cost		669 753 889	455 615 310	26 579 577
Net unrealised profit/ (loss)		118 759 612	33 710 432	461 770
Securities portfolio at market value	2	788 513 501	489 325 742	27 041 347
Cash at bank	2	98 090	36 022	1 190
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		21 178 533	3 967 060	371 541
Receivable on swaps		16 091 567	2 224 735	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		2 900 799	1 227 367	73 000
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	778 896 463	491 910 443	27 405 550
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		1 607 678 953	988 691 369	54 892 628
LIABILITIES				
Bank Overdraft		8 783	10 892	480
Payable for Fund shares redeemed		6 012 090	-	-
Payable for securities purchased		24 428 969	2 224 735	-
Payable on swaps		9 729 840	5 194 427	444 541
Payable on spot exchange		-	-	-
Management fees payable	3	431 055	257 231	13 009
Taxe d'abonnement payable	6	-	-	-
Swaps at market value	2.8, 9	788 513 501	489 325 742	27 041 347
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Other liabilities		-	-	-
		829 124 238	497 013 027	27 499 377
TOTAL NET ASSETS		778 554 715	491 678 342	27 393 251

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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	Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		279 567 192	75 368 856	149 663 351
Net unrealised profit/ (loss)		10 016 664	(3 233 201)	(14 364 561)
Securities portfolio at market value	2	289 583 856	72 135 655	135 298 790
Cash at bank	2	14 787	247 033	356 981
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 524 982	5 560	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	104 960	39 550
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 9	287 522 471	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	8 514	12 400
Other assets		-	-	-
		579 646 096	72 501 722	135 707 721
LIABILITIES				
Bank Overdraft		5 938	80 396	81 144
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		2 524 982	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	185 072	51 434	96 681
Taxe d'abonnement payable	6	-	-	-
Swaps at market value	2.8, 9	289 583 856	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Other liabilities		-	1 438	1 440
		292 299 848	133 268	179 265
TOTAL NET ASSETS		287 346 248	72 368 454	135 528 456

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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	Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		165 684 121	360 197 064	57 312 174
Net unrealised profit/ (loss)		(11 214 887)	(73 985 871)	(6 461 449)
Securities portfolio at market value	2	154 469 234	286 211 193	50 850 725
Cash at bank	2	306 444	1 292 021	177 243
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	794
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		65 672	238 580	47 710
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	13 181	49 356	8 121
Other assets		-	-	-
		154 854 531	287 791 150	51 084 593
LIABILITIES				
Bank Overdraft		26 926	208 537	13 497
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	113 525	211 308	36 283
Taxe d'abonnement payable	6	-	-	-
Swaps at market value	2.8, 9	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	-
Other liabilities		1 346	2 952	170
		141 797	422 797	49 950
TOTAL NET ASSETS		154 712 734	287 368 353	51 034 643

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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	Combined USD
ASSETS				
Securities portfolio at cost		184 186 337	106 278 431	14 394 756 860
Net unrealised profit/ (loss)		666 902	631 307	1 034 668 658
Securities portfolio at market value	2	184 853 239	106 909 738	15 429 425 518
Cash at bank	2	1 053 541	10 084	89 383 295
Receivable for Fund shares issued		-	-	2 323 379
Receivable for securities sold		104	1 545 173	79 880 872
Receivable on swaps		-	738 424	46 233 225
Receivable on spot exchange		-	-	57 959 802
Dividends receivable, net		403 168	-	33 341 150
Bank interest receivable		-	-	24
Interest receivable on bonds		-	962 675	10 291 991
Swaps at market value	2.8, 9	-	107 812 472	6 663 016 608
Unrealised appreciation on forward foreign exchange contracts	2.6, 8	-	-	1 674 881
Unrealised appreciation on financial futures contracts	2.7, 7	47 939	-	3 144 276
Other assets		-	-	3 057 709
		186 357 991	217 978 566	22 419 732 730
LIABILITIES				
Bank Overdraft		205 513	-	18 571 381
Payable for Fund shares redeemed		-	-	17 206 204
Payable for securities purchased		-	2 283 598	61 461 443
Payable on swaps		-	-	58 209 292
Payable on spot exchange		-	-	58 130 789
Management fees payable	3	87 053	52 800	4 938 572
Taxe d'abonnement payable	6	-	-	8 212
Swaps at market value	2.8, 9	-	107 872 413	6 665 447 068
Unrealised depreciation on forward foreign exchange contracts	2.6, 8	-	-	414 174
Other liabilities		7 760	-	1 676 726
		300 326	110 208 811	6 886 063 861
TOTAL NET ASSETS		186 057 665	107 769 755	15 533 668 869

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
Net assets at the beginning of the year		4 616 422 874	288 826 740	158 167 732
INCOME				
Dividends, net	2	80 398 935	5 100 707	-
Interest on Bonds, net	2	-	-	-
Bank interest		50 664	2 810	41 661
Other income	2	2 170 498	38 833	4 598
		82 620 097	5 142 350	46 259
EXPENSES				
Management fees	3	1 828 815	115 107	160 654
Taxe d'abonnement	6	-	-	-
Interest and bank charges		84 730	381	16 859
Transaction costs	2	2 418 941	65 584	37 707
Other expenses	2	89 455	354	1 491
		4 421 941	181 426	216 711
Net investment income/ (loss)		78 198 156	4 960 924	(170 452)
Net realised gains/ (losses) on				
- securities sold	2	(79 305 119)	5 784 625	(603 933)
- currencies	2	279 585	(3 895)	(2 014 776)
- forward foreign exchange contracts	2, 8	805 535	-	7 274 329
- financial futures contracts	2, 7	843 886	344 835	-
- swaps	2, 9	-	-	-
		(77 376 113)	6 125 565	4 655 620
Net realised result for the year		822 043	11 086 489	4 485 168
Change in net unrealised profit/ (loss) on				
- securities		702 903 066	52 988 866	20 209 925
- forward foreign exchange contracts	2, 8	(18 347)	-	410 896
- financial futures contracts	2, 7	-	236 065	-
- swaps	2, 9	-	-	-
		702 884 719	53 224 931	20 620 821
Result of operations		703 706 762	64 311 420	25 105 989
Movements in capital				
Subscriptions		477 244 980	25 489 392	125 056 108
Redemptions		(30 491 016)	(11 387 339)	(68 693 756)
		446 753 964	14 102 053	56 362 352
Dividend paid	11	(555 863)	(1 038 996)	(2 868 717)
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		5 766 327 737	366 201 217	236 767 356

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
Net assets at the beginning of the year		127 528 970	105 464 333	57 225 280
INCOME				
Dividends, net	2	23 722	-	507 500
Interest on Bonds, net	2	5 180 557	884 732	-
Bank interest		57 804	14 929	2 338
Other income	2	7 865	-	16 674
		5 269 948	899 661	526 512
EXPENSES				
Management fees	3	230 979	58 691	123 333
Taxe d'abonnement	6	-	-	-
Interest and bank charges		3 531	1 080	59
Transaction costs	2	47 521	-	22 151
Other expenses	2	12 135	-	-
		294 166	59 771	145 543
Net investment income/ (loss)		4 975 782	839 890	380 969
Net realised gains/ (losses) on				
- securities sold	2	(5 868 167)	(2 975 420)	(34 034)
- currencies	2	(64 691)	38	(813)
- forward foreign exchange contracts	2, 8	5 967 911	-	-
- financial futures contracts	2, 7	-	-	32 420
- swaps	2, 9	-	2 248 224	-
		35 053	(727 158)	(2 427)
Net realised result for the year		5 010 835	112 732	378 542
Change in net unrealised profit/ (loss) on				
- securities		9 271 133	7 402 182	11 119 538
- forward foreign exchange contracts	2, 8	220 248	-	-
- financial futures contracts	2, 7	-	-	6 190
- swaps	2, 9	-	(315 718)	-
		9 491 381	7 086 464	11 125 728
Result of operations		14 502 216	7 199 196	11 504 270
Movements in capital				
Subscriptions		167 600 900	20 473 555	8 068 401
Redemptions		(149 180 637)	(46 444 892)	(6 509 217)
		18 420 263	(25 971 337)	1 559 184
Dividend paid	11	(4 295 174)	(939 559)	-
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		156 156 275	85 752 633	70 288 734

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
Net assets at the beginning of the year		191 065 265	259 613 668	117 020 221
INCOME				
Dividends, net	2	2 054 795	4 513 943	722 344
Interest on Bonds, net	2	-	-	1 575 822
Bank interest		17 286	11 015	242 686
Other income	2	166 263	220 864	1 641
		2 238 344	4 745 822	2 542 493
EXPENSES				
Management fees	3	460 730	579 666	164 986
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		8 433	6 775	1 265
Transaction costs	2	134 721	187 367	-
Other expenses	2	-	25 200	-
		603 884	799 008	166 251
Net investment income/ (loss)		1 634 460	3 946 814	2 376 242
Net realised gains/ (losses) on				
- securities sold	2	(318 321)	1 644 031	966 199
- currencies	2	(123)	(8 190)	-
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	214 630	261 253	-
- swaps	2, 9	-	-	(1 552 639)
		(103 814)	1 897 094	(586 440)
Net realised result for the year		1 530 646	5 843 908	1 789 802
Change in net unrealised profit/ (loss) on				
- securities		24 334 145	32 299 283	1 821 066
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	32 780	12 478	-
- swaps	2, 9	-	-	657 234
		24 366 925	32 311 761	2 478 300
Result of operations		25 897 571	38 155 669	4 268 102
Movements in capital				
Subscriptions		92 277 408	90 745 578	34 969 992
Redemptions		(97 436 379)	(146 598 670)	(44 318 817)
		(5 158 971)	(55 853 092)	(9 348 825)
Dividend paid	11	-	(2 814 109)	-
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		211 803 865	239 102 136	111 939 498

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF USD
Net assets at the beginning of the year		52 200 851	135 814 049	27 020 394
INCOME				
Dividends, net	2	860 930	35 144	8 962
Interest on Bonds, net	2	-	2 832 387	419 612
Bank interest		4 509	13 765	4 870
Other income	2	15 662	-	2 522
		881 101	2 881 296	435 966
EXPENSES				
Management fees	3	60 868	190 750	54 388
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		673	27 008	9 989
Transaction costs	2	22 174	7 152	-
Other expenses	2	1 606	2 163	-
		85 321	227 073	64 377
Net investment income/ (loss)		795 780	2 654 223	371 589
Net realised gains/ (losses) on				
- securities sold	2	(205 999)	(6 769 881)	(939 891)
- currencies	2	5 715	-	(13)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	47 479	-	-
- swaps	2, 9	-	-	2 068 572
		(152 805)	(6 769 881)	1 128 668
Net realised result for the year		642 975	(4 115 658)	1 500 257
Change in net unrealised profit/ (loss) on				
- securities		8 090 071	11 179 363	2 995 394
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	(3 298)	-	-
- swaps	2, 9	-	-	602 266
		8 086 773	11 179 363	3 597 660
Result of operations		8 729 748	7 063 705	5 097 917
Movements in capital				
Subscriptions		9 760 646	132 449 508	22 550 129
Redemptions		(4 479 120)	(108 744 205)	(4 176 890)
		5 281 526	23 705 303	18 373 239
Dividend paid	11	-	-	-
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		66 212 125	166 583 057	50 491 550

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
Net assets at the beginning of the year		145 009 685	1 980 767 257	25 935 944
INCOME				
Dividends, net	2	714	13 562 810	136
Interest on Bonds, net	2	-	-	-
Bank interest		2 207	8	23
Other income	2	6 285	-	-
		9 206	13 562 818	159
EXPENSES				
Management fees	3	226 247	462 531	3 746
<i>Taxe d'abonnement</i>	6	-	1 988	-
Interest and bank charges		1 978	-	175
Transaction costs	2	11 468	-	-
Other expenses	2	-	-	-
		239 693	464 519	3 921
Net investment income/ (loss)		(230 487)	13 098 299	(3 762)
Net realised gains/ (losses) on				
- securities sold	2	11 190 113	(30 338 544)	(1 125 065)
- currencies	2	(159 761)	40 666	17 448
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(6 288 892)	(193 395 418)	578 642
		4 741 460	(223 693 296)	(528 975)
Net realised result for the year		4 510 973	(210 594 997)	(532 737)
Change in net unrealised profit/ (loss) on				
- securities		7 763 054	136 258 999	1 971 738
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(1 066 367)	47 334 822	(236 456)
		6 696 687	183 593 821	1 735 282
Result of operations		11 207 660	(27 001 176)	1 202 545
Movements in capital				
Subscriptions		14 231 276	1 391 364 795	-
Redemptions		(6 718 860)	(1 571 470 445)	(27 138 489)
		7 512 416	(180 105 650)	(27 138 489)
Dividend paid	11	(1 285 488)	-	-
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		162 444 273	1 773 660 431	-

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
Net assets at the beginning of the year		144 028 762	28 483 852	24 868 173
INCOME				
Dividends, net	2	-	36	937
Interest on Bonds, net	2	-	-	-
Bank interest		2 901	8 483	19 790
Other income	2	-	3 781	-
		2 901	12 300	20 727
EXPENSES				
Management fees	3	306 052	46 839	36 197
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		5 601	51	1 072
Transaction costs	2	-	2 674	-
Other expenses	2	-	-	-
		311 653	49 564	37 269
Net investment income/ (loss)		(308 752)	(37 264)	(16 542)
Net realised gains/ (losses) on				
- securities sold	2	(12 339 723)	(66 211)	1 694 132
- currencies	2	91 699	82	4 665
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(6 661 917)	2 302 888	(1 239 536)
		(18 909 941)	2 236 759	459 261
Net realised result for the year		(19 218 693)	2 199 495	442 719
Change in net unrealised profit/ (loss) on				
- securities		11 462 955	2 965 563	1 239 161
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	614 680	333 324	592 112
		12 077 635	3 298 887	1 831 273
Result of operations		(7 141 058)	5 498 382	2 273 992
Movements in capital				
Subscriptions		15 053 177	4 063 105	1 713 414
Redemptions		(14 258 054)	(7 091 478)	(3 122 305)
		795 123	(3 028 373)	(1 408 891)
Dividend paid	11	(2 071 410)	(7 592)	(25 757)
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		135 611 417	30 946 269	25 707 517

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
Net assets at the beginning of the year		197 551 097	685 901 026	49 635 833
INCOME				
Dividends, net	2	1 934 233	1 468	475 880
Interest on Bonds, net	2	-	-	-
Bank interest		2 743	28 703	10 571
Other income	2	-	113 358	-
		1 936 976	143 529	486 451
EXPENSES				
Management fees	3	270 993	1 026 812	68 640
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		10 317	3 377	1 041
Transaction costs	2	-	47 590	-
Other expenses	2	-	-	-
		281 310	1 077 779	69 681
Net investment income/ (loss)		1 655 666	(934 250)	416 770
Net realised gains/ (losses) on				
- securities sold	2	1 204 324	52 229 964	809 796
- currencies	2	22 105	28 711	(31 670)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(2 637 584)	(28 495 934)	883 499
		(1 411 155)	23 762 741	1 661 625
Net realised result for the year		244 511	22 828 491	2 078 395
Change in net unrealised profit/ (loss) on				
- securities		21 586 301	53 612 880	4 232 585
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(1 613 692)	(5 727 884)	748 733
		19 972 609	47 884 996	4 981 318
Result of operations		20 217 120	70 713 487	7 059 713
Movements in capital				
Subscriptions		58 649 090	155 852 158	35 421 739
Redemptions		(71 414 785)	(202 340 630)	(46 622 943)
		(12 765 695)	(46 488 472)	(11 201 204)
Dividend paid	11	(295 015)	(195 749)	(25 149)
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		204 707 507	709 930 292	45 469 193

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
Net assets at the beginning of the year		68 463 682	14 618 271	496 811 780
INCOME				
Dividends, net	2	186 492	2 605	3 645 301
Interest on Bonds, net	2	-	-	-
Bank interest		3 182	1 396	22 173
Other income	2	-	-	-
		189 674	4 001	3 667 474
EXPENSES				
Management fees	3	147 510	17 644	575 406
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		1 378	1 801	8 863
Transaction costs	2	-	-	-
Other expenses	2	-	-	-
		148 888	19 445	584 269
Net investment income/ (loss)		40 786	(15 444)	3 083 205
Net realised gains/ (losses) on				
- securities sold	2	2 060 144	957 413	15 355 080
- currencies	2	40 210	12 490	(43 909)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(3 068 997)	319 470	(33 500 943)
		(968 643)	1 289 373	(18 189 772)
Net realised result for the year		(927 857)	1 273 929	(15 106 567)
Change in net unrealised profit/ (loss) on				
- securities		5 944 125	58 178	27 919 418
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	1 024 955	11 851	4 908 808
		6 969 080	70 029	32 828 226
Result of operations		6 041 223	1 343 958	17 721 659
Movements in capital				
Subscriptions		140 020 240	27 784 820	130 769 422
Redemptions		(144 648 276)	(13 996 413)	(248 208 350)
		(4 628 036)	13 788 407	(117 438 928)
Dividend paid	11	(34 410)	(8 182)	(432 840)
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		69 842 459	29 742 454	396 661 671

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
Net assets at the beginning of the year		38 452 018	17 108 304	111 284 761
INCOME				
Dividends, net	2	124 596	3 211	985 869
Interest on Bonds, net	2	-	-	-
Bank interest		8 897	4 458	13 637
Other income	2	-	-	-
		133 493	7 669	999 506
EXPENSES				
Management fees	3	66 161	22 127	193 144
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		810	523	1 914
Transaction costs	2	-	-	-
Other expenses	2	-	-	-
		66 971	22 650	195 058
Net investment income/ (loss)		66 522	(14 981)	804 448
Net realised gains/ (losses) on				
- securities sold	2	1 255 343	914 750	5 014 347
- currencies	2	2 865	8 247	104 171
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	5 913 686	3 201 253	6 433 143
		7 171 894	4 124 250	11 551 661
Net realised result for the year		7 238 416	4 109 269	12 356 109
Change in net unrealised profit/ (loss) on				
- securities		3 652 057	806 980	9 292 204
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(471 834)	232 520	2 353 697
		3 180 223	1 039 500	11 645 901
Result of operations		10 418 639	5 148 769	24 002 010
Movements in capital				
Subscriptions		75 939 502	14 351 295	37 721 903
Redemptions		(15 744 996)	(18 926 795)	(26 869 187)
		60 194 506	(4 575 500)	10 852 716
Dividend paid	11	(100 028)	(50 374)	(49 628)
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		108 965 135	17 631 199	146 089 859

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
Net assets at the beginning of the year		51 026 383	120 839 457	46 588 983
INCOME				
Dividends, net	2	566 048	853	555 995
Interest on Bonds, net	2	-	-	-
Bank interest		24 222	2 295	934
Other income	2	-	11 266	-
		590 270	14 414	556 929
EXPENSES				
Management fees	3	70 314	164 207	69 155
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		380	1 559	937
Transaction costs	2	-	5 993	-
Other expenses	2	-	-	-
		70 694	171 759	70 092
Net investment income/ (loss)		519 576	(157 345)	486 837
Net realised gains/ (losses) on				
- securities sold	2	1 837 118	10 747 711	1 541 634
- currencies	2	1 832	634	15 849
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(1 149 785)	9 724 847	2 627 914
		689 165	20 473 192	4 185 397
Net realised result for the year		1 208 741	20 315 847	4 672 234
Change in net unrealised profit/ (loss) on				
- securities		3 909 287	5 276 088	3 141 750
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	(123 556)	(1 318 045)	211 691
		3 785 731	3 958 043	3 353 441
Result of operations		4 994 472	24 273 890	8 025 675
Movements in capital				
Subscriptions		18 370 372	3 661 098	7 971 643
Redemptions		(26 221 819)	(33 893 310)	(12 599 960)
		(7 851 447)	(30 232 212)	(4 628 317)
Dividend paid	11	(64 104)	(78 294)	(89 010)
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		48 105 304	114 802 841	49 897 331

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
Net assets at the beginning of the year		58 093 370	991 939 277	552 002 225
INCOME				
Dividends, net	2	-	7 369 125	3 596 104
Interest on Bonds, net	2	-	-	-
Bank interest		954	46 014	11 536
Other income	2	-	-	-
		954	7 415 139	3 607 640
EXPENSES				
Management fees	3	97 046	1 526 822	891 314
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		1 373	26 774	22 073
Transaction costs	2	-	-	-
Other expenses	2	-	600	-
		98 419	1 554 196	913 387
Net investment income/ (loss)		(97 465)	5 860 943	2 694 253
Net realised gains/ (losses) on				
- securities sold	2	1 189 268	25 369 343	65 620 833
- currencies	2	5 972	91 579	158 717
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	5 506 903	112 388 085	(75 862 169)
		6 702 143	137 849 007	(10 082 619)
Net realised result for the year		6 604 678	143 709 950	(7 388 366)
Change in net unrealised profit/ (loss) on				
- securities		4 121 649	54 053 742	20 972 048
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	-
- swaps	2, 9	87 820	(16 605 605)	2 891 881
		4 209 469	37 448 137	23 863 929
Result of operations		10 814 147	181 158 087	16 475 563
Movements in capital				
Subscriptions		45 618 862	140 466 518	278 677 195
Redemptions		(41 548 256)	(534 760 929)	(354 914 793)
		4 070 606	(394 294 411)	(76 237 598)
Dividend paid	11	-	(248 238)	(561 848)
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		72 978 123	778 554 715	491 678 342

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
Net assets at the beginning of the year		27 843 906	250 603 789	58 705 769
INCOME				
Dividends, net	2	73 046	-	313 053
Interest on Bonds, net	2	-	-	-
Bank interest		403	23 260	7 468
Other income	2	-	-	10 813
		73 449	23 260	331 334
EXPENSES				
Management fees	3	41 829	535 895	146 796
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		566	14 152	5 536
Transaction costs	2	-	-	16 548
Other expenses	2	-	-	800
		42 395	550 047	169 680
Net investment income/ (loss)		31 054	(526 787)	161 654
Net realised gains/ (losses) on				
- securities sold	2	1 209 739	4 999 152	(975 301)
- currencies	2	17 669	(582 387)	331
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	13 423
- swaps	2, 9	(772 737)	6 468 240	-
		454 671	10 885 005	(961 547)
Net realised result for the year		485 725	10 358 218	(799 893)
Change in net unrealised profit/ (loss) on				
- securities		1 670 664	20 799 843	6 132 211
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	-	-	12 709
- swaps	2, 9	432 628	(1 587 263)	-
		2 103 292	19 212 580	6 144 920
Result of operations		2 589 017	29 570 798	5 345 027
Movements in capital				
Subscriptions		2 009 602	62 461 622	8 317 658
Redemptions		(5 021 078)	(55 289 961)	-
		(3 011 476)	7 171 661	8 317 658
Dividend paid	11	(28 196)	-	-
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		27 393 251	287 346 248	72 368 454

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
Net assets at the beginning of the year		112 659 468	171 208 951	276 297 392
INCOME				
Dividends, net	2	291 430	4 642 835	1 283 209
Interest on Bonds, net	2	-	-	-
Bank interest		6 570	17 068	29 256
Other income	2	16 549	30 430	39 605
		314 549	4 690 333	1 352 070
EXPENSES				
Management fees	3	272 911	349 497	633 433
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		5 201	6 927	3 777
Transaction costs	2	8 793	32 932	62 815
Other expenses	2	1 878	1 251	11 125
		288 783	390 607	711 150
Net investment income/ (loss)		25 766	4 299 726	640 920
Net realised gains/ (losses) on				
- securities sold	2	(4 836 716)	(11 490 981)	(7 745 632)
- currencies	2	9 249	(2 895)	(14 403)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	41 103	183 501	40 463
- swaps	2, 9	-	-	-
		(4 786 364)	(11 310 375)	(7 719 572)
Net realised result for the year		(4 760 598)	(7 010 649)	(7 078 652)
Change in net unrealised profit/ (loss) on				
- securities		20 794 379	22 924 815	(1 795 242)
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	42 627	(44 847)	40 183
- swaps	2, 9	-	-	-
		20 837 006	22 879 968	(1 755 059)
Result of operations		16 076 408	15 869 319	(8 833 711)
Movements in capital				
Subscriptions		10 918 668	3 024 918	27 604 633
Redemptions		(4 126 088)	(35 390 454)	(7 699 961)
		6 792 580	(32 365 536)	19 904 672
Dividend paid	11	-	-	-
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		135 528 456	154 712 734	287 368 353

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
Net assets at the beginning of the year		47 887 401	122 642 450	141 856 341
INCOME				
Dividends, net	2	1 020 071	1 411 252	144 034
Interest on Bonds, net	2	-	-	1 899 964
Bank interest		6 580	10 314	31 223
Other income	2	7 824	43 142	-
		1 034 475	1 464 708	2 075 221
EXPENSES				
Management fees	3	106 735	225 277	167 272
<i>Taxe d'abonnement</i>	6	-	-	-
Interest and bank charges		2 248	8 875	11 837
Transaction costs	2	5 475	43 056	-
Other expenses	2	1 661	1 471	-
		116 119	278 679	179 109
Net investment income/ (loss)		918 356	1 186 029	1 896 112
Net realised gains/ (losses) on				
- securities sold	2	(3 613 252)	(1 848 426)	567 474
- currencies	2	3 550	13 089	129
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	61 459	48 011	-
- swaps	2, 9	-	-	4 137 151
		(3 548 243)	(1 787 326)	4 704 754
Net realised result for the year		(2 629 887)	(601 297)	6 600 866
Change in net unrealised profit/ (loss) on				
- securities		10 488 887	22 909 153	6 620 226
- forward foreign exchange contracts	2, 8	-	-	-
- financial futures contracts	2, 7	(16 901)	60 988	-
- swaps	2, 9	-	-	(1 033 327)
		10 471 986	22 970 141	5 586 899
Result of operations		7 842 099	22 368 844	12 187 765
Movements in capital				
Subscriptions		1 108 100	47 296 686	29 315 071
Redemptions		(5 802 957)	(6 250 315)	(75 589 422)
		(4 694 857)	41 046 371	(46 274 351)
Dividend paid	11	-	-	-
Exchange differences on the net assets at April 30, 2022		-	-	-
Net assets at the end of the year		51 034 643	186 057 665	107 769 755

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
Net assets at the beginning of the year		14 394 140 418
INCOME		
Dividends, net	2	149 565 873
Interest on Bonds, net	2	13 251 528
Bank interest		869 438
Other income	2	3 214 417
		166 901 256
EXPENSES		
Management fees	3	13 815 842
<i>Taxe d'abonnement</i>	6	2 195
Interest and bank charges		334 893
Transaction costs	2	3 482 641
Other expenses	2	163 438
		17 799 009
Net investment income/ (loss)		149 102 247
Net realised gains/ (losses) on		
- securities sold	2	50 984 950
- currencies	2	(1 878 998)
- forward foreign exchange contracts	2, 8	14 131 551
- financial futures contracts	2, 7	2 308 953
- swaps	2, 9	(211 158 753)
		(145 612 297)
Net realised result for the year		3 489 950
Change in net unrealised profit/ (loss) on		
- securities		1 501 989 540
- forward foreign exchange contracts	2, 8	610 889
- financial futures contracts	2, 7	408 875
- swaps	2, 9	36 624 500
		1 539 633 804
Result of operations		1 543 123 754
Movements in capital		
Subscriptions		4 356 384 653
Redemptions		(4 737 007 908)
		(380 623 255)
Dividend paid	11	(19 209 999)
Exchange differences on the net assets at April 30, 2022		(3 762 049)
Net assets at the end of the year		15 533 668 869

Statistical information

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

	Currency	30/04/23	31/10/22	31/10/21
Class UCITS ETF Acc				
Number of shares		27 275 384.000	25 049 918.000	15 653 051.000
Net asset value per share	EUR	208.0625	181.2918	203.4147
Class UCITS ETF Monthly Hedged to EUR - Dist				
Number of shares		756 387.000	712 645.000	573 699.000
Net asset value per share	EUR	120.7642	105.3498	122.7599
Total Net Assets	EUR	5 766 327 737	4 616 422 874	3 254 488 663

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

	Currency	30/04/23	31/10/22	31/10/21
Class SE				
Number of shares		5 373.967	5 373.967	5 373.967
Net asset value per share	EUR	1 877.7249	1 537.9533	1 754.1915
Class UCITS ETF Acc				
Number of shares		657 273.000	580 943.000	516 953.000
Net asset value per share	EUR	230.8247	189.0573	215.6248
Class UCITS ETF Dist				
Number of shares		2 295 918.000	2 328 217.000	2 237 167.000
Net asset value per share	EUR	89.0256	73.3309	86.6528
Total Net Assets	EUR	366 201 217	288 826 740	314 751 723

Statistical information (continued)

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		2 790 604.000	1 361 000.000	100 000.000
Net asset value per share	USD	8.8803	8.1580	10.0387
Class Dist				
Number of shares		1 638 935.000	1 158 708.000	874 285.000
Net asset value per share	USD	92.0995	85.9340	109.3571
Class Monthly Hedged to EUR - Dist				
Number of shares		688 560.000	662 110.000	331 160.000
Net asset value per share	EUR	76.5249	72.5741	94.6383
Total Net Assets	USD	233 898 639	158 167 732	132 881 877

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		423 190.000	525 603.000	131 000.000
Net asset value per share	USD	9.3036	8.8059	10.1097
Class Dist				
Number of shares		1 013 736.000	789 979.000	1 036 449.000
Net asset value per share	USD	88.6021	85.9842	104.1278
Class Monthly Hedged to EUR - Dist				
Number of shares		783 899.000	783 146.000	971 898.000
Net asset value per share	EUR	72.1031	71.0247	88.0037
Total Net Assets	USD	156 156 275	127 528 970	208 227 881

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

	Currency	30/04/23	31/10/22	31/10/21
Class Dist				
Number of shares		499 522.000	634 503.000	738 200.000
Net asset value per share	USD	100.3568	99.0772	100.3215
Class Monthly Hedged to EUR - Dist				
Number of shares		351 100.000	481 100.000	450 100.000
Net asset value per share	EUR	89.5974	89.5897	92.2857
Total Net Assets	USD	84 859 698	105 464 333	122 127 026

Statistical information (continued)

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

	Currency	30/04/23	31/10/22	31/10/21
Class Dist				
Number of shares		411 323.000	404 116.000	366 327.000
Net asset value per share	EUR	170.8845	141.6060	181.7679
Total Net Assets	EUR	70 288 734	57 225 280	66 586 509

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

	Currency	30/04/23	31/10/22	31/10/21
Class Dist				
Number of shares		638 960.000	654 240.000	687 409.000
Net asset value per share	EUR	331.4821	292.0415	378.0707
Total Net Assets	EUR	211 803 865	191 065 265	259 889 247

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

	Currency	30/04/23	31/10/22	31/10/21
Class Dist				
Number of shares		2 021 100.000	2 544 623.000	3 239 129.000
Net asset value per share	EUR	118.3029	102.0244	117.4850
Total Net Assets	EUR	239 102 136	259 613 668	380 549 339

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

	Currency	30/04/23	31/10/22	31/10/21
Class Dist				
Number of shares		1 241 937.000	1 345 937.000	1 609 000.000
Net asset value per share	EUR	90.1329	86.9433	96.0814
Total Net Assets	EUR	111 939 498	117 020 221	154 595 080

Statistical information (continued)

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		4 809 363.000	4 402 798.000	4 320 798.000
Net asset value per share	USD	13.7673	11.8562	14.9002
Total Net Assets	USD	66 212 125	52 200 851	64 380 940

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		1 079 246.000	1 230 797.000	1 110 000.000
Net asset value per share	EUR	9.0198	8.5884	9.9710
Class Dist				
Number of shares		1 626 087.000	1 363 648.000	1 493 556.000
Net asset value per share	EUR	96.4575	91.8443	110.5695
Total Net Assets	EUR	166 583 057	135 814 049	176 209 670

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		321 374.000	339 719.000	484 600.000
Net asset value per share	USD	19.6237	17.9756	21.7091
Class Monthly Hedged to EUR - Acc				
Number of shares		2 125 750.000	1 175 356.000	1 249 902.000
Net asset value per share	EUR	18.8275	18.0032	21.0685
Total Net Assets	USD	50 491 550	27 020 394	40 994 821

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

	Currency	30/04/23	31/10/22	31/10/21
Class Dist				
Number of shares		10 775 875.000	10 266 366.000	9 299 035.000
Net asset value per share	EUR	15.0748	14.1247	17.2124
Total Net Assets	EUR	162 444 273	145 009 685	160 059 509

Statistical information (continued)

Lyxor Index Fund - Lyxor Smart Overnight Return

	Currency	30/04/23	31/10/22	31/10/21
Class IE				
Number of shares		108 515.572	188 426.390	183 084.273
Net asset value per share	EUR	988.4612	977.9910	979.9795
Class IG				
Number of shares		200.000	200.000	200.000
Net asset value per share	GBP	1 064.2299	1 045.2783	1 034.4000
Class IU				
Number of shares		20 899.432	79 402.134	122 355.732
Net asset value per share	USD	1 118.6955	1 094.1202	1 080.6674
Class UCITS ETF C-EUR				
Number of shares		8 069 183.000	8 580 755.000	6 883 540.000
Net asset value per share	EUR	98.8461	97.7991	97.9979
Class UCITS ETF C-GBP				
Number of shares		322 087.000	236 064.000	17 775.000
Net asset value per share	GBP	1 064.2299	1 045.2783	1 034.4000
Class UCITS ETF C-USD				
Number of shares		198 334.000	424 668.000	247 069.000
Net asset value per share	USD	1 118.6955	1 094.1202	1 080.6674
Class UCITS ETF D-EUR				
Number of shares		2 564 113.000	1 159 413.000	460 200.000
Net asset value per share	EUR	100.4839	99.4195	99.6217
Total Net Assets	EUR	1 773 660 431	1 980 767 257	1 263 715 241

Statistical information (continued)

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

	Currency	17/11/22	31/10/22	31/10/21
Class Dist				
Number of shares		875 763.000	925 907.000	756 994.000
Net asset value per share	EUR	29.2521	28.0113	46.5565
Total Net Assets	EUR	25 617 989	25 935 944	35 243 065

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

	Currency	30/04/23	31/10/22	31/10/21
Class Dist EUR				
Number of shares		2 764 816.000	2 512 408.000	2 495 970.000
Net asset value per share	EUR	38.1932	40.7826	48.1372
Class Dist USD				
Number of shares		1 963 911.000	2 548 311.000	2 416 810.000
Net asset value per share	USD	16.8722	16.1212	22.3006
Total Net Assets	EUR	135 611 417	144 028 762	166 721 910

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		310 811.000	351 256.000	657 502.000
Net asset value per share	EUR	77.9409	65.0905	77.4756
Class Dist				
Number of shares		58 401.000	58 401.000	56 850.000
Net asset value per share	EUR	115.0900	96.2378	117.8643
Total Net Assets	EUR	30 946 269	28 483 852	57 640 977

Statistical information (continued)

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		214 569.000	239 569.000	310 386.000
Net asset value per share	EUR	83.4689	75.9595	99.0721
Class Dist				
Number of shares		59 787.000	55 995.000	48 990.000
Net asset value per share	EUR	130.4240	119.1287	159.6416
Total Net Assets	EUR	25 707 517	24 868 173	38 571 451

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		1 405 721.000	1 515 768.000	1 319 887.000
Net asset value per share	EUR	100.1885	90.0017	99.2527
Class Dist				
Number of shares		433 853.000	459 993.000	462 599.000
Net asset value per share	EUR	147.2165	132.8918	149.1132
Total Net Assets	EUR	204 707 507	197 551 097	199 982 046

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		4 592 153.000	4 908 997.000	3 153 519.000
Net asset value per share	EUR	137.6840	124.3453	129.6346
Class Dist				
Number of shares		424 031.000	455 231.000	436 384.000
Net asset value per share	EUR	183.1561	165.8276	176.6159
Total Net Assets	EUR	709 930 292	685 901 026	485 877 827

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		442 305.000	564 184.000	654 613.000
Net asset value per share	EUR	90.5629	77.6916	93.0520

Statistical information (continued)

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

	Currency	30/04/23	31/10/22	31/10/21
Class Dist				
Number of shares		42 093.000	52 393.000	40 062.000
Net asset value per share	EUR	128.5897	110.7673	135.7582
Total Net Assets	EUR	45 469 193	49 635 833	66 351 841

Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		1 121 907.000	1 332 213.000	946 382.000
Net asset value per share	EUR	52.1619	45.1906	47.0742
Class Dist				
Number of shares		165 625.000	138 975.000	120 100.000
Net asset value per share	EUR	68.3570	59.4362	65.5423
Total Net Assets	EUR	69 842 459	68 463 682	52 421 811

Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		555 547.000	295 851.000	100 280.000
Net asset value per share	EUR	50.7417	44.7544	47.8180
Class Dist				
Number of shares		21 530.000	21 530.000	25 330.000
Net asset value per share	EUR	72.1339	63.9863	69.7797
Total Net Assets	EUR	29 742 454	14 618 271	6 562 715

Statistical information (continued)

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		6 562 420.000	8 590 062.000	8 299 678.000
Net asset value per share	EUR	56.2211	54.3814	44.2733
Class Dist				
Number of shares		333 431.000	363 731.000	382 431.000
Net asset value per share	EUR	83.1202	81.5761	69.1305
Total Net Assets	EUR	396 661 671	496 811 780	393 892 434

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		648 768.000	244 447.000	216 332.000
Net asset value per share	EUR	149.3386	118.4925	132.3515
Class Dist				
Number of shares		55 463.000	54 363.000	53 963.000
Net asset value per share	EUR	217.7851	174.5098	200.0197
Total Net Assets	EUR	108 965 135	38 452 018	39 425 536

Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		337 639.000	460 111.000	212 159.000
Net asset value per share	EUR	46.5427	33.7787	54.9525
Class Dist				
Number of shares		27 566.000	30 164.000	14 216.000
Net asset value per share	EUR	69.5254	51.9266	86.1374
Total Net Assets	EUR	17 631 199	17 108 304	12 883 200

Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		1 600 795.000	1 460 578.000	1 237 658.000
Net asset value per share	EUR	75.3843	61.9391	90.5808

Statistical information (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

	Currency	30/04/23	31/10/22	31/10/21
Class Dist				
Number of shares		261 202.000	259 802.000	318 410.000
Net asset value per share	EUR	97.3000	80.1292	118.2136
Total Net Assets	EUR	146 089 859	111 284 761	149 748 471

Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		1 265 288.000	1 491 576.000	2 113 889.000
Net asset value per share	EUR	35.4497	31.7314	33.9314
Class Dist				
Number of shares		60 416.000	75 416.000	158 829.000
Net asset value per share	EUR	53.8121	49.0152	54.3878
Total Net Assets	EUR	48 105 304	51 026 383	80 365 734

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		3 560 073.000	4 648 407.000	3 265 584.000
Net asset value per share	EUR	29.9289	24.1193	31.3271
Class Dist				
Number of shares		187 606.000	243 606.000	204 590.000
Net asset value per share	EUR	43.9940	35.8077	46.8213
Total Net Assets	EUR	114 802 841	120 839 457	111 880 642

Statistical information (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		633 999.000	709 945.000	870 790.000
Net asset value per share	EUR	65.2757	55.1085	60.3181
Class Dist				
Number of shares		76 670.000	78 770.000	96 670.000
Net asset value per share	EUR	111.0285	94.7689	108.2309
Total Net Assets	EUR	49 897 331	46 588 983	62 987 138

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		780 639.000	708 838.000	1 213 082.000
Net asset value per share	EUR	81.0244	69.0513	85.4348
Class Dist				
Number of shares		99 617.000	109 917.000	137 050.000
Net asset value per share	EUR	97.6465	83.2185	111.6478
Total Net Assets	EUR	72 978 123	58 093 370	118 940 841

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		34 300 231.000	52 726 412.000	64 776 007.000
Net asset value per share	EUR	21.9638	18.4721	20.3309
Class Dist				
Number of shares		722 611.000	605 901.000	360 700.000
Net asset value per share	EUR	34.8570	29.6597	34.9474
Total Net Assets	EUR	778 554 715	991 939 277	1 329 562 519

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		5 518 578.000	6 290 159.000	7 532 980.000
Net asset value per share	EUR	85.1837	83.9026	79.6678

Statistical information (continued)

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

	Currency	30/04/23	31/10/22	31/10/21
Class Dist				
Number of shares		188 430.000	210 430.000	204 870.000
Net asset value per share	EUR	114.5517	115.1983	118.2476
Total Net Assets	EUR	491 678 342	552 002 225	624 361 934

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		90 109.000	109 709.000	133 899.000
Net asset value per share	EUR	157.0166	142.7745	159.7835
Class Dist				
Number of shares		54 786.000	55 286.000	50 650.000
Net asset value per share	EUR	241.7521	220.3136	253.5763
Total Net Assets	EUR	27 393 251	27 843 906	34 238 496

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		10 096 157.000	9 885 421.000	9 132 339.000
Net asset value per share	USD	28.4609	25.3508	41.6307
Total Net Assets	USD	287 346 248	250 603 789	380 186 383

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		5 711 241.000	5 070 847.000	4 641 216.000
Net asset value per share	USD	12.6712	11.5771	15.4424
Total Net Assets	USD	72 368 454	58 705 769	71 671 846

Statistical information (continued)

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		12 046 895.000	11 491 317.000	10 329 595.000
Net asset value per share	USD	11.2500	9.8038	17.7133
Total Net Assets	USD	135 528 456	112 659 468	182 971 611

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		13 196 890.000	16 027 085.000	20 169 710.000
Net asset value per share	USD	11.7234	10.6824	17.4710
Total Net Assets	USD	154 712 734	171 208 951	352 385 565

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		17 347 420.000	16 242 923.000	13 087 410.000
Net asset value per share	USD	16.5654	17.0103	23.8467
Total Net Assets	USD	287 368 353	276 297 392	312 091 801

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		3 791 646.000	4 186 136.000	5 078 127.000
Net asset value per share	USD	13.4597	11.4395	18.3390
Total Net Assets	USD	51 034 643	47 887 401	93 127 858

Statistical information (continued)

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

	Currency	30/04/23	31/10/22	31/10/21
Class Acc				
Number of shares		7 497 569.000	5 776 738.000	5 862 269.000
Net asset value per share	USD	24.8157	21.2303	28.3003
Total Net Assets	USD	186 057 665	122 642 450	165 904 412

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

	Currency	30/04/23	31/10/22	31/10/21
Class Dist				
Number of shares		1 306 932.000	1 646 932.000	3 401 541.000
Net asset value per share	USD	76.4305	69.3538	93.8879
Class Monthly Hedged to EUR Dist				
Number of shares		107 984.000	457 984.000	750 000.000
Net asset value per share	EUR	66.1009	61.0521	84.7369
Total Net Assets	USD	107 769 755	141 856 341	392 910 201

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
134 719	AAK AB	SEK	2 180 037	2 455 493	0.04
66 008	AALBERTS NV	EUR	2 856 497	2 757 814	0.05
920 755	ABB LTD	CHF	24 249 122	30 096 831	0.52
269 837	ABN AMRO BANK NV	EUR	3 157 904	3 916 684	0.07
1 088 463	ABRDN PLC	GBP	3 647 467	2 635 807	0.05
12 288	ACCIONA SA	EUR	1 631 696	2 064 384	0.04
90 784	ACCOR SA	EUR	3 021 049	2 915 982	0.05
11 202	ACKERMANS & VAN HAAREN NV	EUR	1 661 379	1 787 839	0.03
118 293	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	3 166 912	3 690 742	0.06
178 980	ADDTech AB	SEK	2 476 099	3 240 101	0.06
92 225	ADECCO GROUP AG - REG	CHF	4 170 245	2 865 343	0.05
92 339	ADIDAS AG - REG	EUR	20 948 578	14 722 530	0.26
143 304	ADMIRAL GROUP PLC	GBP	4 254 670	3 770 428	0.07
16 436	ADYEN NV	EUR	22 688 778	23 865 072	0.41
26 959	AEDIFICA SA	EUR	2 499 755	2 042 144	0.04
23 873	AEDIFICA SA - RIGHTS	EUR	-	-	0.00
931 801	AEGON NV	EUR	4 185 581	3 841 816	0.07
38 804	AENA SME SA	EUR	5 677 381	5 933 132	0.10
13 954	AEROPORTS DE PARIS	EUR	1 914 114	2 010 771	0.03
103 105	AGEAS SA/NV	EUR	4 498 992	4 164 411	0.07
646 451	AIB GROUP PLC	EUR	2 055 913	2 519 866	0.04
1 108 137	AIR FRANCE-KLM	EUR	1 741 437	1 738 113	0.03
86 702	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	8 198 297	14 148 032	0.25
214 516	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	28 496 950	35 004 721	0.61
336 751	AIRBUS SE	EUR	35 779 702	42 814 522	0.74
64 144	AIXTRON SE	EUR	1 437 396	1 644 011	0.03
158 279	AKER BP ASA	NOK	4 697 264	3 412 862	0.06
102 182	AKZO NOBEL NV	EUR	8 415 792	7 677 955	0.13
289 158	ALCON INC	CHF	17 139 231	19 074 158	0.33
183 382	ALFA LAVAL AB	SEK	4 936 298	6 080 885	0.11
66 417	ALK-ABELLO A/S	DKK	1 431 605	760 997	0.01
308 700	ALLEGRO.EU SA	PLN	3 302 753	2 204 567	0.04
199 552	ALLFUNDS GROUP PLC	EUR	2 500 921	1 196 314	0.02
231 047	ALLIANZ SE - REG	EUR	46 606 948	52 551 640	0.91
11 773	ALLREAL HOLDING AG	CHF	1 927 012	1 895 373	0.03
165 716	ALSTOM SA	EUR	5 186 896	3 768 382	0.07
14 635	ALTEN SA	EUR	1 668 076	2 253 790	0.04
247 886	AMADEUS IT GROUP SA - A	EUR	14 770 876	15 800 254	0.27
129 154	AMBU A/S	DKK	2 353 665	1 857 583	0.03
65 278	AMPLIFON SPA	EUR	2 060 972	2 172 452	0.04
136 906	AMS-OSRAM AG	CHF	2 301 945	855 445	0.01
30 955	AMUNDI SA	EUR	2 011 340	1 837 179	0.03
49 052	ANDRITZ AG	EUR	2 098 984	2 886 710	0.05
704 637	ANGLO AMERICAN PLC	GBP	23 415 717	19 614 476	0.34

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
500 359	ANHEUSER-BUSCH INBEV SA/NV	EUR	27 014 945	29 571 217	0.51
225 535	ANTOFAGASTA PLC	GBP	3 235 427	3 750 144	0.07
2 610	AP MOLLER - MAERSK A/S - B	DKK	5 362 341	4 270 393	0.07
37 017	ARCADIS NV	EUR	1 564 179	1 386 657	0.02
257 577	ARCELORMITTAL SA	EUR	6 108 872	6 622 305	0.11
31 385	ARGENX SE	EUR	7 448 298	10 943 950	0.19
31 680	ARKEMA SA	EUR	3 232 175	2 839 162	0.05
468 666	AROUNDTOWN SA	EUR	3 025 170	576 694	0.01
267 539	ASHTREAD GROUP PLC	GBP	12 249 788	13 941 208	0.24
26 697	ASM INTERNATIONAL NV	EUR	5 879 194	8 757 951	0.15
229 247	ASML HOLDING NV	EUR	98 636 649	131 473 154	2.28
93 579	ASR NEDERLAND NV	EUR	3 564 184	3 728 187	0.06
584 870	ASSA ABLOY AB	SEK	12 840 639	12 597 121	0.22
637 094	ASSICURAZIONI GENERALI SPA	EUR	11 056 778	12 028 335	0.21
203 873	ASSOCIATED BRITISH FOODS PLC	GBP	5 077 080	4 540 053	0.08
885 532	ASTRAZENECA PLC	GBP	86 843 934	118 420 434	2.05
1 438 971	ATLAS COPCO AB	SEK	14 451 066	18 819 464	0.33
23 212	AURUBIS AG	EUR	2 375 075	1 968 378	0.03
604 627	AUTO TRADER GROUP PLC	GBP	3 991 321	4 375 260	0.08
86 110	AVANZA BANK HOLDING AB	SEK	1 914 871	1 655 435	0.03
1 498 921	AVIVA PLC	GBP	7 325 360	7 218 576	0.13
1 135 138	AXA SA	EUR	27 670 579	33 566 031	0.58
58 600	AXFOOD AB	SEK	1 557 936	1 315 447	0.02
90 665	AZIMUT HOLDING SPA	EUR	1 721 683	1 835 060	0.03
781 862	A2A SPA	EUR	1 232 634	1 250 979	0.02
35 860	BACHEM HOLDING AG - B	CHF	3 227 341	3 543 485	0.06
36 794	BAKKAFROST P/F	NOK	2 322 869	2 419 058	0.04
468 173	BALFOUR BEATTY PLC	GBP	1 808 857	2 041 444	0.04
26 967	BALOISE HOLDING AG - REG	CHF	3 993 344	4 091 772	0.07
3 514 172	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	19 013 903	23 369 244	0.41
756 271	BANCO BPM SPA	EUR	1 905 431	2 786 859	0.05
2 808 580	BANCO DE SABADELL SA	EUR	2 607 379	2 653 546	0.05
9 420 058	BANCO SANTANDER SA	EUR	32 951 586	30 017 015	0.52
554 963	BANK OF IRELAND GROUP PLC	EUR	3 051 318	5 200 003	0.09
88 036	BANK POLSKA KASA OPIEKI SA	PLN	2 018 707	1 844 509	0.03
320 785	BANKINTER SA	EUR	1 577 509	1 720 049	0.03
14 339	BANQUE CANTONALE VAUDOISE	CHF	1 404 637	1 370 205	0.02
8 897 072	BARCLAYS PLC	GBP	17 523 301	16 194 727	0.28
510 385	BARRATT DEVELOPMENTS PLC	GBP	3 630 894	2 905 362	0.05
1 779	BARRY CALLEBAUT AG - REG	CHF	3 431 590	3 447 022	0.06
508 137	BASF SE - REG	EUR	28 854 651	23 806 218	0.41
35 530	BAVARIAN NORDIC A/S	DKK	1 064 316	883 316	0.02
58 111	BAWAG GROUP AG	EUR	2 186 614	2 566 182	0.04
560 549	BAYER AG	EUR	35 916 733	33 498 408	0.58

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
185 425	BAYERISCHE MOTOREN WERKE AG	EUR	14 805 088	18 809 512	0.33
51 681	BE SEMICONDUCTOR INDUSTRIES NV	EUR	2 799 486	4 203 733	0.07
304 090	BEAZLEY PLC	GBP	1 706 647	2 061 656	0.04
40 866	BECHTLE AG	EUR	1 749 195	1 718 415	0.03
57 608	BEIERSDORF AG	EUR	5 647 530	7 293 173	0.13
164 436	BEIJER REF AB	SEK	2 015 892	2 430 818	0.04
5 098	BELIMO HOLDING AG	CHF	1 975 045	2 229 808	0.04
61 593	BELLWAY PLC	GBP	2 168 200	1 691 379	0.03
55 943	BERKELEY GROUP HOLDINGS PLC	GBP	2 633 822	2 832 339	0.05
91 823	BIG YELLOW GROUP PLC	GBP	1 578 697	1 279 574	0.02
167 031	BILLERUD AB	SEK	2 107 779	1 450 827	0.03
24 281	BIOMERIEUX	EUR	2 206 554	2 304 267	0.04
9 971	BKW AG	CHF	1 253 092	1 552 499	0.03
464 859	B&M EUROPEAN VALUE RETAIL SA	GBP	2 639 991	2 538 770	0.04
647 596	BNP PARIBAS SA	EUR	34 079 427	37 942 650	0.66
153 414	BOLIDEN AB	SEK	4 945 874	4 961 163	0.09
448 408	BOLLORE SE	EUR	1 886 130	2 744 257	0.05
145 481	BOUYGUES SA	EUR	4 969 105	4 829 969	0.08
10 843 181	BP PLC	GBP	53 872 117	65 971 376	1.14
789 418	BPER BANCA	EUR	1 765 849	2 009 069	0.03
94 621	BRENNTAG SE	EUR	5 959 856	6 981 137	0.12
1 166 963	BRITISH AMERICAN TOBACCO PLC	GBP	44 350 330	38 887 695	0.67
430 823	BRITISH LAND CO PLC	GBP	2 732 910	1 962 946	0.03
133 619	BRITVIC PLC	GBP	1 312 512	1 389 662	0.02
18 007	BRUNELLO CUCINELLI SPA	EUR	1 229 817	1 561 207	0.03
4 139 212	BT GROUP PLC	GBP	8 805 453	7 485 784	0.13
3 315	BUCHER INDUSTRIES AG - REG	CHF	1 365 876	1 352 111	0.02
208 002	BUNZL PLC	GBP	6 287 460	7 492 666	0.13
217 710	BURBERRY GROUP PLC	GBP	4 607 768	6 422 117	0.11
165 264	BUREAU VERITAS SA	EUR	3 968 790	4 320 001	0.07
2 155 734	CAIXABANK SA	EUR	6 488 789	7 226 020	0.13
99 672	CAPGEMINI SE	EUR	15 197 560	16 435 913	0.29
19 153	CARL ZEISS MEDITEC AG	EUR	2 405 737	2 332 835	0.04
56 439	CARLSBERG AS - B	DKK	6 876 174	8 461 988	0.15
304 635	CARREFOUR SA	EUR	5 217 364	5 745 416	0.10
195 692	CASTELLUM AB	SEK	3 568 450	2 148 050	0.04
311 106	CELLNEX TELECOM SAU	EUR	12 826 163	11 874 916	0.21
15 449	CEMBRA MONEY BANK AG	CHF	1 187 742	1 123 321	0.02
3 713 994	CENTRICA PLC	GBP	4 015 063	4 841 490	0.08
591	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	6 052 613	6 627 813	0.11
51 346	CHR HANSEN HOLDING A/S	DKK	3 740 793	3 622 203	0.06
2 252	CHRISTIAN DIOR SE	EUR	1 482 608	1 873 664	0.03
294 081	CIE DE SAINT-GOBAIN	EUR	14 169 352	15 415 726	0.27
296 594	CIE FINANCIERE RICHEMONT SA - REG	CHF	28 720 238	44 354 031	0.77

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
406 679	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	11 896 073	11 724 556	0.20
146 526	CLARIANT AG - REG	CHF	2 300 651	2 215 821	0.04
87 635	CLOSE BROTHERS GROUP PLC	GBP	1 331 971	905 932	0.02
541 708	CNH INDUSTRIAL NV	EUR	6 132 898	6 904 068	0.12
137 186	COCA-COLA HBC AG	GBP	3 381 872	3 785 949	0.07
15 406	COFINIMMO SA	EUR	1 908 666	1 334 930	0.02
65 070	COLOPLAST A/S	DKK	7 434 363	8 494 527	0.15
645 179	COMMERZBANK AG	EUR	4 934 688	6 493 727	0.11
1 039 250	COMPASS GROUP PLC	GBP	20 284 001	24 811 376	0.43
39 930	COMPUTACENTER PLC	GBP	954 850	1 043 767	0.02
66 094	CONTINENTAL AG	EUR	6 375 408	4 191 681	0.07
879 186	CONVATEC GROUP PLC	GBP	2 106 982	2 200 092	0.04
28 681	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	1 203 395	933 853	0.02
96 432	COVESTRO AG	EUR	5 032 631	3 837 029	0.07
23 456	COVIVIO SA/FRANCE	EUR	1 865 567	1 207 984	0.02
723 908	CREDIT AGRICOLE SA	EUR	8 134 597	8 023 796	0.14
1 888 683	CREDIT SUISSE GROUP AG - REG	CHF	11 352 445	1 538 393	0.03
434 219	CRH PLC	EUR	15 619 843	19 010 108	0.33
85 407	CRODA INTERNATIONAL PLC	GBP	6 380 969	6 787 054	0.12
37 304	CTS EVENTIM AG & CO KGAA	EUR	2 142 442	2 223 318	0.04
284 229	DAIMLER TRUCK HOLDING AG	EUR	6 846 529	8 509 816	0.15
368 616	DANONE SA	EUR	22 083 039	22 113 274	0.38
414 188	DANSKE BANK A/S	DKK	7 431 010	7 921 553	0.14
11 605	DASSAULT AVIATION SA	EUR	1 519 267	2 057 567	0.04
402 369	DASSAULT SYSTEMES SE	EUR	14 086 827	14 754 871	0.26
267 340	DAVIDE CAMPARI-MILANO NV	EUR	2 542 265	3 122 531	0.05
68 024	DCC PLC	GBP	4 631 216	3 828 891	0.07
64 225	DECHRA PHARMACEUTICALS PLC	GBP	2 564 956	2 727 378	0.05
100 891	DELIVERY HERO SE	EUR	5 909 503	3 645 192	0.06
50 339	DEMANT A/S	DKK	1 718 932	1 954 559	0.03
50 977	DERWENT LONDON PLC	GBP	1 912 542	1 394 054	0.02
1 185 099	DEUTSCHE BANK AG - REG	EUR	12 335 504	11 783 439	0.20
105 723	DEUTSCHE BOERSE AG	EUR	14 723 356	18 279 507	0.32
377 555	DEUTSCHE LUFTHANSA AG - REG	EUR	3 074 092	3 673 610	0.06
573 656	DEUTSCHE POST AG - REG	EUR	22 820 224	24 965 509	0.43
1 988 676	DEUTSCHE TELEKOM AG - REG	EUR	32 697 768	43 512 231	0.75
1 299 521	DIAGEO PLC	GBP	50 659 150	53 587 579	0.93
13 030	DIASORIN SPA	EUR	1 642 421	1 283 194	0.02
15 852	D'IETEREN GROUP	EUR	2 531 895	2 702 766	0.05
23 900	DINO POLSKA SA	PLN	1 444 107	2 208 963	0.04
89 768	DIPLOMA PLC	GBP	2 562 984	2 745 111	0.05
630 722	DIRECT LINE INSURANCE GROUP PLC	GBP	2 218 561	1 232 577	0.02
17 856	DKSH HOLDING AG	CHF	1 401 493	1 289 252	0.02
481 827	DNB BANK ASA	NOK	8 501 279	7 641 957	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
870 421	DOWLAIS GROUP PLC	GBP	1 439 602	1 314 030	0.02
68 601	DR ING HC F PORSCHE AG	EUR	6 615 434	7 779 353	0.13
206 174	DRAX GROUP PLC	GBP	1 604 382	1 477 852	0.03
939 210	DS SMITH PLC	GBP	3 860 442	3 315 865	0.06
94 743	DSM-FIRMENICH AG	EUR	12 720 848	11 251 679	0.20
105 352	DSV A/S	DKK	14 295 567	17 958 209	0.31
35 596	DUFY AG - REG	CHF	1 461 567	1 487 740	0.03
151 848	EDENRED	EUR	6 472 913	8 946 884	0.16
1 549 683	EDP - ENERGIAS DE PORTUGAL SA	EUR	6 391 747	7 748 415	0.13
159 761	EDP RENOVAVEIS SA	EUR	3 321 859	3 220 782	0.06
54 168	EIFFAGE SA	EUR	4 910 950	5 844 727	0.10
137 370	ELECTRICITE DE FRANCE SA	EUR	941 830	1 638 137	0.03
112 713	ELECTROLUX AB	SEK	1 862 324	1 538 308	0.03
277 632	ELEKTA AB - B	SEK	2 430 752	2 109 944	0.04
23 239	ELIA GROUP SA/NV	EUR	2 594 797	2 890 932	0.05
91 219	ELIS SA	EUR	1 457 872	1 641 942	0.03
91 974	ELISA OYJ	EUR	4 523 338	5 179 976	0.09
534 397	EMBRACER GROUP AB	SEK	2 511 035	2 520 500	0.04
3 395	EMS-CHEMIE HOLDING AG	CHF	2 406 873	2 527 291	0.04
117 690	ENAGAS SA	EUR	2 463 300	2 136 662	0.04
158 008	ENDESA SA	EUR	3 244 920	3 218 623	0.06
4 395 408	ENEL SPA	EUR	28 906 293	27 247 134	0.47
70 734	ENERGEAN OIL & GAS PLC	GBP	1 021 730	996 968	0.02
1 044 622	ENGIE SA (ISIN FR0010208488)	EUR	13 549 284	15 163 733	0.26
1 404 548	ENI SPA	EUR	17 215 477	19 306 917	0.33
315 821	ENTAIN PLC	GBP	4 579 320	5 192 071	0.09
93 901	ENVAVIS AG	EUR	1 851 906	1 471 898	0.03
1 146 948	E.ON SE	EUR	11 513 110	13 769 111	0.24
353 790	EPIROC AB - A	SEK	5 118 408	6 404 711	0.11
442 522	EQT AB	SEK	10 240 467	8 589 397	0.15
595 228	EQUINOR ASA	NOK	14 302 981	15 381 220	0.27
195 421	ERSTE GROUP BANK AG	EUR	6 286 007	6 431 305	0.11
171 332	ESSILORLUXOTTICA SA	EUR	24 651 198	30 736 961	0.53
325 108	ESSITY AB	SEK	8 068 093	8 920 086	0.15
25 889	EURAZEO SE	EUR	1 756 992	1 673 724	0.03
70 537	EUROFINS SCIENTIFIC SE	EUR	5 063 687	4 462 171	0.08
39 860	EURONEXT NV	EUR	2 991 914	2 873 906	0.05
111 101	EVOLUTION AB	SEK	9 500 311	13 396 088	0.23
100 248	EVONIK INDUSTRIES AG	EUR	2 610 082	1 980 900	0.03
83 770	EVOTEC SE	EUR	2 244 898	1 392 676	0.02
57 727	EXOR NV	EUR	3 813 255	4 299 507	0.07
542 285	EXPERIAN PLC	GBP	16 634 365	17 348 675	0.30
182 494	FABEGE AB	SEK	2 323 053	1 323 098	0.02
312 996	FASTIGHETS AB BALDER - B	SEK	2 288 189	1 315 390	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
84 606	FAURECIA SE	EUR	2 793 277	1 586 363	0.03
68 886	FERRARI NV	EUR	11 876 531	17 379 938	0.30
290 257	FERROVIAL SA	EUR	6 859 227	8 252 007	0.14
385 899	FINECOBANK BANCA FINECO SPA	EUR	4 735 120	5 298 393	0.09
12 564	FLUGHAFEN ZURICH AG	CHF	2 035 593	2 194 049	0.04
98 674	FLUTTER ENTERTAINMENT PLC	EUR	11 806 935	17 869 861	0.31
266 530	FORTNOX AB	SEK	1 267 282	1 659 811	0.03
220 972	FORTUM OYJ	EUR	4 053 959	2 989 751	0.05
88 233	FREENET AG	EUR	2 032 492	2 279 941	0.04
126 969	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	7 722 515	5 591 715	0.10
249 003	FRESENIUS SE & CO KGAA	EUR	9 811 040	6 528 859	0.11
116 730	FRONTLINE PLC	NOK	1 757 204	1 636 178	0.03
34 689	FUCHS PETROLUB SE	EUR	1 347 432	1 241 866	0.02
56 762	FUTURE PLC	GBP	1 885 452	728 952	0.01
34 742	GALENICA AG	CHF	2 235 419	2 826 666	0.05
309 995	GALP ENERGIA SGPS SA	EUR	3 755 707	3 406 845	0.06
16 391	GAMES WORKSHOP GROUP PLC	GBP	1 224 957	1 851 184	0.03
16 297	GAZTRANSPORT ET TECHNIGAZ SA	EUR	1 871 270	1 579 994	0.03
98 996	GEA GROUP AG	EUR	3 564 345	4 211 290	0.07
18 588	GEBERIT AG - REG	CHF	9 318 875	9 586 728	0.17
23 608	GECINA SA	EUR	3 030 411	2 382 047	0.04
1	GEN DIGITAL INC	USD	16	16	0.00
37 795	GENMAB A/S	DKK	10 289 136	14 096 936	0.24
48 877	GENUS PLC	GBP	1 784 329	1 495 775	0.03
50 947	GEORG FISCHER AG	CHF	2 754 464	3 357 063	0.06
127 364	GETINGE AB - B	SEK	3 237 514	2 923 164	0.05
183 105	GETLINK SE - REG	EUR	2 580 479	3 105 461	0.05
4 468	GIVAUDAN SA - REG	CHF	13 932 926	14 195 386	0.25
94 236	GJENSIDIGE FORSIKRING ASA	NOK	1 784 414	1 479 449	0.03
96 935	GLANBIA PLC	EUR	1 212 308	1 332 856	0.02
5 999 041	GLENCORE PLC	GBP	24 606 321	32 032 222	0.56
67 088	GN STORE NORD AS	DKK	2 872 998	1 620 179	0.03
172 885	GRAFTON GROUP PLC	GBP	2 130 723	1 706 116	0.03
50 861	GREGGS PLC	GBP	1 530 162	1 631 768	0.03
162 847	GRIFOLS SA	EUR	3 241 393	1 517 734	0.03
56 866	GROUPE BRUXELLES LAMBERT NV	EUR	4 870 403	4 623 206	0.08
2 352 979	GSK PLC	GBP	43 062 267	38 602 411	0.67
423 685	H & M HENNES & MAURITZ AB - B	SEK	6 646 284	5 607 728	0.10
3 360 414	HALEON PLC	GBP	11 700 623	13 428 648	0.23
238 426	HALMA PLC	GBP	6 004 479	6 265 011	0.11
36 912	HANNOVER RUECK SE - REG	EUR	5 502 658	7 146 163	0.12
319 672	HARBOUR ENERGY PLC	GBP	1 292 019	900 039	0.02
176 400	HARGREAVES LANSDOWN PLC	GBP	2 983 952	1 612 674	0.03
1 361 795	HAYS PLC	GBP	2 128 447	1 764 357	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
89 782	HEIDELBERGCEMENT AG	EUR	5 610 156	6 155 454	0.11
73 614	HEINEKEN HOLDING NV	EUR	5 754 096	6 400 737	0.11
146 744	HEINEKEN NV	EUR	13 328 184	15 268 713	0.26
122 132	HELLOFRESH SE	EUR	3 748 320	2 959 258	0.05
17 444	HELVETIA HOLDING AG	CHF	1 835 263	2 362 791	0.04
91 031	HENKEL AG & CO KGAA - PFD	EUR	7 509 564	6 670 752	0.12
402 218	HERA SPA	EUR	1 358 391	1 135 864	0.02
20 097	HERMES INTERNATIONAL	EUR	20 826 495	39 526 780	0.69
1 196 167	HEXAGON AB	SEK	11 931 382	12 342 998	0.21
88 567	HEXATRONIC GROUP AB	SEK	1 165 030	676 532	0.01
129 220	HEXPOL AB	SEK	1 129 507	1 377 327	0.02
86 859	HIKMA PHARMACEUTICALS PLC	GBP	2 020 731	1 820 543	0.03
176 685	HISCOX LTD	GBP	2 278 749	2 377 659	0.04
301 494	HOLCIM AG - REG	CHF	12 748 631	18 046 992	0.31
47 550	HOLMEN AB	SEK	1 746 231	1 626 291	0.03
298 266	HOWDEN JOINERY GROUP PLC	GBP	2 333 400	2 324 733	0.04
11 650 185	HSBC HOLDINGS PLC	GBP	74 978 515	76 107 202	1.32
29 710	HUGO BOSS AG	EUR	1 617 088	2 026 816	0.04
64 399	HUHTAMAKI OYJ	EUR	2 260 419	2 101 983	0.04
281 634	HUSQVARNA AB - B	SEK	2 336 566	2 196 069	0.04
3 382 398	IBERDROLA SA	EUR	30 024 576	39 844 648	0.69
215 411	IG GROUP HOLDINGS PLC	GBP	1 901 792	1 798 873	0.03
33 248	IMCD NV	EUR	4 035 079	4 528 378	0.08
181 772	IMI PLC	GBP	2 801 534	3 300 807	0.06
506 330	IMPERIAL BRANDS PLC	GBP	11 249 950	11 341 769	0.20
300 400	INCHCAPE PLC	GBP	2 630 528	2 765 110	0.05
76 702	INDIVIOR PLC	GBP	1 274 007	1 332 581	0.02
623 388	INDUSTRIA DE DISENO TEXTIL SA	EUR	16 227 210	19 424 770	0.34
79 210	INDUSTRIVARDEN AB - C	SEK	1 705 111	2 044 603	0.04
133 442	INDUTRADE AB	SEK	2 133 401	2 895 328	0.05
748 069	INFINEON TECHNOLOGIES AG - REG	EUR	20 160 595	24 615 210	0.43
746 279	INFORMA PLC	GBP	5 333 712	6 139 480	0.11
175 554	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	1 687 281	2 211 103	0.04
2 135 848	ING GROEP NV	EUR	23 282 942	23 921 498	0.41
149 267	INMOBILIARIA COLONIAL SOCIMI SA	EUR	1 288 731	865 002	0.02
100 665	INTERCONTINENTAL HOTELS GROUP PLC	GBP	5 528 366	6 257 539	0.11
146 887	INTERMEDIATE CAPITAL GROUP PLC	GBP	2 635 260	2 176 506	0.04
1 240 703	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	GBP	2 898 285	2 149 177	0.04
41 166	INTERPUMP GROUP SPA	EUR	1 543 421	2 078 060	0.04
104 095	INTERTEK GROUP PLC	GBP	5 979 828	4 925 358	0.09
9 813 253	INTESA SANPAOLO SPA	EUR	19 620 903	23 399 702	0.41
334 002	INVESTEC PLC	GBP	1 732 823	1 685 696	0.03
72 715	INVESTMENT AB LATOUR - B	SEK	1 622 676	1 422 322	0.02
1 052 276	INVESTOR AB - B	SEK	16 412 196	20 424 785	0.35

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
18 329	IPSEN SA	EUR	1 806 754	2 016 190	0.03
98 695	ISS A/S	DKK	1 889 272	1 867 067	0.03
244 488	ITALGAS SPA	EUR	1 341 469	1 449 814	0.03
1 810 287	ITV PLC	GBP	2 474 427	1 664 883	0.03
885 660	J SAINSBURY PLC	GBP	2 574 084	2 787 003	0.05
1 238 628	JD SPORTS FASHION PLC	GBP	2 172 721	2 271 088	0.04
54 718	JDE PEET'S NV	EUR	1 697 376	1 510 217	0.03
181 974	JERONIMO MARTINS SGPS SA	EUR	3 446 360	4 167 205	0.07
116 131	JOHNSON MATTHEY PLC	GBP	3 371 278	2 596 041	0.05
116 830	JULIUS BAER GROUP LTD	CHF	5 394 934	7 575 849	0.13
93 040	JUST EAT TAKEAWAY.COM NV	EUR	5 572 904	1 477 475	0.03
25 537	JYSKE BANK A/S - REG	DKK	1 322 293	1 689 470	0.03
135 271	KBC GROUP NV	EUR	8 631 752	8 762 855	0.15
40 208	KERING SA	EUR	21 490 916	23 308 578	0.40
86 005	KERRY GROUP PLC	EUR	8 727 919	8 208 317	0.14
136 328	KESKO OYJ - B	EUR	2 739 292	2 577 281	0.04
68 091	KGHM POLSKA MIEDZ SA	PLN	1 968 365	1 774 736	0.03
158 980	KINDRED GROUP PLC	SEK	1 687 059	1 766 132	0.03
1 022 585	KINGFISHER PLC	GBP	3 302 854	2 997 844	0.05
85 283	KINGSPAN GROUP PLC	EUR	5 614 765	5 347 244	0.09
167 089	KINNEVIK AB - B	SEK	2 696 732	2 476 677	0.04
56 857	KION GROUP AG	EUR	2 964 605	2 127 589	0.04
102 460	KLEPIERRE SA	EUR	2 583 420	2 352 482	0.04
45 945	KNORR-BREMSE AG	EUR	3 569 962	2 914 751	0.05
149 389	KOJAMO OYJ	EUR	2 465 373	1 683 614	0.03
237 145	KONE OYJ - B	EUR	12 130 082	12 260 397	0.21
62 646	KONGSBERG GRUPPEN ASA	NOK	2 224 173	2 535 987	0.04
584 212	KONINKLIJKE AHOLD DELHAIZE NV	EUR	15 139 659	18 239 099	0.32
1 868 232	KONINKLIJKE KPN NV	EUR	5 409 773	6 181 980	0.11
538 733	KONINKLIJKE PHILIPS NV	EUR	16 350 919	10 282 258	0.18
95 533	K+S AG	EUR	1 945 890	1 728 192	0.03
31 382	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	6 399 314	8 427 934	0.15
56 905	LA FRANCAISE DES JEUX SAEM	EUR	1 672 242	2 204 500	0.04
340 956	LAND SECURITIES GROUP PLC	GBP	3 243 357	2 617 095	0.05
40 805	LANXESS	EUR	2 150 873	1 504 072	0.03
47 282	LEG IMMOBILIEN SE	EUR	4 616 473	2 665 759	0.05
3 410 124	LEGAL & GENERAL GROUP PLC	GBP	10 398 642	9 088 746	0.16
150 384	LEGRAND SA	EUR	11 538 240	12 887 909	0.22
201 423	LEONARDO SPA	EUR	1 818 883	2 176 376	0.04
112 904	LIFCO AB	SEK	1 866 536	2 328 072	0.04
38 727 101	LLOYDS BANKING GROUP PLC	GBP	23 075 476	21 251 736	0.37
86 402	LOGITECH INTERNATIONAL SA - REG	CHF	4 775 671	4 617 955	0.08
219 455	LONDON STOCK EXCHANGE GROUP PLC	GBP	17 596 312	20 852 410	0.36
462 612	LONDONMETRIC PROPERTY PLC	GBP	1 299 834	1 014 391	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
41 939	LONZA GROUP AG - REG	CHF	20 271 514	23 635 901	0.41
97 135	L'OREAL SA	EUR	33 308 166	42 035 171	0.73
41 244	L'OREAL SA - PF	EUR	9 003 004	17 848 341	0.31
296	LOTUS BAKERIES NV	EUR	1 696 903	1 852 960	0.03
522	LPP SA	PLN	1 492 789	1 367 387	0.02
36 758	LUNDBERGFÖRETAGEN AB - B	SEK	1 473 494	1 593 474	0.03
147 815	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	77 779 879	128 746 865	2.23
815 894	LXI REIT PLC	GBP	1 370 760	979 054	0.02
682 625	MAN GROUP PLC	GBP	1 465 607	1 765 724	0.03
977 669	MARKS & SPENCER GROUP PLC	GBP	2 293 683	1 829 338	0.03
303 671	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	2 777 632	2 954 719	0.05
870 421	MELROSE INDUSTRIES PLC	GBP	3 549 705	4 053 079	0.07
440 024	MERCEDES-BENZ GROUP AG	EUR	24 605 700	31 056 894	0.54
76 671	MERCK KGAA	EUR	11 378 681	12 462 871	0.22
167 557	MERLIN PROPERTIES SOCIMI SA	EUR	1 743 842	1 342 132	0.02
415 947	METSO OUTOTEC OYJ	EUR	3 082 076	4 159 470	0.07
1 297 688	M&G PLC	GBP	3 296 811	3 030 179	0.05
85 125	MILLICOM INTERNATIONAL CELLULAR SA - SDR	SEK	1 342 374	1 380 537	0.02
127 427	MONCLER SPA	EUR	5 958 088	8 557 997	0.15
292 003	MONDI PLC	GBP	5 507 983	4 205 428	0.07
243 825	MOWI ASA	NOK	5 164 359	4 195 616	0.07
32 676	MTU AERO ENGINES AG	EUR	6 399 908	7 767 085	0.13
78 812	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	19 099 729	26 835 486	0.47
2 126 760	NATIONAL GRID PLC	GBP	24 752 175	27 711 924	0.48
96 260	NATURGY ENERGY GROUP SA	EUR	2 235 042	2 724 158	0.05
3 308 120	NATWEST GROUP PLC	GBP	9 370 575	9 867 677	0.17
796 191	NEL ASA	NOK	1 151 283	985 205	0.02
27 920	NEMETSCHEK SE	EUR	1 920 123	1 970 594	0.03
244 110	NESTE OYJ	EUR	8 861 271	10 726 193	0.19
1 568 708	NESTLE SA	CHF	164 282 438	182 820 373	3.16
14 945	NEXANS SA	EUR	1 193 298	1 163 468	0.02
448 613	NEXI SPA	EUR	5 069 949	3 367 289	0.06
70 049	NEXT PLC	GBP	5 063 118	5 375 195	0.09
856 797	NIBE INDUSTRIER AB - B	SEK	5 974 473	8 663 304	0.15
20 292	NMC HEALTH PLC	GBP	620 669	-	0.00
164 068	NN GROUP NV	EUR	6 329 858	5 540 576	0.10
3 036 229	NOKIA OYJ	EUR	13 704 657	11 665 192	0.20
2 041 859	NORDEA BANK ABP	EUR	18 338 119	20 520 683	0.36
135 698	NORDIC SEMICONDUCTOR ASA	NOK	2 370 270	1 323 869	0.02
114 615	NORDNET AB PUBL	EUR	1 668 689	1 606 902	0.03
856 396	NORSK HYDRO ASA	NOK	5 461 574	5 675 447	0.10
1 203 705	NOVARTIS AG - REG	CHF	94 470 303	111 630 424	1.94
933 238	NOVO NORDISK A/S	DKK	74 042 144	140 810 831	2.43

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
117 504	NOVOZYMES A/S - B	DKK	6 091 772	5 539 875	0.10
315 967	OCADO GROUP PLC	GBP	4 590 451	1 817 345	0.03
66 505	OCI NV	EUR	2 215 078	1 588 804	0.03
72 087	OMV AG	EUR	3 314 378	3 088 207	0.05
1 127 773	ORANGE SA	EUR	13 288 937	13 325 766	0.23
53 768	ORION OYJ - B	EUR	2 048 248	2 291 592	0.04
374 932	ORKLA ASA	NOK	3 096 523	2 433 262	0.04
109 468	ORSTED AS	DKK	10 377 067	8 909 127	0.15
223 923	OSB GROUP PLC	GBP	1 520 975	1 266 522	0.02
57 139	PANDORA A/S	DKK	4 371 226	4 785 221	0.08
12 821	PARTNERS GROUP HOLDING AG	CHF	12 226 673	11 262 491	0.20
377 959	PEARSON PLC	GBP	3 138 421	3 816 811	0.07
132 906	PENNON GROUP PLC	GBP	1 862 122	1 301 294	0.02
113 845	PERNOD RICARD SA	EUR	19 511 317	23 839 143	0.41
169 235	PERSIMMON PLC	GBP	4 735 721	2 531 733	0.04
426 610	PHOENIX GROUP HOLDINGS PLC	GBP	3 313 444	2 874 342	0.05
361 959	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	5 046 227	5 011 011	0.09
87 582	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	5 990 248	4 421 139	0.08
232 995	POSTE ITALIANE SPA	EUR	2 210 842	2 196 211	0.04
428 065	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	3 751 643	2 996 735	0.05
283 647	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	2 315 340	2 371 465	0.04
406 877	PROSUS NV	EUR	25 704 004	27 614 742	0.48
1 582 682	PRUDENTIAL PLC	GBP	23 299 627	21 829 786	0.38
146 095	PRYSMIAN SPA	EUR	3 892 026	5 415 742	0.09
30 527	PSP SWISS PROPERTY AG - REG	CHF	3 284 494	3 265 036	0.06
140 653	PUBLICIS GROUPE SA	EUR	7 532 021	10 425 200	0.18
61 241	PUMA SE	EUR	4 286 822	3 243 323	0.06
124 761	QIAGEN NV	EUR	4 784 286	5 054 068	0.09
432 993	QINETIQ GROUP PLC	GBP	1 874 196	1 830 860	0.03
79 444	RANDSTAD NV	EUR	4 246 991	3 910 234	0.07
3 771	RATIONAL AG	EUR	2 201 545	2 470 005	0.04
425 160	RECKITT BENCKISER GROUP PLC	GBP	30 148 574	31 124 026	0.54
50 290	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	2 124 705	2 098 602	0.04
228 205	RED ELECTRICA CORP SA	EUR	4 104 682	3 766 524	0.07
1 119 424	RELX PLC	GBP	26 884 599	33 722 274	0.58
12 135	REMY COINTREAU SA	EUR	1 883 127	1 903 375	0.03
117 115	RENAULT SA	EUR	5 019 027	3 938 577	0.07
1 516 388	RENTOKIL INITIAL PLC	GBP	8 342 189	10 917 786	0.19
11 251	REPLY SPA	EUR	1 618 276	1 186 981	0.02
757 909	REPSOL SA	EUR	9 071 138	10 114 296	0.18
121 936	REXEL SA	EUR	1 748 336	2 560 656	0.04
429 090	RIGHTMOVE PLC	GBP	2 948 903	2 805 072	0.05
18 523	RINGKJOEBING LANDBOBANK A/S	DKK	2 142 822	2 359 673	0.04
610 495	RIO TINTO PLC	GBP	36 046 430	35 092 950	0.61

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
399 951	ROCHE HOLDING AG	CHF	124 639 184	114 106 001	1.98
6 772	ROCKWOOL A/S	DKK	1 764 135	1 483 255	0.03
5 089 973	ROLLS-ROYCE HOLDINGS PLC	GBP	9 409 253	8 816 979	0.15
645 475	ROTORK PLC	GBP	2 224 215	2 403 032	0.04
621 911	ROYAL MAIL PLC	GBP	2 214 238	1 792 769	0.03
30 166	ROYAL UNIBREW A/S	DKK	2 225 985	2 443 748	0.04
326 799	RS GROUP PLC	GBP	3 353 400	3 428 162	0.06
66 943	RUBIS SCA	EUR	2 408 148	1 792 734	0.03
379 988	RWE AG	EUR	12 217 387	16 168 489	0.28
322 464	RYANAIR HOLDINGS PLC	EUR	4 604 983	4 783 753	0.08
44 870	SAAB AB	SEK	1 636 240	2 280 746	0.04
105 228	SAFESTORE HOLDINGS PLC	GBP	1 676 830	1 186 638	0.02
219 785	SAFRAN SA	EUR	24 659 951	30 976 498	0.54
95 805	SAGAX AB	SEK	2 088 691	2 123 548	0.04
642 512	SAGE GROUP PLC	GBP	5 255 659	5 988 049	0.10
28 881	SALMAR ASA	NOK	1 586 378	1 156 170	0.02
843 740	SAMHALLSBYGGNADSBOLAGET I NORDEN AB	SEK	2 192 604	895 896	0.02
280 811	SAMPO OYJ - A	EUR	11 866 072	12 906 074	0.22
642 884	SANDVIK AB	SEK	11 277 133	11 836 923	0.21
650 721	SANOFI	EUR	56 183 564	65 072 100	1.13
578 939	SAP SE	EUR	61 037 320	71 128 445	1.23
14 044	SARTORIUS AG	EUR	4 374 232	4 937 870	0.09
12 055	SARTORIUS STEDIM BIOTECH	EUR	3 197 162	2 923 338	0.05
23 609	SCHINDLER HOLDING AG	CHF	4 804 657	4 773 936	0.08
328 687	SCHNEIDER ELECTRIC SE	EUR	38 764 567	51 873 382	0.90
460 628	SCHRODERS PLC	GBP	3 080 203	2 547 128	0.04
86 238	SCOR SE	EUR	2 610 659	2 019 694	0.04
41 356	SCOUT24 SE	EUR	2 221 539	2 336 614	0.04
16 244	SEB SA	EUR	2 134 207	1 686 127	0.03
72 260	SECTRA AB	SEK	1 189 991	1 031 830	0.02
353 246	SECURITAS AB - B	SEK	3 001 337	2 863 651	0.05
723 310	SEGRO PLC	GBP	8 338 569	6 874 471	0.12
1 015 149	SERCO GROUP PLC	GBP	1 829 431	1 757 889	0.03
191 395	SES SA	EUR	2 052 226	1 074 683	0.02
132 237	SEVERN TRENT PLC	GBP	4 025 801	4 414 173	0.08
91 375	SGS SA	CHF	8 426 731	7 491 141	0.13
3 963 133	SHELL PLC	EUR	95 573 818	111 324 405	1.93
2 194	SIEGFRIED HOLDING AG	CHF	1 497 586	1 532 775	0.03
428 008	SIEMENS AG - REG	EUR	49 939 855	63 730 390	1.11
295 014	SIEMENS ENERGY AG	EUR	6 222 433	6 543 411	0.11
152 477	SIEMENS HEALTHINEERS AG	EUR	7 590 969	8 602 752	0.15
210 760	SIG GROUP AG	CHF	4 109 423	5 113 233	0.09
64 060	SIGNIFY NV	EUR	2 257 408	1 935 253	0.03
82 185	SIKA AG	CHF	19 394 185	20 524 296	0.36

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
31 086	SIMCORP A/S	DKK	2 220 893	3 050 877	0.05
545 141	SINCH AB	SEK	1 683 988	1 302 196	0.02
918 336	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	9 178 131	9 447 734	0.16
199 772	SKANSKA AB - B	SEK	3 898 915	2 953 182	0.05
189 089	SKF AB - B	SEK	3 269 667	3 094 153	0.05
517 001	SMITH & NEPHEW PLC	GBP	8 211 731	7 737 210	0.13
230 571	SMITHS GROUP PLC	GBP	4 127 766	4 412 704	0.08
135 809	SMURFIT KAPPA GROUP PLC	EUR	4 966 782	4 555 034	0.08
1 122 654	SNAM SPA	EUR	5 366 631	5 658 176	0.10
459 079	SOCIETE GENERALE SA	EUR	12 868 267	10 111 215	0.18
34 196	SODEXO SA	EUR	2 901 669	3 323 851	0.06
19 442	SODEXO SA - PF 2026	EUR	1 797 212	1 889 762	0.03
9 601	SOFINA SA	EUR	2 666 813	1 995 088	0.03
104 816	SOFTCAT PLC	GBP	1 979 371	1 595 480	0.03
12 538	SOITEC	EUR	1 918 961	1 676 331	0.03
44 149	SOLVAY SA	EUR	4 390 444	4 805 619	0.08
30 882	SONOVA HOLDING AG	CHF	8 053 585	8 856 203	0.15
7 970	SOPRA GROUPE	EUR	1 160 921	1 562 120	0.03
75 295	SPECTRIS PLC	GBP	2 519 257	3 222 336	0.06
71 233	SPIE SA	EUR	1 384 753	2 014 469	0.03
46 132	SPIRAX-SARCO ENGINEERING PLC	GBP	5 677 264	5 824 602	0.10
316 521	SSAB AB - B	SEK	1 722 341	1 931 997	0.03
624 451	SSE PLC	GBP	11 239 006	13 063 457	0.23
292 256	ST JAMES'S PLACE PLC	GBP	4 191 114	4 014 423	0.07
1 402 197	STANDARD CHARTERED PLC	GBP	9 799 380	10 031 771	0.17
1 318 817	STELLANTIS NV	EUR	18 241 721	19 782 255	0.34
368 334	STMICROELECTRONICS NV	EUR	10 964 360	14 204 801	0.25
378 449	STORA ENSO OYJ - R	EUR	5 430 309	4 352 164	0.08
341 761	STOREBRAND ASA	NOK	2 651 674	2 375 504	0.04
64 410	STRAUMANN HOLDING AG	CHF	7 005 152	8 760 389	0.15
163 990	SUBSEA 7 SA	NOK	1 647 871	1 690 196	0.03
277 993	SVENSKA CELLULOSA AB SCA - B	SEK	3 392 302	3 447 909	0.06
831 015	SVENSKA HANDELSBANKEN AB	SEK	7 641 645	6 650 175	0.12
16 719	SWATCH GROUP AG	CHF	4 537 299	5 182 524	0.09
165 503	SWECO AB	SEK	2 108 180	2 005 211	0.03
496 109	SWEDBANK AB - A	SEK	7 772 282	7 798 252	0.14
99 592	SWEDISH ORPHAN BIOVITRUM AB	SEK	1 735 041	2 193 416	0.04
17 699	SWISS LIFE HOLDING AG - REG	CHF	8 191 631	10 569 148	0.18
50 719	SWISS PRIME SITE AG - REG	CHF	4 143 888	4 173 033	0.07
169 568	SWISS RE AG	CHF	14 557 035	15 482 258	0.27
14 709	SWISSCOM AG - REG	CHF	7 398 682	9 175 817	0.16
33 070	SYDBANK A/S	DKK	1 393 864	1 336 395	0.02
73 454	SYMRISE AG	EUR	7 310 606	8 039 540	0.14
43 000	TALANX AG	EUR	1 885 955	1 959 080	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
288 001	TATE & LYLE PLC	GBP	2 698 142	2 672 293	0.05
1 821 218	TAYLOR WIMPEY PLC	GBP	3 341 258	2 658 168	0.05
6 328	TECAN GROUP AG - REG	CHF	2 168 733	2 497 327	0.04
107 622	TECHNIP ENERGIES NV	EUR	2 121 714	2 166 431	0.04
5 083 576	TELECOM ITALIA SPA/MILANO	EUR	2 378 080	1 356 806	0.02
1 794 263	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	13 984 019	8 931 703	0.15
488 445	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	1 394 462	1 497 084	0.03
3 271 037	TELEFONICA SA	EUR	15 489 110	13 493 028	0.23
389 080	TELENOR ASA	NOK	5 505 410	4 382 630	0.08
33 903	TELEPERFORMANCE	EUR	8 840 608	6 129 662	0.11
313 426	TELE2 AB	SEK	3 501 823	3 015 521	0.05
1 234 958	TELIA CO AB	SEK	4 563 561	3 114 659	0.05
33 467	TEMENOS AG - REG	CHF	3 736 851	2 543 444	0.04
233 044	TENARIS SA	EUR	2 624 225	3 041 224	0.05
749 015	TERNA - RETE ELETTRICA NAZIONALE	EUR	4 934 745	5 887 258	0.10
4 331 631	TESCO PLC	GBP	13 850 079	13 862 600	0.24
63 611	THALES SA	EUR	6 523 625	8 803 762	0.15
68 309	THULE GROUP AB	SEK	2 144 571	1 783 731	0.03
355 616	THYSSENKRUPP AG	EUR	3 420 512	2 312 926	0.04
49 532	TIETOEVRY OYJ	EUR	1 289 873	1 434 447	0.02
168 837	TOMRA SYSTEMS ASA	NOK	2 916 068	2 331 647	0.04
23 457	TOPDANMARK AS	DKK	1 247 008	1 121 646	0.02
1 410 459	TOTALENERGIES SE	EUR	63 017 674	81 721 993	1.42
173 593	TRAVIS PERKINS PLC	GBP	2 494 294	1 893 347	0.03
121 075	TRELLEBORG AB - B	SEK	2 179 951	2 752 093	0.05
932 263	TRITAX BIG BOX REIT PLC	GBP	2 100 598	1 646 200	0.03
180 043	TRYG A/S	DKK	3 592 826	3 852 854	0.07
534 629	TUI AG - DI	GBP	1 492 601	993 965	0.02
52 686	UBISOFT ENTERTAINMENT SA	EUR	3 007 677	1 395 652	0.02
1 765 390	UBS GROUP AG	CHF	24 691 762	32 454 862	0.56
76 908	UCB SA	EUR	6 402 839	6 492 573	0.11
121 088	UMICORE SA	EUR	4 535 933	3 603 579	0.06
53 100	UNIBAIL RODAMCO REITS	EUR	5 446 048	2 577 474	0.04
1 120 417	UNICREDIT SPA	EUR	12 754 970	20 100 281	0.35
1 486 541	UNILEVER PLC	GBP	69 786 082	75 084 409	1.30
152 958	UNITE GROUP PLC	GBP	1 903 709	1 670 026	0.03
48 164	UNITED INTERNET AG - REG	EUR	1 697 495	749 432	0.01
366 268	UNITED UTILITIES GROUP PLC	GBP	4 142 032	4 511 891	0.08
445 471	UNIVERSAL MUSIC GROUP NV	EUR	9 311 077	8 824 781	0.15
315 753	UPM-KYMMENE OYJ	EUR	9 281 828	9 125 262	0.16
108 642	VALEO	EUR	3 244 860	1 919 161	0.03
97 586	VALMET OYJ	EUR	2 596 516	2 988 083	0.05
46 437	VANTAGE TOWERS AG	EUR	1 535 958	1 510 131	0.03
15 466	VAT GROUP AG	CHF	3 641 918	4 931 052	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
384 446	VEOLIA ENVIRONNEMENT SA	EUR	9 821 839	11 029 756	0.19
40 637	VERALLIA SA	EUR	1 250 762	1 496 254	0.03
39 997	VERBUND AG	EUR	2 911 338	3 235 757	0.06
566 439	VESTAS WIND SYSTEMS A/S	DKK	13 055 665	14 170 475	0.25
14 154	VIDRALA SA	EUR	1 333 273	1 347 461	0.02
339 588	VINCI SA	EUR	31 040 697	38 101 774	0.66
703 289	VIRGIN MONEY UK PLC	GBP	1 518 083	1 248 281	0.02
20 105	VISCOFAN SA	EUR	1 255 002	1 250 531	0.02
233 219	VISTRY GROUP PLC	GBP	2 538 239	2 077 690	0.04
358 769	VIVENDI SE	EUR	3 168 728	3 571 187	0.06
13 865 646	VODAFONE GROUP PLC	GBP	21 715 920	15 138 788	0.26
71 934	VOESTALPINE AG	EUR	2 058 814	2 257 289	0.04
117 625	VOLKSWAGEN AG - PFD	EUR	18 361 557	14 547 860	0.25
886 685	VOLVO AB - B	SEK	14 456 073	16 505 934	0.29
267 690	VOLVO CAR AB	SEK	1 926 152	996 628	0.02
428 612	VONOVIA SE	EUR	17 472 180	8 411 511	0.15
9 538	WACKER CHEMIE AG	EUR	1 497 392	1 334 843	0.02
311 010	WALLENSTAM AB	SEK	1 912 438	1 115 615	0.02
86 522	WAREHOUSES DE PAUW CVA	EUR	2 747 269	2 346 477	0.04
338 102	WARTSILA OYJ ABP	EUR	3 279 040	3 550 071	0.06
119 576	WATCHES OF SWITZERLAND GROUP PLC	GBP	1 793 684	1 131 980	0.02
173 815	WEIR GROUP PLC	GBP	3 327 125	3 641 141	0.06
13 636	WENDEL SE	EUR	1 488 820	1 385 418	0.02
124 508	WHITBREAD PLC	GBP	4 412 845	4 602 692	0.08
76 832	WIENERBERGER AG	EUR	2 022 775	2 097 514	0.04
211 713	WIHLBORGS FASTIGHETER AB	SEK	1 573 049	1 546 156	0.03
461 491	WISE PLC	GBP	3 892 629	2 889 737	0.05
147 174	WOLTERS KLUWER NV	EUR	11 634 856	17 682 956	0.31
145 319	WORLDLINE SA	EUR	7 647 927	5 722 662	0.10
585 141	WPP PLC	GBP	7 077 585	6 176 840	0.11
81 103	YARA INTERNATIONAL ASA	NOK	3 321 958	2 946 451	0.05
132 562	ZALANDO SE	EUR	8 356 546	4 927 330	0.09
85 671	ZURICH INSURANCE GROUP AG	CHF	32 911 993	37 645 894	0.65
582 752	3I GROUP PLC	GBP	8 491 408	11 723 377	0.20
Total Shares			5 170 202 156	5 695 801 137	98.78
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			5 170 202 156	5 695 801 137	98.78
Total Investments			5 170 202 156	5 695 801 137	98.78

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	12.97	United Kingdom	21.85
Banks	7.90	France	17.25
Personal Goods	5.99	Switzerland	14.73
Oil, Gas and Coal	5.94	Germany	12.37
Food Producers	4.54	Netherlands	8.26
Non-life Insurance	3.97	Sweden	4.80
Technology Hardware and Equipment	3.87	Denmark	4.60
Construction and Materials	3.37	Spain	3.81
Software and Computer Services	3.25	Italy	2.91
Investment Banking and Brokerage Services	3.21	Finland	1.92
Personal Care, Drug and Grocery Stores	3.18	Belgium	1.37
Chemicals	2.73	Ireland	1.29
Beverages	2.58	Norway	1.01
Telecommunications Service Providers	2.56	Jersey	0.99
General Industrials	2.49	Austria	0.41
Industrial Engineering	2.47	Luxembourg	0.41
Automobiles and Parts	2.40	Poland	0.30
Electricity	2.26	Portugal	0.27
Industrial Transportation	2.23	Isle of Man	0.09
Medical Equipment and Services	2.23	Bermuda	0.04
Industrial Support Services	2.17	Faroe Islands	0.04
Aerospace and Defense	1.91	Cyprus	0.03
Gas, Water and Multi-utilities	1.84	Malta	0.03
Industrial Metals and Mining	1.77		
Media	1.74		98.78
Life Insurance	1.30		
Electronic and Electrical Equipment	1.29		
Travel and Leisure	1.16		
Retailers	0.95		
Tobacco	0.93		
Real Estate Investment Trusts	0.64		
Real Estate Investment and Services	0.60		
Consumer Services	0.56		
Household Goods and Home Construction	0.43		
Telecommunications Equipment	0.41		
Industrial Materials	0.36		
Alternative Energy	0.25		
Health Care Providers	0.21		
Leisure Goods	0.10		
Finance and Credit Services	0.02		
	98.78		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
19 096	ADIDAS AG - REG	EUR	4 534 215	3 044 666	0.83
3 283	ADYEN NV	EUR	5 365 149	4 766 916	1.30
17 010	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	1 543 663	2 775 692	0.76
43 103	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	5 818 656	7 033 548	1.92
67 108	AIRBUS SE	EUR	6 178 612	8 532 111	2.33
46 315	ALLIANZ SE - REG	EUR	9 162 781	10 534 346	2.88
102 446	ANHEUSER-BUSCH INBEV SA/NV	EUR	5 656 126	6 054 559	1.65
46 295	ASML HOLDING NV	EUR	19 316 123	26 550 182	7.24
228 566	AXA SA	EUR	5 004 246	6 758 697	1.85
692 479	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 915 051	4 604 985	1.26
1 928 614	BANCO SANTANDER SA	EUR	5 210 548	6 145 529	1.68
102 647	BASF SE - REG	EUR	5 755 754	4 809 012	1.31
112 818	BAYER AG	EUR	6 619 441	6 742 004	1.84
36 799	BAYERISCHE MOTOREN WERKE AG	EUR	2 672 920	3 732 891	1.02
130 662	BNP PARIBAS SA	EUR	5 942 363	7 655 487	2.09
86 373	CRH PLC	EUR	2 995 839	3 781 410	1.03
73 451	DANONE SA	EUR	4 231 258	4 406 325	1.20
21 819	DEUTSCHE BOERSE AG	EUR	3 336 705	3 772 505	1.03
113 134	DEUTSCHE POST AG - REG	EUR	4 479 559	4 923 592	1.34
398 206	DEUTSCHE TELEKOM AG - REG	EUR	6 511 070	8 712 747	2.38
892 093	ENEL SPA	EUR	6 124 272	5 530 085	1.51
284 554	ENI SPA	EUR	3 116 662	3 911 479	1.07
34 920	ESSILORLUXOTTICA SA	EUR	4 729 175	6 264 648	1.71
20 225	FLUTTER ENTERTAINMENT PLC	EUR	2 934 768	3 662 748	1.00
4 050	HERMES INTERNATIONAL	EUR	5 991 936	7 965 540	2.18
675 949	IBERDROLA SA	EUR	6 608 640	7 962 679	2.17
127 629	INDUSTRIA DE DISENO TEXTIL SA	EUR	3 144 892	3 976 920	1.09
149 968	INFINEON TECHNOLOGIES AG - REG	EUR	4 915 885	4 934 697	1.35
427 944	ING GROEP NV	EUR	3 877 558	4 792 973	1.31
1 933 767	INTESA SANPAOLO SPA	EUR	3 854 483	4 611 067	1.26
8 264	KERING SA	EUR	4 589 173	4 790 641	1.31
114 116	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 927 428	3 562 702	0.97
19 918	L'OREAL SA	EUR	6 470 385	8 619 515	2.35
7 855	L'OREAL SA - PF	EUR	1 747 249	3 399 251	0.93
29 807	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	15 205 195	25 961 897	7.09
90 287	MERCEDES-BENZ GROUP AG	EUR	4 560 124	6 372 456	1.74
16 089	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	3 980 701	5 478 305	1.50
612 256	NOKIA OYJ	EUR	2 796 062	2 352 288	0.64
416 581	NORDEA BANK ABP	EUR	3 894 978	4 186 639	1.14
22 957	PERNOD RICARD SA	EUR	3 699 391	4 807 196	1.31
82 495	PROSUS NV	EUR	5 650 280	5 598 936	1.53
43 555	SAFRAN SA	EUR	4 680 325	6 138 642	1.68
131 203	SANOFI	EUR	11 447 340	13 120 300	3.58

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
117 532	SAP SE	EUR	13 844 689	14 439 981	3.94
65 582	SCHNEIDER ELECTRIC SE	EUR	7 733 167	10 350 150	2.83
86 008	SIEMENS AG - REG	EUR	9 896 986	12 806 590	3.50
268 420	STELLANTIS NV	EUR	4 272 440	4 026 300	1.10
285 974	TOTALENERGIES SE	EUR	11 821 088	16 569 333	4.52
222 240	UNICREDIT SPA	EUR	4 052 569	3 986 986	1.09
67 814	VINCI SA	EUR	5 976 840	7 608 731	2.08
23 680	VOLKSWAGEN AG - PFD	EUR	3 581 812	2 928 742	0.80
81 248	VONOVIA SE	EUR	3 884 288	1 594 492	0.44
Total Shares			296 260 860	357 650 113	97.66
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			296 260 860	357 650 113	97.66
Total Investments			296 260 860	357 650 113	97.66

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Goods	14.68	France	39.38
Banks	9.83	Germany	25.89
Technology Hardware and Equipment	8.60	Netherlands	15.79
Non-life Insurance	6.22	Spain	6.20
Oil, Gas and Coal	5.59	Italy	4.93
Software and Computer Services	5.47	Ireland	2.03
Pharmaceuticals and Biotechnology	5.42	Finland	1.79
Automobiles and Parts	4.66	Belgium	1.65
Aerospace and Defense	4.01		
Chemicals	3.99		97.66
Electricity	3.68		
General Industrials	3.50		
Construction and Materials	3.11		
Beverages	2.97		
Electronic and Electrical Equipment	2.83		
Telecommunications Service Providers	2.38		
Medical Equipment and Services	1.71		
Industrial Transportation	1.34		
Industrial Support Services	1.30		
Food Producers	1.20		
Retailers	1.09		
Investment Banking and Brokerage Services	1.03		
Travel and Leisure	1.00		
Personal Care, Drug and Grocery Stores	0.97		
Telecommunications Equipment	0.64		
Real Estate Investment and Services	0.44		
	97.66		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
200 000	ABBOTT LABORATORIES 3.75% 30/11/2026	USD	193 048	199 318	0.09
200 000	ABBOTT LABORATORIES 4.75% 30/11/2036	USD	209 038	207 306	0.09
200 000	ABBOTT LABORATORIES 4.9% 30/11/2046	USD	207 684	205 848	0.09
350 000	ABBVIE INC 2.6% 21/11/2024	USD	342 812	337 921	0.14
162 000	ABBVIE INC 2.95% 21/11/2026	USD	177 968	153 830	0.07
177 000	ABBVIE INC 3.2% 14/05/2026	USD	177 589	170 624	0.07
265 000	ABBVIE INC 3.2% 21/11/2029	USD	296 356	244 860	0.10
399 000	ABBVIE INC 3.6% 14/05/2025	USD	410 479	390 057	0.17
350 000	ABBVIE INC 3.8% 15/03/2025	USD	372 720	344 109	0.15
312 000	ABBVIE INC 4.05% 21/11/2039	USD	240 580	275 874	0.12
180 000	ABBVIE INC 4.25% 14/11/2028	USD	204 001	178 607	0.08
410 000	ABBVIE INC 4.25% 21/11/2049	USD	336 827	359 192	0.15
140 000	ABBVIE INC 4.3% 14/05/2036	USD	168 428	132 608	0.06
130 000	ABBVIE INC 4.4% 06/11/2042	USD	142 758	118 442	0.05
190 000	ABBVIE INC 4.45% 14/05/2046	USD	196 619	171 570	0.07
209 000	ABBVIE INC 4.5% 14/05/2035	USD	214 440	203 625	0.09
377 000	ABBVIE INC 4.7% 14/05/2045	USD	436 790	353 391	0.15
124 000	ABBVIE INC 4.875% 14/11/2048	USD	145 273	119 176	0.05
50 000	ACTIVISION BLIZZARD INC 2.5% 15/09/2050	USD	32 640	32 596	0.01
280 000	ADOBE INC 2.3% 01/02/2030	USD	267 156	248 699	0.11
100 000	AEP TEXAS INC 5.25% 15/05/2052	USD	96 390	98 139	0.04
450 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 2.45% 29/10/2026	USD	385 250	403 609	0.17
363 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.3% 30/01/2032	USD	335 285	296 988	0.13
150 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.4% 29/10/2033	USD	121 683	120 639	0.05
150 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.65% 21/07/2027	USD	135 867	139 056	0.06
150 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.85% 29/10/2041	USD	154 360	112 736	0.05
364 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 6.5% 15/07/2025	USD	406 811	367 391	0.16
100 000	AETNA INC 3.875% 15/08/2047	USD	82 770	78 726	0.03
100 000	AFLAC INC 3.6% 01/04/2030	USD	101 649	94 372	0.04
200 000	AIR LEASE CORP 1.875% 15/08/2026	USD	174 100	178 094	0.08
60 000	ALEXANDRIA REAL ESTATE EQUITIES INC 1.875% 01/02/2033	USD	45 183	45 366	0.02
70 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.55% 15/03/2052	USD	55 963	49 298	0.02
162 000	ALLY FINANCIAL INC 8% 01/11/2031	USD	176 165	170 975	0.07
80 000	ALPHABET INC 0.45% 15/08/2025	USD	72 415	73 767	0.03
80 000	ALPHABET INC 0.8% 15/08/2027	USD	68 309	70 588	0.03
200 000	ALPHABET INC 1.1% 15/08/2030	USD	157 786	165 270	0.07
100 000	ALPHABET INC 1.9% 15/08/2040	USD	66 582	70 241	0.03
200 000	ALPHABET INC 1.998% 15/08/2026	USD	183 136	188 786	0.08
200 000	ALPHABET INC 2.05% 15/08/2050	USD	120 836	127 222	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	ALPHABET INC 2.25% 15/08/2060	USD	58 014	61 747	0.03
100 000	AMAZON.COM INC 4.7% 01/12/2032	USD	102 205	102 853	0.04
203 000	AMAZON.COM INC 0.45% 12/05/2024	USD	192 615	194 303	0.08
100 000	AMAZON.COM INC 1% 12/05/2026	USD	89 901	91 288	0.04
368 000	AMAZON.COM INC 1.2% 03/06/2027	USD	341 945	329 323	0.14
286 000	AMAZON.COM INC 1.5% 03/06/2030	USD	251 927	238 947	0.10
150 000	AMAZON.COM INC 1.65% 12/05/2028	USD	133 991	133 497	0.06
496 000	AMAZON.COM INC 2.1% 12/05/2031	USD	479 618	425 681	0.19
150 000	AMAZON.COM INC 2.5% 03/06/2050	USD	105 303	101 193	0.04
150 000	AMAZON.COM INC 2.7% 03/06/2060	USD	94 949	97 673	0.04
250 000	AMAZON.COM INC 2.875% 12/05/2041	USD	190 383	196 193	0.08
234 000	AMAZON.COM INC 3.1% 12/05/2051	USD	242 450	176 235	0.08
408 000	AMAZON.COM INC 3.15% 22/08/2027	USD	436 404	393 099	0.17
100 000	AMAZON.COM INC 3.25% 12/05/2061	USD	86 688	73 873	0.03
300 000	AMAZON.COM INC 3.6% 13/04/2032	USD	290 028	285 087	0.12
209 000	AMAZON.COM INC 3.875% 22/08/2037	USD	259 237	195 373	0.08
200 000	AMAZON.COM INC 3.95% 13/04/2052	USD	179 774	176 342	0.08
277 000	AMAZON.COM INC 4.05% 22/08/2047	USD	261 330	251 264	0.11
50 000	AMAZON.COM INC 4.1% 13/04/2062	USD	45 285	43 547	0.02
204 000	AMAZON.COM INC 4.25% 22/08/2057	USD	203 912	185 273	0.08
200 000	AMAZON.COM INC 4.65% 01/12/2029	USD	197 342	204 696	0.09
300 000	AMAZON.COM INC 4.7% 29/11/2024	USD	300 903	301 497	0.13
179 000	AMAZON.COM INC 4.8% 05/12/2034	USD	190 239	185 850	0.08
170 000	AMAZON.COM INC 4.95% 05/12/2044	USD	205 624	176 103	0.08
200 000	AMERICAN EXPRESS CO FRN 03/08/2033	USD	193 316	192 214	0.08
260 000	AMERICAN EXPRESS CO 1.65% 04/11/2026	USD	236 712	235 721	0.10
100 000	AMERICAN EXPRESS CO 2.55% 04/03/2027	USD	92 632	92 644	0.04
364 000	AMERICAN EXPRESS CO 3% 30/10/2024	USD	377 549	353 527	0.15
100 000	AMERICAN EXPRESS CO 3.3% 03/05/2027	USD	92 850	95 247	0.04
150 000	AMERICAN EXPRESS CO 3.375% 03/05/2024	USD	147 850	147 200	0.06
79 000	AMERICAN EXPRESS CO 4.05% 03/12/2042	USD	78 878	71 661	0.03
92 000	AMERICAN EXPRESS CO 4.9% 13/02/2026	USD	91 331	92 644	0.04
100 000	AMERICAN EXPRESS CO 5.85% 05/11/2027	USD	104 097	104 719	0.04
50 000	AMERICAN HONDA FINANCE CORP 0.75% 09/08/2024	USD	46 238	47 464	0.02
90 000	AMERICAN HONDA FINANCE CORP 1.5% 13/01/2025	USD	84 972	85 502	0.04
107 000	AMERICAN INTERNATIONAL GROUP INC 4.375% 30/06/2050	USD	127 534	91 654	0.04
159 000	AMERICAN INTERNATIONAL GROUP INC 4.75% 01/04/2048	USD	168 656	144 119	0.06
90 000	AMERICAN TOWER CORP 3.1% 15/06/2050	USD	88 173	59 854	0.03
200 000	AMERICAN TOWER CORP 3.8% 15/08/2029	USD	193 488	187 462	0.08
293 000	AMERICAN WATER CAPITAL CORP 2.3% 01/06/2031	USD	262 899	249 824	0.11
53 000	AMERICAN WATER CAPITAL CORP 3.25% 01/06/2051	USD	53 336	39 156	0.02
100 000	AMERICAN WATER CAPITAL CORP 3.75% 01/09/2047	USD	110 848	81 812	0.03
50 000	AMERICAN WATER CAPITAL CORP 4.2% 01/09/2048	USD	63 271	43 292	0.02
118 000	AMERICAN WATER CAPITAL CORP 6.593% 15/10/2037	USD	171 294	135 811	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
50 000	AMGEN INC 1.65% 15/08/2028	USD	43 437	43 573	0.02
147 000	AMGEN INC 2.2% 21/02/2027	USD	142 480	135 999	0.06
130 000	AMGEN INC 2.3% 25/02/2031	USD	136 157	110 115	0.05
87 000	AMGEN INC 2.45% 21/02/2030	USD	90 161	76 037	0.03
210 000	AMGEN INC 2.6% 19/08/2026	USD	211 311	197 660	0.08
100 000	AMGEN INC 2.8% 15/08/2041	USD	67 193	72 886	0.03
150 000	AMGEN INC 3% 15/01/2052	USD	122 735	102 539	0.04
146 000	AMGEN INC 3.15% 21/02/2040	USD	152 732	113 673	0.05
300 000	AMGEN INC 3.2% 02/11/2027	USD	296 295	285 846	0.12
300 000	AMGEN INC 3.375% 21/02/2050	USD	239 114	221 499	0.09
60 000	AMGEN INC 4.2% 22/02/2052	USD	48 216	50 706	0.02
224 000	AMGEN INC 4.4% 01/05/2045	USD	243 195	197 958	0.08
130 000	AMGEN INC 4.4% 22/02/2062	USD	128 041	108 945	0.05
113 000	AMGEN INC 4.563% 15/06/2048	USD	110 516	102 204	0.04
176 000	AMGEN INC 4.663% 15/06/2051	USD	232 158	159 871	0.07
338 000	AMGEN INC 5.15% 02/03/2028	USD	337 619	346 043	0.15
153 000	AMGEN INC 5.25% 02/03/2025	USD	152 763	154 345	0.07
211 000	AMGEN INC 5.25% 02/03/2030	USD	210 040	216 779	0.09
326 000	AMGEN INC 5.25% 02/03/2033	USD	323 741	335 274	0.14
115 000	AMGEN INC 5.507% 02/03/2026	USD	114 832	115 458	0.05
211 000	AMGEN INC 5.6% 02/03/2043	USD	208 550	217 201	0.09
326 000	AMGEN INC 5.65% 02/03/2053	USD	323 477	337 504	0.14
211 000	AMGEN INC 5.75% 02/03/2063	USD	209 976	218 263	0.09
120 000	ANALOG DEVICES INC 2.1% 01/10/2031	USD	108 947	102 173	0.04
100 000	ANALOG DEVICES INC 2.95% 01/10/2051	USD	72 118	72 744	0.03
242 000	ANTHEM INC 2.375% 15/01/2025	USD	234 622	232 729	0.10
32 000	ANTHEM INC 3.125% 15/05/2050	USD	32 438	23 013	0.01
200 000	ANTHEM INC 4.101% 01/03/2028	USD	197 723	197 254	0.08
119 000	ANTHEM INC 4.375% 01/12/2047	USD	125 063	105 678	0.05
150 000	ANTHEM INC 4.65% 15/01/2043	USD	152 756	141 048	0.06
83 000	APPLE INC 0.55% 20/08/2025	USD	82 851	76 573	0.03
300 000	APPLE INC 0.7% 08/02/2026	USD	271 807	273 909	0.12
80 000	APPLE INC 1.125% 11/05/2025	USD	78 620	75 232	0.03
100 000	APPLE INC 1.2% 08/02/2028	USD	87 762	88 451	0.04
50 000	APPLE INC 1.4% 05/08/2028	USD	46 096	43 976	0.02
200 000	APPLE INC 1.65% 08/02/2031	USD	179 366	168 484	0.07
80 000	APPLE INC 1.65% 11/05/2030	USD	82 036	68 389	0.03
150 000	APPLE INC 2.05% 11/09/2026	USD	159 802	140 682	0.06
150 000	APPLE INC 2.2% 11/09/2029	USD	151 000	134 897	0.06
100 000	APPLE INC 2.375% 08/02/2041	USD	96 318	74 929	0.03
60 000	APPLE INC 2.4% 20/08/2050	USD	43 307	40 732	0.02
195 000	APPLE INC 2.45% 04/08/2026	USD	209 168	185 991	0.08
120 000	APPLE INC 2.55% 20/08/2060	USD	85 974	79 440	0.03
300 000	APPLE INC 2.65% 08/02/2051	USD	199 984	210 531	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
211 000	APPLE INC 2.65% 11/05/2050	USD	193 847	149 848	0.06
160 000	APPLE INC 2.7% 05/08/2051	USD	128 945	113 040	0.05
260 000	APPLE INC 2.75% 13/01/2025	USD	259 372	253 757	0.11
101 000	APPLE INC 2.8% 08/02/2061	USD	76 121	68 329	0.03
200 000	APPLE INC 2.85% 05/08/2061	USD	128 294	137 270	0.06
249 000	APPLE INC 2.85% 11/05/2024	USD	247 630	244 511	0.10
150 000	APPLE INC 2.9% 12/09/2027	USD	163 665	144 075	0.06
158 000	APPLE INC 2.95% 11/09/2049	USD	163 984	119 732	0.05
325 000	APPLE INC 3% 13/11/2027	USD	328 338	313 157	0.13
72 000	APPLE INC 3% 20/06/2027	USD	80 651	69 601	0.03
300 000	APPLE INC 3.2% 11/05/2027	USD	317 742	292 512	0.13
502 000	APPLE INC 3.25% 23/02/2026	USD	520 900	491 668	0.22
200 000	APPLE INC 3.35% 08/08/2032	USD	189 332	189 710	0.08
265 000	APPLE INC 3.35% 09/02/2027	USD	282 142	259 220	0.11
158 000	APPLE INC 3.45% 09/02/2045	USD	155 674	134 894	0.06
100 000	APPLE INC 3.75% 13/11/2047	USD	107 209	87 547	0.04
200 000	APPLE INC 3.85% 04/05/2043	USD	187 849	182 952	0.08
58 000	APPLE INC 3.85% 04/08/2046	USD	59 191	51 873	0.02
200 000	APPLE INC 3.95% 08/08/2052	USD	172 001	178 506	0.08
100 000	APPLE INC 4.1% 08/08/2062	USD	84 694	89 040	0.04
38 000	APPLE INC 4.25% 09/02/2047	USD	42 353	36 553	0.02
187 000	APPLE INC 4.375% 13/05/2045	USD	209 384	181 246	0.08
47 000	APPLE INC 4.45% 06/05/2044	USD	64 124	47 107	0.02
24 000	APPLE INC 4.5% 23/02/2036	USD	32 162	24 907	0.01
379 000	APPLE INC 4.65% 23/02/2046	USD	448 637	381 375	0.16
51 000	APPLIED MATERIALS INC 3.3% 01/04/2027	USD	53 526	49 403	0.02
148 000	APPLIED MATERIALS INC 4.35% 01/04/2047	USD	188 877	139 987	0.06
28 000	APTIV PLC / APTIV CORP 4.15% 01/05/2052	USD	28 364	21 647	0.01
183 000	APTIV PLC 3.1% 01/12/2051	USD	128 410	115 647	0.05
113 000	ARCH CAPITAL GROUP LTD 3.635% 30/06/2050	USD	102 866	85 814	0.04
100 000	ASTRAZENECA FINANCE LLC 1.2% 28/05/2026	USD	91 400	91 548	0.04
300 000	ASTRAZENECA FINANCE LLC 1.75% 28/05/2028	USD	261 424	267 519	0.11
85 000	ASTRAZENECA FINANCE LLC 4.875% 03/03/2028	USD	87 612	87 713	0.04
150 000	ASTRAZENECA PLC 0.7% 08/04/2026	USD	131 758	136 173	0.06
201 000	ASTRAZENECA PLC 1.375% 06/08/2030	USD	178 189	165 182	0.07
80 000	ASTRAZENECA PLC 3.375% 16/11/2025	USD	81 675	78 228	0.03
128 000	ASTRAZENECA PLC 4.375% 16/11/2045	USD	121 559	122 868	0.05
225 000	ASTRAZENECA PLC 6.45% 15/09/2037	USD	316 867	266 108	0.11
300 000	ATMOS ENERGY CORP 1.5% 15/01/2031	USD	250 155	241 716	0.10
100 000	ATMOS ENERGY CORP 2.85% 15/02/2052	USD	70 433	68 525	0.03
100 000	ATMOS ENERGY CORP 3.375% 15/09/2049	USD	77 109	76 539	0.03
88 000	ATMOS ENERGY CORP 4.3% 01/10/2048	USD	88 747	78 741	0.03
300 000	AT&T INC 1.65% 01/02/2028	USD	253 691	262 974	0.11
300 000	AT&T INC 1.7% 25/03/2026	USD	266 954	276 975	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	AT&T INC 2.25% 01/02/2032	USD	151 876	163 544	0.07
300 000	AT&T INC 2.3% 01/06/2027	USD	263 553	275 262	0.12
400 000	AT&T INC 2.55% 01/12/2033	USD	297 303	321 812	0.14
200 000	AT&T INC 2.75% 01/06/2031	USD	160 910	172 430	0.07
192 000	AT&T INC 3.5% 01/06/2041	USD	138 939	151 018	0.06
550 000	AT&T INC 3.5% 15/09/2053	USD	378 627	393 838	0.17
689 000	AT&T INC 3.55% 15/09/2055	USD	463 112	488 231	0.22
150 000	AT&T INC 3.65% 01/06/2051	USD	102 699	111 912	0.05
450 000	AT&T INC 3.65% 15/09/2059	USD	295 560	318 218	0.14
550 000	AT&T INC 3.8% 01/12/2057	USD	382 196	403 590	0.17
250 000	AT&T INC 3.85% 01/06/2060	USD	187 993	184 860	0.08
100 000	AT&T INC 4.3% 15/02/2030	USD	94 488	97 083	0.04
100 000	AT&T INC 4.3% 15/12/2042	USD	85 228	86 219	0.04
250 000	AT&T INC 4.35% 01/03/2029	USD	242 236	245 615	0.11
250 000	AT&T INC 4.5% 09/03/2048	USD	201 020	214 220	0.09
150 000	AT&T INC 4.5% 15/05/2035	USD	132 189	141 134	0.06
50 000	AT&T INC 4.75% 15/05/2046	USD	41 728	44 779	0.02
184 000	AT&T INC 5.539% 20/02/2026	USD	183 216	184 162	0.08
100 000	AUTODESK INC 2.4% 15/12/2031	USD	83 910	83 694	0.04
183 000	AUTOMATIC DATA PROCESSING INC 1.25% 01/09/2030	USD	177 069	150 946	0.06
100 000	AUTOMATIC DATA PROCESSING INC 3.375% 15/09/2025	USD	97 203	98 153	0.04
250 000	AVANGRID INC 3.2% 15/04/2025	USD	239 684	240 230	0.10
93 000	AVANGRID INC 3.8% 01/06/2029	USD	95 774	87 699	0.04
126 000	AXA EQUITABLE HOLDINGS INC 5% 20/04/2048	USD	138 859	109 512	0.05
150 000	BAKER HUGHES A GE CO LLC / BAKER HUGHES CO-OBLIGOR INC 4.08% 15/12/2047	USD	120 940	123 192	0.05
70 000	BAKER HUGHES HOLDINGS LLC 5.125% 15/09/2040	USD	73 155	68 379	0.03
200 000	BALTIMORE GAS AND ELECTRIC CO 2.25% 15/06/2031	USD	178 371	170 126	0.07
200 000	BANCO SANTANDER SA FRN 14/09/2027	USD	170 588	175 938	0.08
200 000	BANCO SANTANDER SA 2.749% 03/12/2030	USD	160 070	158 478	0.07
200 000	BANCO SANTANDER SA 3.49% 28/05/2030	USD	177 316	178 418	0.08
200 000	BANCO SANTANDER SA 3.496% 24/03/2025	USD	191 662	193 266	0.08
200 000	BANCO SANTANDER SA 3.8% 23/02/2028	USD	205 021	186 406	0.08
200 000	BANCO SANTANDER SA 3.892% 24/05/2024	USD	195 136	196 270	0.08
200 000	BANCO SANTANDER SA 4.379% 12/04/2028	USD	213 667	191 118	0.08
200 000	BANCO SANTANDER SA 5.147% 18/08/2025	USD	199 300	198 452	0.08
200 000	BANK OF AMERICA CORP FRN 10/11/2028	USD	209 436	208 604	0.09
350 000	BANK OF AMERICA CORP FRN 02/04/2026	USD	328 488	337 508	0.14
200 000	BANK OF AMERICA CORP FRN 04/02/2028	USD	184 268	182 520	0.08
400 000	BANK OF AMERICA CORP FRN 04/02/2033	USD	343 165	337 876	0.14
208 000	BANK OF AMERICA CORP FRN 05/03/2029	USD	231 094	197 334	0.08
236 000	BANK OF AMERICA CORP FRN 07/02/2030	USD	263 089	220 790	0.09
100 000	BANK OF AMERICA CORP FRN 08/03/2037	USD	90 170	86 372	0.04
200 000	BANK OF AMERICA CORP FRN 11/03/2027	USD	184 902	180 780	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
177 000	BANK OF AMERICA CORP FRN 11/03/2032	USD	166 602	147 485	0.06
520 000	BANK OF AMERICA CORP FRN 13/02/2026	USD	510 215	489 433	0.22
198 000	BANK OF AMERICA CORP FRN 13/02/2031	USD	172 908	167 459	0.07
150 000	BANK OF AMERICA CORP FRN 13/03/2052	USD	110 944	113 304	0.05
200 000	BANK OF AMERICA CORP FRN 14/06/2029	USD	185 666	172 796	0.07
113 000	BANK OF AMERICA CORP FRN 15/03/2050	USD	110 778	97 333	0.04
588 000	BANK OF AMERICA CORP FRN 19/06/2026	USD	565 945	538 337	0.24
367 000	BANK OF AMERICA CORP FRN 19/06/2041	USD	291 753	260 621	0.11
140 000	BANK OF AMERICA CORP FRN 20/01/2028	USD	142 433	133 914	0.06
370 000	BANK OF AMERICA CORP FRN 20/03/2051	USD	347 425	308 288	0.13
100 000	BANK OF AMERICA CORP FRN 20/10/2032	USD	78 665	82 135	0.04
500 000	BANK OF AMERICA CORP FRN 20/12/2028	USD	496 812	464 175	0.21
300 000	BANK OF AMERICA CORP FRN 21/07/2032	USD	245 576	242 058	0.10
150 000	BANK OF AMERICA CORP FRN 21/07/2052	USD	103 954	102 224	0.04
250 000	BANK OF AMERICA CORP FRN 21/09/2036	USD	184 655	191 078	0.08
700 000	BANK OF AMERICA CORP FRN 22/04/2027	USD	641 218	627 298	0.28
400 000	BANK OF AMERICA CORP FRN 22/04/2032	USD	412 513	334 592	0.14
241 000	BANK OF AMERICA CORP FRN 22/04/2042	USD	219 440	186 182	0.08
300 000	BANK OF AMERICA CORP FRN 22/07/2028	USD	288 513	299 088	0.13
450 000	BANK OF AMERICA CORP FRN 22/07/2033	USD	425 607	444 123	0.20
150 000	BANK OF AMERICA CORP FRN 22/10/2025	USD	144 207	143 376	0.06
270 000	BANK OF AMERICA CORP FRN 22/10/2030	USD	262 648	234 941	0.10
200 000	BANK OF AMERICA CORP FRN 23/01/2026	USD	216 813	192 710	0.08
200 000	BANK OF AMERICA CORP FRN 23/01/2049	USD	170 060	163 042	0.07
404 000	BANK OF AMERICA CORP FRN 23/04/2027	USD	377 335	385 492	0.16
140 000	BANK OF AMERICA CORP FRN 23/04/2040	USD	150 672	121 678	0.05
347 000	BANK OF AMERICA CORP FRN 23/07/2029	USD	390 028	332 494	0.14
242 000	BANK OF AMERICA CORP FRN 23/07/2030	USD	255 933	215 496	0.09
115 000	BANK OF AMERICA CORP FRN 23/07/2031	USD	90 140	92 400	0.04
97 000	BANK OF AMERICA CORP FRN 24/04/2038	USD	111 964	87 054	0.04
250 000	BANK OF AMERICA CORP FRN 24/10/2026	USD	228 042	226 255	0.10
90 000	BANK OF AMERICA CORP FRN 24/10/2031	USD	79 479	71 853	0.03
50 000	BANK OF AMERICA CORP FRN 24/10/2051	USD	32 912	32 957	0.01
100 000	BANK OF AMERICA CORP FRN 25/04/2025	USD	98 314	98 212	0.04
400 000	BANK OF AMERICA CORP FRN 27/04/2028	USD	385 516	388 388	0.17
200 000	BANK OF AMERICA CORP FRN 27/04/2033	USD	193 916	190 820	0.08
385 000	BANK OF AMERICA CORP FRN 29/04/2031	USD	352 359	326 372	0.14
100 000	BANK OF AMERICA CORP 3.248% 21/10/2027	USD	98 474	94 235	0.04
101 000	BANK OF AMERICA CORP 3.5% 19/04/2026	USD	110 866	98 270	0.04
100 000	BANK OF AMERICA CORP 3.875% 01/08/2025	USD	97 082	97 841	0.04
300 000	BANK OF AMERICA CORP 3.95% 21/04/2025	USD	329 368	293 055	0.13
50 000	BANK OF AMERICA CORP 4% 01/04/2024	USD	49 368	49 425	0.02
300 000	BANK OF AMERICA CORP 4% 22/01/2025	USD	328 656	294 369	0.13
269 000	BANK OF AMERICA CORP 4.183% 25/11/2027	USD	299 682	259 806	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
202 000	BANK OF AMERICA CORP 4.2% 26/08/2024	USD	204 122	199 287	0.09
342 000	BANK OF AMERICA CORP 4.25% 22/10/2026	USD	349 555	332 833	0.14
50 000	BANK OF AMERICA CORP 5% 21/01/2044	USD	47 392	48 732	0.02
181 000	BANK OF AMERICA CORP 5.875% 07/02/2042	USD	262 458	194 638	0.08
162 000	BANK OF AMERICA CORP 6.11% 29/01/2037	USD	197 954	173 253	0.07
200 000	BANK OF AMERICA CORP 7.75% 14/05/2038	USD	279 577	242 808	0.10
172 000	BANK OF MONTREAL FRN 10/01/2037	USD	155 959	138 357	0.06
100 000	BANK OF MONTREAL FRN 15/12/2032	USD	89 024	90 266	0.04
100 000	BANK OF MONTREAL 1.5% 10/01/2025	USD	93 424	94 277	0.04
50 000	BANK OF MONTREAL 1.85% 01/05/2025	USD	46 431	47 027	0.02
340 000	BANK OF MONTREAL 2.5% 28/06/2024	USD	341 928	329 263	0.14
200 000	BANK OF MONTREAL 3.7% 07/06/2025	USD	193 436	195 000	0.08
300 000	BANK OF MONTREAL 4.25% 14/09/2024	USD	296 497	296 109	0.13
100 000	BANK OF NEW YORK MELLON CORP FRN 25/10/2028	USD	100 778	104 407	0.04
100 000	BANK OF NEW YORK MELLON CORP FRN 25/10/2033	USD	100 335	106 998	0.05
449 000	BANK OF NEW YORK MELLON CORP 2.1% 24/10/2024	USD	464 718	430 819	0.19
100 000	BANK OF NOVA SCOTIA FRN 04/05/2037	USD	85 608	88 372	0.04
200 000	BANK OF NOVA SCOTIA 1.3% 11/06/2025	USD	184 846	184 756	0.08
400 000	BANK OF NOVA SCOTIA 1.45% 10/01/2025	USD	378 984	376 184	0.16
265 000	BANK OF NOVA SCOTIA 4.5% 16/12/2025	USD	277 500	260 469	0.11
300 000	BANK OF NOVA SCOTIA 4.75% 02/02/2026	USD	296 735	299 355	0.13
96 000	BANK OF NOVA SCOTIA 4.85% 01/02/2030	USD	93 183	95 472	0.04
250 000	BAXTER INTERNATIONAL INC 1.915% 01/02/2027	USD	228 118	224 718	0.10
100 000	BAXTER INTERNATIONAL INC 2.272% 01/12/2028	USD	86 918	87 224	0.04
90 000	BAXTER INTERNATIONAL INC 2.539% 01/02/2032	USD	81 255	74 088	0.03
113 000	BECTON DICKINSON AND CO 3.7% 06/06/2027	USD	109 913	109 495	0.05
120 000	BECTON DICKINSON AND CO 4.669% 06/06/2047	USD	151 337	111 931	0.05
47 000	BELL CANADA INC 4.464% 01/04/2048	USD	47 883	41 616	0.02
120 000	BIOGEN INC 2.25% 01/05/2030	USD	111 004	101 777	0.04
110 000	BIOGEN INC 3.15% 01/05/2050	USD	105 144	76 605	0.03
50 000	BIOGEN INC 4.05% 15/09/2025	USD	48 887	49 029	0.02
90 000	BIOGEN INC 5.2% 15/09/2045	USD	101 837	90 830	0.04
100 000	BLACKROCK INC 1.9% 28/01/2031	USD	83 790	84 047	0.04
100 000	BLACKROCK INC 2.1% 25/02/2032	USD	83 167	83 764	0.04
150 000	BLACKROCK INC 2.4% 30/04/2030	USD	127 592	132 921	0.06
100 000	BLACKROCK INC 3.25% 30/04/2029	USD	95 130	95 891	0.04
150 000	BOOKING HOLDINGS INC 4.625% 13/04/2030	USD	154 222	150 753	0.06
177 000	BORGWARNER INC 2.65% 01/07/2027	USD	161 665	164 191	0.07
80 000	BOSTON PROPERTIES LP 3.25% 30/01/2031	USD	64 118	65 448	0.03
100 000	BOSTON PROPERTIES LP 3.65% 01/02/2026	USD	95 462	93 192	0.04
171 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	180 859	155 473	0.07
250 000	BPCE SA 4% 15/04/2024	USD	276 963	246 180	0.11
50 000	BRISTOL-MYERS SQUIBB CO 1.125% 13/11/2027	USD	43 699	44 089	0.02
100 000	BRISTOL-MYERS SQUIBB CO 1.45% 13/11/2030	USD	83 944	82 085	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
140 000	BRISTOL-MYERS SQUIBB CO 2.55% 13/11/2050	USD	103 862	93 629	0.04
200 000	BRISTOL-MYERS SQUIBB CO 2.9% 26/07/2024	USD	197 172	195 852	0.08
50 000	BRISTOL-MYERS SQUIBB CO 2.95% 15/03/2032	USD	47 298	45 146	0.02
180 000	BRISTOL-MYERS SQUIBB CO 3.2% 15/06/2026	USD	202 090	175 408	0.07
270 000	BRISTOL-MYERS SQUIBB CO 3.4% 26/07/2029	USD	266 931	258 247	0.11
200 000	BRISTOL-MYERS SQUIBB CO 3.55% 15/03/2042	USD	174 647	170 520	0.07
70 000	BRISTOL-MYERS SQUIBB CO 3.7% 15/03/2052	USD	72 979	58 018	0.02
70 000	BRISTOL-MYERS SQUIBB CO 3.9% 15/03/2062	USD	67 496	57 940	0.02
200 000	BRISTOL-MYERS SQUIBB CO 3.9% 20/02/2028	USD	203 608	198 724	0.08
165 000	BRISTOL-MYERS SQUIBB CO 4.125% 15/06/2039	USD	173 520	154 549	0.07
286 000	BRISTOL-MYERS SQUIBB CO 4.25% 26/10/2049	USD	335 991	259 619	0.11
66 000	BRISTOL-MYERS SQUIBB CO 4.35% 15/11/2047	USD	82 996	61 053	0.03
100 000	BRISTOL-MYERS SQUIBB CO 4.55% 20/02/2048	USD	121 681	95 235	0.04
198 000	BRITISH TELECOMMUNICATIONS PLC FRN 15/12/2030	USD	244 312	249 531	0.11
200 000	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027	USD	189 452	194 130	0.08
200 000	BROADCOM INC - 144A - 2.45% 15/02/2031	USD	165 010	164 084	0.07
290 000	BROADCOM INC - 144A - 3.419% 15/04/2033	USD	251 445	244 035	0.10
200 000	BROADCOM INC - 144A - 3.75% 15/02/2051	USD	141 869	147 170	0.06
150 000	BROADCOM INC - 144A - 4.15% 15/04/2032	USD	133 908	137 069	0.06
150 000	BROADCOM INC - 144A - 4.926% 15/05/2037	USD	123 974	136 938	0.06
300 000	BROADCOM INC 3.137% 15/11/2035	USD	225 662	232 305	0.10
490 000	BROADCOM INC 3.187% 15/11/2036	USD	393 754	373 184	0.16
100 000	BROADCOM INC 3.469% 15/04/2034	USD	82 071	82 630	0.04
250 000	BROADCOM INC 3.5% 15/02/2041	USD	182 335	188 395	0.08
50 000	BROADCOM INC 4.11% 15/09/2028	USD	44 848	48 094	0.02
200 000	BROADCOM INC 4.75% 15/04/2029	USD	197 508	198 036	0.08
50 000	CAMPBELL SOUP CO 4.15% 15/03/2028	USD	48 524	49 228	0.02
50 000	CANADIAN IMPERIAL BANK OF COMMERCE 2.25% 28/01/2025	USD	47 195	47 774	0.02
51 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.1% 02/04/2024	USD	53 291	49 888	0.02
50 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.3% 07/04/2025	USD	48 064	48 372	0.02
250 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.45% 07/04/2027	USD	240 473	238 735	0.10
50 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.945% 04/08/2025	USD	48 452	48 878	0.02
300 000	CANADIAN PACIFIC RAILWAY CO 2.45% 02/12/2031	USD	303 596	267 852	0.11
100 000	CANADIAN PACIFIC RAILWAY CO 3% 02/12/2041	USD	79 307	83 074	0.04
150 000	CANADIAN PACIFIC RAILWAY CO 3.1% 02/12/2051	USD	125 768	107 660	0.05
200 000	CAPITAL ONE FINANCIAL CORP FRN 01/02/2029	USD	201 536	196 712	0.08
100 000	CAPITAL ONE FINANCIAL CORP FRN 02/01/2034	USD	100 201	97 515	0.04
100 000	CAPITAL ONE FINANCIAL CORP FRN 02/11/2027	USD	87 810	86 987	0.04
100 000	CAPITAL ONE FINANCIAL CORP FRN 03/03/2026	USD	94 206	94 006	0.04
200 000	CAPITAL ONE FINANCIAL CORP FRN 10/05/2028	USD	194 345	193 956	0.08
100 000	CAPITAL ONE FINANCIAL CORP FRN 10/05/2033	USD	93 156	95 290	0.04
100 000	CAPITAL ONE FINANCIAL CORP FRN 24/07/2026	USD	98 228	97 803	0.04
100 000	CAPITAL ONE FINANCIAL CORP FRN 29/07/2032	USD	76 327	72 471	0.03
100 000	CAPITAL ONE FINANCIAL CORP 3.3% 30/10/2024	USD	96 633	97 518	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	CAPITAL ONE FINANCIAL CORP 3.65% 11/05/2027	USD	94 686	93 275	0.04
100 000	CAPITAL ONE FINANCIAL CORP 3.8% 31/01/2028	USD	94 021	93 279	0.04
150 000	CAPITAL ONE FINANCIAL CORP 4.2% 29/10/2025	USD	144 566	143 276	0.06
260 000	CARRIER GLOBAL CORP 2.722% 15/02/2030	USD	235 503	227 622	0.10
112 000	CARRIER GLOBAL CORP 3.377% 05/04/2040	USD	102 860	87 143	0.04
134 000	CARRIER GLOBAL CORP 3.577% 05/04/2050	USD	117 326	100 148	0.04
90 000	CDW LLC / CDW FINANCE CORP 3.569% 01/12/2031	USD	80 325	75 200	0.03
100 000	CENTENE CORP 2.45% 15/07/2028	USD	84 549	87 242	0.04
150 000	CENTENE CORP 2.5% 01/03/2031	USD	120 095	122 358	0.05
100 000	CENTENE CORP 2.625% 01/08/2031	USD	76 543	81 756	0.03
350 000	CENTENE CORP 3% 15/10/2030	USD	285 734	298 792	0.13
150 000	CENTENE CORP 3.375% 15/02/2030	USD	124 498	132 474	0.06
50 000	CENTENE CORP 4.25% 15/12/2027	USD	46 415	47 786	0.02
250 000	CENTENE CORP 4.625% 15/12/2029	USD	230 811	236 303	0.10
43 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.35% 01/04/2051	USD	43 427	33 019	0.01
57 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.55% 01/08/2042	USD	54 397	46 833	0.02
50 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.6% 01/03/2052	USD	35 749	40 079	0.02
139 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 4.25% 01/02/2049	USD	143 106	124 962	0.05
46 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 4.95% 01/04/2033	USD	47 067	47 222	0.02
350 000	CHARLES SCHWAB CORP 1.15% 13/05/2026	USD	318 612	309 722	0.13
100 000	CHARLES SCHWAB CORP 2.9% 03/03/2032	USD	85 456	84 434	0.04
163 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 30/06/2027	USD	179 346	163 683	0.07
376 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.875% 31/03/2025	USD	385 681	378 954	0.16
100 000	CHENIERE ENERGY PARTNERS LP 3.25% 31/01/2032	USD	80 189	83 362	0.04
273 000	CHUBB INA HOLDINGS INC 1.375% 15/09/2030	USD	236 436	221 681	0.09
50 000	CHUBB INA HOLDINGS INC 3.05% 15/12/2061	USD	29 691	34 465	0.01
76 000	CHUBB INA HOLDINGS INC 4.35% 03/11/2045	USD	97 827	70 184	0.03
50 000	CIGNA CORP 3.4% 15/03/2050	USD	35 665	36 828	0.02
450 000	CIGNA CORP 4.375% 15/10/2028	USD	456 632	447 025	0.20
120 000	CIGNA CORP 4.8% 15/07/2046	USD	126 002	110 767	0.05
50 000	CIGNA CORP 4.8% 15/08/2038	USD	63 674	48 400	0.02
200 000	CIGNA CORP 4.9% 15/12/2048	USD	226 883	188 020	0.08
100 000	CIGNA GROUP 2.375% 15/03/2031	USD	84 862	84 757	0.04
325 000	CIGNA GROUP 2.4% 15/03/2030	USD	327 974	281 431	0.12
76 000	CIGNA GROUP 3.4% 15/03/2051	USD	70 773	56 005	0.02
200 000	CIGNA GROUP 4.125% 15/11/2025	USD	209 983	197 514	0.08
150 000	CINTAS CORP NO 2 3.7% 01/04/2027	USD	146 135	147 009	0.06
165 000	CISCO SYSTEMS INC 2.5% 20/09/2026	USD	164 029	157 083	0.07
85 000	CISCO SYSTEMS INC 5.5% 15/01/2040	USD	127 413	92 348	0.04
140 000	CISCO SYSTEMS INC 5.9% 15/02/2039	USD	195 558	157 801	0.07
150 000	CITIGROUP INC FRN 01/05/2025	USD	138 462	142 937	0.06
300 000	CITIGROUP INC FRN 01/05/2032	USD	265 777	249 297	0.11
400 000	CITIGROUP INC FRN 03/06/2031	USD	336 571	338 352	0.14
100 000	CITIGROUP INC FRN 03/11/2042	USD	72 950	72 267	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	CITIGROUP INC FRN 08/04/2026	USD	422 664	384 804	0.16
200 000	CITIGROUP INC FRN 09/06/2027	USD	171 857	179 534	0.08
83 000	CITIGROUP INC FRN 10/01/2028	USD	93 302	79 804	0.03
400 000	CITIGROUP INC FRN 17/03/2033	USD	362 714	360 188	0.15
200 000	CITIGROUP INC FRN 17/11/2033	USD	218 096	216 440	0.09
223 000	CITIGROUP INC FRN 20/03/2030	USD	225 510	209 245	0.09
60 000	CITIGROUP INC FRN 24/01/2039	USD	71 472	51 675	0.02
300 000	CITIGROUP INC FRN 24/02/2028	USD	279 071	280 317	0.12
447 000	CITIGROUP INC FRN 24/04/2025	USD	458 749	436 611	0.20
70 000	CITIGROUP INC FRN 24/04/2048	USD	60 343	60 880	0.03
150 000	CITIGROUP INC FRN 24/05/2025	USD	147 747	148 161	0.06
95 000	CITIGROUP INC FRN 24/05/2028	USD	93 861	94 151	0.04
200 000	CITIGROUP INC FRN 24/05/2033	USD	196 526	196 720	0.08
100 000	CITIGROUP INC FRN 24/07/2028	USD	114 618	94 680	0.04
400 000	CITIGROUP INC FRN 25/01/2033	USD	350 590	340 924	0.15
70 000	CITIGROUP INC FRN 26/03/2041	USD	69 541	69 479	0.03
205 000	CITIGROUP INC FRN 27/10/2028	USD	228 031	192 470	0.08
494 000	CITIGROUP INC FRN 28/01/2027	USD	481 744	443 720	0.20
200 000	CITIGROUP INC FRN 29/01/2031	USD	159 680	171 670	0.07
200 000	CITIGROUP INC FRN 29/09/2026	USD	201 076	202 362	0.09
200 000	CITIGROUP INC FRN 31/03/2031	USD	226 612	191 468	0.08
252 000	CITIGROUP INC 3.2% 21/10/2026	USD	270 580	239 488	0.10
416 000	CITIGROUP INC 3.4% 01/05/2026	USD	406 782	400 977	0.17
225 000	CITIGROUP INC 3.7% 12/01/2026	USD	235 105	219 267	0.09
200 000	CITIGROUP INC 4.125% 25/07/2028	USD	188 561	190 558	0.08
312 000	CITIGROUP INC 4.45% 29/09/2027	USD	332 904	305 005	0.13
551 000	CITIGROUP INC 4.6% 09/03/2026	USD	563 420	544 464	0.24
200 000	CITIGROUP INC 4.65% 23/07/2048	USD	197 867	184 654	0.08
62 000	CITIGROUP INC 4.65% 30/07/2045	USD	55 356	56 897	0.02
207 000	CITIGROUP INC 4.75% 18/05/2046	USD	213 112	181 611	0.08
51 000	CITIGROUP INC 5.5% 13/09/2025	USD	60 803	51 164	0.02
45 000	CITIGROUP INC 5.875% 30/01/2042	USD	66 098	48 014	0.02
50 000	CITIGROUP INC 6.625% 15/06/2032	USD	60 401	54 041	0.02
100 000	CITIGROUP INC 8.125% 15/07/2039	USD	145 181	129 522	0.06
300 000	COCA-COLA CO 1% 15/03/2028	USD	261 209	261 903	0.11
150 000	COCA-COLA CO 1.375% 15/03/2031	USD	128 332	122 804	0.05
114 000	COCA-COLA CO 1.65% 01/06/2030	USD	104 326	96 805	0.04
50 000	COCA-COLA CO 2.25% 05/01/2032	USD	43 280	43 691	0.02
183 000	COCA-COLA CO 2.5% 01/06/2040	USD	145 042	141 000	0.06
138 000	COCA-COLA CO 2.5% 15/03/2051	USD	132 328	97 028	0.04
100 000	COCA-COLA CO 2.6% 01/06/2050	USD	104 675	71 862	0.03
78 000	COCA-COLA CO 2.75% 01/06/2060	USD	60 221	56 299	0.02
125 000	COCA-COLA CO 3% 05/03/2051	USD	108 244	97 639	0.04
115 000	COCA-COLA CO 3.375% 25/03/2027	USD	126 318	113 117	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
131 000	COCA-COLA CO 3.45% 25/03/2030	USD	153 393	125 863	0.05
200 000	COMCAST CORP 1.5% 15/02/2031	USD	161 594	161 718	0.07
500 000	COMCAST CORP 1.95% 15/01/2031	USD	416 995	418 695	0.18
100 000	COMCAST CORP 2.8% 15/01/2051	USD	66 136	67 646	0.03
500 000	COMCAST CORP 2.887% 01/11/2051	USD	358 695	342 465	0.15
450 000	COMCAST CORP 2.937% 01/11/2056	USD	310 603	298 589	0.13
320 000	COMCAST CORP 2.987% 01/11/2063	USD	219 334	207 638	0.09
350 000	COMCAST CORP 3.25% 01/11/2039	USD	278 794	284 106	0.12
100 000	COMCAST CORP 3.3% 01/02/2027	USD	97 474	96 563	0.04
100 000	COMCAST CORP 3.4% 01/04/2030	USD	93 896	93 797	0.04
50 000	COMCAST CORP 3.45% 01/02/2050	USD	36 477	38 565	0.02
50 000	COMCAST CORP 3.55% 01/05/2028	USD	48 214	48 232	0.02
400 000	COMCAST CORP 3.7% 15/04/2024	USD	402 092	395 192	0.17
200 000	COMCAST CORP 3.75% 01/04/2040	USD	175 862	172 666	0.07
100 000	COMCAST CORP 3.9% 01/03/2038	USD	88 435	90 108	0.04
200 000	COMCAST CORP 3.95% 15/10/2025	USD	198 090	197 636	0.08
50 000	COMCAST CORP 3.969% 01/11/2047	USD	36 738	42 355	0.02
400 000	COMCAST CORP 3.999% 01/11/2049	USD	350 260	336 928	0.14
500 000	COMCAST CORP 4.15% 15/10/2028	USD	499 860	496 045	0.22
200 000	COMCAST CORP 4.2% 15/08/2034	USD	194 202	192 296	0.08
50 000	COMCAST CORP 4.25% 15/01/2033	USD	46 744	48 946	0.02
77 000	COMCAST CORP 4.65% 15/02/2033	USD	74 364	78 003	0.03
100 000	COMCAST CORP 4.7% 15/10/2048	USD	83 950	94 769	0.04
50 000	COMCAST CORP 4.95% 15/10/2058	USD	48 144	49 080	0.02
200 000	COMCAST CORP 5.5% 15/11/2032	USD	205 684	214 010	0.09
250 000	COMMONWEALTH BANK OF AUSTRALIA/NEW YORK NY 5.316% 13/03/2026	USD	254 670	254 980	0.11
50 000	COMMONWEALTH EDISON CO 3% 01/03/2050	USD	31 889	35 882	0.02
100 000	COMMONWEALTH EDISON CO 3.125% 15/03/2051	USD	83 863	72 562	0.03
250 000	COMMONWEALTH EDISON CO 3.7% 15/08/2028	USD	239 465	242 105	0.10
95 000	COMMONWEALTH EDISON CO 4% 01/03/2048	USD	120 406	81 530	0.03
150 000	CONAGRA BRANDS INC 1.375% 01/11/2027	USD	139 464	129 342	0.06
50 000	CONAGRA BRANDS INC 4.6% 01/11/2025	USD	53 853	49 664	0.02
50 000	CONAGRA BRANDS INC 4.85% 01/11/2028	USD	61 697	49 937	0.02
88 000	CONAGRA BRANDS INC 5.3% 01/11/2038	USD	100 329	86 910	0.04
80 000	CONAGRA BRANDS INC 5.4% 01/11/2048	USD	89 760	77 696	0.03
87 000	CONNECTICUT LIGHT AND POWER CO 4% 01/04/2048	USD	86 072	75 603	0.03
136 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.35% 01/04/2030	USD	129 430	126 283	0.05
16 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.85% 15/06/2046	USD	18 467	12 998	0.01
150 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/03/2043	USD	137 535	128 162	0.05
73 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/04/2050	USD	87 670	61 087	0.03
70 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.125% 15/05/2049	USD	79 455	59 478	0.03
38 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.3% 01/12/2056	USD	46 589	32 005	0.01
111 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.45% 15/03/2044	USD	111 644	101 047	0.04
98 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.5% 15/05/2058	USD	100 383	85 490	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
80 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.625% 01/12/2054	USD	100 032	72 112	0.03
72 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.65% 01/12/2048	USD	68 897	65 850	0.03
38 000	CONSOLIDATED EDISON CO OF NEW YORK INC 5.2% 01/03/2033	USD	38 084	39 695	0.02
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 5.5% 01/12/2039	USD	101 288	101 351	0.04
50 000	CONSOLIDATED EDISON CO OF NEW YORK INC 6.15% 15/11/2052	USD	55 137	56 420	0.02
72 000	CONSOLIDATED EDISON CO OF NEW YORK INC 6.75% 01/04/2038	USD	109 463	83 849	0.04
260 000	COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	USD	280 818	244 670	0.10
250 000	COOPERATIEVE RABOBANK UA 5.25% 04/08/2045	USD	214 153	236 588	0.10
110 000	COOPERATIEVE RABOBANK UA 5.25% 24/05/2041	USD	124 820	117 178	0.05
250 000	COOPERATIEVE RABOBANK UA/NY 3.875% 22/08/2024	USD	246 385	246 938	0.11
100 000	CORNING INC 5.45% 15/11/2079	USD	91 744	93 789	0.04
300 000	COSTCO WHOLESALE CORP 1.375% 20/06/2027	USD	257 487	270 939	0.12
262 000	COSTCO WHOLESALE CORP 1.6% 20/04/2030	USD	227 619	222 475	0.10
250 000	CREDIT SUISSE AG/NEW YORK NY 1.25% 07/08/2026	USD	227 030	213 243	0.09
250 000	CREDIT SUISSE AG/NEW YORK NY 3.7% 21/02/2025	USD	242 188	236 765	0.10
250 000	CREDIT SUISSE AG/NEW YORK NY 4.75% 09/08/2024	USD	236 553	241 535	0.10
250 000	CREDIT SUISSE AG/NEW YORK NY 7.5% 15/02/2028	USD	262 783	266 803	0.11
250 000	CREDIT SUISSE AG/NEW YORK NY 7.95% 09/01/2025	USD	256 568	255 663	0.11
250 000	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 4.875% 15/05/2045	USD	319 029	212 670	0.09
200 000	CROWN CASTLE INC 2.1% 01/04/2031	USD	156 768	163 184	0.07
112 000	CROWN CASTLE INTERNATIONAL CORP 2.25% 15/01/2031	USD	103 281	92 958	0.04
53 000	CROWN CASTLE INTERNATIONAL CORP 2.9% 01/04/2041	USD	49 739	37 784	0.02
152 000	CROWN CASTLE INTERNATIONAL CORP 3.8% 15/02/2028	USD	167 866	145 554	0.06
69 000	CVS HEALTH CORP 1.3% 21/08/2027	USD	62 385	60 498	0.03
295 000	CVS HEALTH CORP 1.875% 28/02/2031	USD	250 345	239 747	0.10
200 000	CVS HEALTH CORP 2.875% 01/06/2026	USD	193 081	190 816	0.08
200 000	CVS HEALTH CORP 3.25% 15/08/2029	USD	217 396	184 114	0.08
107 000	CVS HEALTH CORP 3.875% 20/07/2025	USD	118 387	105 216	0.04
100 000	CVS HEALTH CORP 4.125% 01/04/2040	USD	87 327	85 543	0.04
485 000	CVS HEALTH CORP 4.3% 25/03/2028	USD	542 427	479 048	0.21
371 000	CVS HEALTH CORP 4.78% 25/03/2038 4.78% 25/03/2038	USD	422 324	353 658	0.15
115 000	CVS HEALTH CORP 5% 20/02/2026	USD	114 431	116 318	0.05
685 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	733 629	638 926	0.28
260 000	CVS HEALTH CORP 5.125% 20/07/2045	USD	286 983	245 575	0.10
265 000	CVS HEALTH CORP 5.125% 21/02/2030	USD	259 928	269 632	0.12
234 000	CVS HEALTH CORP 5.25% 21/02/2033	USD	230 345	239 031	0.10
146 000	CVS HEALTH CORP 5.625% 21/02/2053	USD	141 926	146 677	0.06
183 000	DAIMLER FINANCE NORTH AMERICA LLC 8.5% 18/01/2031	USD	257 485	232 882	0.10
90 000	DANAHER CORP 2.8% 10/12/2051	USD	75 196	62 663	0.03
100 000	DEERE & CO 3.9% 09/06/2042	USD	113 111	92 345	0.04
100 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 3.45% 15/12/2051	USD	62 354	65 660	0.03
50 000	DELL INTERNATIONAL LLC / EMC CORP 3.375% 15/12/2041	USD	33 085	35 348	0.02
100 000	DELL INTERNATIONAL LLC / EMC CORP 5.3% 01/10/2029	USD	96 738	101 086	0.04
100 000	DELL INTERNATIONAL LLC / EMC CORP 5.75% 01/02/2033	USD	96 482	101 310	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
716 000	DELL INTERNATIONAL LLC / EMC CORP 6.02% 15/06/2026	USD	800 850	736 799	0.33
150 000	DEUTSCHE BANK AG/NEW YORK NY FRN 07/01/2028	USD	126 030	130 614	0.06
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 10/02/2034	USD	185 606	186 358	0.08
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 14/01/2032	USD	146 012	150 638	0.06
300 000	DEUTSCHE BANK AG/NEW YORK NY FRN 16/11/2027	USD	250 014	259 272	0.11
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 18/01/2029	USD	210 816	203 396	0.09
350 000	DEUTSCHE BANK AG/NEW YORK NY FRN 24/11/2026	USD	324 078	310 660	0.13
150 000	DEUTSCHE BANK NY FRN 26/11/2025	USD	163 476	143 156	0.06
250 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 8.75% 15/06/2030	USD	308 596	305 113	0.13
50 000	DISCOVER FINANCIAL SERVICES 4.1% 09/02/2027	USD	45 463	47 476	0.02
180 000	DISCOVERY COMMUNICATIONS LLC 3.95% 20/03/2028	USD	169 091	168 653	0.07
179 000	DISCOVERY COMMUNICATIONS LLC 4% 15/09/2055	USD	154 683	117 556	0.05
46 000	DISCOVERY COMMUNICATIONS LLC 4.65% 15/05/2050	USD	54 946	34 590	0.01
106 000	DISCOVERY COMMUNICATIONS LLC 5.2% 20/09/2047	USD	116 132	86 465	0.04
56 000	DOW CHEMICAL CO 3.6% 15/11/2050	USD	49 623	42 416	0.02
100 000	DOW CHEMICAL CO 4.375% 15/11/2042	USD	93 855	87 744	0.04
250 000	DOWDUPONT INC 5.319% 15/11/2038	USD	248 308	253 190	0.11
200 000	DOWDUPONT INC 5.419% 15/11/2048	USD	203 688	200 396	0.09
257 000	DUPONT DE NEMOURS INC 4.725% 15/11/2028	USD	254 171	259 588	0.11
100 000	EATON CORP 4.15% 02/11/2042	USD	107 673	88 857	0.04
100 000	EATON CORP 4.15% 15/03/2033	USD	96 809	96 155	0.04
70 000	EBAY INC 3.65% 10/05/2051	USD	75 154	52 208	0.02
250 000	ELEVANCE HEALTH INC 3.6% 15/03/2051	USD	204 474	194 863	0.08
77 000	ELI LILLY & CO 4.7% 27/02/2033	USD	76 613	79 875	0.03
96 000	ELI LILLY & CO 4.875% 27/02/2053	USD	95 779	100 178	0.04
27 000	ELI LILLY & CO 4.95% 27/02/2063	USD	26 853	28 087	0.01
150 000	ELI LILLY AND CO 2.25% 15/05/2050	USD	100 722	101 618	0.04
200 000	EMERSON ELECTRIC CO 2% 21/12/2028	USD	175 890	177 454	0.08
250 000	ENBRIDGE INC 3.125% 15/11/2029	USD	244 681	227 173	0.10
200 000	ENBRIDGE INC 5.7% 08/03/2033	USD	208 392	207 860	0.09
144 000	ENTERPRISE PRODUCTS OPERATING LLC FRN 16/08/2077	USD	125 328	124 353	0.05
100 000	ENTERPRISE PRODUCTS OPERATING LLC 2.8% 31/01/2030	USD	86 978	89 404	0.04
100 000	ENTERPRISE PRODUCTS OPERATING LLC 3.125% 31/07/2029	USD	88 215	92 074	0.04
100 000	ENTERPRISE PRODUCTS OPERATING LLC 3.3% 15/02/2053	USD	71 089	71 960	0.03
167 000	ENTERPRISE PRODUCTS OPERATING LLC 3.75% 15/02/2025	USD	166 299	164 914	0.07
100 000	ENTERPRISE PRODUCTS OPERATING LLC 3.95% 31/01/2060	USD	73 566	77 937	0.03
185 000	ENTERPRISE PRODUCTS OPERATING LLC 4.2% 31/01/2050	USD	205 411	154 745	0.07
297 000	ENTERPRISE PRODUCTS OPERATING LLC 4.25% 15/02/2048 4.25% 15/02/2048	USD	300 262	252 729	0.11
100 000	ENTERPRISE PRODUCTS OPERATING LLC 4.8% 01/02/2049	USD	86 346	92 230	0.04
100 000	ENTERPRISE PRODUCTS OPERATING LLC 4.85% 15/03/2044	USD	92 231	93 161	0.04
100 000	EQUIFAX INC 2.35% 15/09/2031	USD	82 259	80 731	0.03
470 000	EQUINIX INC 3.2% 18/11/2029	USD	439 267	421 575	0.19
50 000	EQUITABLE HOLDINGS INC 4.35% 20/04/2028	USD	47 902	48 256	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
51 000	ESSENTIAL UTILITIES INC 3.351% 15/04/2050	USD	46 014	36 617	0.02
50 000	ESSENTIAL UTILITIES INC 5.3% 01/05/2052	USD	48 302	48 739	0.02
100 000	EVEREST REINSURANCE HOLDINGS INC 3.125% 15/10/2052	USD	65 413	66 995	0.03
300 000	EVERSOURCE ENERGY 2.9% 01/03/2027	USD	271 707	282 912	0.12
90 000	EVERSOURCE ENERGY 3.45% 15/01/2050	USD	85 793	68 613	0.03
58 000	EVERSOURCE ENERGY 5.45% 01/03/2028	USD	60 206	60 181	0.03
100 000	EXELON CORP 3.35% 15/03/2032	USD	90 480	89 992	0.04
150 000	EXELON CORP 4.1% 15/03/2052	USD	130 227	124 410	0.05
132 000	EXELON CORP 4.7% 15/04/2050	USD	131 343	119 973	0.05
177 000	EXELON CORP 5.15% 15/03/2028	USD	175 336	180 928	0.08
165 000	EXELON CORP 5.3% 15/03/2033	USD	162 907	170 013	0.07
50 000	EXELON CORP 5.6% 15/03/2053	USD	48 889	51 480	0.02
50 000	FEDEX CORP 2.4% 15/05/2031	USD	42 422	42 466	0.02
100 000	FEDEX CORP 4.05% 15/02/2048	USD	95 162	81 254	0.03
60 000	FEDEX CORP 4.55% 01/04/2046	USD	75 913	52 373	0.02
120 000	FEDEX CORP 4.75% 15/11/2045	USD	121 782	108 508	0.05
119 000	FEDEX CORP 5.25% 15/05/2050	USD	145 646	116 194	0.05
190 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.15% 01/03/2026	USD	170 730	171 091	0.07
150 000	FIFTH THIRD BANCORP FRN 27/10/2028	USD	150 602	154 199	0.07
150 000	FIFTH THIRD BANCORP 8.25% 01/03/2038	USD	184 826	172 692	0.07
471 000	FISERV INC 3.2% 01/07/2026	USD	490 339	448 928	0.20
302 000	FISERV INC 3.5% 01/07/2029	USD	278 614	281 361	0.12
39 000	FISERV INC 4.2% 01/10/2028	USD	46 199	38 062	0.02
143 000	FISERV INC 4.4% 01/07/2049	USD	147 885	121 471	0.05
90 000	FORTIS INC/CANADA 3.055% 04/10/2026	USD	88 186	84 896	0.04
150 000	FOX CORP 5.476% 25/01/2039	USD	156 534	142 014	0.06
120 000	FOX CORP 5.576% 25/01/2049	USD	136 918	112 031	0.05
200 000	GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO 4.418% 15/11/2035	USD	184 984	194 832	0.08
100 000	GE HEALTHCARE TECHNOLOGIES INC 5.55% 15/11/2024	USD	99 825	100 467	0.04
100 000	GE HEALTHCARE TECHNOLOGIES INC 5.6% 15/11/2025	USD	100 230	101 291	0.04
150 000	GE HEALTHCARE TECHNOLOGIES INC 5.65% 15/11/2027	USD	152 120	154 884	0.07
100 000	GE HEALTHCARE TECHNOLOGIES INC 5.857% 15/03/2030	USD	102 238	105 034	0.04
150 000	GE HEALTHCARE TECHNOLOGIES INC 5.905% 22/11/2032	USD	155 061	160 533	0.07
100 000	GE HEALTHCARE TECHNOLOGIES INC 6.377% 22/11/2052	USD	108 013	112 175	0.05
100 000	GENERAL ELECTRIC CO 6.75% 15/03/2032	USD	110 982	114 889	0.05
100 000	GENERAL MILLS INC 4.2% 17/04/2028	USD	107 135	99 464	0.04
150 000	GENERAL MILLS INC 4.95% 29/03/2033	USD	152 490	152 841	0.07
50 000	GENERAL MOTORS CO 5.15% 01/04/2038	USD	44 295	44 770	0.02
150 000	GENERAL MOTORS CO 5.2% 01/04/2045	USD	126 752	126 810	0.05
100 000	GENERAL MOTORS CO 5.4% 15/10/2029	USD	98 455	98 862	0.04
100 000	GENERAL MOTORS CO 5.6% 15/10/2032	USD	96 290	97 906	0.04
300 000	GENERAL MOTORS CO 6.125% 01/10/2025	USD	303 798	305 070	0.13
50 000	GENERAL MOTORS CO 6.25% 02/10/2043	USD	48 316	48 334	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	GENERAL MOTORS CO 6.6% 01/04/2036	USD	203 136	205 794	0.09
200 000	GENERAL MOTORS FINANCIAL CO INC 1.25% 08/01/2026	USD	176 874	180 224	0.08
100 000	GENERAL MOTORS FINANCIAL CO INC 1.5% 10/06/2026	USD	86 989	89 360	0.04
50 000	GENERAL MOTORS FINANCIAL CO INC 2.35% 26/02/2027	USD	44 126	44 980	0.02
50 000	GENERAL MOTORS FINANCIAL CO INC 2.4% 10/04/2028	USD	42 422	43 655	0.02
200 000	GENERAL MOTORS FINANCIAL CO INC 2.4% 15/10/2028	USD	168 247	171 602	0.07
50 000	GENERAL MOTORS FINANCIAL CO INC 2.7% 10/06/2031	USD	39 423	40 088	0.02
50 000	GENERAL MOTORS FINANCIAL CO INC 2.75% 20/06/2025	USD	47 110	47 445	0.02
100 000	GENERAL MOTORS FINANCIAL CO INC 2.9% 26/02/2025	USD	94 659	95 718	0.04
50 000	GENERAL MOTORS FINANCIAL CO INC 3.1% 12/01/2032	USD	40 310	40 793	0.02
100 000	GENERAL MOTORS FINANCIAL CO INC 3.6% 21/06/2030	USD	85 988	87 547	0.04
50 000	GENERAL MOTORS FINANCIAL CO INC 3.8% 07/04/2025	USD	48 410	48 587	0.02
100 000	GENERAL MOTORS FINANCIAL CO INC 4.3% 06/04/2029	USD	91 433	93 206	0.04
100 000	GENERAL MOTORS FINANCIAL CO INC 4.35% 09/04/2025	USD	98 111	97 966	0.04
100 000	GENERAL MOTORS FINANCIAL CO INC 4.35% 17/01/2027	USD	96 156	96 870	0.04
100 000	GENERAL MOTORS FINANCIAL CO INC 5% 09/04/2027	USD	97 969	98 901	0.04
150 000	GENERAL MOTORS FINANCIAL CO INC 5.25% 01/03/2026	USD	149 089	149 886	0.06
100 000	GENERAL MOTORS FINANCIAL CO INC 6.05% 10/10/2025	USD	101 168	101 102	0.04
26 000	GILEAD SCIENCES INC 2.6% 01/10/2040	USD	25 874	19 137	0.01
16 000	GILEAD SCIENCES INC 2.8% 01/10/2050	USD	13 511	11 012	0.00
266 000	GILEAD SCIENCES INC 2.95% 01/03/2027	USD	282 016	254 583	0.11
5 000	GILEAD SCIENCES INC 3.5% 01/02/2025	USD	5 507	4 911	0.00
350 000	GILEAD SCIENCES INC 3.65% 01/03/2026	USD	347 563	342 405	0.15
100 000	GILEAD SCIENCES INC 3.7% 01/04/2024	USD	98 104	98 601	0.04
131 000	GILEAD SCIENCES INC 4.15% 01/03/2047	USD	156 630	115 577	0.05
159 000	GILEAD SCIENCES INC 4.5% 01/02/2045	USD	191 885	147 638	0.06
276 000	GILEAD SCIENCES INC 4.75% 01/03/2046	USD	277 312	264 000	0.11
90 000	GILEAD SCIENCES INC 4.8% 01/04/2044	USD	96 960	87 290	0.04
41 000	GILEAD SCIENCES INC 5.65% 01/12/2041	USD	57 980	44 020	0.02
100 000	GLAXOSMITHKLINE CAPITAL INC 3.875% 15/05/2028	USD	96 279	98 713	0.04
200 000	GLAXOSMITHKLINE CAPITAL INC 6.375% 15/05/2038	USD	249 494	237 492	0.10
300 000	GLAXOSMITHKLINE CAPITAL PLC 3% 01/06/2024	USD	293 180	294 708	0.13
50 000	GLAXOSMITHKLINE CAPITAL PLC 3.375% 01/06/2029	USD	46 502	47 752	0.02
50 000	GLOBAL PAYMENTS INC 2.9% 15/05/2030	USD	39 549	42 829	0.02
300 000	GLOBAL PAYMENTS INC 3.2% 15/08/2029	USD	256 243	265 563	0.11
50 000	GOLDMAN SACHS CAPITAL I 6.345% 15/02/2034	USD	58 758	51 726	0.02
127 000	GOLDMAN SACHS GROUP INC FRN 01/05/2029	USD	146 869	121 987	0.05
200 000	GOLDMAN SACHS GROUP INC FRN 05/06/2028	USD	214 898	190 388	0.08
170 000	GOLDMAN SACHS GROUP INC FRN 09/03/2027	USD	155 922	152 971	0.07
350 000	GOLDMAN SACHS GROUP INC FRN 09/12/2026	USD	325 708	313 303	0.13
200 000	GOLDMAN SACHS GROUP INC FRN 15/03/2028	USD	185 880	190 368	0.08
450 000	GOLDMAN SACHS GROUP INC FRN 21/07/2032	USD	407 316	367 555	0.16
150 000	GOLDMAN SACHS GROUP INC FRN 21/07/2042	USD	110 052	107 790	0.05
450 000	GOLDMAN SACHS GROUP INC FRN 21/10/2027	USD	428 331	403 263	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
150 000	GOLDMAN SACHS GROUP INC FRN 21/10/2032	USD	119 732	124 665	0.05
500 000	GOLDMAN SACHS GROUP INC FRN 22/04/2032	USD	504 628	417 505	0.18
150 000	GOLDMAN SACHS GROUP INC FRN 22/04/2042	USD	151 445	112 865	0.05
419 000	GOLDMAN SACHS GROUP INC FRN 23/04/2029	USD	439 532	394 689	0.17
76 000	GOLDMAN SACHS GROUP INC FRN 23/04/2039	USD	84 026	68 240	0.03
50 000	GOLDMAN SACHS GROUP INC FRN 24/02/2028	USD	45 719	45 785	0.02
280 000	GOLDMAN SACHS GROUP INC FRN 24/02/2033	USD	263 354	241 066	0.10
150 000	GOLDMAN SACHS GROUP INC FRN 24/02/2043	USD	113 776	115 847	0.05
151 000	GOLDMAN SACHS GROUP INC FRN 29/09/2025	USD	152 304	146 085	0.06
200 000	GOLDMAN SACHS GROUP INC FRN 31/10/2038	USD	177 615	173 696	0.07
145 000	GOLDMAN SACHS GROUP INC 2.6% 07/02/2030	USD	153 919	125 445	0.05
447 000	GOLDMAN SACHS GROUP INC 3.5% 01/04/2025	USD	460 564	434 277	0.20
380 000	GOLDMAN SACHS GROUP INC 3.5% 16/11/2026	USD	417 857	362 850	0.16
317 000	GOLDMAN SACHS GROUP INC 3.5% 23/01/2025	USD	322 812	307 921	0.13
173 000	GOLDMAN SACHS GROUP INC 3.75% 22/05/2025	USD	182 398	168 556	0.07
50 000	GOLDMAN SACHS GROUP INC 3.75% 25/02/2026	USD	51 887	48 740	0.02
175 000	GOLDMAN SACHS GROUP INC 3.8% 15/03/2030	USD	202 954	164 486	0.07
1 000	GOLDMAN SACHS GROUP INC 3.85% 08/07/2024	USD	1 098	984	0.00
362 000	GOLDMAN SACHS GROUP INC 3.85% 26/01/2027	USD	395 351	350 498	0.15
350 000	GOLDMAN SACHS GROUP INC 4.25% 21/10/2025	USD	357 378	343 682	0.15
128 000	GOLDMAN SACHS GROUP INC 4.75% 21/10/2045	USD	146 223	118 414	0.05
287 000	GOLDMAN SACHS GROUP INC 4.8% 08/07/2044	USD	356 979	267 421	0.11
232 000	GOLDMAN SACHS GROUP INC 5.15% 22/05/2045	USD	265 729	219 335	0.09
200 000	GOLDMAN SACHS GROUP INC 5.7% 01/11/2024	USD	202 286	201 798	0.09
60 000	GOLDMAN SACHS GROUP INC 6.125% 15/02/2033	USD	81 203	65 125	0.03
90 000	GOLDMAN SACHS GROUP INC 6.25% 01/02/2041	USD	119 833	99 317	0.04
301 000	GOLDMAN SACHS GROUP INC 6.75% 01/10/2037	USD	421 227	329 971	0.14
235 000	HALLIBURTON CO 4.85% 15/11/2035	USD	234 542	229 818	0.10
131 000	HALLIBURTON CO 5% 15/11/2045	USD	136 706	120 217	0.05
57 000	HALLIBURTON CO 7.45% 15/09/2039	USD	81 280	67 102	0.03
200 000	HCA INC - 144A - 3.125% 15/03/2027	USD	181 798	187 782	0.08
150 000	HCA INC - 144A - 3.625% 15/03/2032	USD	138 548	132 780	0.06
210 000	HCA INC - 144A - 4.625% 15/03/2052	USD	167 331	174 098	0.07
110 000	HCA INC 3.5% 15/07/2051	USD	102 802	76 671	0.03
90 000	HCA INC 4.5% 15/02/2027	USD	93 665	88 436	0.04
185 000	HCA INC 5.125% 15/06/2039	USD	205 459	173 352	0.07
109 000	HCA INC 5.25% 15/04/2025	USD	107 802	109 254	0.05
259 000	HCA INC 5.25% 15/06/2026	USD	263 614	259 723	0.11
200 000	HCA INC 5.25% 15/06/2049	USD	222 410	180 930	0.08
200 000	HCA INC 5.375% 01/02/2025	USD	198 336	200 142	0.09
100 000	HCA INC 5.375% 01/09/2026	USD	100 580	100 749	0.04
23 000	HCA INC 5.5% 15/06/2047	USD	27 812	21 609	0.01
70 000	HCA INC 5.875% 01/02/2029	USD	74 050	72 167	0.03
200 000	HCA INC 5.875% 15/02/2026	USD	199 898	203 112	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
250 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2025	USD	248 979	248 970	0.11
46 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2045	USD	60 100	47 659	0.02
100 000	HEWLETT PACKARD ENTERPRISE CO 5.9% 01/10/2024	USD	101 438	101 094	0.04
170 000	HOME DEPOT INC 2.125% 15/09/2026	USD	156 492	159 786	0.07
109 000	HOME DEPOT INC 2.375% 15/03/2051	USD	84 193	69 143	0.03
259 000	HOME DEPOT INC 2.7% 15/04/2030	USD	270 941	236 164	0.10
50 000	HOME DEPOT INC 2.75% 15/09/2051	USD	33 130	34 173	0.01
101 000	HOME DEPOT INC 2.8% 14/09/2027	USD	109 603	95 892	0.04
105 000	HOME DEPOT INC 2.95% 15/06/2029	USD	118 112	98 057	0.04
235 000	HOME DEPOT INC 3% 01/04/2026	USD	234 186	228 775	0.10
116 000	HOME DEPOT INC 3.125% 15/12/2049	USD	128 146	85 953	0.04
200 000	HOME DEPOT INC 3.25% 15/04/2032	USD	178 202	184 566	0.08
50 000	HOME DEPOT INC 3.3% 15/04/2040	USD	49 106	41 649	0.02
148 000	HOME DEPOT INC 3.35% 15/04/2050	USD	127 995	115 172	0.05
70 000	HOME DEPOT INC 3.35% 15/09/2025	USD	73 093	68 641	0.03
47 000	HOME DEPOT INC 3.5% 15/09/2056	USD	52 751	36 779	0.02
77 000	HOME DEPOT INC 3.625% 15/04/2052	USD	68 385	62 711	0.03
109 000	HOME DEPOT INC 3.9% 15/06/2047	USD	115 766	93 732	0.04
50 000	HOME DEPOT INC 4.2% 01/04/2043	USD	45 890	45 875	0.02
123 000	HOME DEPOT INC 4.25% 01/04/2046	USD	139 557	111 712	0.05
97 000	HOME DEPOT INC 4.4% 15/03/2045	USD	98 282	90 129	0.04
154 000	HOME DEPOT INC 4.5% 06/12/2048	USD	150 501	145 638	0.06
160 000	HOME DEPOT INC 4.95% 15/09/2052	USD	160 852	160 989	0.07
210 000	HOME DEPOT INC 5.875% 16/12/2036	USD	260 513	236 832	0.10
35 000	HOME DEPOT INC 5.95% 01/04/2041	USD	53 757	39 266	0.02
100 000	HONDA MOTOR CO LTD 2.534% 10/03/2027	USD	89 010	93 957	0.04
100 000	HP INC 4% 15/04/2029	USD	95 019	94 920	0.04
100 000	HP INC 4.2% 15/04/2032	USD	89 646	89 671	0.04
250 000	HP INC 5.5% 15/01/2033	USD	236 760	248 020	0.11
200 000	HSBC HOLDINGS PLC FRN 03/11/2033	USD	200 310	225 922	0.10
200 000	HSBC HOLDINGS PLC FRN 04/06/2031	USD	206 718	168 364	0.07
200 000	HSBC HOLDINGS PLC FRN 09/03/2029	USD	205 952	205 696	0.09
200 000	HSBC HOLDINGS PLC FRN 09/03/2034	USD	209 438	208 622	0.09
212 000	HSBC HOLDINGS PLC FRN 09/03/2044	USD	224 198	223 348	0.10
330 000	HSBC HOLDINGS PLC FRN 10/03/2026	USD	322 539	314 464	0.13
400 000	HSBC HOLDINGS PLC FRN 11/08/2028	USD	387 134	398 144	0.17
200 000	HSBC HOLDINGS PLC FRN 11/08/2033	USD	187 424	197 916	0.08
250 000	HSBC HOLDINGS PLC FRN 12/09/2026	USD	286 188	242 570	0.10
264 000	HSBC HOLDINGS PLC FRN 13/03/2028	USD	302 007	251 431	0.11
200 000	HSBC HOLDINGS PLC FRN 19/06/2029	USD	191 890	191 984	0.08
400 000	HSBC HOLDINGS PLC FRN 22/05/2030	USD	339 354	368 120	0.16
300 000	HSBC HOLDINGS PLC FRN 22/09/2028	USD	271 263	261 102	0.11
200 000	HSBC HOLDINGS PLC FRN 22/11/2027	USD	178 422	178 942	0.08
275 000	HSBC HOLDINGS PLC FRN 24/05/2025	USD	266 347	260 202	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	HSBC HOLDINGS PLC FRN 24/05/2032	USD	371 702	327 348	0.14
200 000	HSBC HOLDINGS PLC FRN 29/03/2033	USD	178 756	184 434	0.08
200 000	HSBC HOLDINGS PLC 3.9% 25/05/2026	USD	184 524	193 288	0.08
463 000	HSBC HOLDINGS PLC 4.3% 08/03/2026	USD	465 782	455 040	0.20
200 000	HSBC HOLDINGS PLC 4.375% 23/11/2026	USD	219 914	193 774	0.08
200 000	HSBC HOLDINGS PLC 4.95% 31/03/2030	USD	195 974	197 062	0.08
200 000	HSBC HOLDINGS PLC 5.25% 14/03/2044	USD	162 500	182 464	0.08
200 000	HSBC USA INC 3.75% 24/05/2024	USD	196 702	196 502	0.08
200 000	HSBC USA INC 5.625% 17/03/2025	USD	200 972	201 636	0.09
261 000	ILLINOIS TOOL WORKS INC 2.65% 15/11/2026	USD	248 219	249 545	0.11
44 000	ILLINOIS TOOL WORKS INC 3.9% 01/09/2042	USD	53 933	39 727	0.02
200 000	ING GROEP NV FRN 28/03/2026	USD	193 004	193 954	0.08
200 000	ING GROEP NV FRN 28/03/2028	USD	194 080	191 154	0.08
200 000	ING GROEP NV 3.55% 09/04/2024	USD	196 294	196 230	0.08
200 000	ING GROEP NV 4.55% 02/10/2028	USD	193 842	195 636	0.08
300 000	INTEL CORP 1.6% 12/08/2028	USD	260 472	262 692	0.11
300 000	INTEL CORP 2.45% 15/11/2029	USD	272 189	264 627	0.11
51 000	INTEL CORP 2.6% 19/05/2026	USD	55 621	48 621	0.02
100 000	INTEL CORP 3.05% 12/08/2051	USD	83 962	68 022	0.03
67 000	INTEL CORP 3.1% 15/02/2060	USD	67 354	43 327	0.02
416 000	INTEL CORP 3.15% 11/05/2027	USD	406 670	399 272	0.17
78 000	INTEL CORP 3.25% 15/11/2049	USD	83 190	55 122	0.02
272 000	INTEL CORP 3.4% 25/03/2025	USD	302 440	267 381	0.11
333 000	INTEL CORP 3.734% 08/12/2047	USD	291 852	262 364	0.11
183 000	INTEL CORP 3.9% 25/03/2030	USD	214 791	175 649	0.08
121 000	INTEL CORP 4.1% 11/05/2047	USD	105 183	101 345	0.04
165 000	INTEL CORP 4.75% 25/03/2050	USD	158 868	149 904	0.06
115 000	INTEL CORP 4.875% 10/02/2026	USD	113 955	116 555	0.05
134 000	INTEL CORP 4.875% 10/02/2028	USD	132 119	136 303	0.06
50 000	INTEL CORP 4.9% 05/08/2052	USD	48 827	46 156	0.02
74 000	INTEL CORP 4.95% 25/03/2060	USD	101 228	68 271	0.03
46 000	INTEL CORP 5.125% 10/02/2030	USD	45 459	47 115	0.02
173 000	INTEL CORP 5.2% 10/02/2033	USD	169 824	176 591	0.08
77 000	INTEL CORP 5.625% 10/02/2043	USD	75 207	79 053	0.03
153 000	INTEL CORP 5.7% 10/02/2053	USD	149 626	156 415	0.07
86 000	INTEL CORP 5.9% 10/02/2063	USD	86 145	88 546	0.04
50 000	INTERCONTINENTAL EXCHANGE INC 1.85% 15/09/2032	USD	39 309	39 789	0.02
100 000	INTERCONTINENTAL EXCHANGE INC 2.1% 15/06/2030	USD	81 645	84 779	0.04
103 000	INTERCONTINENTAL EXCHANGE INC 2.65% 15/09/2040	USD	86 541	75 486	0.03
115 000	INTERCONTINENTAL EXCHANGE INC 3% 15/06/2050	USD	119 616	82 050	0.04
126 000	INTERCONTINENTAL EXCHANGE INC 3% 15/09/2060	USD	104 295	83 828	0.04
100 000	INTERCONTINENTAL EXCHANGE INC 4% 15/09/2027	USD	97 946	99 046	0.04
212 000	INTERCONTINENTAL EXCHANGE INC 4.25% 21/09/2048	USD	226 058	188 065	0.08
250 000	INTERCONTINENTAL EXCHANGE INC 4.35% 15/06/2029	USD	241 443	247 883	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
290 000	INTERCONTINENTAL EXCHANGE INC 4.6% 15/03/2033	USD	285 571	290 177	0.12
230 000	INTERNATIONAL BUSINESS MACHINES CORP 3% 15/05/2024	USD	238 514	225 476	0.10
350 000	INTERNATIONAL BUSINESS MACHINES CORP 3.3% 15/05/2026	USD	358 737	339 363	0.15
200 000	INTERNATIONAL BUSINESS MACHINES CORP 3.45% 19/02/2026	USD	202 721	194 750	0.08
306 000	INTERNATIONAL BUSINESS MACHINES CORP 3.5% 15/05/2029	USD	343 649	287 049	0.12
48 000	INTERNATIONAL BUSINESS MACHINES CORP 4% 20/06/2042	USD	57 332	41 160	0.02
200 000	INTERNATIONAL BUSINESS MACHINES CORP 4.15% 15/05/2039	USD	173 236	177 218	0.08
285 000	INTERNATIONAL BUSINESS MACHINES CORP 4.25% 15/05/2049	USD	319 881	246 155	0.11
100 000	INTERNATIONAL BUSINESS MACHINES CORP 4.5% 06/02/2028	USD	97 398	100 181	0.04
100 000	J M SMUCKER CO 3.5% 15/03/2025	USD	96 226	97 636	0.04
300 000	JOHN DEERE CAPITAL CORP 3.4% 06/06/2025	USD	291 862	294 201	0.13
300 000	JOHNSON & JOHNSON 1.3% 01/09/2030	USD	246 030	251 880	0.11
188 000	JOHNSON & JOHNSON 2.1% 01/09/2040	USD	138 077	136 625	0.06
31 000	JOHNSON & JOHNSON 2.25% 01/09/2050	USD	23 120	20 917	0.01
141 000	JOHNSON & JOHNSON 2.45% 01/03/2026	USD	152 946	135 488	0.06
85 000	JOHNSON & JOHNSON 2.45% 01/09/2060	USD	75 361	56 466	0.02
131 000	JOHNSON & JOHNSON 2.9% 15/01/2028	USD	144 909	126 179	0.05
101 000	JOHNSON & JOHNSON 2.95% 03/03/2027	USD	112 635	97 863	0.04
299 000	JOHNSON & JOHNSON 3.4% 15/01/2038	USD	281 177	271 097	0.12
82 000	JOHNSON & JOHNSON 3.625% 03/03/2037	USD	95 461	76 783	0.03
46 000	JOHNSON & JOHNSON 3.7% 01/03/2046	USD	45 751	41 086	0.02
64 000	JOHNSON & JOHNSON 3.75% 03/03/2047	USD	71 786	57 572	0.02
36 000	JOHNSON & JOHNSON 5.95% 15/08/2037	USD	54 335	42 531	0.02
357 000	JPMORGAN CHASE & CO FRN 01/02/2028	USD	378 181	342 837	0.15
50 000	JPMORGAN CHASE & CO FRN 01/06/2025	USD	46 464	47 509	0.02
60 000	JPMORGAN CHASE & CO FRN 01/06/2029	USD	60 312	52 268	0.02
300 000	JPMORGAN CHASE & CO FRN 04/02/2032	USD	290 437	241 890	0.10
410 000	JPMORGAN CHASE & CO FRN 05/12/2029	USD	450 526	399 171	0.17
300 000	JPMORGAN CHASE & CO FRN 06/05/2030	USD	282 209	279 966	0.12
100 000	JPMORGAN CHASE & CO FRN 08/11/2032	USD	75 763	83 256	0.04
200 000	JPMORGAN CHASE & CO FRN 09/08/2025	USD	185 856	188 138	0.08
460 000	JPMORGAN CHASE & CO FRN 10/12/2025	USD	436 885	431 925	0.19
150 000	JPMORGAN CHASE & CO FRN 13/03/2026	USD	157 890	141 489	0.06
200 000	JPMORGAN CHASE & CO FRN 13/05/2031	USD	178 956	173 170	0.07
200 000	JPMORGAN CHASE & CO FRN 14/06/2025	USD	195 560	196 338	0.08
200 000	JPMORGAN CHASE & CO FRN 14/06/2030	USD	197 086	195 002	0.08
300 000	JPMORGAN CHASE & CO FRN 14/09/2033	USD	306 360	308 613	0.13
50 000	JPMORGAN CHASE & CO FRN 15/10/2030	USD	43 173	43 836	0.02
135 000	JPMORGAN CHASE & CO FRN 15/11/2048	USD	149 202	113 647	0.05
100 000	JPMORGAN CHASE & CO FRN 15/12/2025	USD	99 826	100 432	0.04
400 000	JPMORGAN CHASE & CO FRN 19/11/2026	USD	379 442	361 368	0.15
407 000	JPMORGAN CHASE & CO FRN 19/11/2041	USD	348 106	284 961	0.12
244 000	JPMORGAN CHASE & CO FRN 22/02/2048	USD	246 682	213 903	0.09
150 000	JPMORGAN CHASE & CO FRN 22/04/2024	USD	102 183	115 379	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
351 000	JPMORGAN CHASE & CO FRN 22/04/2026	USD	369 178	330 655	0.14
76 000	JPMORGAN CHASE & CO FRN 22/04/2031	USD	81 646	65 200	0.03
366 000	JPMORGAN CHASE & CO FRN 22/04/2032	USD	357 753	307 601	0.13
100 000	JPMORGAN CHASE & CO FRN 22/04/2041	USD	84 331	76 427	0.03
179 000	JPMORGAN CHASE & CO FRN 22/04/2051	USD	140 851	127 913	0.05
230 000	JPMORGAN CHASE & CO FRN 22/04/2052	USD	233 394	171 164	0.07
100 000	JPMORGAN CHASE & CO FRN 22/09/2027	USD	88 691	89 137	0.04
400 000	JPMORGAN CHASE & CO FRN 23/01/2029	USD	455 089	376 396	0.16
209 000	JPMORGAN CHASE & CO FRN 23/01/2049	USD	243 955	170 623	0.07
200 000	JPMORGAN CHASE & CO FRN 23/04/2029	USD	228 816	191 522	0.08
575 000	JPMORGAN CHASE & CO FRN 23/06/2025	USD	551 891	545 399	0.24
182 000	JPMORGAN CHASE & CO FRN 23/07/2029	USD	193 410	176 065	0.08
150 000	JPMORGAN CHASE & CO FRN 24/02/2028	USD	135 498	139 563	0.06
50 000	JPMORGAN CHASE & CO FRN 24/03/2031	USD	47 442	48 678	0.02
200 000	JPMORGAN CHASE & CO FRN 24/07/2038	USD	176 454	176 016	0.08
200 000	JPMORGAN CHASE & CO FRN 24/07/2048	USD	160 362	169 458	0.07
332 000	JPMORGAN CHASE & CO FRN 25/01/2033	USD	316 311	284 175	0.12
300 000	JPMORGAN CHASE & CO FRN 25/07/2028	USD	295 807	300 924	0.13
350 000	JPMORGAN CHASE & CO FRN 25/07/2033	USD	328 791	348 502	0.15
100 000	JPMORGAN CHASE & CO FRN 26/04/2026	USD	97 631	98 179	0.04
100 000	JPMORGAN CHASE & CO FRN 26/04/2028	USD	97 814	98 099	0.04
200 000	JPMORGAN CHASE & CO FRN 26/04/2033	USD	194 842	194 268	0.08
229 000	JPMORGAN CHASE & CO FRN 29/01/2027	USD	222 402	222 773	0.10
181 000	JPMORGAN CHASE & CO 2.95% 01/10/2026	USD	187 489	171 778	0.07
235 000	JPMORGAN CHASE & CO 3.2% 15/06/2026	USD	231 478	227 106	0.10
200 000	JPMORGAN CHASE & CO 3.3% 01/04/2026	USD	193 046	193 750	0.08
133 000	JPMORGAN CHASE & CO 3.625% 01/12/2027	USD	151 249	126 847	0.05
150 000	JPMORGAN CHASE & CO 3.625% 13/05/2024	USD	147 633	147 977	0.06
200 000	JPMORGAN CHASE & CO 3.875% 10/09/2024	USD	195 911	196 572	0.08
150 000	JPMORGAN CHASE & CO 3.9% 15/07/2025	USD	147 876	147 825	0.06
50 000	JPMORGAN CHASE & CO 4.25% 01/10/2027	USD	49 118	49 255	0.02
100 000	JPMORGAN CHASE & CO 4.85% 01/02/2044	USD	93 805	96 066	0.04
185 000	JPMORGAN CHASE & CO 4.95% 01/06/2045	USD	213 250	176 227	0.08
150 000	JPMORGAN CHASE & CO 5.4% 06/01/2042	USD	148 199	154 172	0.07
70 000	JPMORGAN CHASE & CO 5.5% 15/10/2040	USD	83 731	72 674	0.03
150 000	JPMORGAN CHASE & CO 5.6% 15/07/2041	USD	162 964	156 846	0.07
100 000	JPMORGAN CHASE & CO 5.625% 16/08/2043	USD	105 159	104 287	0.04
250 000	JPMORGAN CHASE & CO 6.4% 15/05/2038	USD	279 295	284 283	0.12
50 000	KEURIG DR PEPPER INC 3.95% 15/04/2029	USD	47 595	48 221	0.02
110 000	KEURIG DR PEPPER INC 4.5% 15/04/2052	USD	101 216	98 162	0.04
101 000	KEURIG DR PEPPER INC 4.597% 25/05/2028	USD	106 407	101 412	0.04
250 000	KEYBANK NA/CLEVELAND OH 4.15% 08/08/2025	USD	243 890	239 475	0.10
50 000	KLA CORP 4.65% 15/07/2032	USD	51 209	50 791	0.02
100 000	KLA CORP 4.95% 15/07/2052	USD	93 998	99 003	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	KRAFT HEINZ FOODS CO 3.875% 15/05/2027	USD	96 234	97 730	0.04
220 000	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	217 349	192 027	0.08
127 000	KRAFT HEINZ FOODS CO 4.875% 01/10/2049	USD	118 259	117 527	0.05
100 000	KRAFT HEINZ FOODS CO 5% 04/06/2042	USD	94 236	95 922	0.04
119 000	KRAFT HEINZ FOODS CO 5.2% 15/07/2045	USD	115 755	115 304	0.05
94 000	KROGER CO 4.45% 01/02/2047	USD	89 199	83 497	0.04
50 000	LABORATORY CORP OF AMERICA HOLDINGS 3.6% 01/02/2025	USD	48 227	48 787	0.02
160 000	LAM RESEARCH CORP 4% 15/03/2029	USD	177 210	157 738	0.07
200 000	LLOYDS BANKING GROUP PLC FRN 07/11/2028	USD	180 590	185 662	0.08
200 000	LLOYDS BANKING GROUP PLC FRN 09/07/2025	USD	201 340	195 344	0.08
200 000	LLOYDS BANKING GROUP PLC FRN 11/08/2033	USD	190 324	194 058	0.08
200 000	LLOYDS BANKING GROUP PLC FRN 15/11/2033	USD	212 702	223 174	0.10
200 000	LLOYDS BANKING GROUP PLC 4.344% 09/01/2048	USD	166 348	156 124	0.07
450 000	LLOYDS BANKING GROUP PLC 4.45% 08/05/2025	USD	500 828	441 963	0.20
300 000	LLOYDS BANKING GROUP PLC 4.582% 10/12/2025	USD	296 679	289 074	0.12
61 000	LOWE'S COS INC 1.3% 15/04/2028	USD	59 557	52 774	0.02
50 000	LOWE'S COS INC 1.7% 15/09/2028	USD	42 859	43 691	0.02
200 000	LOWE'S COS INC 2.625% 01/04/2031	USD	164 242	171 918	0.07
50 000	LOWE'S COS INC 2.8% 15/09/2041	USD	40 503	35 350	0.02
236 000	LOWE'S COS INC 3% 15/10/2050	USD	175 111	157 287	0.07
50 000	LOWE'S COS INC 3.65% 05/04/2029	USD	46 718	47 643	0.02
222 000	LOWE'S COS INC 3.75% 01/04/2032	USD	217 030	205 628	0.09
100 000	LOWE'S COS INC 4.05% 03/05/2047	USD	92 950	81 425	0.03
150 000	LOWE'S COS INC 4.25% 01/04/2052	USD	124 125	123 653	0.05
150 000	LOWE'S COS INC 4.4% 08/09/2025	USD	148 773	149 352	0.06
88 000	LOWE'S COS INC 4.45% 01/04/2062	USD	82 023	72 068	0.03
100 000	LOWE'S COS INC 4.5% 15/04/2030	USD	107 730	98 965	0.04
100 000	LOWE'S COS INC 4.8% 01/04/2026	USD	100 557	100 752	0.04
100 000	LOWE'S COS INC 5% 15/04/2033	USD	94 215	100 996	0.04
150 000	LOWE'S COS INC 5.625% 15/04/2053	USD	136 337	150 869	0.06
100 000	LOWE'S COS INC 5.8% 15/09/2062	USD	91 722	100 612	0.04
20 000	LYB INTERNATIONAL FINANCE BV 4.875% 15/03/2044	USD	22 487	17 723	0.01
32 000	LYB INTERNATIONAL FINANCE III LLC 3.625% 01/04/2051	USD	31 674	22 622	0.01
50 000	LYB INTERNATIONAL FINANCE III LLC 4.2% 01/05/2050	USD	34 238	38 640	0.02
180 000	LYB INTERNATIONAL FINANCE 4.2% 15/10/2049	USD	140 979	139 297	0.06
50 000	LYONDELLBASELL INDUSTRIES NV 4.625% 26/02/2055	USD	40 650	40 814	0.02
330 000	MAGALLANES INC 3.755% 15/03/2027	USD	301 633	311 180	0.13
250 000	MAGALLANES INC 5.391% 15/03/2062	USD	202 414	200 665	0.09
254 000	MANULIFE FINANCIAL CORP 4.15% 04/03/2026	USD	259 525	249 954	0.11
100 000	MARATHON PETROLEUM CORP 6.5% 01/03/2041	USD	120 943	105 732	0.05
100 000	MARSH & MCLENNAN COS INC 4.375% 15/03/2029	USD	100 412	99 391	0.04
108 000	MARSH & MCLENNAN COS INC 4.9% 15/03/2049	USD	129 389	104 084	0.04
108 000	MASTERCARD INC 2.95% 01/06/2029	USD	115 091	101 534	0.04
100 000	MASTERCARD INC 3.3% 26/03/2027	USD	99 442	97 024	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	MASTERCARD INC 3.35% 26/03/2030	USD	196 168	190 484	0.08
145 000	MASTERCARD INC 3.375% 01/04/2024	USD	147 558	142 980	0.06
45 000	MASTERCARD INC 3.65% 01/06/2049	USD	55 396	38 750	0.02
68 000	MASTERCARD INC 3.85% 26/03/2050	USD	85 223	60 117	0.03
336 000	MCDONALD'S CORP 3.5% 01/07/2027	USD	334 254	326 720	0.14
143 000	MCDONALD'S CORP 3.625% 01/09/2049	USD	130 407	113 430	0.05
250 000	MCDONALD'S CORP 4.875% 09/12/2045	USD	294 123	241 913	0.10
77 000	MEDTRONIC GLOBAL HOLDINGS SCA 4.25% 30/03/2028	USD	76 924	77 264	0.03
77 000	MEDTRONIC GLOBAL HOLDINGS SCA 4.5% 30/03/2033	USD	77 196	77 660	0.03
250 000	MEDTRONIC INC 4.375% 15/03/2035	USD	226 914	249 313	0.11
50 000	MEDTRONIC INC 4.625% 15/03/2045	USD	45 329	50 473	0.02
100 000	MERCK & CO INC 1.45% 24/06/2030	USD	82 680	83 204	0.04
100 000	MERCK & CO INC 1.7% 10/06/2027	USD	92 146	91 358	0.04
100 000	MERCK & CO INC 1.9% 10/12/2028	USD	88 682	89 214	0.04
200 000	MERCK & CO INC 2.15% 10/12/2031	USD	169 840	170 680	0.07
50 000	MERCK & CO INC 2.35% 24/06/2040	USD	32 928	36 847	0.02
160 000	MERCK & CO INC 2.45% 24/06/2050	USD	110 795	108 219	0.05
200 000	MERCK & CO INC 2.75% 10/02/2025	USD	206 674	194 662	0.08
150 000	MERCK & CO INC 2.75% 10/12/2051	USD	116 893	106 635	0.05
185 000	MERCK & CO INC 2.9% 10/12/2061	USD	150 263	125 996	0.05
150 000	MERCK & CO INC 3.4% 07/03/2029	USD	144 075	144 882	0.06
135 000	MERCK & CO INC 3.7% 10/02/2045	USD	158 223	117 810	0.05
100 000	MERCK & CO INC 3.9% 07/03/2039	USD	117 521	91 408	0.04
50 000	MERCK & CO INC 4% 07/03/2049	USD	51 300	44 897	0.02
208 000	MERCK & CO INC 4.15% 18/05/2043	USD	201 072	194 382	0.08
100 000	METLIFE INC 4.05% 01/03/2045 4.05% 01/03/2045	USD	87 952	84 436	0.04
100 000	METLIFE INC 4.55% 23/03/2030	USD	95 192	100 214	0.04
140 000	METLIFE INC 4.875% 13/11/2043	USD	170 319	131 690	0.06
50 000	METLIFE INC 5% 15/07/2052	USD	47 073	47 464	0.02
100 000	METLIFE INC 5.25% 15/01/2054	USD	97 473	98 833	0.04
130 000	METLIFE INC 6.4% 15/12/2036	USD	133 546	130 311	0.06
100 000	MICROCHIP TECHNOLOGY INC 0.983% 01/09/2024	USD	94 415	94 094	0.04
93 000	MICROCHIP TECHNOLOGY INC 4.25% 01/09/2025	USD	91 646	91 222	0.04
100 000	MICRON TECHNOLOGY INC 6.75% 01/11/2029	USD	106 570	105 461	0.05
206 000	MICROSOFT CORP 2.4% 08/08/2026	USD	201 022	196 446	0.08
464 000	MICROSOFT CORP 2.525% 01/06/2050	USD	462 458	329 171	0.14
400 000	MICROSOFT CORP 2.675% 01/06/2060	USD	301 963	277 132	0.12
310 000	MICROSOFT CORP 2.7% 12/02/2025	USD	329 042	302 086	0.13
266 000	MICROSOFT CORP 2.921% 17/03/2052	USD	145 008	203 240	0.09
100 000	MICROSOFT CORP 3.041% 17/03/2062	USD	69 836	75 309	0.03
414 000	MICROSOFT CORP 3.3% 06/02/2027	USD	466 014	406 800	0.17
186 000	MICROSOFT CORP 3.45% 08/08/2036	USD	192 065	172 922	0.07
280 000	MICROSOFT CORP 3.5% 12/02/2035	USD	277 267	267 635	0.11
260 000	MICROSOFT CORP 3.7% 08/08/2046	USD	240 846	235 724	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
33 000	MICROSOFT CORP 4.25% 06/02/2047	USD	42 137	32 398	0.01
200 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 12/09/2025	USD	197 904	198 934	0.09
400 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 18/07/2025	USD	405 164	396 508	0.17
200 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 20/07/2027	USD	172 494	178 108	0.08
200 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 22/02/2029	USD	198 702	203 010	0.09
400 000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.193% 25/02/2025	USD	401 406	378 548	0.16
150 000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.801% 18/07/2024	USD	159 761	145 224	0.06
200 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.195% 18/07/2029	USD	167 350	179 916	0.08
150 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.287% 25/07/2027	USD	133 839	141 050	0.06
468 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.741% 07/03/2029	USD	489 359	440 509	0.20
200 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.751% 18/07/2039	USD	236 977	171 864	0.07
201 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.85% 01/03/2026	USD	230 942	194 753	0.08
151 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.961% 02/03/2028	USD	156 377	145 214	0.06
239 000	MITSUBISHI UFJ FINANCIAL GROUP INC 4.05% 11/09/2028	USD	267 383	233 226	0.10
200 000	MIZUHO FINANCIAL GROUP INC FRN 13/09/2028	USD	200 144	202 026	0.09
200 000	MIZUHO FINANCIAL GROUP INC 2.564% 13/09/2031	USD	155 392	159 464	0.07
200 000	MIZUHO FINANCIAL GROUP INC 3.17% 11/09/2027	USD	207 778	186 826	0.08
200 000	MIZUHO FINANCIAL GROUP INC 4.018% 05/03/2028	USD	234 597	191 150	0.08
95 000	MONDELEZ INTERNATIONAL INC 2.625% 04/09/2050	USD	86 552	63 221	0.03
292 000	MORGAN STANLEY FRN 01/04/2031	USD	302 031	267 177	0.11
450 000	MORGAN STANLEY FRN 04/05/2027	USD	421 876	404 914	0.17
130 000	MORGAN STANLEY FRN 10/12/2026	USD	121 546	116 337	0.05
74 000	MORGAN STANLEY FRN 13/02/2032	USD	73 748	58 387	0.02
570 000	MORGAN STANLEY FRN 16/09/2036	USD	443 108	437 542	0.20
200 000	MORGAN STANLEY FRN 16/10/2026	USD	205 049	205 700	0.09
250 000	MORGAN STANLEY FRN 17/04/2025	USD	242 728	245 145	0.10
200 000	MORGAN STANLEY FRN 18/10/2028	USD	201 968	210 144	0.09
200 000	MORGAN STANLEY FRN 18/10/2033	USD	218 282	217 818	0.09
200 000	MORGAN STANLEY FRN 20/04/2028	USD	194 547	193 900	0.08
200 000	MORGAN STANLEY FRN 20/04/2037	USD	176 448	192 206	0.08
50 000	MORGAN STANLEY FRN 20/07/2033	USD	49 571	49 136	0.02
150 000	MORGAN STANLEY FRN 21/01/2028	USD	135 549	136 988	0.06
450 000	MORGAN STANLEY FRN 21/01/2033	USD	365 711	381 532	0.16
149 000	MORGAN STANLEY FRN 21/07/2032	USD	125 703	120 392	0.05
300 000	MORGAN STANLEY FRN 21/10/2025	USD	298 241	280 839	0.12
444 000	MORGAN STANLEY FRN 22/01/2031	USD	415 980	383 637	0.16
50 000	MORGAN STANLEY FRN 22/04/2039	USD	53 216	45 919	0.02
150 000	MORGAN STANLEY FRN 22/04/2042	USD	110 272	116 312	0.05
150 000	MORGAN STANLEY FRN 22/07/2025	USD	141 372	144 777	0.06
207 000	MORGAN STANLEY FRN 22/07/2028	USD	210 847	195 803	0.08
146 000	MORGAN STANLEY FRN 22/07/2038	USD	172 616	128 752	0.06
144 000	MORGAN STANLEY FRN 23/01/2030	USD	173 709	139 049	0.06
429 000	MORGAN STANLEY FRN 24/01/2029	USD	478 716	406 271	0.17
150 000	MORGAN STANLEY FRN 24/03/2051	USD	173 141	159 509	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	MORGAN STANLEY FRN 25/01/2052	USD	77 914	66 768	0.03
441 000	MORGAN STANLEY FRN 28/04/2026	USD	439 422	415 364	0.18
51 000	MORGAN STANLEY FRN 28/04/2032	USD	43 750	40 508	0.02
200 000	MORGAN STANLEY FRN 30/05/2025	USD	187 344	189 352	0.08
526 000	MORGAN STANLEY 3.125% 27/07/2026	USD	525 687	500 314	0.22
251 000	MORGAN STANLEY 3.625% 20/01/2027	USD	266 074	241 833	0.10
200 000	MORGAN STANLEY 3.7% 23/10/2024	USD	194 739	196 146	0.08
234 000	MORGAN STANLEY 3.875% 27/01/2026	USD	249 284	228 686	0.10
365 000	MORGAN STANLEY 3.875% 29/04/2024	USD	398 094	360 036	0.15
180 000	MORGAN STANLEY 3.95% 23/04/2027	USD	182 098	173 077	0.07
151 000	MORGAN STANLEY 4% 23/07/2025	USD	163 139	148 854	0.06
191 000	MORGAN STANLEY 4.3% 27/01/2045	USD	186 918	171 247	0.07
150 000	MORGAN STANLEY 4.35% 08/09/2026	USD	144 461	146 810	0.06
275 000	MORGAN STANLEY 4.375% 22/01/2047	USD	278 250	247 299	0.11
250 000	MORGAN STANLEY 6.375% 24/07/2042	USD	295 001	282 535	0.12
100 000	MPLX LP 4% 15/03/2028	USD	94 273	96 513	0.04
100 000	MPLX LP 4.125% 01/03/2027	USD	95 379	97 591	0.04
200 000	MPLX LP 4.5% 15/04/2038	USD	198 279	179 526	0.08
50 000	MPLX LP 4.7% 15/04/2048	USD	58 275	41 863	0.02
290 000	MPLX LP 4.875% 01/06/2025	USD	309 726	289 060	0.12
100 000	MPLX LP 4.95% 01/09/2032	USD	97 009	98 225	0.04
140 000	MPLX LP 4.95% 14/03/2052	USD	135 366	121 054	0.05
80 000	MPLX LP 5.2% 01/03/2047	USD	69 306	72 176	0.03
100 000	MPLX LP 5.5% 15/02/2049	USD	105 910	92 510	0.04
270 000	NATIONAL AUSTRALIA BANK LTD/NEW YORK 2.5% 12/07/2026	USD	264 792	254 399	0.11
250 000	NATIONAL AUSTRALIA BANK LTD/NEW YORK 4.966% 12/01/2026	USD	252 261	253 063	0.11
113 000	NATIONAL OILWELL VARCO INC 3.95% 01/12/2042	USD	97 887	84 088	0.04
250 000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 1% 15/06/2026	USD	222 941	224 900	0.10
200 000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 2.75% 15/04/2032	USD	187 822	171 780	0.07
46 000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.45% 13/03/2026	USD	45 068	46 199	0.02
200 000	NATWEST GROUP PLC FRN 02/03/2027	USD	198 426	202 334	0.09
200 000	NATWEST GROUP PLC FRN 14/06/2027	USD	173 984	178 018	0.08
500 000	NATWEST GROUP PLC FRN 27/01/2030	USD	548 813	493 545	0.22
171 000	NEWMONT CORP 2.25% 01/10/2030	USD	162 626	144 182	0.06
70 000	NEWMONT MINING CORP 4.875% 15/03/2042	USD	90 247	67 094	0.03
250 000	NIKE INC 2.375% 01/11/2026	USD	244 738	236 185	0.10
120 000	NIKE INC 2.4% 27/03/2025	USD	116 624	116 233	0.05
131 000	NIKE INC 2.85% 27/03/2030	USD	140 222	121 112	0.05
71 000	NIKE INC 3.25% 27/03/2040	USD	82 155	59 965	0.03
99 000	NIKE INC 3.375% 27/03/2050	USD	92 165	81 478	0.03
77 000	NIKE INC 3.875% 01/11/2045	USD	83 546	69 402	0.03
490 000	NOMURA HOLDINGS INC 1.851% 16/07/2025	USD	463 235	450 010	0.20
200 000	NOMURA HOLDINGS INC 2.329% 22/01/2027	USD	187 465	177 824	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	NOMURA HOLDINGS INC 2.608% 14/07/2031	USD	154 308	159 546	0.07
100 000	NORTHERN TRUST CORP 1.95% 01/05/2030	USD	81 746	84 533	0.04
100 000	NORTHERN TRUST CORP 4% 10/05/2027	USD	97 438	98 192	0.04
100 000	NORTHERN TRUST CORP 6.125% 02/11/2032	USD	100 280	106 842	0.05
553 000	NOVARTIS CAPITAL CORP 2% 14/02/2027	USD	505 316	513 985	0.23
227 000	NOVARTIS CAPITAL CORP 2.2% 14/08/2030	USD	239 276	200 747	0.09
50 000	NOVARTIS CAPITAL CORP 2.75% 14/08/2050	USD	46 663	36 737	0.02
200 000	NOVARTIS CAPITAL CORP 3.4% 06/05/2024	USD	202 085	197 044	0.08
50 000	NOVARTIS CAPITAL CORP 4% 20/11/2045	USD	61 499	46 200	0.02
143 000	NOVARTIS CAPITAL CORP 4.4% 06/05/2044	USD	141 098	140 383	0.06
200 000	NVIDIA CORP 0.584% 14/06/2024	USD	190 197	191 322	0.08
100 000	NVIDIA CORP 1.55% 15/06/2028	USD	88 472	88 883	0.04
100 000	NVIDIA CORP 2.85% 01/04/2030	USD	88 362	91 692	0.04
150 000	NVIDIA CORP 3.5% 01/04/2040	USD	171 378	128 948	0.06
158 000	NVIDIA CORP 3.5% 01/04/2050	USD	162 011	128 999	0.06
200 000	OHIO POWER CO 2.9% 01/10/2051	USD	137 742	137 628	0.06
100 000	ONCOR ELECTRIC DELIVERY CO LLC 3.75% 01/04/2045	USD	98 926	84 243	0.04
100 000	ONCOR ELECTRIC DELIVERY CO LLC 4.55% 15/09/2032	USD	96 279	100 166	0.04
100 000	ONEOK INC 5.2% 15/07/2048	USD	94 755	87 500	0.04
287 000	ORACLE CORP 2.5% 01/04/2025	USD	301 628	273 950	0.12
289 000	ORACLE CORP 2.65% 15/07/2026	USD	295 918	271 357	0.12
490 000	ORACLE CORP 2.8% 01/04/2027	USD	473 243	456 337	0.21
250 000	ORACLE CORP 2.95% 01/04/2030	USD	230 523	221 488	0.09
250 000	ORACLE CORP 2.95% 15/05/2025	USD	250 049	240 873	0.10
272 000	ORACLE CORP 2.95% 15/11/2024	USD	279 423	263 359	0.11
271 000	ORACLE CORP 3.25% 15/11/2027	USD	256 769	255 455	0.11
177 000	ORACLE CORP 3.4% 08/07/2024	USD	174 304	173 570	0.07
242 000	ORACLE CORP 3.6% 01/04/2040	USD	258 917	187 867	0.08
531 000	ORACLE CORP 3.6% 01/04/2050	USD	453 504	377 221	0.16
90 000	ORACLE CORP 3.65% 25/03/2041	USD	76 181	69 760	0.03
100 000	ORACLE CORP 3.8% 15/11/2037	USD	82 852	83 595	0.04
298 000	ORACLE CORP 3.85% 01/04/2060	USD	275 107	208 675	0.09
62 000	ORACLE CORP 3.85% 15/07/2036	USD	70 629	53 024	0.02
150 000	ORACLE CORP 3.95% 25/03/2051	USD	150 433	113 105	0.05
224 000	ORACLE CORP 4% 15/07/2046	USD	225 855	172 079	0.07
149 000	ORACLE CORP 4% 15/11/2047	USD	158 035	114 429	0.05
310 000	ORACLE CORP 4.1% 25/03/2061	USD	240 680	229 496	0.10
412 000	ORACLE CORP 4.125% 15/05/2045	USD	367 604	324 965	0.14
128 000	ORACLE CORP 4.3% 08/07/2034	USD	137 718	118 131	0.05
214 000	ORACLE CORP 4.375% 15/05/2055	USD	186 178	170 907	0.07
130 000	ORACLE CORP 4.5% 08/07/2044	USD	126 230	109 550	0.05
200 000	ORACLE CORP 4.9% 06/02/2033	USD	188 932	196 686	0.08
175 000	ORACLE CORP 5.375% 15/07/2040	USD	223 797	168 555	0.07
200 000	ORACLE CORP 6.25% 09/11/2032	USD	217 450	215 834	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
250 000	ORACLE CORP 6.9% 09/11/2052	USD	277 725	279 698	0.12
200 000	ORANGE SA FRN 01/03/2031	USD	244 596	251 892	0.11
280 000	OTIS WORLDWIDE CORP 2.565% 15/02/2030	USD	239 713	246 184	0.11
150 000	PARKER-HANNIFIN CORP 3.65% 15/06/2024	USD	147 140	147 746	0.06
200 000	PARKER-HANNIFIN CORP 4.5% 15/09/2029	USD	195 921	198 212	0.08
177 000	PAYPAL HOLDINGS INC 2.4% 01/10/2024	USD	171 324	171 325	0.07
224 000	PAYPAL HOLDINGS INC 2.85% 01/10/2029	USD	229 857	203 320	0.09
98 000	PAYPAL HOLDINGS INC 3.25% 01/06/2050	USD	78 413	70 769	0.03
100 000	PAYPAL HOLDINGS INC 4.4% 01/06/2032	USD	98 025	98 126	0.04
100 000	PAYPAL HOLDINGS INC 5.05% 01/06/2052	USD	99 585	96 194	0.04
114 000	PECO ENERGY CO 3.9% 01/03/2048	USD	121 295	97 833	0.04
90 000	PEPSICO INC 2.25% 19/03/2025	USD	96 127	86 716	0.04
111 000	PEPSICO INC 2.375% 06/10/2026	USD	120 502	105 255	0.05
141 000	PEPSICO INC 2.625% 29/07/2029	USD	153 689	129 597	0.06
415 000	PEPSICO INC 2.75% 19/03/2030	USD	444 013	380 446	0.16
231 000	PEPSICO INC 2.75% 30/04/2025	USD	236 789	224 114	0.10
215 000	PEPSICO INC 3% 15/10/2027	USD	242 093	206 766	0.09
100 000	PEPSICO INC 3.9% 18/07/2032	USD	97 933	98 445	0.04
77 000	PEPSICO INC 4.45% 15/02/2033	USD	75 798	79 007	0.03
200 000	PFIZER INC 1.7% 28/05/2030	USD	177 340	169 366	0.07
200 000	PFIZER INC 1.75% 18/08/2031	USD	175 190	166 652	0.07
300 000	PFIZER INC 2.55% 28/05/2040	USD	236 288	226 755	0.10
200 000	PFIZER INC 2.625% 01/04/2030	USD	190 190	181 066	0.08
200 000	PFIZER INC 2.7% 28/05/2050	USD	162 082	144 152	0.06
150 000	PFIZER INC 3.45% 15/03/2029	USD	143 033	145 190	0.06
40 000	PFIZER INC 3.6% 15/09/2028	USD	38 998	39 272	0.02
150 000	PFIZER INC 4% 15/03/2049	USD	148 632	136 365	0.06
100 000	PFIZER INC 4% 15/12/2036	USD	96 632	96 128	0.04
150 000	PFIZER INC 7.2% 15/03/2039	USD	176 101	189 123	0.08
80 000	PHILLIPS 3.3% 15/03/2052	USD	64 560	56 527	0.02
53 000	PHILLIPS 4.65% 15/11/2034	USD	63 541	51 282	0.02
167 000	PHILLIPS 4.875% 15/11/2044	USD	179 544	157 180	0.07
116 000	PHILLIPS 5.875% 01/05/2042	USD	139 014	122 902	0.05
250 000	PNC BANK NA 3.25% 01/06/2025	USD	239 200	240 120	0.10
100 000	PNC FINANCIAL SERVICES GROUP INC FRN 28/10/2033	USD	100 691	105 565	0.05
400 000	PNC FINANCIAL SERVICES GROUP INC 2.55% 22/01/2030	USD	350 020	342 976	0.15
310 000	PNC FINANCIAL SERVICES GROUP INC 2.6% 23/07/2026	USD	300 659	290 073	0.12
100 000	PNC FINANCIAL SERVICES GROUP INC 3.45% 23/04/2029	USD	91 719	92 505	0.04
24 000	POTOMAC ELECTRIC POWER CO 6.5% 15/11/2037	USD	35 365	27 603	0.01
46 000	PPL ELECTRIC UTILITIES CORP 5% 15/05/2033	USD	47 079	47 386	0.02
58 000	PPL ELECTRIC UTILITIES CORP 5.25% 15/05/2053	USD	60 175	60 449	0.03
50 000	PRICELINE GROUP 3.6% 01/06/2026	USD	47 613	48 872	0.02
100 000	PROCTER & GAMBLE CO 0.55% 29/10/2025	USD	97 607	91 608	0.04
50 000	PROCTER & GAMBLE CO 1.2% 29/10/2030	USD	49 543	41 132	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
380 000	SABINE PASS LIQUEFACTION LLC 5.875% 30/06/2026	USD	408 060	388 203	0.17
50 000	SAN DIEGO GAS & ELECTRIC CO 2.5% 15/05/2026	USD	51 080	47 469	0.02
19 000	SAN DIEGO GAS & ELECTRIC CO 4.5% 15/08/2040	USD	24 027	17 823	0.01
62 000	SAN DIEGO GAS & ELECTRIC CO 5.35% 01/04/2053	USD	63 972	64 238	0.03
100 000	SANTANDER HOLDINGS USA INC FRN 06/01/2028	USD	82 500	87 742	0.04
28 000	SANTANDER HOLDINGS USA INC 3.45% 02/06/2025	USD	30 156	26 635	0.01
330 000	SANTANDER HOLDINGS USA INC 3.5% 07/06/2024	USD	322 859	320 740	0.14
200 000	SANTANDER UK GROUP HOLDINGS PLC FRN 03/11/2028	USD	196 508	184 114	0.08
200 000	SANTANDER UK GROUP HOLDINGS PLC FRN 10/01/2029	USD	202 710	205 644	0.09
80 000	SEMPRA ENERGY FRN 01/04/2052	USD	69 855	65 289	0.03
145 000	SEMPRA ENERGY 3.25% 15/06/2027	USD	141 234	136 554	0.06
250 000	SEMPRA ENERGY 3.4% 01/02/2028	USD	232 462	235 723	0.10
50 000	SEMPRA ENERGY 3.7% 01/04/2029	USD	46 770	47 188	0.02
133 000	SEMPRA ENERGY 4% 01/02/2048	USD	119 359	108 416	0.05
61 000	SEMPRA ENERGY 6% 15/10/2039	USD	86 924	64 354	0.03
200 000	SERVICENOW INC 1.4% 01/09/2030	USD	158 498	161 232	0.07
250 000	SHERWIN-WILLIAMS CO 4.5% 01/06/2047	USD	217 010	221 825	0.09
350 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2% 23/09/2026	USD	366 961	333 693	0.14
100 000	SIMON PROPERTY GROUP LP 3.25% 13/09/2049	USD	68 417	68 471	0.03
300 000	SIMON PROPERTY GROUP LP 3.5% 01/09/2025	USD	290 330	289 818	0.12
200 000	SOUTHERN CALIFORNIA GAS CO 2.55% 01/02/2030	USD	188 047	175 930	0.08
50 000	SOUTHERN CALIFORNIA GAS CO 4.3% 15/01/2049	USD	41 315	43 953	0.02
30 000	S&P GLOBAL INC 2.45% 01/03/2027	USD	28 760	28 184	0.01
400 000	S&P GLOBAL INC 2.9% 01/03/2032	USD	343 214	355 156	0.15
50 000	STARBUCKS CORP 2.55% 15/11/2030	USD	45 500	43 780	0.02
59 000	STARBUCKS CORP 3.5% 15/11/2050	USD	54 098	45 504	0.02
51 000	STARBUCKS CORP 3.55% 15/08/2029	USD	54 393	48 891	0.02
101 000	STARBUCKS CORP 3.8% 15/08/2025	USD	114 289	99 571	0.04
146 000	STARBUCKS CORP 4.45% 15/08/2049	USD	146 125	131 574	0.06
95 000	STARBUCKS CORP 4.5% 15/11/2048	USD	97 717	86 328	0.04
327 000	STARBUCKS CORP 4.75% 15/02/2026	USD	323 457	329 940	0.14
246 000	STATE STREET CORP 3.55% 18/08/2025	USD	273 156	239 001	0.10
80 000	STRYKER CORP 1.95% 15/06/2030	USD	66 898	67 863	0.03
100 000	STRYKER CORP 3.5% 15/03/2026	USD	96 177	97 494	0.04
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.474% 08/07/2025	USD	195 408	184 554	0.08
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.902% 17/09/2028	USD	163 776	170 744	0.07
301 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.632% 14/07/2026	USD	291 385	281 390	0.12
450 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.696% 16/07/2024	USD	466 446	435 852	0.20
212 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.01% 19/10/2026	USD	231 571	198 824	0.09
500 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.04% 16/07/2029	USD	500 517	446 610	0.20
100 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.364% 12/07/2027	USD	92 494	94 757	0.04
100 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.784% 09/03/2026	USD	97 440	97 095	0.04
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 5.71% 13/01/2030	USD	208 592	207 088	0.09
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 5.766% 13/01/2033	USD	209 358	209 898	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
250 000	SYNCHRONY FINANCIAL 4.5% 23/07/2025	USD	238 121	234 038	0.10
80 000	SYSCO CORP 3.3% 15/07/2026	USD	88 291	77 250	0.03
271 000	SYSCO CORP 5.95% 01/04/2030	USD	306 138	289 512	0.12
51 000	SYSCO CORP 6.6% 01/04/2050	USD	79 355	58 517	0.03
250 000	TAKEDA PHARMACEUTICAL CO LTD 2.05% 31/03/2030	USD	253 345	212 420	0.09
200 000	TAKEDA PHARMACEUTICAL CO LTD 3.025% 09/07/2040	USD	152 950	155 066	0.07
210 000	TAKEDA PHARMACEUTICAL CO LTD 3.175% 09/07/2050	USD	178 059	150 446	0.06
100 000	TARGET CORP 1.95% 15/01/2027	USD	90 964	93 058	0.04
369 000	TARGET CORP 2.25% 15/04/2025	USD	381 679	355 158	0.15
100 000	TARGET CORP 2.95% 15/01/2052	USD	75 864	72 905	0.03
230 000	TARGET CORP 3.375% 15/04/2029	USD	236 450	221 745	0.09
50 000	TARGET CORP 4.8% 15/01/2053	USD	47 874	49 229	0.02
150 000	TELEFONICA EMISIONES SA 4.103% 08/03/2027	USD	144 863	145 089	0.06
150 000	TELEFONICA EMISIONES SA 5.213% 08/03/2047	USD	156 210	129 696	0.06
160 000	TELEFONICA EMISIONES SA 5.52% 01/03/2049	USD	158 394	144 074	0.06
181 000	TELEFONICA EMISIONES SAU 7.045% 20/06/2036	USD	231 954	200 208	0.09
160 000	TELEFONICA EUROPE BV 8.25% 15/09/2030	USD	190 066	188 048	0.08
100 000	TEXAS INSTRUMENTS INC 4.15% 15/05/2048	USD	103 725	92 446	0.04
200 000	THERMO FISHER SCIENTIFIC INC 1.215% 18/10/2024	USD	190 878	190 480	0.08
110 000	THERMO FISHER SCIENTIFIC INC 2% 15/10/2031	USD	105 861	92 115	0.04
220 000	TJX COS INC 2.25% 15/09/2026	USD	206 937	207 343	0.09
50 000	TORONTO-DOMINION BANK FRN 15/09/2031	USD	46 563	47 219	0.02
100 000	TORONTO-DOMINION BANK 1.15% 12/06/2025	USD	91 255	92 414	0.04
100 000	TORONTO-DOMINION BANK 1.2% 03/06/2026	USD	89 267	89 279	0.04
200 000	TORONTO-DOMINION BANK 1.25% 10/09/2026	USD	177 656	178 100	0.08
80 000	TORONTO-DOMINION BANK 2.65% 12/06/2024	USD	77 663	77 775	0.03
270 000	TORONTO-DOMINION BANK 2.8% 10/03/2027	USD	256 129	250 938	0.11
200 000	TORONTO-DOMINION BANK 3.766% 06/06/2025	USD	199 316	195 350	0.08
200 000	TORONTO-DOMINION BANK 4.108% 08/06/2027	USD	191 880	194 468	0.08
150 000	TORONTO-DOMINION BANK 4.285% 13/09/2024	USD	147 135	148 161	0.06
200 000	TORONTO-DOMINION BANK 4.456% 08/06/2032	USD	198 216	193 004	0.08
200 000	TORONTO-DOMINION BANK 4.693% 15/09/2027	USD	193 378	198 704	0.08
50 000	TOYOTA MOTOR CREDIT CORP 0.625% 13/09/2024	USD	49 224	47 348	0.02
165 000	TOYOTA MOTOR CREDIT CORP 0.8% 16/10/2025	USD	161 015	151 277	0.06
120 000	TOYOTA MOTOR CREDIT CORP 1.45% 13/01/2025	USD	114 178	113 964	0.05
174 000	TOYOTA MOTOR CREDIT CORP 1.8% 13/02/2025	USD	179 340	166 304	0.07
312 000	TOYOTA MOTOR CREDIT CORP 3% 01/04/2025	USD	308 576	303 342	0.13
50 000	TOYOTA MOTOR CREDIT CORP 3.05% 22/03/2027	USD	48 301	47 757	0.02
50 000	TOYOTA MOTOR CREDIT CORP 3.95% 30/06/2025	USD	48 544	49 453	0.02
150 000	TOYOTA MOTOR CREDIT CORP 4.625% 12/01/2028	USD	150 715	152 619	0.07
100 000	TOYOTA MOTOR CREDIT CORP 4.8% 10/01/2025	USD	100 476	100 375	0.04
100 000	TRANSCANADA PIPELINES LTD 4.1% 15/04/2030	USD	114 208	95 476	0.04
200 000	TRANSCANADA PIPELINES LTD 4.25% 15/05/2028	USD	196 528	195 594	0.08
219 000	TRANSCANADA PIPELINES LTD 4.625% 01/03/2034	USD	225 527	208 322	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
56 000	TRANSCANADA PIPELINES LTD 4.875% 15/05/2048	USD	61 031	51 263	0.02
61 000	TRANSCANADA PIPELINES LTD 5.1% 15/03/2049	USD	80 610	57 391	0.02
93 000	TRANSCANADA PIPELINES LTD 6.2% 15/10/2037	USD	107 947	98 744	0.04
103 000	TRANSCANADA PIPELINES LTD 7.625% 15/01/2039	USD	149 087	122 660	0.05
100 000	TRUIST BANK 3.2% 01/04/2024	USD	100 112	97 923	0.04
250 000	TRUIST BANK 3.625% 16/09/2025	USD	280 568	237 225	0.10
50 000	TRUIST FINANCIAL CORP FRN 07/06/2029	USD	44 310	42 311	0.02
150 000	TRUIST FINANCIAL CORP FRN 26/01/2029	USD	146 262	146 753	0.06
100 000	TRUIST FINANCIAL CORP FRN 26/01/2034	USD	101 788	96 947	0.04
100 000	TRUIST FINANCIAL CORP FRN 28/07/2026	USD	96 640	96 980	0.04
200 000	TRUIST FINANCIAL CORP FRN 28/07/2033	USD	188 075	186 654	0.08
324 000	TRUIST FINANCIAL CORP 2.5% 01/08/2024	USD	337 506	311 500	0.13
100 000	TWDC ENTERPRISES 18 CORP 3% 13/02/2026	USD	105 564	96 827	0.04
80 000	TWDC ENTERPRISES 18 CORP 4.125% 01/06/2044	USD	78 225	72 308	0.03
100 000	TYSON FOODS INC 3.95% 15/08/2024	USD	98 168	98 615	0.04
121 000	TYSON FOODS INC 5.1% 28/09/2048	USD	147 673	114 164	0.05
100 000	UNILEVER CAPITAL CORP 2.6% 05/05/2024	USD	101 852	97 735	0.04
100 000	UNILEVER CAPITAL CORP 3.5% 22/03/2028	USD	94 583	98 026	0.04
35 000	UNILEVER CAPITAL CORP 5.9% 15/11/2032	USD	45 914	39 438	0.02
223 000	UNION PACIFIC CORP 2.8% 14/02/2032	USD	192 982	196 951	0.08
105 000	UNION PACIFIC CORP 2.973% 16/09/2062	USD	88 243	69 515	0.03
109 000	UNION PACIFIC CORP 3.2% 20/05/2041	USD	89 492	87 786	0.04
50 000	UNION PACIFIC CORP 3.25% 05/02/2050	USD	48 582	38 152	0.02
150 000	UNION PACIFIC CORP 3.5% 14/02/2053	USD	115 271	119 114	0.05
53 000	UNION PACIFIC CORP 3.799% 01/10/2051	USD	64 139	44 392	0.02
100 000	UNION PACIFIC CORP 3.799% 06/04/2071	USD	73 154	77 762	0.03
148 000	UNION PACIFIC CORP 3.839% 20/03/2060	USD	159 151	120 299	0.05
149 000	UNITED PARCEL SERVICE INC 3.05% 15/11/2027	USD	158 019	143 258	0.06
200 000	UNITED PARCEL SERVICE INC 3.9% 01/04/2025	USD	196 293	198 522	0.08
84 000	UNITED PARCEL SERVICE INC 5.05% 03/03/2053	USD	83 048	86 627	0.04
109 000	UNITED PARCEL SERVICE INC 5.3% 01/04/2050	USD	152 235	117 009	0.05
90 000	UNITED PARCEL SERVICE INC 6.2% 15/01/2038	USD	122 570	103 255	0.04
200 000	UNITEDHEALTH GROUP INC 1.15% 15/05/2026	USD	181 194	183 364	0.08
150 000	UNITEDHEALTH GROUP INC 2.75% 15/05/2040	USD	113 901	114 567	0.05
400 000	UNITEDHEALTH GROUP INC 3.1% 15/03/2026	USD	394 881	388 328	0.17
300 000	UNITEDHEALTH GROUP INC 3.875% 15/08/2059	USD	271 182	243 309	0.10
50 000	UNITEDHEALTH GROUP INC 4.2% 15/05/2032	USD	48 502	49 028	0.02
100 000	UNITEDHEALTH GROUP INC 4.25% 15/01/2029	USD	99 450	99 864	0.04
100 000	UNITEDHEALTH GROUP INC 4.25% 15/06/2048	USD	87 189	90 638	0.04
350 000	UNITEDHEALTH GROUP INC 4.45% 15/12/2048	USD	353 780	325 203	0.14
100 000	UNITEDHEALTH GROUP INC 4.5% 15/04/2033	USD	99 575	100 192	0.04
200 000	UNITEDHEALTH GROUP INC 4.625% 15/07/2035	USD	209 564	201 912	0.09
50 000	UNITEDHEALTH GROUP INC 4.75% 15/05/2052	USD	45 984	48 539	0.02
300 000	UNITEDHEALTH GROUP INC 5.05% 15/04/2053	USD	303 774	304 443	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
150 000	UNITEDHEALTH GROUP INC 5.2% 15/04/2063	USD	152 292	152 793	0.07
250 000	UNITEDHEALTH GROUP INC 5.25% 15/02/2028	USD	254 812	261 105	0.11
100 000	UNITEDHEALTH GROUP INC 5.3% 15/02/2030	USD	100 084	105 512	0.05
350 000	UNITEDHEALTH GROUP INC 5.35% 15/02/2033	USD	358 581	373 177	0.16
200 000	UNITEDHEALTH GROUP INC 5.875% 15/02/2053	USD	210 793	225 756	0.10
100 000	UNITEDHEALTH GROUP INC 6.05% 15/02/2063	USD	102 184	115 153	0.05
200 000	US BANCORP FRN 01/02/2029	USD	200 324	194 470	0.08
200 000	US BANCORP FRN 01/02/2034	USD	199 798	191 368	0.08
100 000	US BANCORP FRN 03/11/2026	USD	92 264	77 098	0.03
115 000	US BANCORP FRN 21/10/2026	USD	115 734	115 674	0.05
150 000	US BANCORP FRN 21/10/2033	USD	149 225	154 425	0.07
100 000	US BANCORP FRN 22/07/2028	USD	97 938	97 057	0.04
300 000	US BANCORP FRN 22/07/2033	USD	287 413	281 514	0.12
100 000	US BANCORP 1.375% 22/07/2030	USD	82 518	78 334	0.03
100 000	US BANCORP 1.45% 12/05/2025	USD	93 208	92 732	0.04
200 000	US BANCORP 2.375% 22/07/2026	USD	204 144	185 772	0.08
86 000	US BANCORP 3.1% 27/04/2026	USD	91 301	80 463	0.03
250 000	US BANCORP 3.6% 11/09/2024	USD	246 355	243 488	0.10
150 000	VALERO ENERGY CORP 6.625% 15/06/2037	USD	154 680	164 520	0.07
100 000	VERIZON COMMUNICATIONS INC 0.85% 20/11/2025	USD	90 477	91 063	0.04
200 000	VERIZON COMMUNICATIONS INC 1.45% 20/03/2026	USD	201 986	184 238	0.08
200 000	VERIZON COMMUNICATIONS INC 1.68% 30/10/2030	USD	156 380	161 460	0.07
174 000	VERIZON COMMUNICATIONS INC 1.75% 20/01/2031	USD	154 067	140 077	0.06
200 000	VERIZON COMMUNICATIONS INC 2.1% 22/03/2028	USD	188 030	178 788	0.08
500 000	VERIZON COMMUNICATIONS INC 2.355% 15/03/2032	USD	466 305	410 360	0.18
516 000	VERIZON COMMUNICATIONS INC 2.55% 21/03/2031	USD	474 112	439 450	0.20
280 000	VERIZON COMMUNICATIONS INC 2.65% 20/11/2040	USD	182 473	198 666	0.08
50 000	VERIZON COMMUNICATIONS INC 2.85% 03/09/2041	USD	35 786	36 150	0.02
261 000	VERIZON COMMUNICATIONS INC 2.875% 20/11/2050	USD	195 269	173 257	0.07
250 000	VERIZON COMMUNICATIONS INC 2.987% 30/10/2056	USD	184 676	160 873	0.07
153 000	VERIZON COMMUNICATIONS INC 3% 20/11/2060	USD	107 628	97 089	0.04
200 000	VERIZON COMMUNICATIONS INC 3.15% 22/03/2030	USD	194 804	180 886	0.08
154 000	VERIZON COMMUNICATIONS INC 3.376% 15/02/2025	USD	163 212	150 760	0.06
284 000	VERIZON COMMUNICATIONS INC 3.4% 22/03/2041	USD	249 553	224 147	0.10
100 000	VERIZON COMMUNICATIONS INC 3.5% 01/11/2024	USD	97 760	98 181	0.04
250 000	VERIZON COMMUNICATIONS INC 3.55% 22/03/2051	USD	238 491	189 580	0.08
183 000	VERIZON COMMUNICATIONS INC 3.7% 22/03/2061	USD	140 545	135 852	0.06
100 000	VERIZON COMMUNICATIONS INC 3.875% 01/03/2052	USD	76 652	80 028	0.03
114 000	VERIZON COMMUNICATIONS INC 4% 22/03/2050	USD	102 713	93 926	0.04
102 000	VERIZON COMMUNICATIONS INC 4.016% 03/12/2029	USD	114 624	97 905	0.04
300 000	VERIZON COMMUNICATIONS INC 4.125% 16/03/2027	USD	300 725	297 093	0.13
437 000	VERIZON COMMUNICATIONS INC 4.329% 21/09/2028	USD	457 884	432 297	0.19
30 000	VERIZON COMMUNICATIONS INC 4.4% 01/11/2034	USD	37 453	28 471	0.01
226 000	VERIZON COMMUNICATIONS INC 4.5% 10/08/2033	USD	255 225	218 024	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	VERIZON COMMUNICATIONS INC 4.522% 15/09/2048	USD	90 374	89 591	0.04
181 000	VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	236 076	171 101	0.07
220 000	VERIZON COMMUNICATIONS INC 5.25% 16/03/2037	USD	263 615	224 147	0.10
77 000	VIACOM INC 4.375% 15/03/2043	USD	71 058	54 815	0.02
55 000	VIACOM INC 5.85% 01/09/2043	USD	53 125	47 147	0.02
150 000	VIACOM INC 6.875% 30/04/2036	USD	174 914	153 608	0.07
185 000	VIACOMCBS INC 4.95% 19/05/2050	USD	183 993	139 536	0.06
310 000	VICI PROPERTIES LP 4.75% 15/02/2028	USD	301 472	299 386	0.13
29 000	VICI PROPERTIES LP 5.125% 15/05/2032	USD	28 783	27 675	0.01
97 000	VMWARE INC 1% 15/08/2024	USD	91 617	91 839	0.04
100 000	VMWARE INC 1.4% 15/08/2026	USD	87 403	89 250	0.04
139 000	VMWARE INC 3.9% 21/08/2027	USD	146 901	133 771	0.06
100 000	VODAFONE GROUP PLC 4.125% 30/05/2025	USD	97 492	98 817	0.04
170 000	VODAFONE GROUP PLC 4.25% 17/09/2050	USD	165 034	138 865	0.06
257 000	VODAFONE GROUP PLC 4.375% 19/02/2043	USD	216 904	218 047	0.09
179 000	VODAFONE GROUP PLC 4.875% 19/06/2049	USD	188 489	160 525	0.07
60 000	VODAFONE GROUP PLC 6.15% 27/02/2037	USD	73 761	64 547	0.03
151 000	WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024	USD	162 347	148 169	0.06
200 000	WALMART INC 1.05% 17/09/2026	USD	186 326	181 260	0.08
150 000	WALMART INC 1.5% 22/09/2028	USD	134 696	132 645	0.06
300 000	WALMART INC 1.8% 22/09/2031	USD	299 037	254 406	0.11
50 000	WALMART INC 2.5% 22/09/2041	USD	38 601	38 291	0.02
200 000	WALMART INC 2.65% 22/09/2051	USD	200 578	144 762	0.06
136 000	WALMART INC 3.3% 22/04/2024	USD	139 622	134 111	0.06
150 000	WALMART INC 3.9% 09/09/2025	USD	146 946	149 109	0.06
120 000	WALMART INC 4.05% 29/06/2048	USD	132 229	112 819	0.05
100 000	WALMART INC 4.15% 09/09/2032	USD	100 187	100 790	0.04
150 000	WALMART INC 4.5% 09/09/2052	USD	139 882	149 163	0.06
151 000	WALT DISNEY CO 1.75% 13/01/2026	USD	153 143	141 871	0.06
90 000	WALT DISNEY CO 1.75% 30/08/2024	USD	92 226	86 592	0.04
58 000	WALT DISNEY CO 1.85% 30/07/2026	USD	60 542	54 022	0.02
242 000	WALT DISNEY CO 2% 01/09/2029	USD	232 712	211 126	0.09
65 000	WALT DISNEY CO 2.2% 13/01/2028	USD	68 875	59 730	0.03
61 000	WALT DISNEY CO 2.65% 13/01/2031	USD	66 055	54 073	0.02
254 000	WALT DISNEY CO 2.75% 01/09/2049	USD	223 122	176 169	0.08
56 000	WALT DISNEY CO 2.95% 15/06/2027	USD	62 055	53 413	0.02
135 000	WALT DISNEY CO 3.35% 24/03/2025	USD	135 876	132 714	0.06
61 000	WALT DISNEY CO 3.5% 13/05/2040	USD	70 532	51 875	0.02
225 000	WALT DISNEY CO 3.6% 13/01/2051	USD	224 714	181 645	0.08
71 000	WALT DISNEY CO 3.8% 13/05/2060	USD	85 165	57 531	0.02
148 000	WALT DISNEY CO 3.8% 22/03/2030	USD	151 762	143 172	0.06
131 000	WALT DISNEY CO 4.7% 23/03/2050	USD	168 466	127 734	0.05
100 000	WALT DISNEY CO 6.65% 15/11/2037	USD	132 675	118 865	0.05
609 000	WARNERMEDIA HOLDINGS INC - 144A - 4.279% 15/03/2032	USD	547 141	541 296	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
324 000	WARNERMEDIA HOLDINGS INC - 144A - 5.05% 15/03/2042	USD	272 690	267 825	0.11
450 000	WARNERMEDIA HOLDINGS INC - 144A - 5.141% 15/03/2052	USD	394 516	359 239	0.15
100 000	WARNERMEDIA HOLDINGS INC 4.054% 15/03/2029	USD	91 756	92 664	0.04
115 000	WARNERMEDIA HOLDINGS INC 6.412% 15/03/2026	USD	115 764	115 673	0.05
177 000	WESTERN DIGITAL CORP 4.75% 15/02/2026	USD	170 803	168 302	0.07
100 000	WESTERN MIDSTREAM OPERATING LP FRN 01/02/2050	USD	85 116	85 012	0.04
100 000	WESTPAC BANKING CORP FRN 04/02/2030	USD	104 374	93 958	0.04
200 000	WESTPAC BANKING CORP FRN 15/11/2035	USD	160 570	156 950	0.07
60 000	WESTPAC BANKING CORP FRN 18/11/2036	USD	57 768	47 098	0.02
50 000	WESTPAC BANKING CORP FRN 23/11/2031	USD	49 880	47 407	0.02
150 000	WESTPAC BANKING CORP FRN 24/07/2034	USD	142 460	135 399	0.06
150 000	WESTPAC BANKING CORP 1.019% 18/11/2024	USD	148 934	141 758	0.06
300 000	WESTPAC BANKING CORP 1.15% 03/06/2026	USD	273 731	270 564	0.12
50 000	WESTPAC BANKING CORP 1.953% 20/11/2028	USD	44 033	43 860	0.02
100 000	WESTPAC BANKING CORP 2.15% 03/06/2031	USD	85 332	85 167	0.04
260 000	WESTPAC BANKING CORP 2.7% 19/08/2026	USD	246 217	245 578	0.10
150 000	WESTPAC BANKING CORP 2.85% 13/05/2026	USD	150 339	142 758	0.06
40 000	WESTPAC BANKING CORP 2.963% 16/11/2040	USD	42 715	27 378	0.01
50 000	WESTPAC BANKING CORP 3.133% 18/11/2041	USD	35 016	34 932	0.01
155 000	WESTPAC BANKING CORP 3.35% 08/03/2027	USD	160 638	148 829	0.06
60 000	WESTPAC BANKING CORP 3.4% 25/01/2028	USD	66 056	57 318	0.02
50 000	WESTPAC BANKING CORP 4.043% 26/08/2027	USD	49 715	49 404	0.02
150 000	WESTPAC BANKING CORP 4.421% 24/07/2039	USD	130 652	127 533	0.05
50 000	WILLIAMS COS INC 2.6% 15/03/2031	USD	41 900	42 478	0.02
50 000	WILLIAMS COS INC 3.5% 15/11/2030	USD	53 713	45 732	0.02
100 000	WILLIAMS COS INC 3.75% 15/06/2027	USD	96 775	96 690	0.04
200 000	WILLIAMS COS INC 4.65% 15/08/2032	USD	195 096	194 132	0.08
50 000	WILLIAMS COS INC 5.1% 15/09/2045	USD	62 431	45 796	0.02
150 000	WILLIAMS COS INC 6.3% 15/04/2040	USD	165 666	158 469	0.07
250 000	WORKDAY INC 3.5% 01/04/2027	USD	232 173	240 055	0.10
81 000	WW GRAINGER INC 4.6% 15/06/2045	USD	105 441	77 353	0.03
150 000	WYETH LLC 5.95% 01/04/2037	USD	165 005	169 142	0.07
88 000	ZOETIS INC 4.7% 01/02/2043	USD	82 618	82 640	0.04
110 000	3M CO 3.25% 26/08/2049	USD	110 464	83 515	0.04
91 000	3M CO 4% 14/09/2048	USD	94 576	79 242	0.03
Total Bonds			243 706 315	229 937 995	98.31
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			243 706 315	229 937 995	98.31
Total Investments			243 706 315	229 937 995	98.31

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	28.22	United States of America	82.83
Investment Banking and Brokerage Services	15.03	United Kingdom	4.49
Pharmaceuticals and Biotechnology	7.55	Canada	3.84
Telecommunications Service Providers	7.23	Japan	3.19
Technology Hardware and Equipment	6.09	Australia	0.98
Software and Computer Services	4.99	Spain	0.90
Retailers	4.97	Ireland	0.84
Health Care Providers	4.09	Netherlands	0.82
Industrial Support Services	2.54	France	0.21
Personal Care, Drug and Grocery Stores	1.92	Guernsey	0.09
Gas, Water and Multi-utilities	1.85	Luxembourg	0.07
Oil, Gas and Coal	1.85	Jersey	0.05
Beverages	1.23		
Industrial Transportation	1.14		
Media	1.00		
Medical Equipment and Services	0.87		
Electricity	0.80		
Electronic and Electrical Equipment	0.71		
Travel and Leisure	0.71		
Food Producers	0.68		
Life Insurance	0.61		
Automobiles and Parts	0.56		
General Industrials	0.53		
Real Estate Investment Trusts	0.51		
Real Estate Investment and Services	0.50		
Chemicals	0.38		
Personal Goods	0.36		
Industrial Engineering	0.27		
Finance and Credit Services	0.26		
Telecommunications Equipment	0.21		
Construction and Materials	0.20		
Non-life Insurance	0.19		
Consumer Services	0.14		
Precious Metals and Mining	0.09		
Open-end and Miscellaneous Investment Vehicles	0.02		
Leisure Goods	0.01		
	98.31		98.31

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
89 000	ACADIA HEALTHCARE CO INC - 144A - 5.5% 01/07/2028	USD	87 495	85 929	0.06
288 000	ACADIA HEALTHCARE CO INC 5% 15/04/2029	USD	271 011	272 687	0.17
210 000	ACCO BRANDS CORP - 144A - 4.25% 15/03/2029	USD	181 556	176 973	0.11
50 000	ACI WORLDWIDE INC - 144A - 5.75% 15/08/2026	USD	49 659	49 835	0.03
231 000	ADAPTHEALTH LLC - 144A - 5.125% 01/03/2030	USD	204 388	191 141	0.12
176 000	ADAPTHEALTH LLC 4.625% 01/08/2029	USD	160 992	143 662	0.09
54 000	ADAPTHEALTH LLC 6.125% 01/08/2028	USD	53 825	47 953	0.03
400 000	ADT SECURITY CORP 4.125% 01/08/2029	USD	351 224	349 484	0.22
171 000	ADT SECURITY CORP 4.875% 15/07/2032	USD	154 979	148 859	0.10
150 000	ADVANCED DRAINAGE SYSTEMS INC - 144A - 5% 30/09/2027	USD	145 432	143 106	0.09
100 000	ADVANCED DRAINAGE SYSTEMS INC - 144A - 6.375% 15/06/2030	USD	98 655	98 980	0.06
372 000	AECOM 5.125% 15/03/2027	USD	372 943	364 121	0.23
50 000	AHP HEALTH PARTNERS INC - 144A - 5.75% 15/07/2029	USD	42 519	42 726	0.03
349 000	AIR CANADA - 144A - 3.875% 15/08/2026	USD	328 816	323 013	0.21
450 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 3.5% 15/03/2029	USD	378 265	398 929	0.26
350 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 4.625% 15/01/2027	USD	328 357	338 716	0.22
300 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 4.875% 15/02/2030	USD	268 363	280 710	0.18
300 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 5.875% 15/02/2028	USD	288 639	297 108	0.19
100 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 6.5% 15/02/2028	USD	99 084	101 629	0.07
200 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 7.5% 15/03/2026	USD	205 470	206 492	0.13
300 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 3.25% 15/03/2026	USD	271 875	283 545	0.18
250 000	ALGONQUIN POWER & UTILITIES CORP FRN 18/01/2082	USD	222 968	199 650	0.13
100 000	ALLEGHENY TECHNOLOGIES INC 4.875% 01/10/2029	USD	83 408	92 129	0.06
170 000	ALLEGHENY TECHNOLOGIES INC 5.875% 01/12/2027	USD	164 614	166 241	0.11
386 000	ALLY FINANCIAL INC 5.75% 20/11/2025	USD	387 164	374 461	0.24
200 000	ALLY FINANCIAL INC 6.7% 14/02/2033	USD	187 549	180 050	0.12
150 000	ALTERYX INC - 144A - 8.75% 15/03/2028	USD	151 343	145 883	0.09
480 000	AMC ENTERTAINMENT HOLDINGS INC - 144A - FRN 15/06/2026	USD	277 067	324 816	0.21
240 000	AMC ENTERTAINMENT HOLDINGS INC - 144A - 7.5% 15/02/2029	USD	184 457	173 786	0.11
230 000	AMERICAN AXLE & MANUFACTURING INC 5% 01/10/2029	USD	196 744	191 068	0.12
100 000	AMERICAN AXLE & MANUFACTURING INC 6.5% 01/04/2027	USD	92 243	92 615	0.06
100 000	AMERICAN AXLE & MANUFACTURING INC 6.875% 01/07/2028	USD	98 208	90 027	0.06
250 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.5% 20/05/2025	USD	246 651	243 125	0.16
100 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.625% 20/05/2024	USD	98 659	99 403	0.06
209 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.75% 20/05/2027	USD	210 008	198 473	0.13
254 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.875% 20/08/2026	USD	265 274	245 174	0.16
250 000	AMN HEALTHCARE INC - 144A - 4.625% 01/10/2027	USD	241 979	233 935	0.15
100 000	AMS AG - 144A - 7% 31/07/2025	USD	92 869	93 810	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
150 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP - 144A - 5.75% 01/03/2027	USD	141 716	145 193	0.09
200 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP - 144A - 5.75% 15/01/2028	USD	205 311	193 864	0.12
348 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.375% 15/06/2029	USD	336 360	325 926	0.21
200 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 7.875% 15/05/2026	USD	205 934	205 282	0.13
50 000	API GROUP DE INC - 144A - 4.125% 15/07/2029	USD	44 650	43 468	0.03
262 000	APX GROUP INC - 144A - 5.75% 15/07/2029	USD	246 340	234 220	0.15
50 000	APX GROUP INC - 144A - 6.75% 15/02/2027	USD	49 336	50 064	0.03
350 000	ARAMARK SERVICES INC - 144A - 5% 01/02/2028	USD	326 601	332 920	0.21
400 000	ARAMARK SERVICES INC - 144A - 6.375% 01/05/2025	USD	396 781	401 096	0.26
254 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.25% 01/04/2028	USD	246 602	243 728	0.16
100 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.875% 01/04/2027	USD	95 835	98 562	0.06
250 000	ARCONIC CORP - 144A - 6% 15/05/2025	USD	248 827	249 843	0.16
326 000	ARCONIC ROLLED PRODUCTS CORP - 144A - 6.125% 15/02/2028	USD	311 933	321 677	0.21
31 000	ARCOSA INC - 144A - 4.375% 15/04/2029	USD	27 340	28 298	0.02
120 000	ARKO CORP 5.125% 15/11/2029	USD	105 728	97 190	0.06
300 000	ASBURY AUTOMOTIVE GROUP INC - 144A - 4.625% 15/11/2029	USD	284 337	267 264	0.17
283 000	ASBURY AUTOMOTIVE GROUP INC - 144A - 5% 15/02/2032	USD	246 711	243 938	0.16
73 000	ASBURY AUTOMOTIVE GROUP INC 4.75% 01/03/2030	USD	70 661	64 598	0.04
200 000	ASGN INC - 144A - 4.625% 15/05/2028	USD	182 519	185 098	0.12
100 000	ASHLAND LLC 3.375% 01/09/2031	USD	82 861	82 785	0.05
73 000	ASSURANT INC FRN 27/03/2048	USD	71 798	69 854	0.04
500 000	ASTON MARTIN CAPITAL HOLDINGS LTD 10.5% 30/11/2025	USD	510 120	490 990	0.31
100 000	ATI INC 5.125% 01/10/2031	USD	90 926	90 432	0.06
50 000	ATKORE INC - 144A - 4.25% 01/06/2031	USD	45 315	44 124	0.03
150 000	ATS AUTOMATION TOOLING SYSTEMS INC - 144A - 4.125% 15/12/2028	USD	128 166	134 930	0.09
100 000	AUSTIN BIDCO INC 7.125% 15/12/2028	USD	80 648	80 612	0.05
186 000	AVANTOR FUNDING INC 3.875% 01/11/2029	USD	167 065	164 162	0.11
510 000	AVANTOR FUNDING INC 4.625% 15/07/2028	USD	506 146	477 497	0.31
270 000	AVIENT CORP - 144A - 5.75% 15/05/2025	USD	271 578	269 665	0.17
200 000	AVIENT CORP 7.125% 01/08/2030	USD	197 110	204 546	0.13
150 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC - 144A - 4.75% 01/04/2028	USD	136 996	134 670	0.09
50 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC - 144A - 5.75% 15/07/2027	USD	46 697	47 629	0.03
209 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 5.375% 01/03/2029	USD	193 256	189 527	0.12
90 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 5.75% 15/07/2027	USD	83 603	84 615	0.05
124 000	AXALTA COATING SYSTEMS LLC / AXALTA COATING SYSTEMS DUTCH HOLDING B BV - 144A - 4.75% 15/06/2027	USD	118 401	119 858	0.08
220 000	AXALTA COATING SYSTEMS LLC - 144A - 3.375% 15/02/2029	USD	193 752	191 358	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
350 000	BALL CORP 2.875% 15/08/2030	USD	308 226	293 563	0.19
198 000	BALL CORP 3.125% 15/09/2031	USD	160 088	164 613	0.11
199 000	BALL CORP 4.875% 15/03/2026	USD	200 766	197 036	0.13
337 000	BALL CORP 5.25% 01/07/2025	USD	366 415	337 027	0.22
300 000	BALL CORP 6.875% 15/03/2028	USD	311 526	311 760	0.20
349 000	BATH & BODY WORKS INC - 144A - 6.625% 01/10/2030	USD	367 509	335 103	0.21
341 000	BATH & BODY WORKS INC 6.875% 01/11/2035	USD	334 388	307 064	0.20
100 000	BATH & BODY WORKS INC 6.95% 01/03/2033	USD	88 798	88 356	0.06
250 000	BATH & BODY WORKS INC 7.5% 15/06/2029	USD	276 224	254 490	0.16
240 000	BAUSCH HEALTH AMERICAS INC - 144A - 8.5% 31/01/2027	USD	112 765	123 346	0.08
200 000	BAUSCH HEALTH AMERICAS INC - 144A - 9.25% 01/04/2026	USD	117 141	160 994	0.10
509 000	BAUSCH HEALTH COS INC - 144A - 11% 30/09/2028	USD	597 752	413 694	0.26
217 000	BAUSCH HEALTH COS INC - 144A - 14% 15/10/2030	USD	237 117	138 843	0.09
469 000	BAUSCH HEALTH COS INC - 144A - 4.875% 01/06/2028	USD	394 947	310 079	0.20
100 000	BAUSCH HEALTH COS INC - 144A - 5% 15/02/2029	USD	44 964	46 406	0.03
150 000	BAUSCH HEALTH COS INC - 144A - 5% 30/01/2028	USD	62 611	69 243	0.04
150 000	BAUSCH HEALTH COS INC - 144A - 5.25% 15/02/2031	USD	62 860	71 231	0.05
287 000	BAUSCH HEALTH COS INC - 144A - 5.25% 30/01/2030	USD	112 530	134 810	0.09
528 000	BAUSCH HEALTH COS INC - 144A - 5.5% 01/11/2025	USD	498 062	459 333	0.29
132 000	BAUSCH HEALTH COS INC - 144A - 5.75% 15/08/2027	USD	94 176	91 182	0.06
300 000	BAUSCH HEALTH COS INC - 144A - 6.25% 15/02/2029	USD	118 129	137 766	0.09
100 000	BAUSCH HEALTH COS INC - 144A - 7.25% 30/05/2029	USD	43 923	48 083	0.03
200 000	BAUSCH HEALTH COS INC - 144A - 9% 15/12/2025	USD	140 288	167 414	0.11
321 000	BAUSCH HEALTH COS INC 6.125% 01/02/2027	USD	234 197	231 829	0.15
105 000	BEACON ROOFING SUPPLY INC - 144A - 4.125% 15/05/2029	USD	90 856	92 400	0.06
100 000	BEACON ROOFING SUPPLY INC - 144A - 4.5% 15/11/2026	USD	92 275	95 082	0.06
180 000	BEAZER HOMES USA INC 5.875% 15/10/2027	USD	173 933	167 276	0.11
50 000	BEAZER HOMES USA INC 7.25% 15/10/2029	USD	46 905	47 796	0.03
10 000	BERRY GLOBAL INC - 144A - 4.5% 15/02/2026	USD	9 661	9 710	0.01
200 000	BERRY GLOBAL INC - 144A - 5.625% 15/07/2027	USD	191 677	197 602	0.13
300 000	B&G FOODS INC 5.25% 01/04/2025	USD	271 315	283 554	0.18
100 000	B&G FOODS INC 5.25% 15/09/2027	USD	82 905	87 385	0.06
226 000	BLACK KNIGHT INFOSERV LLC - 144A - 3.625% 01/09/2028	USD	205 341	204 110	0.13
240 000	BLOCK INC 2.75% 01/06/2026	USD	216 596	216 996	0.14
311 000	BLOCK INC 3.5% 01/06/2031	USD	267 448	253 341	0.16
50 000	BLUELINX HOLDINGS INC 6% 15/11/2029	USD	42 572	41 821	0.03
150 000	BOISE CASCADE CO 4.875% 01/07/2030	USD	128 723	135 738	0.09
400 000	BRITISH TELECOMMUNICATIONS PLC FRN 23/11/2081	USD	384 500	352 172	0.23
270 000	BROOKFIELD PROPERTY REIT INC / BPR CUMULUS LLC / BPR NIMBUS LLC / GCSI SELCO LL - 144A - 5.75% 15/05/2026	USD	256 823	244 647	0.16
250 000	BROOKFIELD PROPERTY REIT INC / BPR CUMULUS LLC / BPR NIMBUS LLC / GCSI SELCO LL 4.5% 01/04/2027	USD	226 509	206 720	0.13
453 000	BUILDERS FIRSTSOURCE INC - 144A - 4.25% 01/02/2032	USD	394 665	396 859	0.25
101 000	BUILDERS FIRSTSOURCE INC - 144A - 5% 01/03/2030	USD	92 845	94 572	0.06
250 000	BUILDERS FIRSTSOURCE INC - 144A - 6.375% 15/06/2032	USD	236 124	249 553	0.16

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
233 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	187 636	189 278	0.12
150 000	CAMELOT FINANCE SA - 144A - 4.5% 01/11/2026	USD	142 071	141 777	0.09
250 000	CAMELOT RETURN MERGER SUB INC 8.75% 01/08/2028	USD	227 999	236 805	0.15
100 000	CARRIAGE SERVICES INC - 144A - 4.25% 15/05/2029	USD	80 147	83 782	0.05
100 000	CARS.COM INC 6.375% 01/11/2028	USD	90 659	94 768	0.06
70 000	CASCADES INC/CASCADES USA INC 5.375% 15/01/2028	USD	65 346	66 247	0.04
200 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.125% 15/02/2029	USD	163 471	168 348	0.11
111 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.5% 01/04/2030	USD	101 790	93 904	0.06
200 000	CATALENT PHARMA SOLUTIONS INC - 144A - 5% 15/07/2027	USD	187 936	192 006	0.12
486 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP - 144A - 5.5% 01/05/2025	USD	499 152	484 750	0.31
111 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP 5.375% 15/04/2027	USD	109 218	106 318	0.07
64 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP 6.5% 01/10/2028	USD	62 688	62 952	0.04
200 000	CEDAR FAIR LP 5.25% 15/07/2029	USD	184 693	185 752	0.12
200 000	CELLNEX FINANCE CO SA 3.875% 07/07/2041	USD	190 912	149 528	0.10
200 000	CENTRAL PARENT INC / CDK GLOBAL INC - 144A - 7.25% 15/06/2029	USD	195 155	198 110	0.13
115 000	CENTURY COMMUNITIES INC 3.875% 15/08/2029	USD	99 691	100 726	0.06
165 000	CENTURY COMMUNITIES INC 6.75% 01/06/2027	USD	160 726	165 876	0.11
280 000	CENTURYLINK INC - 144A - 5.125% 15/12/2026	USD	231 108	184 730	0.12
200 000	CGG SA 8.75% 01/04/2027	USD	169 560	173 552	0.11
150 000	CHARLES RIVER LABORATORIES INTERNATIONAL INC - 144A - 3.75% 15/03/2029	USD	131 304	132 212	0.08
200 000	CHARLES RIVER LABORATORIES INTERNATIONAL INC - 144A - 4.25% 01/05/2028	USD	182 998	182 822	0.12
150 000	CHARLES RIVER LABORATORIES INTERNATIONAL INC 4% 15/03/2031	USD	130 197	130 563	0.08
550 000	CHART INDUSTRIES INC 7.5% 01/01/2030	USD	553 978	567 292	0.36
150 000	CHART INDUSTRIES INC 9.5% 01/01/2031	USD	153 927	158 717	0.10
148 000	CHEMOURS CO 4.625% 15/11/2029	USD	127 707	121 891	0.08
230 000	CHEMOURS CO 5.375% 15/05/2027	USD	214 474	213 797	0.14
333 000	CHEMOURS CO 5.75% 15/11/2028	USD	320 270	295 884	0.19
400 000	CHS/COMMUNITY HEALTH SYSTEMS INC - 144A - 5.625% 15/03/2027	USD	350 893	369 352	0.24
150 000	CHS/COMMUNITY HEALTH SYSTEMS INC - 144A - 6.875% 01/04/2028	USD	85 408	111 026	0.07
753 000	CHS/COMMUNITY HEALTH SYSTEMS INC - 144A - 8% 15/03/2026	USD	702 559	747 803	0.48
201 000	CHS/COMMUNITY HEALTH SYSTEMS INC - 144A - 8% 15/12/2027	USD	185 561	199 354	0.13
200 000	CHS/COMMUNITY HEALTH SYSTEMS INC 4.75% 15/02/2031	USD	148 194	161 286	0.10
450 000	CHS/COMMUNITY HEALTH SYSTEMS INC 5.25% 15/05/2030	USD	349 610	374 580	0.24
450 000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.125% 01/04/2030	USD	236 410	321 350	0.21
500 000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.875% 15/04/2029	USD	265 217	369 985	0.24
50 000	CIENA CORP 4% 31/01/2030	USD	43 833	43 925	0.03
350 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	305 918	313 152	0.20
290 000	CLARIVATE SCIENCE HOLDINGS CORP 3.875% 01/07/2028	USD	261 803	261 177	0.17
274 000	CLARIVATE SCIENCE HOLDINGS CORP 4.875% 01/07/2029	USD	241 801	246 967	0.16
237 000	CLEAR CHANNEL OUTDOOR HOLDINGS INC - 144A - 7.5% 01/06/2029	USD	212 400	175 397	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
380 000	CLEAR CHANNEL OUTDOOR HOLDINGS INC - 144A - 7.75% 15/04/2028	USD	305 627	288 659	0.18
500 000	CLEAR CHANNEL WORLDWIDE HOLDINGS INC - 144A - 5.125% 15/08/2027	USD	463 891	451 645	0.29
50 000	CLEARWAY ENERGY OPERATING LLC - 144A - 3.75% 15/01/2032	USD	40 080	41 968	0.03
346 000	CLEARWAY ENERGY OPERATING LLC - 144A - 3.75% 15/02/2031	USD	298 594	295 917	0.19
184 000	CLEARWAY ENERGY OPERATING LLC - 144A - 4.75% 15/03/2028	USD	180 236	174 932	0.11
50 000	CLEVELAND-CLIFFS INC - 144A - 4.875% 01/03/2031	USD	44 628	43 934	0.03
254 000	CLEVELAND-CLIFFS INC - 144A - 6.75% 15/03/2026	USD	266 931	258 305	0.17
135 000	CLEVELAND-CLIFFS INC 4.625% 01/03/2029	USD	124 375	122 171	0.08
300 000	CLEVELAND-CLIFFS INC 5.875% 01/06/2027	USD	291 395	295 182	0.19
81 000	COEUR MINING INC - 144A - 5.125% 15/02/2029	USD	66 265	66 850	0.04
200 000	COGENT COMMUNICATIONS GROUP INC - 144A - 3.5% 01/05/2026	USD	185 203	186 810	0.12
100 000	COGENT COMMUNICATIONS GROUP INC - 144A - 7% 15/06/2027	USD	95 145	99 316	0.06
300 000	COHERENT CORP - 144A - 5% 15/12/2029	USD	272 676	269 901	0.17
240 000	COINBASE GLOBAL INC 3.375% 01/10/2028	USD	164 439	145 001	0.09
358 000	COINBASE GLOBAL INC 3.625% 01/10/2031	USD	244 142	199 456	0.13
90 000	COMMERCIAL METALS CO 4.125% 15/01/2030	USD	86 056	80 996	0.05
520 000	COMMSCOPE FINANCE LLC - 144A - 6% 01/03/2026	USD	511 567	496 178	0.32
439 000	COMMSCOPE INC - 144A - 4.75% 01/09/2029	USD	384 238	354 212	0.23
262 000	COMMSCOPE INC - 144A - 7.125% 01/07/2028	USD	216 298	187 773	0.12
300 000	COMMSCOPE INC - 144A - 8.25% 01/03/2027	USD	249 947	232 437	0.15
369 000	COMMSCOPE TECHNOLOGIES FINANCE LLC - 144A - 6% 15/06/2025	USD	346 986	346 709	0.22
250 000	COMMSCOPE TECHNOLOGIES LLC - 144A - 5% 15/03/2027	USD	195 729	172 473	0.11
200 000	COMPASS MINERALS INTERNATIONAL INC - 144A - 6.75% 01/12/2027	USD	192 433	192 892	0.12
173 000	CONSENSUS CLOUD SOLUTIONS INC 6.5% 15/10/2028	USD	167 008	151 854	0.10
200 000	CONSOLIDATED COMMUNICATIONS INC - 144A - 6.5% 01/10/2028	USD	152 150	155 814	0.10
157 000	CONSOLIDATED COMMUNICATIONS INC 5% 01/10/2028	USD	132 051	114 464	0.07
250 000	CONSTELLIUM SE - 144A - 3.75% 15/04/2029	USD	240 158	215 445	0.14
144 000	CONSTELLIUM SE - 144A - 5.875% 15/02/2026	USD	142 823	143 343	0.09
100 000	COOPER-STANDARD AUTOMOTIVE INC 5.625% 15/05/2027	USD	61 067	57 506	0.04
50 000	CORNERSTONE BUILDING BRANDS INC - 144A - 6.125% 15/01/2029	USD	37 431	37 992	0.02
260 000	COVANTA HOLDING CORP 4.875% 01/12/2029	USD	241 875	231 434	0.15
117 000	COVANTA HOLDING CORP 5% 01/09/2030	USD	104 276	103 463	0.07
250 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP - 144A - 5.625% 01/05/2027	USD	243 863	239 873	0.15
200 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP - 144A - 7.375% 01/02/2031	USD	201 363	199 988	0.13
200 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP 5.75% 01/04/2025	USD	201 128	197 224	0.13
265 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP 6% 01/02/2029	USD	247 886	249 768	0.16
100 000	CROCS INC 4.125% 15/08/2031	USD	80 024	84 472	0.05
150 000	CROWDSTRIKE HOLDINGS INC 3% 15/02/2029	USD	130 819	130 527	0.08
50 000	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP V 4.25% 30/09/2026	USD	46 406	48 065	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
376 000	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP VI 4.75% 01/02/2026	USD	373 118	368 198	0.24
200 000	CROWN AMERICAS LLC 5.25% 01/04/2030	USD	198 638	194 138	0.12
125 000	CUSHMAN & WAKEFIELD US BORROWER LLC - 144A - 6.75% 15/05/2028	USD	123 461	116 666	0.07
50 000	DANA FINANCING LUXEMBOURG SARL - 144A - 5.75% 15/04/2025	USD	49 359	49 390	0.03
100 000	DANA INC 4.25% 01/09/2030	USD	84 936	81 273	0.05
50 000	DANA INC 4.5% 15/02/2032	USD	39 279	40 083	0.03
295 000	DANA INC 5.375% 15/11/2027	USD	298 794	277 563	0.18
150 000	DANA INC 5.625% 15/06/2028	USD	134 878	138 653	0.09
200 000	DARLING INGREDIENTS INC - 144A - 5.25% 15/04/2027	USD	195 212	195 896	0.13
300 000	DARLING INGREDIENTS INC 6% 15/06/2030	USD	295 588	296 877	0.19
150 000	DAVE & BUSTER'S INC 7.625% 01/11/2025	USD	149 714	152 567	0.10
451 000	DAVITA INC 3.75% 15/02/2031	USD	367 477	361 486	0.23
926 000	DAVITA INC 4.625% 01/06/2030	USD	796 269	806 999	0.52
242 000	DELTA AIR LINES INC 2.9% 28/10/2024	USD	230 697	233 842	0.15
141 000	DELTA AIR LINES INC 3.75% 28/10/2029	USD	132 748	126 715	0.08
150 000	DELTA AIR LINES INC 4.375% 19/04/2028	USD	136 793	141 423	0.09
243 000	DELTA AIR LINES INC 7.375% 15/01/2026	USD	258 420	256 122	0.16
123 000	DELUXE CORP 8% 01/06/2029	USD	114 041	94 299	0.06
150 000	DIAMOND BC BV 4.625% 01/10/2029	USD	109 757	147 750	0.09
210 000	DIEBOLD NIXDORF INC - 144A - 9.375% 15/07/2025	USD	139 597	93 809	0.06
100 000	DIEBOLD NIXDORF INC 8.5% 15/10/2026	USD	51 940	17 903	0.01
1 150 000	DIRECTV HOLDINGS LLC / DIRECTV FINANCING CO INC - 144A - 5.875% 15/08/2027	USD	1 018 847	1 009 228	0.66
250 000	DOMTAR CORP - 144A - 6.75% 01/10/2028	USD	221 088	217 258	0.14
200 000	DRAX FINCO PLC - 144A - 6.625% 01/11/2025	USD	188 716	196 920	0.13
300 000	DRESDNER FUNDING TRUST I - 144A - 8.151% 30/06/2031	USD	337 210	318 042	0.20
450 000	DT MIDSTREAM INC - 144A - 4.125% 15/06/2029	USD	424 619	399 244	0.26
294 000	DT MIDSTREAM INC 4.375% 15/06/2031	USD	268 122	255 821	0.16
200 000	DYCOM INDUSTRIES INC - 144A - 4.5% 15/04/2029	USD	178 052	182 634	0.12
100 000	EDGEWELL PERSONAL CARE CO - 144A - 4.125% 01/04/2029	USD	85 976	88 860	0.06
210 000	EDGEWELL PERSONAL CARE CO - 144A - 5.5% 01/06/2028	USD	209 251	201 842	0.13
250 000	ELANCO ANIMAL HEALTH INC FRN 28/08/2028	USD	239 690	243 268	0.16
199 000	ELASTIC NV 4.125% 15/07/2029	USD	168 877	171 594	0.11
300 000	ELEMENT SOLUTIONS INC - 144A - 3.875% 01/09/2028	USD	256 106	265 083	0.17
200 000	EMBECTA CORP - 144A - 5% 15/02/2030	USD	169 614	172 510	0.11
254 000	ENCOMPASS HEALTH CORP 4.5% 01/02/2028	USD	229 764	239 565	0.15
50 000	ENCOMPASS HEALTH CORP 4.625% 01/04/2031	USD	44 742	44 719	0.03
200 000	ENCOMPASS HEALTH CORP 4.75% 01/02/2030	USD	191 267	184 420	0.12
100 000	ENERFLEX LTD - 144A - 9% 15/10/2027	USD	98 866	99 605	0.06
350 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	298 173	305 344	0.20
100 000	ENERGIZER HOLDINGS INC - 144A - 4.75% 15/06/2028	USD	88 074	90 011	0.06
100 000	ENERGIZER HOLDINGS INC - 144A - 6.5% 31/12/2027	USD	95 824	97 786	0.06
81 000	ENERSYS 4.375% 15/12/2027	USD	77 393	75 856	0.05
115 000	ENLINK MIDSTREAM LLC - 144A - 5.625% 15/01/2028	USD	115 500	113 234	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
350 000	ENLINK MIDSTREAM LLC - 144A - 6.5% 01/09/2030	USD	352 632	353 693	0.23
127 000	ENLINK MIDSTREAM LLC 5.375% 01/06/2029	USD	121 272	122 658	0.08
25 000	ENPRO INDUSTRIES INC 5.75% 15/10/2026	USD	25 571	24 572	0.02
300 000	ENTEGRIS ESCROW CORP 5.95% 15/06/2030	USD	286 107	285 006	0.18
50 000	ENTEGRIS INC - 144A - 3.625% 01/05/2029	USD	41 858	42 814	0.03
168 000	ENTEGRIS INC - 144A - 4.375% 15/04/2028	USD	151 114	153 320	0.10
200 000	ENVIVA PARTNERS LP / ENVIVA PARTNERS FINANCE CORP 6.5% 15/01/2026	USD	195 403	170 428	0.11
200 000	EQM MIDSTREAM PARTNERS LP - 144A - 7.5% 01/06/2030	USD	195 712	194 116	0.12
120 000	EQM MIDSTREAM PARTNERS LP 4% 01/08/2024	USD	116 369	116 095	0.07
68 000	EQM MIDSTREAM PARTNERS LP 4.125% 01/12/2026	USD	64 422	61 790	0.04
250 000	EQM MIDSTREAM PARTNERS LP 4.5% 15/01/2029	USD	209 884	212 945	0.14
257 000	EQM MIDSTREAM PARTNERS LP 4.75% 15/01/2031	USD	253 865	211 668	0.14
148 000	EQM MIDSTREAM PARTNERS LP 6% 01/07/2025	USD	148 147	145 318	0.09
300 000	EQM MIDSTREAM PARTNERS LP 6.5% 01/07/2027	USD	291 900	292 491	0.19
160 000	EQM MIDSTREAM PARTNERS LP 6.5% 15/07/2048	USD	141 076	121 354	0.08
100 000	EQM MIDSTREAM PARTNERS LP 7.5% 01/06/2027	USD	99 212	99 549	0.06
300 000	EQT MIDSTREAM PARTNERS LP 5.5% 15/07/2028	USD	293 724	273 051	0.17
450 000	EXELA INTERMEDIATE LLC / EXELA FINANCE INC 11.5% 15/07/2026	USD	95 145	55 485	0.04
195 000	FAIR ISAAC CORP - 144A - 5.25% 15/05/2026	USD	199 435	194 452	0.12
150 000	FAIR ISAAC CORP 4% 15/06/2028	USD	137 365	139 664	0.09
150 000	FERROGLOBE PLC / GLOBE SPECIALTY METALS INC 9.375% 31/12/2025	USD	152 390	151 764	0.10
250 000	FIRST REPUBLIC BANK/CA 4.375% 01/08/2046	USD	137 090	39 450	0.03
508 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 4.375% 01/04/2031	USD	445 562	441 989	0.28
300 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 5.125% 15/05/2024	USD	303 798	298 173	0.19
200 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 5.875% 15/04/2030	USD	183 824	193 582	0.12
260 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 6.125% 15/04/2032	USD	253 252	251 571	0.16
150 000	FMG RESOURCES AUGUST 2006 PTY LTD 4.5% 15/09/2027	USD	141 392	142 506	0.09
50 000	FOOT LOCKER INC 4% 01/10/2029	USD	38 538	42 243	0.03
509 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5% 01/05/2028	USD	487 320	446 555	0.29
222 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 6.75% 01/05/2029	USD	192 131	178 672	0.11
200 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	196 414	195 034	0.12
185 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.875% 01/11/2029	USD	160 135	140 602	0.09
457 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.875% 15/10/2027	USD	445 671	420 498	0.27
203 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 6% 15/01/2030	USD	169 964	155 295	0.10
400 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 8.75% 15/05/2030	USD	414 749	395 672	0.25
50 000	GANNETT HOLDINGS LLC 6% 01/11/2026	USD	42 154	42 067	0.03
258 000	GAP INC - 144A - 3.625% 01/10/2029	USD	189 705	183 366	0.12
257 000	GAP INC - 144A - 3.875% 01/10/2031	USD	221 206	179 090	0.11
103 000	GARDEN SPINCO CORP 8.625% 20/07/2030	USD	110 717	111 077	0.07
150 000	GARTNER INC - 144A - 3.625% 15/06/2029	USD	130 118	132 902	0.09
280 000	GARTNER INC - 144A - 3.75% 01/10/2030	USD	256 565	244 527	0.16
253 000	GARTNER INC - 144A - 4.5% 01/07/2028	USD	252 356	238 374	0.15
150 000	GATES GLOBAL LLC / GATES CORP - 144A - 6.25% 15/01/2026	USD	145 740	148 671	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
149 000	GEN DIGITAL INC 7.125% 30/09/2030	USD	144 417	149 788	0.10
98 000	GLATFELTER CORP 4.75% 15/11/2029	USD	68 793	69 511	0.04
50 000	GLOBAL PARTNERS LP / GLP FINANCE CORP 6.875% 15/01/2029	USD	47 152	46 587	0.03
50 000	GLOBAL PARTNERS LP / GLP FINANCE CORP 7% 01/08/2027	USD	47 672	48 292	0.03
261 000	GO DADDY OPERATING CO LLC / GD FINANCE CO INC 3.5% 01/03/2029	USD	229 545	226 073	0.14
150 000	GO DADDY OPERATING CO LLC / GD FINANCE CO INC 5.25% 01/12/2027	USD	155 401	144 228	0.09
218 000	GRAND CANYON UNIVERSITY 5.125% 01/10/2028	USD	204 828	197 748	0.13
64 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 3.5% 15/03/2028	USD	62 298	58 499	0.04
150 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 4.75% 15/07/2027	USD	140 224	145 077	0.09
150 000	GRAPHIC PACKAGING INTERNATIONAL LLC 3.5% 01/03/2029	USD	130 568	132 941	0.09
150 000	GRAPHIC PACKAGING INTERNATIONAL LLC 3.75% 01/02/2030	USD	129 995	134 124	0.09
410 000	GRAY ESCROW II INC - 144A - 5.375% 15/11/2031	USD	333 218	263 101	0.17
265 000	GRAY TELEVISION INC - 144A - 5.875% 15/07/2026	USD	259 050	225 218	0.14
189 000	GRAY TELEVISION INC - 144A - 7% 15/05/2027	USD	190 397	153 014	0.10
320 000	GRAY TELEVISION INC 4.75% 15/10/2030	USD	251 877	206 720	0.13
51 000	GREAT LAKES DREDGE & DOCK CORP 5.25% 01/06/2029	USD	41 151	40 069	0.03
350 000	GRIFFON CORP 5.75% 01/03/2028	USD	323 151	321 482	0.21
300 000	GRIFOLS ESCROW ISSUER SA - 144A - 4.75% 15/10/2028	USD	304 744	241 080	0.15
260 000	GROUP 1 AUTOMOTIVE INC - 144A - 4% 15/08/2028	USD	222 475	230 651	0.15
160 000	GRUBHUB HOLDINGS INC 5.5% 01/07/2027	USD	125 029	116 768	0.07
60 000	GYP HOLDINGS III CORP - 144A - 4.625% 01/05/2029	USD	48 713	52 956	0.03
342 000	HANESBRANDS INC - 144A - 4.875% 15/05/2026	USD	351 172	322 650	0.21
150 000	HANESBRANDS INC - 144A - 9% 15/02/2031	USD	152 141	153 612	0.10
260 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC - 144A - 3.375% 15/06/2026	USD	232 093	230 571	0.15
55 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC - 144A - 6% 15/04/2025	USD	54 687	53 536	0.03
178 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 3.75% 15/09/2030	USD	145 097	139 935	0.09
350 000	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD / HAWAIIANMILES LOYALTY LTD - 144A - 5.75% 20/01/2026	USD	324 783	325 966	0.21
150 000	HB FULLER CO 4.25% 15/10/2028	USD	132 625	137 679	0.09
142 000	HC2 HOLDINGS INC 8.5% 01/02/2026	USD	114 155	109 804	0.07
150 000	HEALTHSOUTH CORP 5.75% 15/09/2025	USD	149 657	149 849	0.10
400 000	HERC HOLDINGS INC - 144A - 5.5% 15/07/2027	USD	396 733	381 984	0.24
100 000	HERTZ CORP - 144A - 4.625% 01/12/2026	USD	87 666	90 043	0.06
477 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	416 155	390 080	0.25
84 000	HILLENBRAND INC FRN 15/09/2026	USD	81 807	81 852	0.05
100 000	HILLENBRAND INC 3.75% 01/03/2031	USD	85 831	85 884	0.05
100 000	HILLENBRAND INC 5.75% 15/06/2025	USD	99 892	99 855	0.06
201 000	HILTON GRAND VACATIONS BORROWER ESCROW LLC / HILTON GRAND VACATIONS BORROWER ESC - 144A - 5% 01/06/2029	USD	178 311	181 899	0.12
200 000	HILTON GRAND VACATIONS BORROWER ESCROW LLC / HILTON GRAND VACATIONS BORROWER ESC 4.875% 01/07/2031	USD	161 633	175 108	0.11
226 000	HOLOGIC INC - 144A - 3.25% 15/02/2029	USD	204 192	203 282	0.13
200 000	HOLOGIC INC - 144A - 4.625% 01/02/2028	USD	203 252	194 232	0.12
200 000	HORIZON THERAPEUTICS USA INC - 144A - 5.5% 01/08/2027	USD	204 024	205 478	0.13
276 000	HOWARD HUGHES CORP 4.125% 01/02/2029	USD	245 381	232 284	0.15

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
128 000	HOWARD HUGHES CORP 4.375% 01/02/2031	USD	109 874	103 832	0.07
240 000	HOWARD HUGHES CORP 5.375% 01/08/2028	USD	221 803	217 490	0.14
250 000	HOWMET AEROSPACE INC 3% 15/01/2029	USD	217 779	225 043	0.14
344 000	HOWMET AEROSPACE INC 5.125% 01/10/2024	USD	365 800	342 156	0.22
211 000	HOWMET AEROSPACE INC 5.9% 01/02/2027	USD	224 028	215 984	0.14
200 000	HOWMET AEROSPACE INC 5.95% 01/02/2037	USD	190 464	202 946	0.13
50 000	HOWMET AEROSPACE INC 6.75% 15/01/2028	USD	53 081	52 781	0.03
242 000	HOWMET AEROSPACE INC 6.875% 01/05/2025	USD	251 231	249 354	0.16
78 000	IHEARTCOMMUNICATIONS INC 4.75% 15/01/2028	USD	70 138	60 690	0.04
248 000	IHEARTCOMMUNICATIONS INC 5.25% 15/08/2027	USD	221 648	195 940	0.13
214 000	IHEARTCOMMUNICATIONS INC 6.375% 01/05/2026	USD	212 094	184 183	0.12
389 000	IHEARTCOMMUNICATIONS INC 8.375% 01/05/2027	USD	377 304	254 733	0.16
78 000	INGEVITY CORP - 144A - 3.875% 01/11/2028	USD	66 761	68 654	0.04
50 000	INSTALLED BUILDING PRODUCTS INC 5.75% 01/02/2028	USD	46 210	47 389	0.03
900 000	INTELSAT JACKSON HOLDINGS SA - 144A - 6.5% 15/03/2030	USD	829 615	835 974	0.55
100 000	INTERFACE INC 5.5% 01/12/2028	USD	80 266	80 172	0.05
500 000	IQVIA INC - 144A - 5% 15/05/2027	USD	499 566	487 570	0.31
500 000	IQVIA INC - 144A - 5% 15/10/2026	USD	496 491	491 145	0.31
284 000	IRON MOUNTAIN INC - 144A - 4.5% 15/02/2031	USD	257 695	247 267	0.16
215 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	209 002	205 340	0.13
292 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2029	USD	288 366	266 888	0.17
100 000	IRON MOUNTAIN INC - 144A - 5% 15/07/2028	USD	92 432	94 122	0.06
250 000	IRON MOUNTAIN INC - 144A - 5.25% 15/03/2028	USD	234 796	240 413	0.15
567 000	IRON MOUNTAIN INC - 144A - 5.25% 15/07/2030	USD	526 739	522 682	0.33
198 000	IRON MOUNTAIN INC - 144A - 5.625% 15/07/2032	USD	178 102	180 202	0.12
167 000	IRON MOUNTAIN INFORMATION MANAGEMENT SERVICES INC - 144A - 5% 15/07/2032	USD	156 024	146 699	0.09
371 000	ITT HOLDINGS LLC 6.5% 01/08/2029	USD	331 967	307 963	0.20
447 000	JAZZ SECURITIES DAC - 144A - 4.375% 15/01/2029	USD	403 692	411 311	0.26
50 000	JELD-WEN INC - 144A - 4.625% 15/12/2025	USD	48 874	48 229	0.03
150 000	JELD-WEN INC 4.875% 15/12/2027	USD	122 720	131 219	0.08
100 000	KAISER ALUMINUM CORP - 144A - 4.5% 01/06/2031	USD	82 171	79 135	0.05
200 000	KAISER ALUMINUM CORP 4.625% 01/03/2028	USD	177 087	176 500	0.11
66 000	KB HOME 4% 15/06/2031	USD	54 353	57 272	0.04
55 000	KB HOME 4.8% 15/11/2029	USD	60 409	51 523	0.03
171 000	KB HOME 6.875% 15/06/2027	USD	187 445	176 045	0.11
100 000	KB HOME 7.25% 15/07/2030	USD	98 338	102 742	0.07
261 000	KENNEDY-WILSON INC 4.75% 01/02/2030	USD	236 622	201 685	0.13
100 000	KENNEDY-WILSON INC 4.75% 01/03/2029	USD	81 127	79 830	0.05
200 000	KENNEDY-WILSON INC 5% 01/03/2031	USD	158 479	151 504	0.10
250 000	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC - 144A - 4.75% 01/06/2027	USD	253 025	246 295	0.16
294 000	KINETIK HOLDINGS LP 5.875% 15/06/2030	USD	279 174	281 564	0.18
150 000	KOHL'S CORP 3.375% 01/05/2031	USD	105 001	100 629	0.06
200 000	KOHL'S CORP 5.55% 17/07/2045	USD	127 073	116 594	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	KONTOOR BRANDS INC 4.125% 15/11/2029	USD	83 472	84 956	0.05
104 000	KORN FERRY 4.625% 15/12/2027	USD	98 922	98 833	0.06
100 000	L BRANDS INC 5.25% 01/02/2028	USD	96 538	95 444	0.06
278 000	L BRANDS INC 6.75% 01/07/2036	USD	284 109	247 323	0.16
400 000	LAMB WESTON HOLDINGS INC - 144A - 4.125% 31/01/2030	USD	363 086	366 288	0.23
210 000	LAMB WESTON HOLDINGS INC - 144A - 4.375% 31/01/2032	USD	190 277	191 946	0.12
50 000	LAMB WESTON HOLDINGS INC - 144A - 4.875% 15/05/2028	USD	47 549	49 060	0.03
200 000	LEVEL 3 FINANCING INC - 144A - 3.4% 01/03/2027	USD	169 400	156 406	0.10
268 000	LEVEL 3 FINANCING INC - 144A - 3.625% 15/01/2029	USD	188 758	149 903	0.10
259 000	LEVEL 3 FINANCING INC - 144A - 3.75% 15/07/2029	USD	225 300	145 641	0.09
200 000	LEVEL 3 FINANCING INC - 144A - 3.875% 15/11/2029	USD	162 290	146 026	0.09
340 000	LEVEL 3 FINANCING INC - 144A - 4.25% 01/07/2028	USD	284 681	197 934	0.13
416 000	LEVEL 3 FINANCING INC - 144A - 4.625% 15/09/2027	USD	431 000	256 468	0.16
192 000	LEVI STRAUSS & CO 3.5% 01/03/2031	USD	167 917	162 422	0.10
22 000	LGI HOMES INC 4% 15/07/2029	USD	18 496	18 066	0.01
70 000	LIBERTY MUTUAL GROUP INC FRN 15/12/2051	USD	54 962	56 599	0.04
300 000	LIBERTY MUTUAL GROUP INC 4.3% 01/02/2061	USD	178 638	182 949	0.12
150 000	LIBERTY MUTUAL GROUP INC 7.8% 15/03/2037	USD	157 715	157 247	0.10
289 000	LIONS GATE CAPITAL HOLDINGS LLC - 144A - 5.5% 15/04/2029	USD	260 325	209 080	0.13
330 000	LITHIA MOTORS INC - 144A - 3.875% 01/06/2029	USD	288 447	285 744	0.18
205 000	LITHIA MOTORS INC - 144A - 4.375% 15/01/2031	USD	208 303	176 038	0.11
100 000	LITHIA MOTORS INC 4.625% 15/12/2027	USD	91 324	93 290	0.06
102 000	LOUISIANA-PACIFIC CORP 3.625% 15/03/2029	USD	93 377	89 364	0.06
315 000	LPL HOLDINGS INC 4% 15/03/2029	USD	286 531	282 842	0.18
128 000	LPL HOLDINGS INC 4.625% 15/11/2027	USD	122 644	120 851	0.08
245 000	LUMEN TECHNOLOGIES INC - 144A - 4% 15/02/2027	USD	214 160	163 535	0.10
462 000	LUMEN TECHNOLOGIES INC - 144A - 4.5% 15/01/2029	USD	287 271	196 355	0.13
299 000	LUMEN TECHNOLOGIES INC 7.6% 15/09/2039	USD	181 497	114 655	0.07
200 000	LUMEN TECHNOLOGIES INC 7.65% 15/03/2042	USD	109 189	79 964	0.05
163 000	MACY'S RETAIL HOLDINGS INC 4.5% 15/12/2034	USD	129 797	116 558	0.07
150 000	MACY'S RETAIL HOLDINGS LLC - 144A - 5.875% 01/04/2029	USD	134 478	137 345	0.09
150 000	MACY'S RETAIL HOLDINGS LLC 5.875% 15/03/2030	USD	148 313	133 086	0.09
150 000	MACY'S RETAIL HOLDINGS LLC 6.125% 15/03/2032	USD	128 690	131 294	0.08
100 000	MARKS & SPENCER PLC 7.125% 01/12/2037	USD	90 645	93 107	0.06
150 000	MARRIOTT OWNERSHIP RESORTS INC 4.5% 15/06/2029	USD	138 182	130 859	0.08
150 000	MARRIOTT OWNERSHIP RESORTS INC 4.75% 15/01/2028	USD	134 952	134 747	0.09
200 000	MASONITE INTERNATIONAL CORP - 144A - 5.375% 01/02/2028	USD	188 863	193 280	0.12
100 000	MASONITE INTERNATIONAL CORP 3.5% 15/02/2030	USD	78 581	86 345	0.06
200 000	MATTEL INC - 144A - 3.375% 01/04/2026	USD	188 746	189 138	0.12
168 000	MATTEL INC - 144A - 5.875% 15/12/2027	USD	174 431	168 203	0.11
277 000	MATTEL INC 3.75% 01/04/2029	USD	259 404	250 125	0.16
135 000	MAXAR TECHNOLOGIES INC - 144A - 7.75% 15/06/2027	USD	135 282	143 536	0.09
250 000	MERCER INTERNATIONAL INC 5.125% 01/02/2029	USD	211 466	208 875	0.13
80 000	MERCER INTERNATIONAL INC 5.5% 15/01/2026	USD	77 961	76 910	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
156 000	MERITAGE HOMES CORP 3.875% 15/04/2029	USD	143 425	140 779	0.09
218 000	MERITAGE HOMES CORP 6% 01/06/2025	USD	235 244	220 256	0.14
100 000	METHANEX CORP 4.25% 01/12/2024	USD	96 267	97 610	0.06
100 000	METHANEX CORP 5.125% 15/10/2027	USD	96 933	95 486	0.06
300 000	METHANEX CORP 5.25% 15/12/2029	USD	270 613	281 616	0.18
127 000	METHANEX CORP 5.65% 01/12/2044	USD	104 533	106 421	0.07
150 000	MGIC INVESTMENT CORP 5.25% 15/08/2028	USD	141 956	143 274	0.09
300 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 3.875% 15/02/2029	USD	314 988	245 964	0.16
200 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 4.5% 01/09/2026	USD	214 666	192 736	0.12
400 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.625% 01/05/2024	USD	428 760	395 360	0.25
100 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.75% 01/02/2027	USD	113 115	99 526	0.06
150 000	M/I HOMES INC 4.95% 01/02/2028	USD	138 550	141 158	0.09
160 000	MICROSTRATEGY INC 6.125% 15/06/2028	USD	129 109	144 336	0.09
300 000	MINERAL RESOURCES LTD - 144A - 8% 01/11/2027	USD	300 144	304 872	0.20
113 000	MINERAL RESOURCES LTD - 144A - 8.5% 01/05/2030	USD	113 183	115 000	0.07
200 000	MINERAL RESOURCES LTD 8.125% 01/05/2027	USD	202 736	201 814	0.13
30 000	MINERALS TECHNOLOGIES INC - 144A - 5% 01/07/2028	USD	27 249	27 611	0.02
150 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/05/2032	USD	134 185	128 786	0.08
240 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/11/2030	USD	208 428	211 478	0.14
207 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	197 144	194 058	0.12
200 000	MONEYGRAM INTERNATIONAL INC 5.375% 01/08/2026	USD	201 415	199 106	0.13
200 000	MOTION BONDCO DAC 6.625% 15/11/2027	USD	204 368	181 968	0.12
400 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.5% 15/03/2031	USD	279 364	274 448	0.18
300 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 4.625% 01/08/2029	USD	241 081	227 154	0.15
400 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 5% 15/10/2027	USD	340 240	336 572	0.22
170 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 5.25% 01/08/2026	USD	152 527	151 196	0.10
128 000	MUELLER WATER PRODUCTS INC 4% 15/06/2029	USD	125 939	116 211	0.07
249 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 5.125% 15/12/2030	USD	221 053	204 001	0.13
191 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 5.5% 15/08/2028	USD	168 957	170 443	0.11
160 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 6% 15/01/2027	USD	142 786	151 299	0.10
167 000	NATIONSTAR MORTGAGE HOLDINGS INC 5.75% 15/11/2031	USD	133 297	139 273	0.09
100 000	NCL CORP LTD - 144A - 3.625% 15/12/2024	USD	87 069	94 039	0.06
500 000	NCL CORP LTD - 144A - 5.875% 15/03/2026	USD	393 657	429 945	0.28
200 000	NCL CORP LTD - 144A - 7.75% 15/02/2029	USD	152 058	170 486	0.11
350 000	NCL CORP LTD 5.875% 15/02/2027	USD	302 636	330 299	0.21
200 000	NCL CORP LTD 8.375% 01/02/2028	USD	205 990	201 684	0.13
100 000	NCL FINANCE LTD - 144A - 6.125% 15/03/2028	USD	74 646	81 121	0.05
300 000	NCR CORP - 144A - 5% 01/10/2028	USD	249 343	261 759	0.17
303 000	NCR CORP - 144A - 5.125% 15/04/2029	USD	295 983	262 128	0.17
184 000	NCR CORP - 144A - 5.25% 01/10/2030	USD	186 028	154 380	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	NCR CORP - 144A - 5.75% 01/09/2027	USD	96 708	97 875	0.06
100 000	NCR CORP - 144A - 6.125% 01/09/2029	USD	97 771	97 992	0.06
500 000	NEW FORTRESS ENERGY INC 6.5% 30/09/2026	USD	473 546	460 740	0.30
460 000	NEW FORTRESS ENERGY INC 6.75% 15/09/2025	USD	448 614	438 991	0.28
137 000	NEW GOLD INC - 144A - 7.5% 15/07/2027	USD	117 854	131 857	0.08
732 000	NEWELL BRANDS INC FRN 01/04/2026	USD	780 322	699 015	0.45
149 000	NEWELL BRANDS INC 5.375% 01/04/2036	USD	137 445	126 526	0.08
89 000	NEWELL BRANDS INC 5.5% 01/04/2046	USD	71 503	69 341	0.04
250 000	NEWELL BRANDS INC 6.375% 15/09/2027	USD	249 663	245 938	0.16
200 000	NEWELL BRANDS INC 6.625% 15/09/2029	USD	196 486	197 690	0.13
300 000	NEXSTAR MEDIA INC - 144A - 4.75% 01/11/2028	USD	268 695	263 931	0.17
597 000	NEXSTAR MEDIA INC - 144A - 5.625% 15/07/2027	USD	581 186	560 737	0.36
200 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.5% 15/09/2027	USD	191 419	188 310	0.12
200 000	NEXTERA ENERGY OPERATING PARTNERS LP 3.875% 15/10/2026	USD	185 764	187 070	0.12
150 000	NEXTERA ENERGY OPERATING PARTNERS LP 4.25% 15/07/2024	USD	146 948	147 888	0.09
150 000	NISSAN MOTOR ACCEPTANCE CO LLC - 144A - 1.125% 16/09/2024	USD	140 684	139 941	0.09
300 000	NISSAN MOTOR ACCEPTANCE CO LLC - 144A - 1.85% 16/09/2026	USD	260 379	256 377	0.16
250 000	NISSAN MOTOR ACCEPTANCE CO LLC - 144A - 2% 09/03/2026	USD	222 223	220 328	0.14
100 000	NISSAN MOTOR ACCEPTANCE CO LLC 2.45% 15/09/2028	USD	81 356	80 189	0.05
200 000	NISSAN MOTOR ACCEPTANCE CO LLC 2.75% 09/03/2028	USD	169 562	166 370	0.11
800 000	NISSAN MOTOR CO LTD - 144A - 4.345% 17/09/2027	USD	746 840	731 536	0.47
800 000	NISSAN MOTOR CO LTD - 144A - 4.81% 17/09/2030	USD	723 792	702 592	0.45
500 000	NISSAN MOTOR CO LTD 3.522% 17/09/2025	USD	472 505	467 425	0.30
130 000	NORDSTROM INC 4% 15/03/2027	USD	117 150	112 532	0.07
150 000	NORDSTROM INC 4.25% 01/08/2031	USD	110 157	111 366	0.07
131 000	NORDSTROM INC 4.375% 01/04/2030	USD	113 432	102 446	0.07
311 000	NORDSTROM INC 5% 15/01/2044	USD	248 623	194 366	0.12
350 000	NORTONLIFELOCK INC - 144A - 6.75% 30/09/2027	USD	344 708	352 748	0.23
298 000	NOVELIS CORP - 144A - 3.25% 15/11/2026	USD	278 799	272 855	0.17
220 000	NOVELIS CORP - 144A - 3.875% 15/08/2031	USD	197 282	184 202	0.12
559 000	NOVELIS CORP - 144A - 4.75% 30/01/2030	USD	561 010	505 978	0.32
100 000	NUFARM AUSTRALIA LTD / NUFARM AMERICAS INC - 144A - 5% 27/01/2030	USD	89 020	89 000	0.06
50 000	OCEANEERING INTERNATIONAL INC 4.65% 15/11/2024	USD	47 640	49 201	0.03
106 000	OCEANEERING INTERNATIONAL INC 6% 01/02/2028	USD	96 553	100 966	0.06
200 000	ODEON FINCO PLC 12.75% 01/11/2027	USD	180 202	190 542	0.12
50 000	OI EUROPEAN GROUP BV - 144A - 4.75% 15/02/2030	USD	42 994	45 925	0.03
150 000	ON SEMICONDUCTOR CORP 3.875% 01/09/2028	USD	132 859	135 840	0.09
100 000	ONEMAIN FINANCE CORP 3.5% 15/01/2027	USD	81 681	85 387	0.05
210 000	ONEMAIN FINANCE CORP 3.875% 15/09/2028	USD	163 195	169 264	0.11
250 000	ONEMAIN FINANCE CORP 4% 15/09/2030	USD	187 767	189 258	0.12
200 000	ONEMAIN FINANCE CORP 6.625% 15/01/2028	USD	180 162	186 124	0.12
350 000	ONEMAIN FINANCE CORP 6.875% 15/03/2025	USD	331 439	342 122	0.22
650 000	ONEMAIN FINANCE CORP 7.125% 15/03/2026	USD	625 354	633 093	0.41
225 000	OPEN TEXT CORP - 144A - 3.875% 15/02/2028	USD	204 055	199 420	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
350 000	OPEN TEXT CORP 3.875% 01/12/2029	USD	290 420	294 102	0.19
213 000	OPEN TEXT HOLDINGS INC - 144A - 4.125% 01/12/2031	USD	173 621	176 507	0.11
235 000	OPEN TEXT HOLDINGS INC - 144A - 4.125% 15/02/2030	USD	214 895	200 892	0.13
89 000	OPTION CARE HEALTH INC - 144A - 4.375% 31/10/2029	USD	79 371	79 723	0.05
592 000	ORGANON FINANCE 1 LLC - 144A - 4.125% 30/04/2028	USD	569 331	544 734	0.35
91 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 4.25% 15/01/2029	USD	80 470	77 728	0.05
67 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 4.625% 15/03/2030	USD	56 869	56 685	0.04
150 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 6.25% 15/06/2025	USD	149 568	150 510	0.10
250 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP 5% 15/08/2027	USD	240 509	230 818	0.15
180 000	OWENS & MINOR INC - 144A - 4.5% 31/03/2029	USD	152 802	144 623	0.09
150 000	OWENS & MINOR INC - 144A - 6.625% 01/04/2030	USD	130 786	130 499	0.08
400 000	OWENS-BROCKWAY GLASS CONTAINER INC - 144A - 6.625% 13/05/2027	USD	370 014	401 336	0.26
100 000	PACIFIC WESTERN BANK 3.25% 01/05/2031	USD	95 768	71 257	0.05
345 000	PARAMOUNT GLOBAL FRN 30/03/2062	USD	336 668	295 527	0.19
250 000	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER - 144A - 7.5% 01/06/2025	USD	254 190	251 233	0.16
149 000	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER 4.875% 15/05/2029	USD	132 411	129 435	0.08
262 000	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER 5.875% 01/10/2028	USD	257 498	242 114	0.16
327 000	PARKLAND CORP - 144A - 4.625% 01/05/2030	USD	293 418	285 723	0.18
70 000	PARKLAND CORP - 144A - 5.875% 15/07/2027	USD	67 705	68 290	0.04
264 000	PARKLAND CORP/CANADA 4.5% 01/10/2029	USD	242 473	231 235	0.15
62 000	PEDIATRIX MEDICAL GROUP INC 5.375% 15/02/2030	USD	54 070	56 648	0.04
179 000	PENNYMAC FINANCIAL SERVICES INC 4.25% 15/02/2029	USD	144 456	147 228	0.09
218 000	PENNYMAC FINANCIAL SERVICES INC 5.375% 15/10/2025	USD	210 560	205 718	0.13
124 000	PENNYMAC FINANCIAL SERVICES INC 5.75% 15/09/2031	USD	105 825	103 534	0.07
400 000	PERRIGO FINANCE UNLIMITED CO 4.375% 15/03/2026	USD	397 883	386 200	0.25
400 000	PERRIGO FINANCE UNLIMITED CO 4.4% 15/06/2030	USD	358 874	360 556	0.23
300 000	PGT INNOVATIONS INC - 144A - 4.375% 01/10/2029	USD	272 508	271 638	0.17
100 000	PICASSO FINANCE SUB INC 6.125% 15/06/2025	USD	99 802	99 646	0.06
200 000	PITNEY BOWES INC 7.25% 15/03/2029	USD	181 036	147 834	0.09
400 000	POST HOLDINGS INC - 144A - 4.5% 15/09/2031	USD	350 642	350 024	0.22
400 000	POST HOLDINGS INC - 144A - 4.625% 15/04/2030	USD	359 772	361 124	0.23
400 000	POST HOLDINGS INC - 144A - 5.5% 15/12/2029	USD	379 888	380 576	0.24
400 000	POST HOLDINGS INC - 144A - 5.625% 15/01/2028	USD	393 088	390 376	0.25
150 000	POST HOLDINGS INC - 144A - 5.75% 01/03/2027	USD	147 699	148 944	0.10
50 000	PRA GROUP INC - 144A - 7.375% 01/09/2025	USD	50 016	49 782	0.03
100 000	PRA GROUP INC 5% 01/10/2029	USD	82 143	84 847	0.05
150 000	PRA GROUP INC 8.375% 01/02/2028	USD	152 910	150 075	0.10
314 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 3.375% 31/08/2027	USD	290 849	281 454	0.18

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
287 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.25% 15/04/2024	USD	286 949	285 103	0.18
396 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.75% 15/04/2026	USD	405 755	393 104	0.25
450 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 6.25% 15/01/2028	USD	422 609	421 663	0.27
200 000	PRIMO WATER HOLDINGS INC - 144A - 4.375% 30/04/2029	USD	175 985	176 646	0.11
170 000	PROG HOLDINGS INC 6% 15/11/2029	USD	148 032	153 010	0.10
176 000	PROVIDENCE SERVICE CORP - 144A - 5.875% 15/11/2025	USD	168 794	168 208	0.11
100 000	PTC INC 3.625% 15/02/2025	USD	96 119	96 409	0.06
200 000	PTC INC 4% 15/02/2028	USD	182 922	186 160	0.12
250 000	QUICKEN LOANS LLC / QUICKEN LOANS CO-ISSUER INC - 144A - 3.625% 01/03/2029	USD	203 255	211 280	0.14
400 000	QUICKEN LOANS LLC / QUICKEN LOANS CO-ISSUER INC - 144A - 3.875% 01/03/2031	USD	308 462	323 460	0.21
218 000	RACKSPACE TECHNOLOGY GLOBAL INC - 144A - 5.375% 01/12/2028	USD	114 080	51 241	0.03
130 000	RACKSPACE TECHNOLOGY GLOBAL INC 3.5% 15/02/2028	USD	101 406	53 906	0.03
200 000	RAKUTEN GROUP INC FRN PERPETUAL	USD	172 197	113 886	0.07
500 000	RAKUTEN GROUP INC 10.25% 30/11/2024	USD	493 693	489 655	0.31
200 000	RAYONIER AM PRODUCTS INC 7.625% 15/01/2026	USD	184 918	178 064	0.11
300 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 5.25% 15/04/2030	USD	270 547	213 927	0.14
250 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 5.75% 15/01/2029	USD	182 753	185 678	0.12
176 000	RHP HOTEL PROPERTIES LP / RHP FINANCE CORP 4.5% 15/02/2029	USD	158 121	158 484	0.10
250 000	RHP HOTEL PROPERTIES LP / RHP FINANCE CORP 4.75% 15/10/2027	USD	233 286	235 948	0.15
200 000	RITCHIE BROS HOLDINGS INC - 144A - 6.75% 15/03/2028	USD	206 544	206 954	0.13
250 000	RITCHIE BROS HOLDINGS INC - 144A - 7.75% 15/03/2031	USD	262 718	265 620	0.17
100 000	RITE AID CORP - 144A - 7.5% 01/07/2025	USD	73 351	68 763	0.04
250 000	RITE AID CORP - 144A - 8% 15/11/2026	USD	208 789	135 115	0.09
350 000	ROCKET MORTGAGE LLC / ROCKET MORTGAGE CO-ISSUER INC 2.875% 15/10/2026	USD	302 213	311 665	0.20
300 000	ROCKET MORTGAGE LLC / ROCKET MORTGAGE CO-ISSUER INC 4% 15/10/2033	USD	225 830	234 762	0.15
100 000	SALLY HOLDINGS LLC / SALLY CAPITAL INC 5.625% 01/12/2025	USD	102 159	98 715	0.06
450 000	SBA COMMUNICATIONS CORP 3.125% 01/02/2029	USD	405 679	385 888	0.25
400 000	SBA COMMUNICATIONS CORP 3.875% 15/02/2027	USD	383 175	372 668	0.24
150 000	SCRIPPS ESCROW II INC - 144A - 3.875% 15/01/2029	USD	136 359	116 915	0.07
88 000	SCRIPPS ESCROW II INC - 144A - 5.375% 15/01/2031	USD	78 846	61 236	0.04
213 000	SCRIPPS ESCROW INC - 144A - 5.875% 15/07/2027	USD	199 844	153 826	0.10
100 000	SEAGATE HDD CAYMAN 3.375% 15/07/2031	USD	81 461	73 209	0.05
166 000	SEAGATE HDD CAYMAN 4.091% 01/06/2029	USD	157 771	144 042	0.09
62 000	SEAGATE HDD CAYMAN 4.75% 01/01/2025	USD	65 047	60 333	0.04
150 000	SEAGATE HDD CAYMAN 4.875% 01/06/2027	USD	150 361	143 759	0.09
116 000	SEAGATE HDD CAYMAN 5.75% 01/12/2034	USD	109 699	102 653	0.07
300 000	SEAGATE HDD CAYMAN 9.625% 01/12/2032	USD	331 495	328 920	0.21

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
150 000	SEALED AIR CORP - 144A - 4% 01/12/2027	USD	141 489	140 505	0.09
100 000	SEALED AIR CORP - 144A - 5% 15/04/2029	USD	99 425	96 059	0.06
100 000	SEALED AIR CORP - 144A - 5.125% 01/12/2024	USD	98 882	99 856	0.06
58 000	SEALED AIR CORP - 144A - 5.5% 15/09/2025	USD	64 372	58 121	0.04
100 000	SEALED AIR CORP - 144A - 6.875% 15/07/2033	USD	97 803	106 183	0.07
300 000	SEALED AIR CORP/SEALED AIR CORP US 6.125% 01/02/2028	USD	303 636	304 659	0.20
180 000	SEAWORLD PARKS & ENTERTAINMENT INC - 144A - 5.25% 15/08/2029	USD	174 377	161 894	0.10
408 000	SELECT MEDICAL CORP - 144A - 6.25% 15/08/2026	USD	404 345	399 761	0.26
350 000	SENSATA TECHNOLOGIES BV - 144A - 4% 15/04/2029	USD	329 342	316 040	0.20
207 000	SENSATA TECHNOLOGIES BV - 144A - 5% 01/10/2025	USD	206 821	204 566	0.13
200 000	SENSATA TECHNOLOGIES BV 5.875% 01/09/2030	USD	191 686	196 500	0.13
250 000	SENSATA TECHNOLOGIES INC - 144A - 3.75% 15/02/2031	USD	216 211	217 213	0.14
98 000	SENSATA TECHNOLOGIES INC - 144A - 4.375% 15/02/2030	USD	91 361	89 290	0.06
200 000	SERVICE CORP INTERNATIONAL/US 3.375% 15/08/2030	USD	163 347	170 416	0.11
313 000	SERVICE CORP INTERNATIONAL/US 4% 15/05/2031	USD	309 263	275 468	0.18
100 000	SERVICE CORP INTERNATIONAL/US 4.625% 15/12/2027	USD	96 154	97 133	0.06
204 000	SERVICE CORP INTERNATIONAL/US 5.125% 01/06/2029	USD	203 657	197 135	0.13
419 000	SIRIUS XM RADIO INC - 144A - 3.125% 01/09/2026	USD	379 517	375 021	0.24
475 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	417 059	358 920	0.23
528 000	SIRIUS XM RADIO INC - 144A - 4% 15/07/2028	USD	501 408	446 243	0.29
476 000	SIRIUS XM RADIO INC - 144A - 4.125% 01/07/2030	USD	409 224	381 651	0.24
454 000	SIRIUS XM RADIO INC - 144A - 5% 01/08/2027	USD	443 553	417 674	0.27
516 000	SIRIUS XM RADIO INC - 144A - 5.5% 01/07/2029	USD	480 962	460 178	0.29
352 000	SIX FLAGS ENTERTAINMENT CORP - 144A - 4.875% 31/07/2024	USD	349 009	352 028	0.23
100 000	SIX FLAGS ENTERTAINMENT CORP - 144A - 5.5% 15/04/2027	USD	92 930	95 389	0.06
241 000	SIX FLAGS THEME PARKS INC 7% 01/07/2025	USD	243 038	243 767	0.16
107 000	SLM CORP 3.125% 02/11/2026	USD	95 301	93 564	0.06
50 000	SLM CORP 4.2% 29/10/2025	USD	46 265	46 202	0.03
50 000	SPRINGLEAF FINANCE CORP 5.375% 15/11/2029	USD	41 451	42 070	0.03
150 000	SPX FLOW INC 8.75% 01/04/2030	USD	131 051	126 195	0.08
141 000	STARWOOD PROPERTY TRUST INC - 144A - 3.75% 31/12/2024	USD	135 261	132 196	0.08
200 000	STARWOOD PROPERTY TRUST INC - 144A - 4.375% 15/01/2027	USD	190 277	172 282	0.11
150 000	STARWOOD PROPERTY TRUST INC 3.625% 15/07/2026	USD	131 259	129 065	0.08
50 000	STARWOOD PROPERTY TRUST INC 4.75% 15/03/2025	USD	51 889	47 188	0.03
150 000	STEELCASE INC 5.125% 18/01/2029	USD	130 410	133 698	0.09
200 000	STENA INTERNATIONAL SA - 144A - 6.125% 01/02/2025	USD	193 708	194 374	0.12
50 000	STONEX GROUP INC 8.625% 15/06/2025	USD	50 727	50 755	0.03
132 000	SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP 5% 01/06/2031	USD	118 879	115 586	0.07
40 000	SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP 5.875% 01/03/2027	USD	41 608	39 024	0.02
310 000	SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP - 144A - 5.25% 15/01/2029	USD	301 309	294 429	0.19
178 000	SUNCOKE ENERGY INC - 144A - 4.875% 30/06/2029	USD	156 741	155 583	0.10
40 000	SUNNOVA ENERGY CORP 5.875% 01/09/2026	USD	37 615	36 232	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
232 000	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 15/05/2029	USD	209 630	210 679	0.13
277 000	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 30/04/2030	USD	247 550	247 943	0.16
100 000	SUNOCO LP / SUNOCO FINANCE CORP 5.875% 15/03/2028	USD	100 128	98 131	0.06
150 000	SUNOCO LP / SUNOCO FINANCE CORP 6% 15/04/2027	USD	146 503	149 247	0.10
150 000	SUPERIOR PLUS LP / SUPERIOR GENERAL PARTNER INC 4.5% 15/03/2029	USD	133 089	132 833	0.09
24 000	SURGERY CENTER HOLDINGS INC - 144A - 10% 15/04/2027	USD	26 194	24 575	0.02
329 000	SYMANTEC CORP - 144A - 5% 15/04/2025	USD	325 793	325 411	0.21
100 000	SYNAPTICS INC 4% 15/06/2029	USD	83 317	84 074	0.05
300 000	SYNCHRONY FINANCIAL 7.25% 02/02/2033	USD	292 667	275 460	0.18
250 000	SYNEOS HEALTH INC - 144A - 3.625% 15/01/2029	USD	201 616	209 003	0.13
100 000	TASEKO MINES LTD 7% 15/02/2026	USD	81 689	92 367	0.06
256 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.125% 01/08/2030	USD	240 665	240 835	0.15
50 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.75% 15/01/2028	USD	48 567	49 614	0.03
170 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.875% 15/06/2027	USD	171 901	169 616	0.11
462 000	TEGNA INC 4.625% 15/03/2028	USD	453 551	411 345	0.26
234 000	TEGNA INC 4.75% 15/03/2026	USD	234 160	223 559	0.14
400 000	TEGNA INC 5% 15/09/2029	USD	381 382	351 520	0.23
375 000	TELECOM ITALIA CAPITAL SA 6% 30/09/2034	USD	334 136	320 550	0.21
254 000	TELECOM ITALIA CAPITAL SA 6.375% 15/11/2033	USD	234 684	228 168	0.15
347 000	TELECOM ITALIA CAPITAL SA 7.2% 18/07/2036	USD	326 821	313 195	0.20
268 000	TELECOM ITALIA CAPITAL SA 7.721% 04/06/2038	USD	243 768	250 784	0.16
210 000	TELEFLEX INC - 144A - 4.25% 01/06/2028	USD	205 780	197 264	0.13
100 000	TELEFLEX INC 4.625% 15/11/2027	USD	97 238	96 237	0.06
200 000	TELENET FINANCE LUXEMBOURG NOTES SARL - 144A - 5.5% 01/03/2028	USD	189 114	186 428	0.12
236 000	TEMPUR SEALY INTERNATIONAL INC - 144A - 3.875% 15/10/2031	USD	191 726	195 453	0.13
286 000	TEMPUR SEALY INTERNATIONAL INC - 144A - 4% 15/04/2029	USD	246 646	250 050	0.16
567 000	TENET HEALTHCARE CORP - 144A - 6.125% 15/06/2030	USD	537 411	563 189	0.36
499 000	TENET HEALTHCARE CORP 4.25% 01/06/2029	USD	467 022	457 702	0.29
484 000	TENET HEALTHCARE CORP 4.375% 15/01/2030	USD	457 169	445 337	0.29
221 000	TENET HEALTHCARE CORP 4.625% 01/09/2024	USD	218 136	219 594	0.14
182 000	TENET HEALTHCARE CORP 4.625% 15/06/2028	USD	166 787	172 463	0.11
316 000	TENET HEALTHCARE CORP 4.625% 15/07/2024	USD	317 261	313 169	0.20
703 000	TENET HEALTHCARE CORP 4.875% 01/01/2026	USD	691 917	692 138	0.44
388 000	TENET HEALTHCARE CORP 5.125% 01/11/2027	USD	366 647	376 766	0.24
829 000	TENET HEALTHCARE CORP 6.125% 01/10/2028	USD	790 171	804 187	0.51
400 000	TENET HEALTHCARE CORP 6.25% 01/02/2027	USD	404 667	398 368	0.26
130 000	TENET HEALTHCARE CORP 6.875% 15/11/2031	USD	120 468	127 791	0.08
180 000	TEREX CORP - 144A - 5% 15/05/2029	USD	176 676	167 611	0.11
200 000	TERRAFORM POWER OPERATING LLC - 144A - 4.75% 15/01/2030	USD	181 250	185 488	0.12
150 000	TERRAFORM POWER OPERATING LLC - 144A - 5% 31/01/2028	USD	140 902	143 667	0.09
101 000	THOR INDUSTRIES INC 4% 15/10/2029	USD	80 786	82 973	0.05
150 000	TOPBUILD CORP - 144A - 3.625% 15/03/2029	USD	126 930	130 776	0.08
100 000	TOPBUILD CORP - 144A - 4.125% 15/02/2032	USD	82 829	86 162	0.06
250 000	TRAVEL + LEISURE CO - 144A - 6.625% 31/07/2026	USD	249 019	249 575	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
150 000	TRAVEL + LEISURE CO 4.5% 01/12/2029	USD	144 797	130 862	0.08
167 000	TRAVEL + LEISURE CO 4.625% 01/03/2030	USD	137 838	144 400	0.09
50 000	TRAVEL + LEISURE CO 6.6% 01/10/2025	USD	54 287	50 131	0.03
100 000	TREEHOUSE FOODS INC 4% 01/09/2028	USD	85 320	88 533	0.06
100 000	TRI POINTE GROUP INC / TRI POINTE HOMES INC 5.875% 15/06/2024	USD	105 185	99 933	0.06
163 000	TRI POINTE GROUP INC 5.25% 01/06/2027	USD	168 781	157 006	0.10
200 000	TRIMAS CORP - 144A - 4.125% 15/04/2029	USD	172 886	179 150	0.11
100 000	TRINET GROUP INC 3.5% 01/03/2029	USD	87 066	87 435	0.06
150 000	TRINITY INDUSTRIES INC 4.55% 01/10/2024	USD	142 902	146 361	0.09
165 000	TRINSEO MATERIALS OPERATING SCA / TRINSEO MATERIALS FINANCE INC - 144A - 5.125% 01/04/2029	USD	124 884	102 323	0.07
50 000	TRINSEO MATERIALS OPERATING SCA / TRINSEO MATERIALS FINANCE INC - 144A - 5.375% 01/09/2025	USD	42 134	41 859	0.03
400 000	TRIUMPH GROUP INC - 144A - 9% 15/03/2028	USD	401 716	405 752	0.26
332 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	329 119	322 316	0.21
200 000	TRIVIUM PACKAGING FINANCE BV - 144A - 8.5% 15/08/2027	USD	215 500	193 164	0.12
356 000	TRONOX INC - 144A - 4.625% 15/03/2029	USD	323 586	295 686	0.19
150 000	TTM TECHNOLOGIES INC - 144A - 4% 01/03/2029	USD	125 163	128 265	0.08
250 000	TWILIO INC 3.625% 15/03/2029	USD	206 795	213 478	0.14
53 000	TWILIO INC 3.875% 15/03/2031	USD	43 564	44 251	0.03
602 000	UBER TECHNOLOGIES INC 4.5% 15/08/2029	USD	551 044	554 893	0.36
100 000	UBER TECHNOLOGIES INC 6.25% 15/01/2028	USD	98 753	100 911	0.06
202 000	UBER TECHNOLOGIES INC 7.5% 15/05/2025	USD	204 766	205 040	0.13
300 000	UBER TECHNOLOGIES INC 7.5% 15/09/2027	USD	310 907	309 516	0.20
500 000	UBER TECHNOLOGIES INC 8% 01/11/2026	USD	511 919	512 770	0.33
200 000	UNDER ARMOUR INC 3.25% 15/06/2026	USD	179 076	183 872	0.12
299 000	UNICREDIT SPA - 144A - FRN 02/04/2034	USD	320 166	286 535	0.18
300 000	UNICREDIT SPA - 144A - FRN 19/06/2032	USD	275 184	273 435	0.18
500 000	UNICREDIT SPA - 144A - FRN 30/06/2035	USD	466 389	425 130	0.27
170 000	UNISYS CORP 6.875% 01/11/2027	USD	141 340	113 626	0.07
158 000	UNITED NATURAL FOODS INC - 144A - 6.75% 15/10/2028	USD	148 002	149 901	0.10
300 000	UNITED RENTALS NORTH AMERICA INC 3.75% 15/01/2032	USD	250 209	257 370	0.16
334 000	UNITED RENTALS NORTH AMERICA INC 3.875% 15/02/2031	USD	306 794	293 693	0.19
200 000	UNITED RENTALS NORTH AMERICA INC 3.875% 15/11/2027	USD	184 832	187 504	0.12
200 000	UNITED RENTALS NORTH AMERICA INC 4% 15/07/2030	USD	175 628	178 962	0.11
449 000	UNITED RENTALS NORTH AMERICA INC 4.875% 15/01/2028	USD	441 088	432 368	0.28
309 000	UNITED RENTALS NORTH AMERICA INC 5.25% 15/01/2030	USD	325 372	299 010	0.19
100 000	UNITED RENTALS NORTH AMERICA INC 5.5% 15/05/2027	USD	98 624	99 353	0.06
97 000	UNITED STATES CELLULAR CORP 6.7% 15/12/2033	USD	93 676	88 403	0.06
100 000	UNITED STATES STEEL CORP 6.875% 01/03/2029	USD	99 124	98 790	0.06
191 000	UNITI GROUP LP / UNITI FIBER HOLDINGS INC / CSL CAPITAL LLC - 144A - 6% 15/01/2030	USD	147 001	112 606	0.07
850 000	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC - 144A - 10.5% 15/02/2028	USD	851 082	812 243	0.53

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
276 000	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC - 144A - 6.5% 15/02/2029	USD	225 650	167 328	0.11
200 000	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC 4.75% 15/04/2028	USD	185 916	159 014	0.10
90 000	UNIVAR SOLUTIONS USA INC/WASHINGTON 5.125% 01/12/2027	USD	84 486	90 209	0.06
138 000	UPBOUND GROUP INC - 144A - 6.375% 15/02/2029	USD	117 583	121 001	0.08
400 000	UPC BROADBAND FINCO BV 4.875% 15/07/2031	USD	336 092	345 496	0.22
200 000	UPC HOLDING BV - 144A - 5.5% 15/01/2028	USD	180 010	179 012	0.11
161 000	US FOODS INC - 144A - 4.625% 01/06/2030	USD	144 940	147 133	0.09
244 000	US FOODS INC - 144A - 4.75% 15/02/2029	USD	237 573	226 927	0.15
250 000	US FOODS INC 6.25% 15/04/2025	USD	251 992	251 048	0.16
162 000	VAIL RESORTS INC 6.25% 15/05/2025	USD	165 122	163 150	0.10
121 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	102 273	100 512	0.06
235 000	VALVOLINE INC - 144A - 4.25% 15/02/2030	USD	228 294	230 467	0.15
275 000	VERTIV GROUP CORP 4.125% 15/11/2028	USD	244 610	248 463	0.16
109 000	VIACOM INC FRN 28/02/2057	USD	94 258	84 168	0.05
350 000	VIASAT INC - 144A - 5.625% 15/09/2025	USD	326 585	333 872	0.21
100 000	VIASAT INC 5.625% 15/04/2027	USD	91 934	92 750	0.06
50 000	VIASAT INC 6.5% 15/07/2028	USD	38 194	39 640	0.03
100 000	VIAVI SOLUTIONS INC 3.75% 01/10/2029	USD	86 005	84 178	0.05
207 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.625% 15/06/2025	USD	220 461	201 177	0.13
250 000	VICTORIA'S SECRET & CO 4.625% 15/07/2029	USD	209 427	202 220	0.13
45 000	VM CONSOLIDATED INC 5.5% 15/04/2029	USD	40 627	42 100	0.03
600 000	VODAFONE GROUP PLC FRN 04/04/2079	USD	653 077	613 236	0.39
239 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBV19)	USD	205 021	209 082	0.13
157 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBW91)	USD	130 864	126 724	0.08
340 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBX74)	USD	260 564	256 302	0.16
500 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	424 738	417 360	0.27
50 000	WABASH NATIONAL CORP 4.5% 15/10/2028	USD	43 880	43 543	0.03
200 000	WEATHERFORD INTERNATIONAL LTD 6.5% 15/09/2028	USD	197 039	200 058	0.13
461 000	WEATHERFORD INTERNATIONAL LTD 8.625% 30/04/2030	USD	465 028	469 721	0.30
200 000	WEIR GROUP PLC - 144A - 2.2% 13/05/2026	USD	177 980	180 730	0.12
350 000	WESCO DISTRIBUTION INC - 144A - 7.125% 15/06/2025	USD	365 824	355 856	0.23
518 000	WESCO DISTRIBUTION INC - 144A - 7.25% 15/06/2028	USD	553 370	532 374	0.34
200 000	WILLIAM CARTER CO 5.625% 15/03/2027	USD	195 863	197 278	0.13
201 000	WILLIAMS SCOTSMAN INTERNATIONAL INC - 144A - 4.625% 15/08/2028	USD	187 891	185 957	0.12
450 000	WINDSTREAM ESCROW LLC / WINDSTREAM ESCROW FINANCE CORP - 144A - 7.75% 15/08/2028	USD	367 330	370 579	0.24
150 000	WINNEBAGO INDUSTRIES INC - 144A - 6.25% 15/07/2028	USD	141 835	145 590	0.09
150 000	WMG ACQUISITION CORP - 144A - 3.75% 01/12/2029	USD	126 580	132 017	0.08
150 000	WMG ACQUISITION CORP - 144A - 3.875% 15/07/2030	USD	126 473	132 335	0.08
300 000	WMG ACQUISITION CORP 3% 15/02/2031	USD	241 253	246 666	0.16
131 000	WOLVERINE WORLD WIDE INC - 144A - 4% 15/08/2029	USD	116 656	108 830	0.07
150 000	WW INTERNATIONAL INC - 144A - 4.5% 15/04/2029	USD	90 959	95 634	0.06
111 000	WYNDHAM DESTINATIONS INC FRN 01/04/2027	USD	112 381	109 520	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
150 000	XEROX CORP 3.8% 15/05/2024	USD	146 735	146 609	0.09
95 000	XEROX CORP 6.75% 15/12/2039	USD	72 494	72 495	0.05
99 000	XEROX HOLDINGS CORP 5% 15/08/2025	USD	91 984	94 351	0.06
287 000	XEROX HOLDINGS CORP 5.5% 15/08/2028	USD	280 567	251 068	0.16
130 000	XHR LP 4.875% 01/06/2029	USD	122 856	112 268	0.07
169 000	XHR LP 6.375% 15/08/2025	USD	167 035	166 705	0.11
50 000	XPO CNW INC 6.7% 01/05/2034	USD	46 231	46 050	0.03
100 000	XPO ESCROW SUB LLC - 144A - 7.5% 15/11/2027	USD	103 116	102 923	0.07
309 000	YUM! BRANDS INC 3.625% 15/03/2031	USD	255 829	273 372	0.18
304 000	YUM! BRANDS INC 4.625% 31/01/2032	USD	289 388	283 748	0.18
300 000	YUM! BRANDS INC 4.75% 15/01/2030	USD	285 811	289 944	0.19
350 000	YUM! BRANDS INC 5.375% 01/04/2032	USD	329 099	341 460	0.22
50 000	YUM! BRANDS INC 6.875% 15/11/2037	USD	49 707	53 715	0.03
150 000	ZIFF DAVIS INC 4.625% 15/10/2030	USD	129 392	131 817	0.08
300 000	ZIGGO BOND CO BV 6% 15/01/2027	USD	282 743	284 616	0.18
400 000	ZIGGO BV 4.875% 15/01/2030	USD	349 420	344 164	0.22
251 000	ZOOMINFO TECHNOLOGIES LLC/ZOOMINFO FINANCE CORP - 144A - 3.875% 01/02/2029	USD	223 105	216 447	0.14
200 000	180 MEDICAL INC - 144A - 3.875% 15/10/2029	USD	171 520	178 732	0.11
Total Bonds			156 711 925	152 194 481	97.46
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			156 711 925	152 194 481	97.46
Total Investments			156 711 925	152 194 481	97.46

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Investment Banking and Brokerage Services	22.19	United States of America	81.02
Health Care Providers	7.69	Canada	3.80
Telecommunications Service Providers	6.31	Netherlands	2.12
Oil, Gas and Coal	6.02	Luxembourg	1.71
Travel and Leisure	4.38	Japan	1.60
Technology Hardware and Equipment	3.11	United Kingdom	1.52
Software and Computer Services	2.92	Australia	1.31
Pharmaceuticals and Biotechnology	2.88	Bermuda	1.27
Retailers	2.88	Ireland	0.86
Real Estate Investment Trusts	2.84	Cayman Islands	0.75
Household Goods and Home Construction	2.47	Italy	0.63
Construction and Materials	2.26	Jersey	0.31
General Industrials	2.17	France	0.25
Industrial Metals and Mining	2.14	Spain	0.25
Food Producers	2.13	Austria	0.06
Consumer Services	2.06		97.46
Automobiles and Parts	1.88		
Finance and Credit Services	1.78		
Chemicals	1.69		
Industrial Support Services	1.59		
Media	1.57		
Telecommunications Equipment	1.51		
Industrial Transportation	1.50		
Electricity	1.34		
Aerospace and Defense	1.27		
Industrial Engineering	1.20		
Personal Care, Drug and Grocery Stores	1.04		
Medical Equipment and Services	1.00		
Real Estate Investment and Services	0.96		
Personal Goods	0.83		
Gas, Water and Multi-utilities	0.71		
Banks	0.70		
Leisure Goods	0.65		
Industrial Materials	0.45		
Waste and Disposal Services	0.38		
Mortgage Real Estate Investment Trusts	0.31		
Non-life Insurance	0.30		
Electronic and Electrical Equipment	0.20		
Precious Metals and Mining	0.13		
Alternative Energy	0.02		
	97.46		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
694 000	BARCLAYS PLC FRN 16/05/2024	USD	693 436	693 958	0.82
298 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 07/04/2025	USD	297 122	297 440	0.35
6 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.3% 07/04/2025	USD	5 821	5 807	0.01
191 000	COMMONWEALTH BANK OF AUSTRALIA FRN 14/03/2025	USD	190 960	190 771	0.22
200 000	UBS GROUP AG FRN 05/08/2025	USD	197 057	196 210	0.23
1 400 000	VERIZON COMMUNICATIONS INC FRN 15/05/2025	USD	1 403 955	1 407 434	1.66
641 000	VERIZON COMMUNICATIONS INC FRN 20/03/2026	USD	635 295	637 539	0.75
Total Bonds			3 423 646	3 429 159	4.04
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 647 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2032	USD	1 631 835	1 626 952	1.92
219 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	223 559	225 453	0.27
1 209 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2027	USD	1 249 754	1 248 046	1.47
28 996 200	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	23 441 531	23 924 130	28.19
1 043 500	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	865 572	882 817	1.04
16 816 200	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	14 008 188	14 301 653	16.85
2 203 900	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	1 920 706	1 932 545	2.28
10 280 300	UNITED STATES TREASURY NOTE/BOND 1.75% 15/02/2032	USD	9 072 311	9 088 428	10.71
1 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2051	USD	690	685	0.00
242 700	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	184 277	187 808	0.22
1 804 900	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2032	USD	1 690 570	1 708 310	2.01
25 196 300	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	23 562 139	24 121 519	28.42
1 163 200	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	1 002 351	1 014 892	1.20
850 300	UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028	USD	920 516	923 439	1.09
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			79 773 999	81 186 677	95.67
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			83 197 645	84 615 836	99.71
Total Investments			83 197 645	84 615 836	99.71

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	95.67
Telecommunications Service Providers	2.41
Banks	1.40
Investment Banking and Brokerage Services	0.23
	99.71

Geographical classification	%
United States of America	98.08
United Kingdom	0.82
Canada	0.36
Switzerland	0.23
Australia	0.22
	99.71

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
728	ACCIONA SA	EUR	130 890	122 304	0.17
3 127	ACCOR SA	EUR	91 561	100 439	0.14
4 823	ADIDAS AG - REG	EUR	1 095 774	768 979	1.09
643	ADYEN NV	EUR	866 079	933 636	1.33
1 437	AENA SME SA	EUR	192 287	219 717	0.31
869	AEROPORTS DE PARIS	EUR	104 374	125 223	0.18
6 593	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	640 358	1 075 846	1.53
8 918	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	1 282 807	1 455 239	2.07
17 542	AIRBUS SE	EUR	1 800 447	2 230 289	3.17
5 455	AKZO NOBEL NV	EUR	427 528	409 889	0.58
13 248	AMADEUS IT GROUP SA - A	EUR	730 321	844 428	1.20
3 891	AMPLIFON SPA	EUR	129 965	129 492	0.18
12 988	ANHEUSER-BUSCH INBEV SA/NV	EUR	688 030	767 591	1.09
1 066	ARGENX SE	EUR	320 376	371 714	0.53
1 389	ASM INTERNATIONAL NV	EUR	349 633	455 661	0.65
11 959	ASML HOLDING NV	EUR	4 482 416	6 858 486	9.77
2 722	BECHTLE AG	EUR	150 183	114 460	0.16
3 029	BEIERSDORF AG	EUR	306 648	383 471	0.55
1 241	BIOMERIEUX	EUR	117 967	117 771	0.17
4 842	BRENNTAG SE	EUR	339 586	357 243	0.51
8 668	BUREAU VERITAS SA	EUR	198 367	226 582	0.32
4 853	CAPGEMINI SE	EUR	782 054	800 260	1.14
1 282	CARL ZEISS MEDITEC AG	EUR	147 237	156 148	0.22
8 752	CARREFOUR SA	EUR	145 083	165 063	0.23
16 663	CELLNEX TELECOM SAU	EUR	673 811	636 027	0.90
31 627	CNH INDUSTRIAL NV	EUR	308 174	403 086	0.57
1 853	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	70 155	60 334	0.09
563	DASSAULT AVIATION SA	EUR	91 720	99 820	0.14
19 651	DASSAULT SYSTEMES SE	EUR	629 544	720 602	1.03
15 099	DAVIDE CAMPARI-MILANO NV	EUR	135 908	176 356	0.25
5 494	DELIVERY HERO SE	EUR	342 477	198 498	0.28
5 602	DEUTSCHE BOERSE AG	EUR	805 990	968 586	1.38
95 971	DEUTSCHE TELEKOM AG - REG	EUR	1 819 737	2 099 844	2.99
691	DIASORIN SPA	EUR	111 838	68 050	0.10
709	D'IETEREN GROUP	EUR	108 132	120 885	0.17
3 471	DR ING HC F PORSCHE AG	EUR	315 749	393 611	0.56
3 288	DSM-FIRMENICH AG	EUR	405 565	390 483	0.56
7 359	EDENRED	EUR	321 781	433 592	0.62
3 747	EDP RENOVAVEIS SA	EUR	75 811	75 540	0.11
1 402	EIFFAGE SA	EUR	120 254	151 276	0.22
946	ELIA GROUP SA/NV	EUR	113 713	117 682	0.17
1 358	ELISA OYJ	EUR	66 112	76 483	0.11
4 309	ESSILORLUXOTTICA SA	EUR	639 742	773 035	1.10
1 987	EUROFINS SCIENTIFIC SE	EUR	126 071	125 698	0.18

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 735	FERRARI NV	EUR	627 160	942 341	1.34
18 481	FINECOBANK BANCA FINECO SPA	EUR	262 076	253 744	0.36
4 927	FLUTTER ENTERTAINMENT PLC	EUR	628 408	892 280	1.27
3 373	GEA GROUP AG	EUR	126 106	143 487	0.20
6 484	GETLINK SE - REG	EUR	92 979	109 969	0.16
8 396	GRIFOLS SA	EUR	85 261	78 251	0.11
927	HANNOVER RUECK SE - REG	EUR	167 915	179 467	0.26
3 414	HEINEKEN HOLDING NV	EUR	260 804	296 847	0.42
7 681	HEINEKEN NV	EUR	695 646	799 208	1.14
5 378	HELLOFRESH SE	EUR	252 304	130 309	0.19
939	HERMES INTERNATIONAL	EUR	914 954	1 846 824	2.63
1 824	IMCD NV	EUR	316 845	248 429	0.35
32 327	INDUSTRIA DE DISENO TEXTIL SA	EUR	853 339	1 007 309	1.43
38 890	INFINEON TECHNOLOGIES AG - REG	EUR	950 633	1 279 675	1.82
10 480	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	105 465	131 996	0.19
669	IPSEN SA	EUR	63 286	73 590	0.10
1 840	JDE PEET'S NV	EUR	53 765	50 784	0.07
8 683	JERONIMO MARTINS SGPS SA	EUR	154 678	198 841	0.28
2 208	KERING SA	EUR	1 149 338	1 279 978	1.82
4 696	KERRY GROUP PLC	EUR	481 731	448 186	0.64
4 808	KINGSPAN GROUP PLC	EUR	282 399	301 462	0.43
3 927	KONE OYJ - B	EUR	204 656	203 026	0.29
3 097	LA FRANCAISE DES JEUX SAEM	EUR	107 844	119 978	0.17
8 035	LEGRAND SA	EUR	625 378	688 600	0.98
3 453	L'OREAL SA	EUR	1 153 756	1 494 286	2.13
3 705	L'OREAL SA - PF	EUR	852 772	1 603 339	2.28
8 203	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	4 123 288	7 144 813	10.17
3 851	MERCK KGAA	EUR	516 223	625 980	0.89
21 542	METSO OUTOTEC OYJ	EUR	215 331	215 420	0.31
6 083	MONCLER SPA	EUR	265 241	408 534	0.58
1 665	MTU AERO ENGINES AG	EUR	334 268	395 771	0.56
2 706	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	703 363	921 393	1.31
1 919	NEMETSCHKE SE	EUR	128 185	135 443	0.19
12 538	NESTE OYJ	EUR	520 195	550 920	0.78
17 402	NEXI SPA	EUR	205 723	130 619	0.19
1 737	ORION OYJ - B	EUR	74 172	74 031	0.11
6 084	PERNOD RICARD SA	EUR	1 117 473	1 273 990	1.81
23 753	PROSUS NV	EUR	1 653 045	1 612 116	2.29
7 962	PRYSMIAN SPA	EUR	235 111	295 151	0.42
3 355	PUMA SE	EUR	234 779	177 681	0.25
7 013	QIAGEN NV	EUR	273 792	284 097	0.40
182	RATIONAL AG	EUR	125 720	119 210	0.17
3 255	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	133 829	135 831	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
687	REMY COINTREAU SA	EUR	95 176	107 756	0.15
6 808	RWE AG	EUR	284 023	289 680	0.41
10 178	SAFRAN SA	EUR	1 148 815	1 434 487	2.04
10 776	SAP SE	EUR	1 145 168	1 323 939	1.88
739	SARTORIUS AG	EUR	220 338	259 832	0.37
793	SARTORIUS STEDIM BIOTECH	EUR	199 851	192 303	0.27
16 090	SCHNEIDER ELECTRIC SE	EUR	2 217 915	2 539 323	3.61
2 597	SCOUT24 SE	EUR	160 181	146 731	0.21
8 446	SIEMENS HEALTHINEERS AG	EUR	378 303	476 523	0.68
605	SODEXO SA	EUR	51 656	58 806	0.08
2 003	SODEXO SA - PF 2026	EUR	157 213	194 692	0.28
306	SOFINA SA	EUR	79 244	63 587	0.09
20 151	STMICROELECTRONICS NV	EUR	555 566	777 123	1.11
4 045	SYMRISE AG	EUR	392 528	442 725	0.63
95 076	TELECOM ITALIA SPA/MILANO	EUR	28 314	25 376	0.04
1 743	TELEPERFORMANCE	EUR	415 231	315 134	0.45
9 096	TENARIS SA	EUR	149 361	118 703	0.17
3 247	THALES SA	EUR	379 639	449 385	0.64
1 873	UCB SA	EUR	171 243	158 119	0.22
2 004	UMICORE SA	EUR	73 713	59 639	0.08
21 497	UNIVERSAL MUSIC GROUP NV	EUR	512 575	425 856	0.61
5 803	VALEO	EUR	112 906	102 510	0.15
2 018	VERBUND AG	EUR	130 057	163 256	0.23
15 999	VINCI SA	EUR	1 455 954	1 795 087	2.55
758	WENDEL SE	EUR	83 932	77 013	0.11
7 652	WOLTERS KLUWER NV	EUR	615 527	919 388	1.31
7 053	WORLDLINE SA	EUR	414 437	277 747	0.40
6 978	ZALANDO SE	EUR	373 883	259 372	0.37
Total Shares			57 134 240	70 036 717	99.64
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			57 134 240	70 036 717	99.64
Total Investments			57 134 240	70 036 717	99.64

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Goods	20.96	France	41.85
Technology Hardware and Equipment	14.73	Netherlands	25.89
Software and Computer Services	8.11	Germany	18.14
Aerospace and Defense	6.88	Spain	4.33
Chemicals	5.76	Ireland	2.34
Beverages	4.69	Italy	2.25
Telecommunications Service Providers	4.23	Belgium	1.83
Electronic and Electrical Equipment	3.61	Finland	1.59
Construction and Materials	3.37	Switzerland	0.56
Industrial Support Services	2.97	Luxembourg	0.35
Pharmaceuticals and Biotechnology	2.84	Portugal	0.28
Medical Equipment and Services	2.63	Austria	0.23
Automobiles and Parts	2.05		
Retailers	1.97		99.64
Media	1.91		
Travel and Leisure	1.77		
Investment Banking and Brokerage Services	1.58		
Non-life Insurance	1.57		
Industrial Engineering	1.34		
Personal Care, Drug and Grocery Stores	1.25		
Industrial Transportation	1.22		
Food Producers	1.19		
Oil, Gas and Coal	0.78		
Electricity	0.59		
Gas, Water and Multi-utilities	0.41		
Banks	0.36		
Consumer Services	0.28		
Tobacco	0.25		
General Industrials	0.17		
Industrial Metals and Mining	0.17		
	99.64		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
43 317	AALBERTS NV	EUR	1 678 022	1 809 783	0.84
26 657	AAREAL BANK AG	EUR	814 873	871 684	0.41
13 762	AB SCIENCE SA	EUR	134 797	88 077	0.04
12 062	ABC ARBITRAGE	EUR	82 521	73 096	0.03
19 399	ABOUT YOU HOLDING SE	EUR	239 659	108 246	0.05
18 315	ACEA SPA	EUR	268 651	243 590	0.12
86 768	ACERINOX SA	EUR	877 032	849 979	0.40
10 206	ACKERMANS & VAN HAAREN NV	EUR	1 518 814	1 628 878	0.76
1 389	ADESSO SE	EUR	173 949	188 348	0.09
7 541	ADVA OPTICAL NETWORKING SE	EUR	159 265	150 820	0.07
17 347	AEDIFICA SA	EUR	1 528 117	1 314 035	0.62
13 821	AEDIFICA SA - RIGHTS	EUR	-	-	0.00
51 937	AGFA-GEVAERT NV	EUR	181 364	132 180	0.06
5 077	AGRANA BETEILIGUNGS AG	EUR	86 976	86 563	0.04
515 950	AIR FRANCE-KLM	EUR	983 224	809 268	0.38
49 322	AIXTRON SE	EUR	997 353	1 264 123	0.60
25 310	AKTIA BANK OYJ	EUR	254 854	231 080	0.11
3 105	AKWEL SA	EUR	60 791	41 918	0.02
61 560	ALD SA	EUR	640 774	671 620	0.32
9 467	ALFEN N.V.	EUR	710 296	693 363	0.33
109 582	ALLFUNDS GROUP PLC	EUR	768 539	656 944	0.31
31 602	ALMIRALL SA	EUR	365 749	294 057	0.14
1 919	ALTAREA SCA	EUR	306 137	227 977	0.11
12 791	ALTEN SA	EUR	1 407 034	1 969 814	0.92
18 936	ALTIA OYJ	EUR	164 374	100 361	0.05
26 805	ALTRI SGPS SA	EUR	135 117	125 715	0.06
2 329	AMADEUS FIRE AG	EUR	263 683	311 154	0.15
1 919	AMCO - ASSET MANAGEMENT CO SPA	EUR	-	-	0.00
12 379	AMG ADVANCED METALLURGICAL GROUP NV	EUR	405 374	418 163	0.20
29 423	ANDRITZ AG	EUR	1 303 004	1 731 543	0.81
100 074	ANIMA HOLDING SPA	EUR	393 041	376 879	0.18
14 763	ANTARES VISION SPA	EUR	148 081	98 322	0.05
16 437	ANTIN INFRASTRUCTURE PARTNERS SA	EUR	443 755	251 486	0.12
20 241	APERAM SA	EUR	673 416	679 086	0.32
56 318	APPLUS SERVICES SA - INMZ M	EUR	478 666	428 298	0.20
31 492	ARCADIS NV	EUR	934 014	1 179 690	0.56
36 973	ARISTON HOLDING NV	EUR	366 412	382 301	0.18
56 899	ARNOLDO MONDADORI EDITORE SPA	EUR	91 648	112 888	0.05
26 270	ASCOPIAVE SPA	EUR	91 961	76 446	0.04
65 212	ASR NEDERLAND NV	EUR	2 575 581	2 598 045	1.22
41 583	ATOS SE	EUR	1 052 935	521 243	0.25
1 609	ATOSS SOFTWARE AG	EUR	286 969	292 194	0.14
41 895	ATRESMEDIA CORP DE MEDIOS DE COMUNICACION SA	EUR	169 547	151 911	0.07
10 979	AT&S AUSTRIA TECHNOLOGIE & SYSTEMTECHNIK AG	EUR	318 704	304 118	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 503	AUBAY	EUR	151 718	156 059	0.07
67 885	AUDAX RENOVABLES SA	EUR	95 107	74 266	0.04
12 513	AURELIUS EQUITY OPPORTUNITIES SE & CO KGAA	EUR	290 125	209 843	0.10
13 697	AURUBIS AG	EUR	1 000 346	1 161 506	0.55
83 792	AUTOGRILL SPA	EUR	545 518	556 379	0.26
40 621	AUTO1 GROUP SE	EUR	380 013	289 709	0.14
46 763	AZIMUT HOLDING SPA	EUR	845 727	946 483	0.45
681 792	A2A SPA	EUR	975 166	1 090 867	0.52
25 981	BANCA GENERALI SPA	EUR	743 712	781 768	0.37
12 913	BANCA IFIS SPA	EUR	191 306	196 536	0.09
97 004	BANCA MEDIOLANUM SPA	EUR	715 211	794 851	0.38
191 896	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	420 983	400 871	0.19
201 810	BANCA POPOLARE DI SONDRIO SPA	EUR	689 053	831 861	0.39
626 503	BANCO BPM SPA	EUR	1 700 948	2 308 663	1.08
3 618 064	BANCO COMERCIAL PORTUGUES SA	EUR	635 645	843 009	0.40
2 449 112	BANCO DE SABADELL SA	EUR	1 511 857	2 313 920	1.08
293 421	BANKINTER SA	EUR	1 393 732	1 573 323	0.73
29 544	BARCO NV	EUR	629 429	782 325	0.37
22 415	BASIC-FIT NV	EUR	688 980	861 184	0.41
4 112	BASLER AG	EUR	119 160	80 266	0.04
36 387	BAWAG GROUP AG	EUR	1 374 488	1 606 850	0.75
6 023	BAYWA AG	EUR	227 032	233 692	0.11
31 787	BE SEMICONDUCTOR INDUSTRIES NV	EUR	1 528 674	2 585 554	1.21
17 775	BEFESA SA	EUR	806 740	724 509	0.34
15 411	BEKAERT SA - DIVISION	EUR	444 429	650 344	0.31
10 259	BELIEVE SA	EUR	143 468	111 002	0.05
17 540	BENETEAU SA	EUR	212 662	255 733	0.12
2 017	BERTRANDT AG	EUR	99 227	101 859	0.05
68 635	BFF BANK SPA	EUR	464 090	598 497	0.28
5 424	BIESSE SPA	EUR	85 842	74 960	0.04
12 828	BILFINGER SE	EUR	395 860	502 858	0.24
3 084	BIO ON SPA	EUR	-	-	0.00
2 342	BOIRON SA	EUR	112 138	93 446	0.04
6 970	BONDUELLE SCA	EUR	140 586	79 737	0.04
35 704	BORUSSIA DORTMUND GMBH & CO KGAA	EUR	161 900	161 561	0.08
462 182	BPER BANCA	EUR	910 747	1 176 253	0.56
46 432	BPOST SA	EUR	351 237	206 994	0.10
7 172	BRUNEL INTERNATIONAL NV	EUR	74 658	87 929	0.04
14 798	BRUNELLO CUCINELLI SPA	EUR	736 573	1 282 987	0.61
7 964	B&S GROUP SARL	EUR	44 932	31 259	0.01
41 920	BUZZI UNICEM SPA	EUR	766 974	944 038	0.45
19 144	CA IMMOBILIEN ANLAGEN AG	EUR	593 432	503 487	0.24
283 558	CAIRN HOMES PLC	EUR	324 736	290 363	0.14
15 395	CANCOM SE	EUR	610 943	501 261	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17 410	CAREL INDUSTRIES SPA	EUR	335 070	414 358	0.20
17 175	CARGOTEC OYJ	EUR	628 203	859 609	0.41
25 019	CARMILA SA	EUR	375 054	383 791	0.18
15 623	CASINO GUICHARD PERRACHON SA	EUR	270 033	120 453	0.06
43 228	CAVERION OYJ	EUR	282 616	371 761	0.18
59 096	CECONOMY AG	EUR	205 866	162 987	0.08
19 630	CEMENTIR HOLDING SPA	EUR	129 153	149 384	0.07
2 628	CEWE STIFTUNG & CO KGAA	EUR	241 179	245 455	0.12
335 385	CGG SA	EUR	425 440	228 062	0.11
6 159	CHARGEURS SA	EUR	104 513	91 646	0.04
28 889	CIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	EUR	589 133	712 403	0.34
21 336	CIE AUTOMOTIVE SA	EUR	498 950	582 900	0.28
8 782	CIE DES ALPES	EUR	136 390	126 285	0.06
25 335	CIE PLASTIC OMNIUM SA	EUR	571 552	406 120	0.19
39 323	CITYCON OYJ	EUR	275 243	269 363	0.13
7 127	CM.COM NV	EUR	121 967	71 626	0.03
45 756	COFACE SA	EUR	466 687	634 178	0.30
289 144	COFIDE SPA	EUR	131 501	110 742	0.05
13 117	COFINIMMO SA	EUR	1 387 316	1 136 588	0.54
11 694	COMPUGROUP MEDICAL SE & CO KGAA	EUR	580 261	582 127	0.27
8 877	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES SA	EUR	286 710	249 888	0.12
26 376	CORBION NV	EUR	848 720	751 716	0.35
16 072	CORTICEIRA AMORIM SGPS SA	EUR	162 550	164 577	0.08
37 140	CREDITO EMILIANO SPA	EUR	219 087	258 494	0.12
13 281	CROPENERGIES AG	EUR	144 458	139 185	0.07
25 070	CTS EVENTIM AG & CO KGAA	EUR	1 313 684	1 494 172	0.71
38 130	CTT-CORREIOS DE PORTUGAL SA	EUR	127 233	142 797	0.07
24 846	CUREVAC NV	EUR	353 912	165 474	0.08
87 304	DALATA HOTEL GROUP PLC	EUR	378 106	397 670	0.19
223 243	D'AMICO INTERNATIONAL SHIPPING SA	EUR	96 887	90 079	0.04
4 718	DANIELI & C OFFICINE MECCANICHE SPA	EUR	93 000	111 345	0.05
16 715	DANIELI & C OFFICINE MECCANICHE SPA - RSP	EUR	231 434	310 230	0.15
1 494	DATAGROUP SE	EUR	95 506	99 650	0.05
10 659	DATALOGIC SPA	EUR	119 181	80 102	0.04
32 838	DE' LONGHI SPA	EUR	771 977	691 568	0.33
3 305	DEME GROUP NV	EUR	331 720	395 939	0.19
44 799	DERICHEBOURG SA	EUR	240 157	250 650	0.12
8 202	DERMAPHARM HOLDING SE	EUR	370 260	372 863	0.18
6 347	DEUTSCHE BETEILIGUNGS AG	EUR	193 349	181 842	0.09
6 659	DEUTSCHE EUROSHOP AG	EUR	150 035	136 177	0.06
58 808	DEUTSCHE PFANDBRIEFBANK AG	EUR	588 111	491 047	0.23
46 383	DEUTZ AG	EUR	232 410	278 994	0.13
14 975	DIC ASSET AG	EUR	149 937	103 178	0.05
1 980	DIGITAL BROS SPA	EUR	55 530	40 828	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 519	DIGITAL VALUE SPA	EUR	139 548	100 558	0.05
7 751 465	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	EUR	198 166	122 473	0.06
2 993	DO & CO AG	EUR	235 159	317 857	0.15
26 115	DOVALUE SPA	EUR	228 048	166 091	0.08
1 167	DRAEGERWERK AG & CO KGAA	EUR	62 583	48 781	0.02
3 415	DRAEGERWERK AG & CO KGAA - PFD	EUR	177 743	174 165	0.08
23 067	DUERR AG	EUR	732 659	724 304	0.34
30 136	EBRO FOODS SA	EUR	512 314	507 490	0.24
7 881	EBUSCO HOLDING BV	EUR	171 241	70 377	0.03
6 584	ECKERT & ZIEGLER STRAHLEN	EUR	310 038	308 131	0.15
47 231	ECONOCOM GROUP SA/NV	EUR	133 254	147 125	0.07
25 241	EDREAMS ODIGEO SA	EUR	109 438	129 991	0.06
644	EINHELL GERMANY AG - VORZUG	EUR	104 583	101 108	0.05
18 753	EL.EN. SPA	EUR	193 104	219 410	0.10
62 072	ELIOR GROUP SA	EUR	405 006	195 527	0.09
85 139	ELIS SA	EUR	1 250 259	1 532 502	0.72
3 467	ELMOS SEMICONDUCTOR SE	EUR	119 852	237 143	0.11
12 410	ELRINGLINGER AG	EUR	102 322	126 210	0.06
117 896	ENAV SPA	EUR	500 074	501 530	0.24
63 771	ENCE ENERGIA Y CELULOSA SA	EUR	264 530	226 642	0.11
2 591	ENERGIEKONTOR AG	EUR	208 808	187 848	0.09
53 843	ENVAVIS AG	EUR	839 425	843 989	0.40
2 112	EQUASENS	EUR	189 722	151 430	0.07
4 380	ERAMET SA	EUR	350 038	385 878	0.18
26 170	ERG SPA	EUR	660 481	717 058	0.34
2 187	ESKER SA	EUR	560 275	301 806	0.14
13 166	ESPRINET SPA	EUR	141 104	105 657	0.05
23 301	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	649 603	586 020	0.28
20 502	ETABLISSEMENTS MAUREL ET PROM	EUR	96 577	71 101	0.03
24 483	EUROAPI SA	EUR	354 392	266 742	0.13
19 073	EUROCOMMERCIAL PROPERTIES NV	EUR	454 734	414 647	0.20
76 612	EURONAV NV	EUR	900 104	1 187 486	0.56
75 258	EUTELSAT COMMUNICATIONS SA	EUR	631 758	453 429	0.21
15 854	EVN AG	EUR	294 017	346 410	0.16
61 614	EVOTEC SE	EUR	1 333 106	1 024 333	0.48
13 089	EXMAR NV	EUR	113 911	155 497	0.07
134 842	FAES FARMA SA	EUR	478 930	431 494	0.20
146 320	FAES FARMA SA - RIGHTS - 26/04/2023	EUR	-	17 851	0.01
30 322	FAGRON	EUR	467 947	511 229	0.24
1 440	FASTNED BV	EUR	61 324	46 584	0.02
68 626	FAURECIA SE	EUR	1 375 889	1 286 738	0.61
10 968	FIELMANN AG	EUR	536 751	515 057	0.24
13 769	FILA SPA	EUR	121 964	103 268	0.05
196 057	FINCANTIERI SPA	EUR	147 492	108 420	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
278 330	FINNAIR OYJ	EUR	154 229	147 793	0.07
26 425	FLATEX DERIGO AG	EUR	311 950	257 644	0.12
14 479	FLOW TRADERS LTD	EUR	365 333	325 488	0.15
42 573	FLUIDRA SA	EUR	756 269	661 159	0.31
7 577	FNAC DARTY SA	EUR	356 393	258 830	0.12
16 456	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	767 290	800 914	0.38
49 163	FREENET AG	EUR	1 059 485	1 270 372	0.60
65 402	FRENI BREMBO SPA	EUR	692 236	870 501	0.41
46 008	F-SECURE OYJ	EUR	122 911	134 343	0.06
30 250	FUCHS PETROLUB SE	EUR	933 692	1 082 950	0.51
46 934	FUGRO NV	EUR	565 824	602 163	0.28
19 449	GALAPAGOS NV	EUR	992 603	682 465	0.32
11 297	GAZTRANSPORT ET TECHNIGAZ SA	EUR	1 082 312	1 095 244	0.52
15 033	GERRESHEIMER AG	EUR	1 090 709	1 483 757	0.70
75 147	GESTAMP AUTOMOCION SA	EUR	315 657	294 877	0.14
6 848	GFT TECHNOLOGIES SE	EUR	259 421	244 748	0.12
82 958	GLANBIA PLC	EUR	1 025 658	1 140 673	0.54
270 242	GLENVEAGH PROPERTIES PLC	EUR	254 716	255 649	0.12
37 282	GLOBAL DOMINION ACCESS SA	EUR	145 597	141 299	0.07
22 982	GLOBAL FASHION GROUP SA	EUR	117 135	18 926	0.01
42 177	GRAND CITY PROPERTIES SA	EUR	724 071	318 858	0.15
23 818	GREENVOLT-ENERGIAS RENOVAVEIS SA	EUR	178 383	146 838	0.07
4 818	GREENERGY RENOVABLES SA	EUR	156 534	128 062	0.06
11 899	GRENKE AG	EUR	579 184	386 123	0.18
11 338	GRUPPO MUTUIONLINE SPA	EUR	277 861	320 865	0.15
32 252	GVS SPA	EUR	369 220	199 156	0.09
32 553	HAMBORNER REIT AG	EUR	272 844	232 754	0.11
12 215	HAMBURGER HAFEN UND LOGISTIK AG	EUR	197 039	152 932	0.07
108 626	HEIDELBERGER DRUCKMASCHINEN AG	EUR	218 778	203 565	0.10
15 995	HENSOLDT AG	EUR	303 154	543 830	0.26
356 573	HERA SPA	EUR	1 046 005	1 006 962	0.48
11 838	HOCHTIEF AG	EUR	720 382	896 729	0.42
3 833	HORNBAACH HOLDING AG & CO KGAA	EUR	284 944	295 141	0.14
24 513	HUGO BOSS AG	EUR	1 146 648	1 672 277	0.78
42 212	HUHTAMAKI OYJ	EUR	1 475 356	1 377 800	0.65
1 834	HYPOPORT SE	EUR	448 267	266 113	0.13
14 931	ICADE	EUR	789 177	634 866	0.30
1 040	ID LOGISTICS GROUP	EUR	234 645	277 160	0.13
25 484	ILLIMITY BANK SPA	EUR	223 554	162 970	0.08
14 788	IMERYS SA	EUR	532 596	550 705	0.26
2 402	IMMOBEL SA	EUR	156 338	108 570	0.05
14 186	IMMOFINANZ AG	EUR	240 604	210 237	0.10
8 587	INCAP OYJ	EUR	150 616	96 174	0.05
62 891	INDRA SISTEMAS SA	EUR	600 021	754 692	0.36

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 524	INDUS HOLDING AG	EUR	256 730	228 869	0.11
15 241	INDUSTRIE DE NORA SPA	EUR	250 365	269 766	0.13
129 176	INMOBILIARIA COLONIAL SOCIMI SA	EUR	960 359	748 575	0.35
95 661	INPOST SA	EUR	652 109	928 868	0.44
22 552	INSTONE REAL ESTATE GROUP SE	EUR	388 418	163 502	0.08
8 214	INTERPARFUMS SA	EUR	337 846	591 408	0.28
30 803	INTERPUMP GROUP SPA	EUR	1 161 264	1 554 935	0.72
9 617	INTERVEST OFFICES & WAREHOUSES NV	EUR	209 756	180 223	0.09
8 318	ION BEAM APPLICATIONS	EUR	131 674	138 245	0.07
17 407	IPSOS	EUR	704 644	855 728	0.40
300 337	IREN SPA	EUR	595 685	588 360	0.28
205 948	IRISH RESIDENTIAL PROPERTIES REIT PLC	EUR	282 545	212 538	0.10
211 594	ITALGAS SPA	EUR	1 133 719	1 254 752	0.59
90 472	IVECO GROUP NV	EUR	713 944	737 347	0.35
27 800	JCDECAUX SE	EUR	516 395	558 224	0.26
22 421	JENOPTIK AG	EUR	608 596	647 518	0.31
5 852	JOST WERKE AG	EUR	243 168	293 185	0.14
20 892	JUNGHEINRICH AG	EUR	593 369	732 056	0.35
397 642	JUVENTUS FOOTBALL CLUB SPA	EUR	193 852	115 078	0.05
5 644	KAUFMAN & BROAD SA	EUR	182 384	166 498	0.08
14 858	KBC ANCORA	EUR	595 555	648 700	0.31
46 059	KEMIRA OYJ	EUR	591 754	731 878	0.35
7 597	KEMPOWER OYJ	EUR	145 270	250 701	0.12
5 482	KINEPOLIS GROUP NV	EUR	239 288	251 624	0.12
31 407	KION GROUP AG	EUR	899 100	1 175 250	0.55
30 449	KLOECKNER & CO SE	EUR	273 840	306 012	0.14
57 277	KOJAMO OYJ	EUR	950 790	645 512	0.30
25 227	KONECRANES OYJ	EUR	718 346	894 802	0.42
114 673	KONINKLIJKE BAM GROEP NV	EUR	290 643	227 511	0.11
29 487	KONINKLIJKE VOPAK NV	EUR	878 579	1 020 250	0.48
35 101	KORIAN SA	EUR	736 186	275 718	0.13
6 188	KRONES AG	EUR	560 882	735 134	0.35
83 306	K+S AG	EUR	1 484 883	1 507 006	0.71
4 665	KWS SAAT SE & CO KGAA	EUR	305 479	274 302	0.13
8 229	LABORATORIOS FARMACEUTICOS ROVI SA	EUR	419 542	330 641	0.16
35 703	LANXESS	EUR	1 487 085	1 316 013	0.62
19 740	LAR ESPANA REAL ESTATE SOCIMI SA	EUR	116 354	101 266	0.05
5 895	LENZING AG	EUR	475 296	349 574	0.17
176 146	LEONARDO SPA	EUR	1 329 363	1 903 257	0.89
307 463	LINEA DIRECTA ASEGURADORA SA CIA DE SEGUROS Y REASEGUROS	EUR	346 313	257 654	0.12
7 757	LISI	EUR	184 589	199 355	0.09
3 871	LU-VE SPA	EUR	117 291	117 678	0.06
63 816	MAIRE TECNIMONT SPA	EUR	198 386	248 117	0.12
13 055	MAISONS DU MONDE SA	EUR	219 752	124 675	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 348	MANITOU BF SA	EUR	80 225	74 995	0.04
410 843	MAPFRE SA	EUR	702 654	746 502	0.35
13 348	MARIMEKKO OYJ	EUR	168 563	125 138	0.06
13 590	MARR SPA	EUR	219 824	192 978	0.09
1 110	MBB SE	EUR	114 540	91 797	0.04
7 382	MCPHY ENERGY SA	EUR	180 709	90 799	0.04
33 445	MEDIASET ESPANA COMUNICACION SA	EUR	163 499	100 937	0.05
5 142	MEDIOS AG	EUR	136 651	93 584	0.04
8 792	MELEXIS NV	EUR	710 895	759 189	0.36
52 760	MELIA HOTELS INTERNATIONAL SA	EUR	372 022	309 437	0.15
33 102	MERCIALYS SA	EUR	319 680	301 890	0.14
143 126	MERLIN PROPERTIES SOCIMI SA	EUR	1 373 855	1 146 439	0.54
7 773	MERSEN SA	EUR	252 928	284 492	0.13
7 773	MERSEN SA - RIGHTS - 02/05/2023	EUR	-	11 258	0.01
54 859	METRO AG	EUR	463 946	422 689	0.20
11 731	METROPOLE TELEVISION SA	EUR	177 738	171 742	0.08
73 935	METSA BOARD OYJ	EUR	583 173	483 165	0.23
298 938	MFE-MEDIAFOREUROPE NV (ISIN NL0015000MZ1)	EUR	106 106	128 185	0.06
149 190	MFE-MEDIAFOREUROPE NV (ISIN NL0015000N09)	EUR	196 942	99 659	0.05
7 825	MIQUEL Y COSTAS & MIQUEL SA	EUR	94 980	95 309	0.04
5 481	MONTEA	EUR	429 064	435 191	0.21
14 139	MORPHOSYS AG	EUR	748 236	269 489	0.13
13 205	MUSTI GROUP OYJ	EUR	233 078	248 122	0.12
3 598	NAGARRO SE	EUR	339 255	350 085	0.17
92 862	NAVIGATOR CO SA	EUR	324 123	309 230	0.15
12 984	NEINOR HOMES SA	EUR	159 283	119 063	0.06
30 076	NEOEN SA	EUR	1 066 674	818 067	0.39
10 474	NEXANS SA	EUR	700 782	815 401	0.38
16 208	NEXITY SA	EUR	567 523	385 426	0.18
57 800	NOKIAN RENKAAT OYJ	EUR	926 893	510 258	0.24
61 361	NORDEX SE	EUR	729 414	667 608	0.32
12 901	NORMA GROUP SE - N	EUR	367 690	277 630	0.13
89 089	NOS SGPS SA	EUR	360 179	355 287	0.17
8 223	NSI NV	EUR	259 027	171 450	0.08
14 092	OESTERREICHISCHE POST AG	EUR	474 421	493 220	0.23
2 798	OHB TECHNOLOGY AG	EUR	95 161	90 236	0.04
30 123	ONTEX GROUP NV	EUR	353 610	234 206	0.11
23 987	OPDENERGY HOLDINGS SA	EUR	95 588	90 551	0.04
53 743	ORIGIN ENTERPRISES PLC	EUR	229 808	212 554	0.10
48 112	ORIOLA OYJ	EUR	97 441	69 955	0.03
23 934	ORPEA SA	EUR	421 987	64 047	0.03
154 850	OUTOKUMPU OYJ	EUR	725 005	765 424	0.36
91 012	OVS SPA	EUR	219 719	247 553	0.12
6 909	PALFINGER AG	EUR	188 310	206 234	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
19 391	PATRIZIA AG	EUR	282 161	188 868	0.09
2 069	PEUGEOT INVEST	EUR	198 656	230 073	0.11
1 626	PFEIFFER VACUUM TECHNOLOGY AG	EUR	253 338	245 526	0.12
6 391	PHARMA MAR SA	EUR	371 514	240 813	0.11
1 809	PHARMANUTRA SPA	EUR	124 924	91 174	0.04
284 081	PHARMING GROUP NV	EUR	317 882	290 331	0.14
68 223	PIAGGIO & C SPA	EUR	173 100	254 335	0.12
50 272	PIERRE ET VACANCES SA	EUR	90 289	83 250	0.04
152 336	PIRELLI & C SPA	EUR	672 612	722 987	0.34
14 727	PNE AG	EUR	180 536	218 254	0.10
9 210	PORR AG	EUR	130 654	127 651	0.06
160 674	POSTNL NV	EUR	386 307	261 738	0.12
162 645	PROSEGUR CASH SA	EUR	164 232	101 978	0.05
75 825	PROSEGUR CIA DE SEGURIDAD SA	EUR	212 372	132 087	0.06
76 059	PROSIEBENSAT.1 MEDIA SE	EUR	834 884	617 599	0.29
63 754	PROXIMUS SADP	EUR	632 608	492 818	0.23
20 167	PUUILO OYJ	EUR	127 107	141 472	0.07
10 069	PVA TEPLAAG	EUR	355 569	195 339	0.09
7 417	QT GROUP OYJ	EUR	595 255	578 081	0.27
13 851	QUADIENT SA	EUR	246 143	249 318	0.12
40 908	RAI WAY SPA	EUR	205 474	237 675	0.11
62 925	RAIFFEISEN BANK INTERNATIONAL AG	EUR	838 994	875 287	0.41
17 052	RECTICEL SA	EUR	226 236	220 312	0.10
174 987	REN - REDES ENERGETICAS NACIONAIS SGPS SA	EUR	443 904	461 091	0.22
9 770	REPLY SPA	EUR	978 892	1 030 735	0.49
4 635	RETAIL ESTATES	EUR	307 040	311 472	0.15
10 654	REVENIO GROUP OYJ	EUR	480 561	363 301	0.17
106 859	REXEL SA	EUR	1 602 931	2 244 039	1.05
16 029	ROVIO ENTERTAINMENT OYJ	EUR	112 907	149 310	0.07
40 329	RUBIS SCA	EUR	1 308 222	1 080 011	0.51
174 444	SACYR SA	EUR	390 490	523 681	0.25
98 856	SAFILO GROUP SPA	EUR	143 160	129 007	0.06
477 707	SAIPEM SPA	EUR	894 956	662 102	0.31
10 864	SALCEF SPA	EUR	169 842	230 317	0.11
22 040	SALVATORE FERRAGAMO SPA	EUR	377 695	351 097	0.17
13 078	SALZGITTER AG	EUR	396 539	468 716	0.22
5 016	SANLORENZO SPA/AMEGLIA	EUR	117 986	203 900	0.10
31 910	SANOMA OYJ	EUR	341 501	251 451	0.12
252 671	SARAS SPA	EUR	327 914	296 509	0.14
60 407	SBM OFFSHORE NV	EUR	864 427	773 814	0.37
54 188	SCHAEFFLER AG	EUR	340 967	356 015	0.17
4 534	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT AG	EUR	283 739	258 438	0.12
66 357	SCOR SE	EUR	1 594 765	1 554 081	0.73
1 178	SECHE ENVIRONNEMENT SA	EUR	106 583	122 276	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
16 706	SECO SPA	EUR	109 073	77 683	0.04
723	SECUNET SECURITY NETWORKS AG	EUR	223 455	144 600	0.07
5 548	SEMAPA-SOCIEDADE DE INVESTIMENTO E GESTAO	EUR	77 806	76 119	0.04
3 680	SEMPERIT AG HOLDING	EUR	69 814	87 768	0.04
163 086	SES SA	EUR	1 112 856	915 728	0.43
3 366	SESA SPA	EUR	298 416	373 289	0.18
2 239	SES-IMAGOTAG SA	EUR	194 725	324 655	0.15
26 021	SGL CARBON SE	EUR	187 226	217 015	0.10
6 337	SHOP APOTHEKE EUROPE NV	EUR	497 715	573 372	0.27
11 638	SHURGARD SELF STORAGE LTD	EUR	575 794	546 113	0.26
55 861	SIGNIFY NV	EUR	1 719 967	1 687 560	0.79
6 529	SILTRONIC AG	EUR	609 121	425 364	0.20
6 071	SIXT SE	EUR	606 142	681 773	0.32
7 215	SIXT SE - PFD	EUR	445 108	520 202	0.25
8 729	SLIGRO FOOD GROUP NV	EUR	157 787	138 093	0.07
4 531	SMA SOLAR TECHNOLOGY AG	EUR	203 745	443 132	0.21
16 301	SMCP SA	EUR	118 727	130 734	0.06
10 695	SOCIETE BIC SA	EUR	635 184	598 385	0.28
22 621	SOFTWARE AG	EUR	677 155	698 989	0.33
11 597	SOITEC	EUR	1 533 400	1 550 519	0.73
15 791	SOL SPA	EUR	313 201	413 724	0.20
32 631	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	463 947	466 950	0.22
18 468	SOLTEC POWER HOLDINGS SA	EUR	96 523	95 757	0.05
401 275	SONAE SGPS SA	EUR	360 882	414 918	0.20
6 707	SOPRA GROUPE	EUR	962 113	1 314 572	0.62
56 727	SPIE SA	EUR	1 142 496	1 604 240	0.75
18 699	S&T AG	EUR	372 007	327 793	0.15
10 751	STABILUS SE	EUR	638 662	636 459	0.30
2 154	STEICO SE	EUR	178 547	97 253	0.05
1 195	STO SE & CO KGAA	EUR	169 010	211 276	0.10
3 373	STRATEC BIOMEDICAL AG	EUR	296 471	210 138	0.10
15 113	STROEER MEDIA SE	EUR	763 085	751 418	0.35
31 104	SUEDZUCKER AG	EUR	414 906	569 825	0.27
18 428	SUSE SA	EUR	342 667	315 119	0.15
29 016	SYNLAB AG	EUR	488 417	277 973	0.13
76 381	TAG IMMOBILIEN AG	EUR	1 042 903	591 953	0.28
15 048	TAKKT AG	EUR	199 638	218 497	0.10
15 836	TALENOM OYJ	EUR	176 694	122 254	0.06
23 009	TALGO SA	EUR	91 668	72 478	0.03
48 150	TAMBURI INVESTMENT PARTNERS SPA	EUR	347 460	416 498	0.20
60 885	TEAMVIEWER AG	EUR	723 554	1 015 257	0.48
57 635	TECHNIP ENERGIES NV	EUR	765 813	1 160 193	0.55
61 339	TECHNOGYM SPA	EUR	498 190	506 967	0.24
54 406	TECHNOPROBE SPA	EUR	381 955	350 919	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
15 561	TECNICAS REUNIDAS SA - C09051	EUR	231 539	131 024	0.06
20 140	TELENET GROUP HOLDING NV	EUR	500 936	423 746	0.20
18 323	TELEVISION FRANCAISE 1	EUR	136 481	133 941	0.06
11 301	TESSENDERLO GROUP SA	EUR	368 025	339 595	0.16
203 216	THYSSENKRUPP AG	EUR	1 306 327	1 321 717	0.62
37 935	TIETOEVRY OYJ	EUR	993 649	1 098 598	0.52
8 914	TINEXTA SPA	EUR	179 537	164 731	0.08
17 874	TKH GROUP NV	EUR	759 839	783 239	0.37
4 765	TOD'S SPA	EUR	187 905	182 500	0.09
21 782	TOKMANNI GROUP CORP	EUR	267 850	270 315	0.13
31 357	TOMTOM	EUR	245 970	243 174	0.11
23 889	TONIES SE	EUR	124 906	130 434	0.06
3 787	TRIGANO SA	EUR	439 708	446 866	0.21
40 974	UBISOFT ENTERTAINMENT SA	EUR	855 537	1 085 401	0.51
635 528	UNICAJA BANCO SA	EUR	602 656	584 368	0.28
101 004	UNIPHAR PLC	EUR	288 801	306 042	0.14
171 752	UNIPOL GRUPPO SPA	EUR	751 896	875 248	0.41
51 221	UNIQA INSURANCE GROUP AG	EUR	383 095	416 427	0.20
24 532	UPONOR OYJ	EUR	369 427	593 184	0.28
59 784	VALLOUREC SA	EUR	597 946	617 868	0.29
71 507	VALMET OYJ	EUR	1 756 440	2 189 543	1.02
52 104	VALNEVA SE	EUR	428 901	228 945	0.11
12 766	VAN LANSCHOT KEMPEN NV	EUR	283 941	351 703	0.17
7 605	VARTA AG	EUR	422 563	178 337	0.08
3 531	VASTNED RETAIL NV	EUR	90 796	72 915	0.03
32 192	VERALLIA SA	EUR	935 739	1 185 309	0.56
9 617	VERBIO VEREINIGTE BIOENERGIE AG	EUR	410 990	324 478	0.15
5 502	VGP NV	EUR	718 251	522 690	0.25
2 949	VIB VERMOEGEN AG	EUR	56 562	54 674	0.03
8 456	VICAT SA	EUR	305 624	223 661	0.11
8 693	VIDRALA SA	EUR	671 694	827 574	0.39
16 713	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE	EUR	384 984	445 401	0.21
2 831	VILMORIN & CIE SA	EUR	135 396	121 875	0.06
1 841	VIRBAC SA	EUR	446 149	569 790	0.27
17 203	VISCOFAN SA	EUR	990 362	1 070 027	0.51
8 710	VITESCO TECHNOLOGIES GROUP AG	EUR	480 053	540 020	0.25
18 523	VOLTALIA SA	EUR	345 077	255 247	0.12
3 509	VOSSLOH AG	EUR	142 020	145 799	0.07
12 030	WACKER NEUSON SE	EUR	222 440	265 863	0.13
2 586	WAGA ENERGY SA	EUR	87 234	61 547	0.03
3 877	WAVESTONE	EUR	183 286	180 862	0.09
174 236	WEBUILD SPA	EUR	311 435	339 760	0.16
12 632	WERELDHAVE NV	EUR	226 505	175 711	0.08
48 631	WIENERBERGER AG	EUR	1 161 271	1 327 626	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 878	WIIT SPA	EUR	126 187	96 487	0.05
8 940	WUESTENROT & WUERTTEMBERGISCHE AG	EUR	154 895	147 510	0.07
27 708	X-FAB SILICON FOUNDRIES SE	EUR	184 411	213 767	0.10
11 521	XIOR STUDENT HOUSING NV	EUR	443 311	331 805	0.16
9 878	XIOR STUDENT HOUSING NV - RIGHTS	EUR	-	-	0.00
60 354	YIT OYJ	EUR	245 874	141 711	0.07
13 047	ZIGNAGO VETRO SPA	EUR	160 617	219 711	0.10
20 806	1&1 AG	EUR	431 471	220 127	0.10
Total Shares			207 033 163	210 518 534	99.39
Warrants					
11 324	WEBUILD SPA / WEBUILD SPA - 02/08/2030	EUR	-	-	0.00
Total Warrants			-	-	0.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			207 033 163	210 518 534	99.39
Total Investments			207 033 163	210 518 534	99.39

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	7.46	Germany	22.49
Software and Computer Services	5.97	France	17.49
Industrial Transportation	5.66	Italy	16.15
Technology Hardware and Equipment	5.43	Netherlands	10.29
Construction and Materials	5.05	Spain	8.88
Investment Banking and Brokerage Services	4.88	Belgium	7.14
Industrial Engineering	4.31	Finland	6.71
Real Estate Investment Trusts	4.16	Austria	4.73
General Industrials	4.08	Luxembourg	2.02
Non-life Insurance	3.43	Portugal	1.44
Electronic and Electrical Equipment	3.39	Ireland	1.33
Chemicals	2.96	United Kingdom	0.31
Industrial Metals and Mining	2.89	Guernsey	0.26
Pharmaceuticals and Biotechnology	2.84	Bermuda	0.15
Automobiles and Parts	2.57		99.39
Oil, Gas and Coal	2.49		
Electricity	2.39		
Food Producers	2.38		
Media	2.24		
Personal Goods	2.05		
Travel and Leisure	2.01		
Telecommunications Service Providers	1.95		
Industrial Support Services	1.93		
Personal Care, Drug and Grocery Stores	1.93		
Real Estate Investment and Services	1.91		
Retailers	1.81		
Medical Equipment and Services	1.48		
Leisure Goods	1.42		
Gas, Water and Multi-utilities	1.38		
Alternative Energy	1.35		
Consumer Services	1.35		
Aerospace and Defense	1.25		
Telecommunications Equipment	1.08		
Household Goods and Home Construction	0.71		
Industrial Materials	0.51		
Health Care Providers	0.30		
Finance and Credit Services	0.28		
Waste and Disposal Services	0.06		
Tobacco	0.05		
	99.39		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
36 989	ABN AMRO BANK NV	EUR	447 933	536 895	0.22
6 077	ACCOR SA	EUR	184 784	195 193	0.08
20 407	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	476 790	636 698	0.27
169 486	AEGON NV	EUR	724 544	698 791	0.29
2 505	AENA SME SA	EUR	316 727	383 015	0.16
16 032	AERCAP HOLDINGS NV	USD	810 843	818 445	0.34
15 172	AGEAS SA/NV	EUR	665 417	612 797	0.26
102 042	AIB GROUP PLC	EUR	325 681	397 760	0.17
38 485	ALLIANZ SE - REG	EUR	7 938 313	8 753 413	3.65
30 160	ALSTOM SA	EUR	869 881	685 838	0.29
6 211	AMUNDI SA	EUR	399 122	368 623	0.15
41 442	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 248 980	2 449 222	1.02
50 258	ARCELORMITTAL SA	EUR	1 294 998	1 292 133	0.54
1 823	ARGENX SE	EUR	521 362	635 680	0.27
5 729	ARKEMA SA	EUR	578 026	513 433	0.21
101 465	AROUNDTOWN SA	EUR	484 637	124 853	0.05
105 994	ASSICURAZIONI GENERALI SPA	EUR	1 759 692	2 001 167	0.84
179 489	AXA SA	EUR	4 302 720	5 307 490	2.22
575 410	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 866 877	3 826 477	1.60
1 602 568	BANCO SANTANDER SA	EUR	4 640 232	5 106 583	2.14
104 668	BANK OF IRELAND GROUP PLC	EUR	844 437	980 739	0.41
87 644	BASF SE - REG	EUR	5 084 813	4 106 121	1.72
94 017	BAYER AG	EUR	5 235 386	5 618 456	2.34
31 594	BAYERISCHE MOTOREN WERKE AG	EUR	2 582 297	3 204 895	1.34
5 669	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	394 593	545 641	0.23
106 005	BNP PARIBAS SA	EUR	5 586 497	6 210 833	2.59
84 460	BOLLORE SE	EUR	360 640	516 895	0.22
21 217	BOUYGUES SA	EUR	683 929	704 404	0.29
426 661	CAIXABANK SA	EUR	1 260 879	1 430 168	0.60
28 327	CARREFOUR SA	EUR	462 891	534 247	0.22
46 754	CIE DE SAINT-GOBAIN	EUR	2 258 278	2 450 845	1.03
64 736	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 920 672	1 866 339	0.78
19 658	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	1 013 471	1 148 230	0.48
101 746	COMMERZBANK AG	EUR	716 834	1 024 073	0.43
10 583	CONTINENTAL AG	EUR	883 502	671 174	0.28
18 231	COVESTRO AG	EUR	855 811	725 411	0.30
4 813	COVIVIO SA/FRANCE	EUR	338 533	247 870	0.10
116 132	CREDIT AGRICOLE SA	EUR	1 271 985	1 287 207	0.54
71 285	CRH PLC	EUR	2 738 772	3 120 857	1.31
43 191	DAIMLER TRUCK HOLDING AG	EUR	1 159 642	1 293 139	0.54
61 266	DANONE SA	EUR	3 317 545	3 675 347	1.54
890	DASSAULT AVIATION SA	EUR	135 713	157 797	0.07
199 981	DEUTSCHE BANK AG - REG	EUR	2 255 465	1 988 411	0.83
57 142	DEUTSCHE LUFTHANSA AG - REG	EUR	452 441	555 992	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
94 588	DEUTSCHE POST AG - REG	EUR	3 840 700	4 116 470	1.72
6 213	DSM-FIRMENICH AG	EUR	758 648	737 856	0.31
284 591	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 303 692	1 422 955	0.60
12 841	EDP RENOVAVEIS SA	EUR	263 817	258 875	0.11
3 974	EIFFAGE SA	EUR	367 920	428 795	0.18
8 480	ELISA OYJ	EUR	433 860	477 594	0.20
23 750	ENAGAS SA	EUR	461 165	431 181	0.18
30 309	ENDESA SA	EUR	637 385	617 394	0.26
776 106	ENEL SPA	EUR	5 264 416	4 811 081	2.01
174 286	ENGIE SA (ISIN FR0010208488)	EUR	2 212 141	2 529 936	1.06
238 561	ENI SPA	EUR	2 839 551	3 279 260	1.37
214 236	E.ON SE	EUR	2 060 118	2 571 903	1.08
33 459	ERSTE GROUP BANK AG	EUR	1 025 742	1 101 136	0.46
13 875	ESSILORLUXOTTICA SA	EUR	2 242 240	2 489 175	1.04
4 425	EURAZEO SE	EUR	311 971	286 076	0.12
6 431	EUROFINS SCIENTIFIC SE	EUR	425 432	406 825	0.17
8 176	EURONEXT NV	EUR	596 156	589 490	0.25
20 010	EVONIK INDUSTRIES AG	EUR	490 283	395 398	0.17
10 292	EXOR NV	EUR	715 575	766 548	0.32
46 499	FERROVIAL SA	EUR	1 172 522	1 321 967	0.55
43 751	FORTUM OYJ	EUR	806 757	591 951	0.25
19 511	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 103 842	859 264	0.36
40 362	FRESENIUS SE & CO KGAA	EUR	1 429 503	1 058 292	0.44
48 463	GALP ENERGIA SGPS SA	EUR	525 363	532 608	0.22
5 384	GEA GROUP AG	EUR	212 047	229 035	0.10
4 387	GECINA SA	EUR	517 390	442 648	0.19
22 343	GETLINK SE - REG	EUR	352 944	378 937	0.16
9 593	GROUPE BRUXELLES LAMBERT NV	EUR	760 506	779 911	0.33
2 877	HANNOVER RUECK SE - REG	EUR	456 726	556 987	0.23
13 811	HEIDELBERGCEMENT AG	EUR	819 241	946 882	0.40
9 809	HENKEL AG & CO KGAA	EUR	695 118	657 203	0.27
17 001	HENKEL AG & CO KGAA - PFD	EUR	1 306 445	1 245 833	0.52
586 346	IBERDROLA SA	EUR	5 867 623	6 907 156	2.88
358 273	ING GROEP NV	EUR	3 783 168	4 012 658	1.68
1 540 170	INTESA SANPAOLO SPA	EUR	3 304 869	3 672 535	1.54
1 341	IPSEN SA	EUR	140 209	147 510	0.06
4 150	JDE PEET'S NV	EUR	122 591	114 540	0.05
18 644	JUST EAT TAKEAWAY.COM NV	EUR	716 229	296 067	0.12
24 273	KBC GROUP NV	EUR	1 530 428	1 572 405	0.66
26 110	KESKO OYJ - B	EUR	538 340	493 610	0.21
20 530	KLEPIERRE SA	EUR	438 712	471 369	0.20
6 935	KNORR-BREMSE AG	EUR	401 466	439 956	0.18
21 110	KONE OYJ - B	EUR	1 161 549	1 091 387	0.46
99 482	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 587 954	3 105 828	1.30

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
321 621	KONINKLIJKE KPN NV	EUR	916 722	1 064 244	0.45
85 015	KONINKLIJKE PHILIPS NV	EUR	1 666 775	1 622 596	0.68
7 085	LEG IMMOBILIEN SE	EUR	695 121	399 452	0.17
56 656	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	510 495	551 263	0.23
76 565	MERCEDES-BENZ GROUP AG	EUR	4 835 823	5 403 958	2.26
4 679	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 220 171	1 593 200	0.67
13 878	NATURGY ENERGY GROUP SA	EUR	325 628	392 747	0.16
26 569	NN GROUP NV	EUR	1 081 313	897 235	0.38
516 375	NOKIA OYJ	EUR	2 328 199	1 983 913	0.83
9 682	OCI NV	EUR	370 641	231 303	0.10
14 079	OMV AG	EUR	617 977	603 144	0.25
190 372	ORANGE SA	EUR	1 994 827	2 249 436	0.94
4 753	ORION OYJ - B	EUR	189 987	202 573	0.08
14 519	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	993 127	732 919	0.31
49 853	POSTE ITALIANE SPA	EUR	485 111	469 914	0.20
21 801	PUBLICIS GROUPE SA	EUR	1 132 135	1 615 890	0.68
11 430	RANDSTAD NV	EUR	648 023	562 585	0.24
38 180	RED ELECTRICA CORP SA	EUR	648 697	630 161	0.26
18 157	RENAULT SA	EUR	607 341	610 620	0.26
131 435	REPSOL SA	EUR	1 603 296	1 754 000	0.73
39 845	RWE AG	EUR	1 458 130	1 695 405	0.71
45 780	SAMPO OYJ - A	EUR	1 978 960	2 104 049	0.88
108 853	SANOFI	EUR	9 662 248	10 885 300	4.54
64 768	SAP SE	EUR	6 871 724	7 957 396	3.32
2 529	SEB SA	EUR	275 362	262 510	0.11
72 998	SIEMENS AG - REG	EUR	9 251 167	10 869 402	4.54
49 577	SIEMENS ENERGY AG	EUR	945 016	1 099 618	0.46
24 174	SMURFIT KAPPA GROUP PLC	EUR	940 396	810 796	0.34
192 326	SNAM SPA	EUR	926 088	969 323	0.41
77 043	SOCIETE GENERALE SA	EUR	1 833 058	1 696 872	0.71
548	SOFINA SA	EUR	114 202	113 874	0.05
7 151	SOLVAY SA	EUR	698 164	778 386	0.33
214 640	STELLANTIS NV	EUR	3 212 796	3 219 600	1.35
52 592	STORA ENSO OYJ - R	EUR	732 994	604 808	0.25
657 775	TELECOM ITALIA SPA/MILANO	EUR	199 773	175 560	0.07
105 734	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	263 121	324 075	0.14
495 980	TELEFONICA SA	EUR	1 872 934	2 045 918	0.86
16 785	TENARIS SA	EUR	185 847	219 044	0.09
134 397	TERNA - RETE ELETTRICA NAZIONALE	EUR	911 409	1 056 360	0.44
237 860	TOTALENERGIES SE	EUR	11 167 032	13 781 608	5.75
6 032	UCB SA	EUR	485 492	509 221	0.21
12 217	UMICORE SA	EUR	421 396	363 578	0.15
11 255	UNIBAIL RODAMCO REITS	EUR	751 348	546 318	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
183 317	UNICREDIT SPA	EUR	2 144 855	3 288 707	1.38
8 775	UNITED INTERNET AG - REG	EUR	280 379	136 539	0.06
50 931	UPM-KYMMENE OYJ	EUR	1 605 524	1 471 906	0.62
63 508	VEOLIA ENVIRONNEMENT SA	EUR	1 592 752	1 822 045	0.76
70 465	VIVENDI SE	EUR	618 732	701 409	0.29
10 764	VOESTALPINE AG	EUR	296 586	337 774	0.14
2 816	VOLKSWAGEN AG	EUR	557 862	427 891	0.18
17 709	VOLKSWAGEN AG - PFD	EUR	2 789 768	2 190 249	0.92
68 348	VONOVIA SE	EUR	2 791 254	1 341 330	0.56
15 370	WAREHOUSES DE PAUW CVA	EUR	404 503	416 834	0.17
45 253	WARTSILA OYJ ABP	EUR	382 576	475 157	0.20
Total Shares			222 169 796	237 324 099	99.26
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			222 169 796	237 324 099	99.26
Total Investments			222 169 796	237 324 099	99.26

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	15.94	Germany	31.68
Oil, Gas and Coal	8.74	France	27.63
Non-life Insurance	8.50	Spain	10.77
Automobiles and Parts	7.89	Italy	8.48
Pharmaceuticals and Biotechnology	7.53	Netherlands	8.02
Electricity	6.82	Finland	3.97
General Industrials	5.58	Belgium	3.18
Construction and Materials	4.02	Ireland	2.22
Gas, Water and Multi-utilities	3.95	Austria	0.85
Software and Computer Services	3.39	Luxembourg	0.85
Industrial Transportation	3.37	Portugal	0.82
Chemicals	2.98	United Kingdom	0.48
Telecommunications Service Providers	2.65	Switzerland	0.31
Medical Equipment and Services	1.89		99.26
Food Producers	1.85		
Personal Care, Drug and Grocery Stores	1.73		
Beverages	1.55		
Investment Banking and Brokerage Services	1.45		
Life Insurance	1.12		
Media	0.97		
Industrial Engineering	0.93		
Household Goods and Home Construction	0.91		
Real Estate Investment Trusts	0.89		
Industrial Materials	0.87		
Telecommunications Equipment	0.83		
Health Care Providers	0.80		
Real Estate Investment and Services	0.78		
Industrial Metals and Mining	0.77		
Electronic and Electrical Equipment	0.29		
Consumer Services	0.12		
Travel and Leisure	0.08		
Aerospace and Defense	0.07		
	99.26		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
2 600 000	ABERTIS INFRASTRUCTURAS FINANCE BV FRN PERPETUAL (ISIN XS2256949749)	EUR	2 295 613	2 309 424	2.06
300 000	ACCOR SA FRN 04/02/2026	EUR	289 635	289 596	0.26
500 000	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA 1.375% 17/06/2025	EUR	469 527	470 330	0.42
1 926 000	ADEVINTA ASA - REGS - 2.625% 15/11/2025	EUR	1 838 166	1 837 115	1.64
236 000	ADLER PELZER HOLDING GMBH - REGS - 4.125% 01/04/2024	EUR	199 917	206 450	0.18
500 000	ALD SA FRN 21/02/2025	EUR	501 370	501 150	0.45
400 000	ALTICE FINANCING SA - REGS - 2.25% 15/01/2025	EUR	373 350	378 700	0.34
775 000	ALTICE FRANCE SA/FRANCE - REGS - 2.125% 15/02/2025	EUR	719 979	713 496	0.64
826 000	ALTICE FRANCE SA/FRANCE - REGS - 2.5% 15/01/2025	EUR	764 521	767 048	0.69
2 101 000	AMS AG - REGS - 6% 31/07/2025	EUR	2 002 396	1 959 540	1.75
710 000	ANHEUSER-BUSCH INBEV NV 1.5% 18/04/2030	EUR	631 023	632 305	0.56
140 000	APPLE INC 1.375% 24/05/2029	EUR	127 172	127 702	0.11
100 000	APPLE INC 1.625% 10/11/2026	EUR	95 072	95 257	0.09
216 000	ARAMARK INTERNATIONAL FINANCE SARL - REGS - 3.125% 01/04/2025	EUR	209 061	207 343	0.19
100 000	AT&T INC 2.35% 05/09/2029	EUR	92 219	92 456	0.08
514 000	AVANTOR FUNDING INC - REGS - 2.625% 01/11/2025	EUR	493 551	493 003	0.44
200 000	AVIS BUDGET FINANCE PLC - REGS - 4.125% 15/11/2024	EUR	195 988	198 738	0.18
300 000	AVIS BUDGET FINANCE PLC - REGS - 4.5% 15/05/2025	EUR	291 767	295 377	0.26
264 000	AVIS BUDGET FINANCE PLC - REGS - 4.75% 30/01/2026	EUR	255 920	258 261	0.23
673 000	AXALTA COATING SYSTEMS DUTCH HOLDING B BV - REGS - 3.75% 15/01/2025	EUR	662 500	664 924	0.59
200 000	AZZURRA AEROPORTI SPA 2.125% 30/05/2024	EUR	194 893	194 886	0.17
500 000	BANIJAY ENTERTAINMENT SASU - REGS - 3.5% 01/03/2025	EUR	478 367	488 765	0.44
300 000	BANIJAY GROUP SAS - REGS - 6.5% 01/03/2026	EUR	294 960	293 409	0.26
900 000	BAYER AG FRN 12/05/2079	EUR	808 006	838 467	0.75
100 000	BAYER AG 1% 12/01/2036	EUR	69 523	69 373	0.06
1 045 000	BAYER TF/TV FRN 01/07/2074	EUR	989 207	1 015 458	0.91
200 000	BILFINGER SE 4.5% 14/06/2024	EUR	200 100	199 742	0.18
530 000	BOXER PARENT CO INC - REGS - 6.5% 02/10/2025	EUR	525 761	524 700	0.47
325 000	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	281 878	293 823	0.26
325 000	CARNIVAL CORP - REGS - 10.125% 01/02/2026	EUR	341 585	339 963	0.30
300 000	CARNIVAL CORP - REGS - 7.625% 01/03/2026	EUR	269 143	269 127	0.24
300 000	CASINO GUICHARD PERRACHON SA FRN 07/02/2025	EUR	156 998	62 751	0.06
398 000	CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026	EUR	231 264	103 532	0.09
500 000	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	494 071	495 140	0.44
600 000	CELLNEX TELECOM SA 2.875% 18/04/2025	EUR	587 844	589 320	0.53
400 000	CIRSA FINANCE INTERNATIONAL SARL - REGS - 4.75% 22/05/2025	EUR	384 422	391 028	0.35
311 000	CONSTELLIUM SE - REGS - 4.25% 15/02/2026	EUR	302 979	304 649	0.27
788 000	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	782 055	782 460	0.70
400 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.625% 30/09/2024	EUR	392 222	391 908	0.35
400 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.875% 01/02/2026	EUR	379 838	385 484	0.34
37 000	DEUTSCHE LUFTHANSA AG 0.25% 06/09/2024	EUR	35 102	35 596	0.03
400 000	DEUTSCHE LUFTHANSA AG 2% 14/07/2024	EUR	382 118	390 272	0.35

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
2 600 000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	EUR	2 514 550	2 515 786	2.25
200 000	DRAX FINCO PLC 2.625% 01/11/2025	EUR	190 281	190 556	0.17
200 000	EANDIS SYSTEM OPERATOR SCRL 2.875% 09/10/2023	EUR	199 641	199 824	0.18
700 000	EDF SA FRN PERPETUAL	EUR	665 828	647 122	0.58
400 000	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	359 660	364 568	0.33
200 000	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	198 707	198 756	0.18
475 000	EG GLOBAL FINANCE PLC - REGS - 4.375% 07/02/2025	EUR	427 992	444 443	0.40
281 000	EIRCOM FINANCE DAC 1.75% 01/11/2024	EUR	276 947	277 131	0.25
1 000 000	ELECTRICITE DE FRANCE SA FRN PERPETUAL (ISIN FR0011401751)	EUR	973 546	962 470	0.86
1 000 000	ELECTRICITE DE FRANCE SA FRN PERPETUAL (ISIN FR0013367612)	EUR	914 029	961 270	0.86
300 000	ELECTRICITE DE FRANCE SA 2% 09/12/2049	EUR	185 981	179 349	0.16
300 000	ELIS SA 1% 03/04/2025	EUR	282 708	283 311	0.25
572 000	ELM BV FOR FIRMENICH INTERNATIONAL SA FRN PERPETUAL	EUR	536 388	549 252	0.49
9 000	E.ON SE 0.35% 28/02/2030	EUR	7 271	7 299	0.01
300 000	EUROFINS SCIENTIFIC SE FRN PERPETUAL (ISIN XS1716945586)	EUR	275 681	277 410	0.25
200 000	EXPLORER II AS 3.375% 24/02/2025	EUR	183 596	182 554	0.16
2 339 000	FAURECIA SA 2.625% 15/06/2025	EUR	2 193 972	2 235 148	2.00
100 000	FEDEX CORP 1.625% 11/01/2027	EUR	92 289	92 693	0.08
200 000	FNAC DARTY SA 1.875% 30/05/2024	EUR	195 483	195 226	0.17
2 419 000	FORD MOTOR CREDIT CO LLC FRN 01/12/2024	EUR	2 373 551	2 371 225	2.12
1 109 000	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	1 064 666	1 066 215	0.95
1 313 000	FORD MOTOR CREDIT CO LLC 2.33% 25/11/2025	EUR	1 227 989	1 224 412	1.09
650 000	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	639 636	639 496	0.57
830 000	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025	EUR	796 207	795 763	0.71
211 000	GENERAL MOTORS FINANCIAL CO INC 0.65% 07/09/2028	EUR	174 201	173 959	0.16
3 414 000	GETLINK SE 3.5% 30/10/2025	EUR	3 327 865	3 328 888	2.98
1 768 000	GRIFOLS SA - REGS - 1.625% 15/02/2025	EUR	1 669 780	1 678 716	1.50
185 000	GRIFOLS SA 1.625% 15/02/2025	EUR	175 653	175 658	0.16
283 000	HT TROPLAST GMBH - REGS - 9.25% 15/07/2025	EUR	268 307	280 023	0.25
1 200 000	ILIAD SA 1.5% 14/10/2024	EUR	1 152 918	1 149 912	1.03
1 337 000	INEOS QUATTRO FINANCE 2 PLC - REGS - 2.5% 15/01/2026	EUR	1 198 807	1 207 017	1.08
500 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730323)	EUR	476 758	475 640	0.42
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 31/01/2031	EUR	87 431	87 853	0.08
300 000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	EUR	284 291	286 923	0.26
364 000	INTRALOT CAPITAL LUXEMBOURG SA - REGS - 5.25% 15/09/2024	EUR	339 021	342 240	0.31
658 000	IPD 3 BV - REGS - 5.5% 01/12/2025	EUR	638 839	648 439	0.58
300 000	JAGUAR LAND ROVER AUTOMOTIVE PLC - REGS - 4.5% 15/01/2026	EUR	278 996	283 815	0.25
348 000	KLEOPATRA FINCO SARL - REGS - 4.25% 01/03/2026	EUR	291 045	283 571	0.25
251 000	KONINKLIJKE FRIESLANDCAMPINA NV FRN PERPETUAL	EUR	229 259	227 895	0.20
500 000	KONINKLIJKE KPN NV FRN PERPETUAL (ISIN XS2069101868)	EUR	474 760	473 755	0.42
175 000	KRAFT HEINZ FOODS CO 2.25% 25/05/2028	EUR	163 209	163 695	0.15
350 000	KRONOS INTERNATIONAL INC - REGS - 3.75% 15/09/2025	EUR	314 316	324 751	0.29
400 000	K+S AG 3.25% 18/07/2024	EUR	398 465	398 240	0.36
400 000	LA FINANCIERE ATALIAN SASU - REGS - 5.125% 15/05/2025	EUR	278 709	274 060	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	LA POSTE SA FRN PERPETUAL	EUR	185 489	185 014	0.17
209 000	MATTERHORN TELECOM SA - REGS - 2.625% 15/09/2024	EUR	204 441	207 023	0.18
207 000	MUNDYS SPA 1.625% 03/02/2025	EUR	195 773	196 422	0.18
359 000	MYTILINEOS FINANCIAL PARTNERS SA 2.5% 01/12/2024	EUR	353 604	350 596	0.31
500 000	NATURGY FINANCE BV FRN PERPETUAL	EUR	485 288	485 345	0.43
400 000	NGG FINANCE PLC FRN 05/12/2079	EUR	372 890	378 516	0.34
162 000	NOVAFIVES SAS - REGS - 5% 15/06/2025	EUR	133 091	138 944	0.12
98 000	OMV AG 0.75% 16/06/2030	EUR	81 067	82 215	0.07
500 000	PAPREC HOLDING SA - REGS - 4% 31/03/2025	EUR	480 634	491 745	0.44
442 000	PARTS EUROPE SA - REGS - 6.5% 16/07/2025	EUR	447 283	444 100	0.40
300 000	PHOENIX PIB DUTCH FINANCE BV 2.375% 05/08/2025	EUR	284 105	286 305	0.26
420 000	PLT VII FINANCE SARL - REGS - 4.625% 05/01/2026	EUR	401 713	395 930	0.35
200 000	PRO-GEST SPA - REGS - 3.25% 15/12/2024	EUR	139 099	150 166	0.13
350 000	Q-PARK HOLDING I BV - REGS - 1.5% 01/03/2025	EUR	321 909	330 750	0.30
408 000	QUINTILES IMS - REGS - 2.875% 15/09/2025	EUR	397 893	397 951	0.36
548 000	RAYTHEON TECHNOLOGIES CORP 2.15% 18/05/2030	EUR	487 628	488 136	0.44
2 800 000	RCI BANQUE SA FRN 18/02/2030	EUR	2 581 612	2 584 484	2.31
1 406 000	RCI BANQUE SA 4.125% 01/12/2025	EUR	1 401 916	1 406 084	1.26
100 000	REKEEP SPA - REGS - 7.25% 01/02/2026	EUR	88 306	88 485	0.08
53 000	RENAULT SA 1% 28/11/2025	EUR	49 474	49 432	0.04
3 000 000	RENAULT SA 1.25% 24/06/2025	EUR	2 719 448	2 802 750	2.51
2 556 000	ROLLS-ROYCE PLC - REGS - 4.625% 16/02/2026	EUR	2 525 442	2 514 439	2.25
100 000	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	99 703	99 748	0.09
1 017 000	SAMVARDHANA MOTHERSON AUTOMOTIVE SYSTEMS GROUP BV - REGS - 1.8% 06/07/2024	EUR	968 222	975 384	0.87
1 105 000	SCHAEFFLER AG 1.875% 26/03/2024	EUR	1 085 541	1 085 718	0.97
700 000	SCHAEFFLER AG 2.75% 12/10/2025	EUR	672 983	670 712	0.60
150 000	SGL CARBON SE 4.625% 30/09/2024	EUR	149 837	149 558	0.13
905 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS0992293901)	EUR	905 502	905 199	0.81
360 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS1323897725)	EUR	362 794	358 960	0.32
400 000	SOLVAY SA FRN PERPETUAL	EUR	359 846	361 120	0.32
1 128 000	SPCM SA - REGS - 2% 01/02/2026	EUR	1 041 419	1 045 329	0.93
250 000	STENA INTERNATIONAL SA - REGS - 3.75% 01/02/2025	EUR	240 528	240 443	0.21
918 000	TECHEM VERWALTUNGSGESELLSCHAFT 675 MBH - REGS - 2% 15/07/2025	EUR	857 542	870 135	0.78
818 000	TELECOM ITALIA SPA 3.625% 19/01/2024	EUR	812 082	811 800	0.73
550 000	TELECOM ITALIA SPA/MILANO 2.5% 19/07/2023	EUR	546 710	547 855	0.49
1 850 000	TELECOM ITALIA SPA/MILANO 2.75% 15/04/2025	EUR	1 768 423	1 755 854	1.57
2 154 000	TELECOM ITALIA SPA/MILANO 2.875% 28/01/2026	EUR	1 981 830	2 018 793	1.80
521 000	TELECOM ITALIA SPA/MILANO 3% 30/09/2025	EUR	495 745	493 033	0.44
1 072 000	TELECOM ITALIA SPA/MILANO 4% 11/04/2024	EUR	1 063 622	1 060 079	0.95
100 000	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	94 802	94 940	0.08
100 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	93 070	93 304	0.08
700 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1050461034)	EUR	704 788	703 500	0.63
1 200 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1933828433)	EUR	1 163 321	1 173 984	1.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2462605671)	EUR	104 411	102 046	0.09
1 000	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	1 175	1 182	0.00
1 000 000	TENNET HOLDING BV FRN PERPETUAL (ISIN XS1591694481)	EUR	999 685	983 750	0.88
744 000	TENNET HOLDING BV FRN PERPETUAL (ISIN XS2207430120)	EUR	695 538	694 442	0.62
500 000	TEOLLISUUDEN VOIMA OYJ 1.125% 09/03/2026	EUR	459 623	461 230	0.41
300 000	TEOLLISUUDEN VOIMA OYJ 2.125% 04/02/2025	EUR	290 594	291 126	0.26
400 000	THYSSENKRUPP AG 2.5% 25/02/2025	EUR	391 715	391 256	0.35
209 000	TITAN GLOBAL FINANCE PLC 2.375% 16/11/2024	EUR	204 392	203 566	0.18
500 000	TRANSPORTES AEREOS PORTUGUESES SA - REGS - 5.625% 02/12/2024	EUR	477 144	488 005	0.44
200 000	UNITED GROUP BV - REGS - FRN 15/05/2025	EUR	191 740	198 932	0.18
400 000	UNITED GROUP BV - REGS - 3.125% 15/02/2026	EUR	336 826	350 324	0.31
400 000	UUNITED GROUP BV - REGS - 4.875% 01/07/2024	EUR	384 804	397 696	0.36
200 000	VIRIDIAN GROUP FINANCECO PLC / VIRIDIAN POWER & ENERGY - REGS - 4% 15/09/2025	EUR	191 835	192 456	0.17
866 000	VOLKSWAGEN BANK GMBH 0.75% 15/06/2023	EUR	861 682	863 714	0.77
1 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.875% 31/01/2028	EUR	858	863	0.00
1 000	VOLKSWAGEN FINANCIAL SERVICES AG 3% 06/04/2025	EUR	986	988	0.00
454 000	VOLKSWAGEN LEASING GMBH 0% 12/07/2023	EUR	450 779	450 731	0.40
584 000	VOLVO CAR AB 2.125% 02/04/2024	EUR	573 308	572 355	0.51
389 000	WEBUILD SPA 1.75% 26/10/2024	EUR	367 856	367 846	0.33
300 000	WEBUILD SPA 5.875% 15/12/2025	EUR	284 164	290 592	0.26
300 000	WIENERBERGER AG 2.75% 04/06/2025	EUR	290 535	293 124	0.26
106 000	WPP FINANCE 2013 3% 20/11/2023	EUR	105 531	105 666	0.09
400 000	ZF EUROPE FINANCE BV 1.25% 23/10/2023	EUR	393 862	394 596	0.35
2 200 000	ZF EUROPE FINANCE BV 2% 23/02/2026	EUR	2 008 880	2 010 954	1.80
1 900 000	ZF FINANCE GMBH 3% 21/09/2025	EUR	1 805 432	1 807 622	1.61
Total Bonds			91 770 082	91 969 739	82.16
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 538 444	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	2 439 165	2 453 331	2.20
1 699 048	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	1 512 994	1 536 347	1.37
3 083 105	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	2 194 801	2 229 209	2.00
2 243	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	1 409	1 410	0.00
2 088	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2044	EUR	1 242	1 254	0.00
14 000	EUROPEAN FINANCIAL STABILITY FACILITY 3% 15/12/2028	EUR	13 920	14 042	0.01
2 256	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	957	861	0.00
1 373	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2026	EUR	1 254	1 252	0.00
2 192	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	1 364	1 327	0.00
1 196 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	1 353 839	1 354 365	1.21
8 317 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	11 390 933	11 400 702	10.19
5 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	4 756	4 794	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
678 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	685 696	683 885	0.61
1 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	1 029	1 029	0.00
1 456	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2038	EUR	930	891	0.00
2 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0% 12/10/2035	EUR	1 363	1 361	0.00
2 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.55% 16/06/2048	EUR	1 459	1 442	0.00
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			19 607 111	19 687 502	17.59
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			111 377 193	111 657 241	99.75
Total Investments			111 377 193	111 657 241	99.75

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Investment Banking and Brokerage Services	26.32	France	22.28
Governments	17.59	Italy	19.14
Telecommunications Service Providers	12.25	Germany	16.93
Automobiles and Parts	6.88	Netherlands	13.26
Industrial Transportation	6.26	United States of America	8.18
Banks	4.34	United Kingdom	5.19
Pharmaceuticals and Biotechnology	3.37	Spain	3.47
Electricity	3.13	Luxembourg	2.76
Aerospace and Defense	2.68	Austria	2.09
General Industrials	2.46	Norway	1.80
Technology Hardware and Equipment	2.37	Belgium	1.07
Consumer Services	2.09	Portugal	0.94
Construction and Materials	1.94	Finland	0.67
Chemicals	1.90	Jersey	0.67
Travel and Leisure	1.36	Panama	0.54
Gas, Water and Multi-utilities	0.86	Sweden	0.51
Industrial Support Services	0.68	Ireland	0.25
Beverages	0.56		
Media	0.44		
Waste and Disposal Services	0.44		
Health Care Providers	0.36		
Food Producers	0.35		
Industrial Metals and Mining	0.27		
Medical Equipment and Services	0.25		
Retailers	0.17		
Personal Care, Drug and Grocery Stores	0.15		
Industrial Engineering	0.13		
Software and Computer Services	0.08		
Oil, Gas and Coal	0.07		
	99.75		99.75

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
40 116	ABN AMRO BANK NV	EUR	398 379	642 840	0.97
1 410	ACCENTURE PLC - A	USD	367 291	395 209	0.60
16 983	ACCOR SA	EUR	518 137	602 225	0.91
16 823	ADMIRAL GROUP PLC	GBP	560 860	488 658	0.74
1 306	ADOBE INC	USD	525 932	493 093	0.74
2 268	ALLIANZ SE - REG	EUR	385 103	569 506	0.86
2 686	AMERICAN EXPRESS CO	USD	369 005	433 359	0.65
2 780	AMERICAN WATER WORKS CO INC	USD	372 317	412 135	0.62
1 613	AMGEN INC	USD	384 164	386 701	0.58
2 781	ASTRAZENECA PLC	GBP	384 323	410 575	0.62
7 929	ASX LTD	AUD	435 883	358 780	0.54
1 925	AUTODESK INC	USD	452 806	374 971	0.57
1 601	AUTOMATIC DATA PROCESSING INC	USD	305 039	352 220	0.53
12 008	BANK OF AMERICA CORP	USD	411 290	351 594	0.53
1 347	BIOGEN INC	USD	349 413	409 798	0.62
4 241	BIOMARIN PHARMACEUTICAL INC	USD	351 467	407 306	0.62
660	BLACKROCK INC	USD	449 699	442 992	0.67
9 283	BOSTON SCIENTIFIC CORP	USD	370 183	483 830	0.73
5 142	BRISTOL-MYERS SQUIBB CO	USD	324 154	343 331	0.52
17 953	BURBERRY GROUP PLC	GBP	437 706	584 663	0.88
116 949	CAIXABANK SA	EUR	379 465	432 782	0.65
7 744	CAMPBELL SOUP CO	USD	368 525	420 499	0.64
8 482	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	394 552	355 216	0.54
30 362	CARSALES.COM LTD	AUD	379 892	476 745	0.72
32 216	CASTELLUM AB	SEK	552 354	390 402	0.59
8 758	CITIGROUP INC	USD	507 459	412 239	0.62
6 484	COCA-COLA CO	USD	360 500	415 949	0.63
17 005	COCA-COLA HBC AG	GBP	476 239	518 097	0.78
5 187	COLGATE-PALMOLIVE CO	USD	427 176	413 923	0.63
6 296	COMMONWEALTH BANK OF AUSTRALIA	AUD	414 864	413 415	0.62
7 450	COVIVIO SA/FRANCE	EUR	375 942	423 577	0.64
1 782	CUMMINS INC	USD	416 865	418 841	0.63
7 556	DANONE SA	EUR	499 722	500 426	0.76
23 782	DNB BANK ASA	NOK	453 313	416 419	0.63
8 336	DOW INC	USD	458 890	453 478	0.68
17 478	DROPBOX INC	USD	369 117	355 503	0.54
3 125	DSM-FIRMENICH AG	EUR	482 644	409 722	0.62
7 182	DUPONT DE NEMOURS INC	USD	471 797	500 729	0.76
9 841	EBAY INC	USD	484 797	456 918	0.69
2 502	ECOLAB INC	USD	474 635	419 936	0.63
8 121	ELISA OYJ	EUR	463 464	504 942	0.76
23 976	ENAGAS SA	EUR	523 473	480 554	0.73
89 224	ENEL SPA	EUR	476 407	610 622	0.92
18 385	ESSITY AB	SEK	533 843	556 896	0.84

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 672	ESTEE LAUDER COS INC - A	USD	367 937	412 516	0.62
3 591	ETSY INC	USD	587 209	362 799	0.55
4 758	GENERAL MILLS INC	USD	308 061	421 702	0.64
11 240	GENERAL MOTORS CO	USD	455 373	371 370	0.56
21 845	GJENSIDIGE FORSIKRING ASA	NOK	468 517	378 621	0.57
1 239	GOLDMAN SACHS GROUP INC	USD	458 314	425 522	0.64
148 968	GPT GROUP	AUD	381 797	434 151	0.66
25 148	GSK PLC	GBP	449 455	455 480	0.69
9 093	HALOZYME THERAPEUTICS INC	USD	375 074	292 158	0.44
167 890	HERA SPA	EUR	559 290	523 430	0.79
303	HERMES INTERNATIONAL	EUR	374 336	657 917	0.98
1 641	HERSHEY CO	USD	289 032	448 091	0.68
1 903	ILLUMINA INC	USD	589 433	391 181	0.59
17 528	INDUSTRIA DE DISENO TEXTIL SA	EUR	523 347	602 974	0.91
123 095	INSURANCE AUSTRALIA GROUP LTD	AUD	369 482	405 116	0.61
14 203	INTEL CORP	USD	375 588	441 145	0.67
3 077	INTERNATIONAL BUSINESS MACHINES CORP	USD	411 917	388 964	0.59
4 007	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	516 589	388 519	0.59
932	INTUIT INC	USD	469 650	413 761	0.62
600 461	ITV PLC	GBP	617 948	609 663	0.92
2 642	J M SMUCKER CO	USD	382 403	407 951	0.62
3 499	JPMORGAN CHASE & CO	USD	526 887	483 702	0.73
805	KERING SA	EUR	499 104	515 191	0.78
3 235	KIMBERLY-CLARK CORP	USD	435 827	468 719	0.71
135 706	KONINKLIJKE KPN NV	EUR	428 295	495 752	0.75
42 692	LAND SECURITIES GROUP PLC	GBP	328 929	361 773	0.55
62 960	LENDLEASE CORP LTD	AUD	526 838	309 978	0.47
793	L'OREAL SA	EUR	307 320	378 861	0.57
330	L'OREAL SA - PF	EUR	76 543	157 659	0.24
27 300	LYFT INC - A	USD	622 186	279 825	0.42
1 269	MASTERCARD INC	USD	427 676	482 258	0.73
7 545	MATCH GROUP INC	USD	360 572	278 411	0.42
164 261	MEDIBANK PVT LTD	AUD	372 198	386 451	0.58
4 215	MERCK & CO INC	USD	346 336	486 706	0.74
2 650	META PLATFORMS INC	USD	599 340	636 848	0.96
5 973	METLIFE INC	USD	325 851	366 324	0.55
175 846	M&G PLC	GBP	399 417	453 315	0.68
292 368	MIRVAC GROUP	AUD	507 851	465 647	0.70
6 609	MONDELEZ INTERNATIONAL INC	USD	374 762	507 042	0.77
1 484	MOODY'S CORP	USD	435 605	464 670	0.70
19 907	NATIONAL AUSTRALIA BANK LTD	AUD	379 835	379 412	0.57
35 204	NATIONAL GRID PLC	GBP	437 697	506 418	0.76
8 406	NESTE OYJ	EUR	444 024	407 773	0.62
8 682	NEWMONT CORP	USD	376 642	411 527	0.62

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 813	NOVARTIS AG - REG	CHF	417 952	492 774	0.74
5 767	OMNICOM GROUP INC	USD	427 745	522 317	0.79
40 632	ORANGE SA	EUR	477 859	530 039	0.80
53 501	PHOENIX GROUP HOLDINGS PLC	GBP	393 743	397 959	0.60
2 887	PROCTER & GAMBLE CO	USD	409 747	451 469	0.68
7 505	PUBLICIS GROUPE SA	EUR	419 049	614 123	0.93
49 486	QBE INSURANCE GROUP LTD	AUD	380 452	501 342	0.76
3 660	RAYMOND JAMES FINANCIAL INC	USD	372 461	331 340	0.50
4 900	REA GROUP LTD	AUD	477 302	456 232	0.69
5 530	RECKITT BENCKISER GROUP PLC	GBP	458 279	446 928	0.67
23 667	RED ELECTRICA CORP SA	EUR	456 987	431 249	0.65
4 738	ROBERT HALF INTERNATIONAL INC	USD	357 294	345 874	0.52
4 062	ROYAL BANK OF CANADA	CAD	364 890	402 847	0.61
174 617	ROYAL MAIL PLC	GBP	545 037	555 714	0.84
2 500	SALESFORCE INC	USD	365 034	495 925	0.75
4 681	SANOFI	EUR	450 402	516 782	0.78
26 509	SCHIBSTED ASA	NOK	471 943	468 136	0.71
3 138	SCHNEIDER ELECTRIC SE	EUR	422 070	546 744	0.83
85 501	SCHRODERS PLC	GBP	535 515	521 964	0.79
13 895	SEVERN TRENT PLC	GBP	474 522	512 064	0.77
17 977	SOCIETE GENERALE SA	EUR	433 136	437 122	0.66
1 762	SODEXO SA	EUR	160 725	189 078	0.29
3 088	SODEXO SA - PF 2026	EUR	283 114	331 370	0.50
1 182	S&P GLOBAL INC	USD	476 794	428 570	0.65
4 166	SPOTIFY TECHNOLOGY SA	USD	583 852	556 578	0.84
21 453	SSE PLC	GBP	450 101	495 469	0.75
57 701	STANDARD CHARTERED PLC	GBP	383 332	455 744	0.69
4 349	STARBUCKS CORP	USD	380 568	497 047	0.75
174 872	STOCKLAND	AUD	527 229	514 268	0.78
28 957	STORA ENSO OYJ - R	EUR	474 155	367 638	0.56
53 276	STOREBRAND ASA	NOK	422 957	408 822	0.62
13 032	SUNRUN INC	USD	474 941	274 193	0.41
28 548	SWEDBANK AB - A	SEK	488 878	495 410	0.75
47 715	TATE & LYLE PLC	GBP	373 626	488 781	0.74
401 167	TAYLOR WIMPEY PLC	GBP	603 738	646 419	0.97
40 612	TELENOR ASA	NOK	582 009	505 033	0.76
1 443	TELEPERFORMANCE	EUR	458 419	288 027	0.44
42 636	TELE2 AB	SEK	524 654	452 869	0.68
148 277	TELSTRA GROUP LTD	AUD	384 977	428 218	0.65
45 952	TRANSURBAN GROUP	AUD	451 831	455 214	0.69
24 989	UBS GROUP AG	CHF	380 837	507 174	0.77
54 066	UNDER ARMOUR INC - A	USD	396 435	479 565	0.72
8 264	UNILEVER PLC	GBP	456 766	460 821	0.70
9 938	VERIZON COMMUNICATIONS INC	USD	512 814	385 893	0.58

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 242	VERTEX PHARMACEUTICALS INC	USD	362 296	423 187	0.64
12 251	VICI PROPERTIES INC	USD	362 272	415 799	0.63
2 030	VISA INC	USD	424 542	472 442	0.71
47 238	VIVENDI SE	EUR	501 138	519 109	0.78
3 377	VMWARE INC - A	USD	368 926	422 226	0.64
332 089	VODAFONE GROUP PLC	GBP	525 673	400 290	0.60
9 020	WELLS FARGO & CO	USD	415 124	358 545	0.54
27 841	WESTPAC BANKING CORP	AUD	459 947	413 426	0.62
3 673	WOLTERS KLUWER NV	EUR	390 724	487 207	0.74
38 923	WPP PLC	GBP	461 331	453 609	0.69
7 607	XERO LTD	AUD	559 509	469 235	0.71
4 132	XYLEM INC/NY	USD	374 133	429 067	0.65
10 394	YARA INTERNATIONAL ASA	NOK	473 528	416 883	0.63
7 620	YUM CHINA HOLDINGS INC	USD	422 218	466 192	0.70
12 567	ZILLOW GROUP INC	USD	570 909	547 167	0.83
2 436	ZOETIS INC	USD	365 733	428 200	0.65
Total Shares			64 151 747	65 832 638	99.43
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			64 151 747	65 832 638	99.43
Total Investments			64 151 747	65 832 638	99.43

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	9.73	United States of America	41.34
Pharmaceuticals and Biotechnology	8.21	United Kingdom	13.97
Telecommunications Service Providers	7.35	France	10.89
Software and Computer Services	6.54	Australia	9.66
Food Producers	5.44	Norway	3.92
Media	5.35	Spain	2.94
Investment Banking and Brokerage Services	5.28	Switzerland	2.91
Personal Care, Drug and Grocery Stores	4.85	Sweden	2.86
Personal Goods	4.19	Netherlands	2.46
Real Estate Investment Trusts	4.01	Finland	1.93
Gas, Water and Multi-utilities	3.68	Italy	1.71
Industrial Support Services	3.47	Canada	1.14
Non-life Insurance	3.42	Germany	0.86
Travel and Leisure	3.15	Luxembourg	0.84
Electricity	2.74	New Zealand	0.71
Chemicals	2.61	Jersey	0.69
Real Estate Investment and Services	2.51	Ireland	0.60
Life Insurance	2.48		
Industrial Transportation	2.16		
Finance and Credit Services	2.06		
Retailers	1.46		
Beverages	1.41		
Consumer Services	1.11		
Household Goods and Home Construction	0.98		
Electronic and Electrical Equipment	0.83		
Medical Equipment and Services	0.73		
Technology Hardware and Equipment	0.67		
Industrial Engineering	0.65		
Oil, Gas and Coal	0.62		
Precious Metals and Mining	0.62		
Automobiles and Parts	0.56		
Industrial Materials	0.56		
	99.43		99.43

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
1 100 000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERPETUAL (ISIN XS2256949749)	EUR	1 096 475	974 732	0.60
600 000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERPETUAL (ISIN XS2282606578)	EUR	515 370	492 426	0.30
500 000	ACCOR SA FRN PERPETUAL (ISIN FR0013399177)	EUR	461 855	485 230	0.29
500 000	ACCOR SA FRN PERPETUAL (ISIN FR0013457157)	EUR	444 474	457 990	0.27
500 000	ACCOR SA FRN 04/02/2026	EUR	494 439	480 940	0.29
600 000	ACCOR SA 2.375% 29/11/2028	EUR	576 262	536 364	0.32
700 000	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA 1.375% 17/06/2025	EUR	676 830	657 181	0.39
630 000	ADEVINTA ASA - REGS - 2.625% 15/11/2025	EUR	639 283	598 834	0.36
318 000	ADEVINTA ASA - REGS - 3% 15/11/2027	EUR	291 033	290 509	0.17
300 000	ADLER GROUP SA 3.25% 05/08/2025	EUR	196 982	124 953	0.08
300 000	ADLER REAL ESTATE AG 3% 27/04/2026	EUR	218 011	224 205	0.13
275 000	AEDAS HOMES OPCO SLU - REGS - 4% 15/08/2026	EUR	239 013	242 157	0.15
520 000	AIB GROUP PLC FRN 19/11/2029	EUR	507 896	487 386	0.29
960 000	AIB GROUP PLC FRN 30/05/2031	EUR	932 055	871 526	0.52
279 000	ALMIRALL SA 2.125% 30/09/2026	EUR	253 563	256 390	0.15
400 000	ALPHA BANK SA FRN 01/11/2025	EUR	400 152	398 116	0.24
400 000	ALPHA BANK SA FRN 16/06/2027	EUR	397 425	396 708	0.24
478 000	ALPHA BANK SA FRN 23/03/2028	EUR	414 892	392 194	0.24
520 000	ALPHA SERVICES AND HOLDINGS SA FRN 11/06/2031	EUR	449 126	421 262	0.25
428 000	ALPHA SERVICES AND HOLDINGS SA FRN 13/02/2030	EUR	378 959	344 728	0.21
400 000	AMPLIFON SPA 1.125% 13/02/2027	EUR	365 309	354 712	0.21
832 000	AMS AG - REGS - 6% 31/07/2025	EUR	810 192	773 319	0.46
400 000	ARAMARK INTERNATIONAL FINANCE SARL - REGS - 3.125% 01/04/2025	EUR	386 820	381 780	0.23
400 000	ASHLAND SERVICES BV - REGS - 2% 30/01/2028	EUR	342 535	347 580	0.21
800 000	ATLANTIA SPA 1.875% 12/02/2028	EUR	686 087	670 000	0.40
800 000	ATOS SE 1% 12/11/2029	EUR	518 655	526 672	0.32
600 000	ATOS SE 1.75% 07/05/2025	EUR	483 350	529 212	0.32
300 000	ATOS SE 2.5% 07/11/2028	EUR	217 467	223 080	0.13
529 000	AVANTOR FUNDING INC - REGS - 2.625% 01/11/2025	EUR	523 743	506 137	0.30
500 000	AVANTOR FUNDING INC - REGS - 3.875% 15/07/2028	EUR	470 839	460 910	0.28
163 000	AVIS BUDGET FINANCE PLC - REGS - 4.125% 15/11/2024	EUR	161 943	161 414	0.10
500 000	AVIS BUDGET FINANCE PLC - REGS - 4.75% 30/01/2026	EUR	481 139	487 225	0.29
390 000	AXALTA COATING SYSTEMS DUTCH HOLDING B BV - REGS - 3.75% 15/01/2025	EUR	374 913	383 643	0.23
247 000	AZZURRA AEROPORTI SPA 2.125% 30/05/2024	EUR	237 204	240 185	0.14
300 000	AZZURRA AEROPORTI SPA 2.625% 30/05/2027	EUR	271 927	265 137	0.16
557 000	BALL CORP 1.5% 15/03/2027	EUR	507 807	495 730	0.30
400 000	BANCA IFIS SPA 1.75% 25/06/2024	EUR	385 166	385 280	0.23
262 000	BANCA IFIS SPA 6.125% 19/01/2027	EUR	264 414	261 722	0.16
339 000	BANCA POPOLARE DI SONDRIO SCPA FRN 13/07/2027	EUR	310 793	298 056	0.18
267 000	BANCA POPOLARE DI SONDRIO SCPA FRN 25/02/2032	EUR	233 356	221 338	0.13
480 000	BANCA POPOLARE DI SONDRIO SCPA 2.375% 03/04/2024	EUR	475 421	471 542	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
266 000	BANCO BPM SPA FRN 01/10/2029	EUR	261 277	256 201	0.15
300 000	BANCO BPM SPA FRN 14/01/2031	EUR	270 331	268 980	0.16
500 000	BANCO BPM SPA FRN 14/09/2030	EUR	480 742	485 010	0.29
500 000	BANCO BPM SPA FRN 21/01/2028	EUR	504 330	505 090	0.30
200 000	BANCO BPM SPA FRN 29/06/2031	EUR	172 363	172 354	0.10
460 000	BANCO BPM SPA 0.875% 15/07/2026	EUR	419 526	412 307	0.25
650 000	BANCO BPM SPA 1.625% 18/02/2025	EUR	618 510	613 691	0.37
500 000	BANCO BPM SPA 1.75% 28/01/2025	EUR	484 586	475 935	0.29
400 000	BANCO BPM SPA 2.5% 21/06/2024	EUR	393 133	391 456	0.23
500 000	BANCO BPM SPA 3.375% 19/01/2032	EUR	450 502	430 705	0.26
643 000	BANCO BPM SPA 4.875% 18/01/2027	EUR	640 812	640 679	0.38
350 000	BANCO BPM SPA 6% 13/09/2026	EUR	356 802	359 965	0.22
500 000	BANCO COMERCIAL PORTUGUES SA FRN 07/04/2028	EUR	425 374	406 145	0.24
400 000	BANCO COMERCIAL PORTUGUES SA FRN 12/02/2027	EUR	339 117	339 304	0.20
300 000	BANCO COMERCIAL PORTUGUES SA FRN 17/05/2032	EUR	216 400	217 662	0.13
400 000	BANCO COMERCIAL PORTUGUES SA FRN 25/10/2025	EUR	412 663	406 404	0.24
300 000	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	268 990	229 383	0.14
400 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 09/03/2028	EUR	325 455	318 320	0.19
500 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 22/09/2026	EUR	502 146	505 560	0.30
600 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 27/11/2031	EUR	525 266	474 528	0.28
700 000	BANCO DE SABADELL SA FRN 07/02/2029	EUR	700 595	674 380	0.40
500 000	BANCO DE SABADELL SA FRN 08/09/2026	EUR	496 663	495 775	0.30
400 000	BANCO DE SABADELL SA FRN 16/06/2028	EUR	353 358	330 164	0.20
500 000	BANCO DE SABADELL SA FRN 16/08/2033	EUR	484 175	451 860	0.27
300 000	BANCO DE SABADELL SA FRN 17/01/2030	EUR	261 676	266 439	0.16
800 000	BANCO DE SABADELL SA FRN 24/03/2026	EUR	771 266	755 928	0.45
400 000	BANCO DE SABADELL SA 1.125% 27/03/2025	EUR	385 643	371 052	0.22
700 000	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	694 791	679 189	0.41
500 000	BANCO DE SABADELL SA 2.5% 15/04/2031	EUR	433 647	423 415	0.25
500 000	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	503 140	477 880	0.29
200 000	BANK OF CYPRUS HOLDINGS PLC FRN 23/10/2031	EUR	177 368	175 536	0.11
226 000	BANK OF CYPRUS PCL FRN 24/06/2027	EUR	191 073	191 140	0.11
400 000	BANK OF IRELAND GROUP PLC FRN 01/03/2033	EUR	404 883	405 712	0.24
500 000	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	423 318	431 970	0.26
200 000	BANK OF IRELAND GROUP PLC FRN 14/10/2029	EUR	186 655	189 876	0.11
418 000	BELDEN INC - REGS - 3.375% 15/07/2027	EUR	390 064	382 591	0.23
330 000	BELDEN INC - REGS - 3.375% 15/07/2031	EUR	285 354	277 398	0.17
400 000	BELDEN INC - REGS - 3.875% 15/03/2028	EUR	373 646	368 108	0.22
600 000	BERTELSMANN SE & CO KGAA FRN 23/04/2075	EUR	572 701	545 532	0.33
450 000	BPER BANCA FRN 01/02/2028	EUR	443 367	457 371	0.27
300 000	BPER BANCA FRN 20/01/2033	EUR	304 804	303 336	0.18
602 000	BPER BANCA FRN 25/07/2032	EUR	532 365	499 395	0.30
401 000	BPER BANCA FRN 30/06/2025	EUR	394 866	395 282	0.24
300 000	BPER BANCA FRN 30/11/2030	EUR	272 460	277 146	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
495 000	BPER BANCA FRN 31/03/2027	EUR	440 552	444 322	0.27
400 000	BPER BANCA 1.875% 07/07/2025	EUR	382 673	378 424	0.23
540 000	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	488 234	487 134	0.29
600 000	CASINO GUICHARD PERRACHON SA FRN 05/08/2026	EUR	268 172	115 680	0.07
300 000	CASINO GUICHARD PERRACHON SA FRN 07/02/2025	EUR	187 492	60 657	0.04
421 000	CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027	EUR	285 305	101 107	0.06
400 000	CASINO GUICHARD PERRACHON SA 6.625% 15/01/2026	EUR	271 463	100 488	0.06
1 015 000	CASTELLUM AB FRN PERPETUAL	EUR	795 037	680 882	0.41
850 000	CATALENT PHARMA SOLUTIONS INC - REGS - 2.375% 01/03/2028	EUR	760 540	712 827	0.43
400 000	CECONOMY AG 1.75% 24/06/2026	EUR	294 165	289 136	0.17
400 000	CELLNEX FINANCE CO SA 0.75% 15/11/2026	EUR	366 352	357 136	0.21
600 000	CELLNEX FINANCE CO SA 1% 15/09/2027	EUR	525 065	523 338	0.31
500 000	CELLNEX FINANCE CO SA 1.25% 15/01/2029	EUR	401 828	420 070	0.25
600 000	CELLNEX FINANCE CO SA 1.5% 08/06/2028	EUR	556 818	523 716	0.31
800 000	CELLNEX FINANCE CO SA 2% 15/02/2033	EUR	674 147	629 512	0.38
500 000	CELLNEX FINANCE CO SA 2% 15/09/2032	EUR	408 978	397 770	0.24
700 000	CELLNEX FINANCE CO SA 2.25% 12/04/2026	EUR	659 797	663 908	0.40
200 000	CELLNEX TELECOM SA 1% 20/04/2027	EUR	175 731	178 196	0.11
600 000	CELLNEX TELECOM SA 1.75% 23/10/2030	EUR	521 755	492 888	0.30
500 000	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	437 931	427 825	0.26
300 000	CELLNEX TELECOM SA 2.875% 18/04/2025	EUR	293 294	294 300	0.18
500 000	CGG SA - REGS - 7.75% 01/04/2027	EUR	437 186	435 795	0.26
400 000	CHEMOURS CO 4% 15/05/2026	EUR	373 746	368 844	0.22
707 000	CHROME BIDCO SASU - REGS - 3.5% 31/05/2028	EUR	619 132	571 694	0.34
458 000	CHROME HOLDCO SASU - REGS - 5% 31/05/2029	EUR	377 058	323 756	0.19
291 000	CITYCON OYJ FRN PERPETUAL (ISIN XS2079413527)	EUR	205 685	186 438	0.11
288 000	CITYCON OYJ FRN PERPETUAL (ISIN XS2347397437)	EUR	191 924	143 035	0.09
700 000	COMMERZBANK AG FRN 05/12/2030	EUR	736 753	661 745	0.40
500 000	COMMERZBANK AG FRN 06/12/2032	EUR	495 755	501 335	0.30
500 000	COMMERZBANK AG FRN 29/12/2031	EUR	454 081	416 720	0.25
944 000	COMMERZBANK AG 4% 23/03/2026	EUR	986 523	917 595	0.55
628 000	COMMERZBANK AG 4% 30/03/2027	EUR	612 283	609 531	0.37
241 000	CONSTELLIUM SE - REGS - 3.125% 15/07/2029	EUR	193 266	198 297	0.12
343 000	CONSTELLIUM SE - REGS - 4.25% 15/02/2026	EUR	339 543	334 662	0.20
550 000	CREDITO EMILIANO SPA FRN 25/10/2025	EUR	524 750	523 969	0.31
625 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.625% 30/09/2024	EUR	631 065	610 544	0.37
439 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.875% 01/02/2026	EUR	422 517	421 396	0.25
594 000	CROWN EUROPEAN HOLDINGS SA - REGS - 3.375% 15/05/2025	EUR	601 531	582 429	0.35
334 000	DANA FINANCING LUXEMBOURG SARL - REGS - 3% 15/07/2029	EUR	274 539	261 385	0.16
600 000	DARLING GLOBAL FINANCE BV - REGS - 3.625% 15/05/2026	EUR	589 934	585 000	0.35
200 000	DERICHEBOURG SA - REGS - 2.25% 15/07/2028	EUR	172 542	174 864	0.10
376 000	DEUTSCHE LUFTHANSA AG 0.25% 06/09/2024	EUR	356 606	360 099	0.22
400 000	DEUTSCHE LUFTHANSA AG 2% 14/07/2024	EUR	395 036	389 020	0.23
600 000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	EUR	572 118	578 976	0.35

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
900 000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	812 391	820 719	0.49
1 000 000	DEUTSCHE LUFTHANSA AG 3% 29/05/2026	EUR	922 688	937 660	0.56
500 000	DEUTSCHE LUFTHANSA AG 3.5% 14/07/2029	EUR	440 061	447 710	0.27
800 000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	741 781	741 920	0.45
400 000	DIC ASSET AG 2.25% 22/09/2026	EUR	297 973	244 152	0.15
359 000	DIEBOLD NIXDORF DUTCH HOLDING BV - REGS - 9% 15/07/2025	EUR	276 653	164 375	0.10
284 000	DOMETIC GROUP AB 2% 29/09/2028	EUR	238 878	220 554	0.13
250 000	DOMETIC GROUP AB 3% 08/05/2026	EUR	236 972	228 265	0.14
350 000	DOVALUE SPA - REGS - 3.375% 31/07/2026	EUR	307 985	314 542	0.19
504 000	EC FINANCE PLC - REGS - 3% 15/10/2026	EUR	457 227	471 905	0.28
374 000	EDREAMS ODIGEO SA - REGS - 5.5% 15/07/2027	EUR	325 800	328 660	0.20
540 000	ELIOR GROUP SA 3.75% 15/07/2026	EUR	469 584	470 151	0.28
600 000	ELIS SA 1% 03/04/2025	EUR	556 645	564 312	0.34
600 000	ELIS SA 1.625% 03/04/2028	EUR	552 742	529 902	0.32
500 000	ELIS SA 1.75% 11/04/2024	EUR	489 040	488 045	0.29
300 000	ELIS SA 2.875% 15/02/2026	EUR	287 980	289 038	0.17
200 000	ELIS SA 4.125% 24/05/2027	EUR	199 027	197 606	0.12
400 000	ENCORE CAPITAL GROUP INC - REGS - 4.875% 15/10/2025	EUR	378 217	365 704	0.22
689 000	ENERGIZER GAMMA ACQUISITION BV - REGS - 3.5% 30/06/2029	EUR	554 743	541 940	0.33
300 000	EUROBANK ERGASIAS SERVICE AND HOLDINGS SA FRN 06/12/2032	EUR	310 269	301 449	0.18
458 000	EUROBANK SA FRN 05/05/2027	EUR	399 544	391 824	0.24
400 000	EUROBANK SA FRN 14/03/2028	EUR	366 782	334 720	0.20
537 000	EUROBANK SA FRN 26/01/2029	EUR	536 691	529 831	0.32
300 000	EUROFINS SCIENTIFIC SE FRN PERPETUAL (ISIN XS1716945586)	EUR	271 600	276 021	0.17
525 000	EUROFINS SCIENTIFIC SE FRN PERPETUAL (ISIN XS2579480307)	EUR	535 164	526 313	0.32
500 000	EVONIK INDUSTRIES AG FRN 02/09/2081	EUR	442 726	418 160	0.25
398 000	FASTIGHETS AB BALDER FRN 02/06/2081	EUR	267 848	270 724	0.16
500 000	FASTIGHETS AB BALDER 1.875% 14/03/2025	EUR	446 780	446 735	0.27
500 000	FASTIGHETS AB BALDER 1.875% 23/01/2026	EUR	423 908	423 725	0.25
900 000	FAURECIA SA 2.625% 15/06/2025	EUR	848 546	856 836	0.51
700 000	FAURECIA SA 3.125% 15/06/2026	EUR	649 728	655 347	0.39
800 000	FAURECIA SE 2.375% 15/06/2027	EUR	678 456	690 104	0.41
400 000	FAURECIA SE 2.375% 15/06/2029	EUR	319 525	320 384	0.19
1 100 000	FAURECIA SE 2.75% 15/02/2027	EUR	956 227	975 117	0.60
600 000	FAURECIA SE 3.75% 15/06/2028	EUR	527 077	530 880	0.32
800 000	FAURECIA SE 7.25% 15/06/2026	EUR	823 673	827 208	0.50
100 000	FNAC DARTY SA 1.875% 30/05/2024	EUR	96 758	97 161	0.06
400 000	FNAC DARTY SA 2.625% 30/05/2026	EUR	382 930	377 832	0.23
800 000	GARFUNKELUX HOLDCO 3 SA - REGS - 6.75% 01/11/2025	EUR	719 193	608 624	0.37
908 000	GETLINK SE 3.5% 30/10/2025	EUR	904 099	882 848	0.53
1 367 000	GRIFOLS ESCROW ISSUER SA - REGS - 3.875% 15/10/2028	EUR	1 220 636	1 059 643	0.65
790 000	GRIFOLS SA - REGS - 1.625% 15/02/2025	EUR	740 700	747 869	0.45
446 000	GRIFOLS SA - REGS - 2.25% 15/11/2027	EUR	425 387	383 560	0.23
953 000	GRIFOLS SA - REGS - 3.2% 01/05/2025	EUR	911 761	882 783	0.53

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
150 000	HAPAG-LLOYD AG - REGS - 2.5% 15/04/2028	EUR	142 921	138 033	0.08
500 000	HUHTAMAKI OYJ 4.25% 09/06/2027	EUR	488 376	488 255	0.29
400 000	IBERCAJA BANCO SA FRN 23/07/2030	EUR	381 003	339 592	0.20
494 000	ICCREA BANCA SPA FRN 17/01/2027	EUR	456 220	444 857	0.27
231 000	ICCREA BANCA SPA FRN 18/01/2032	EUR	205 242	196 893	0.12
437 000	ICCREA BANCA SPA FRN 20/01/2028	EUR	445 808	447 230	0.27
350 000	ICCREA BANCA SPA FRN 20/09/2027	EUR	343 378	354 592	0.21
480 000	ICCREA BANCA SPA FRN 20/10/2025	EUR	470 202	461 899	0.28
404 000	ICCREA BANCA SPA FRN 28/11/2029	EUR	382 535	378 007	0.23
300 000	ILLIMITY BANK SPA 6.625% 09/12/2025	EUR	304 305	298 551	0.18
398 000	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	362 790	339 968	0.20
600 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730323)	EUR	564 420	568 386	0.34
500 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730679)	EUR	487 764	455 330	0.27
701 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.625% 21/10/2028	EUR	634 768	621 787	0.37
407 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.75% 19/04/2031	EUR	344 884	347 293	0.21
900 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	867 386	844 785	0.51
293 000	INTERNATIONAL PERSONAL FINANCE PLC 9.75% 12/11/2025	EUR	256 289	261 696	0.16
300 000	INTESA SANPAOLO SPA FRN 12/07/2029	EUR	303 978	295 224	0.18
876 000	INTESA SANPAOLO SPA FRN 20/02/2034	EUR	868 922	869 123	0.52
460 000	INTESA SANPAOLO SPA 2.855% 23/04/2025	EUR	452 956	446 044	0.27
580 000	INTESA SANPAOLO SPA 2.925% 14/10/2030	EUR	485 544	474 022	0.28
890 000	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	924 073	877 309	0.53
700 000	INTESA SANPAOLO VITA SPA FRN PERPETUAL	EUR	694 641	672 140	0.40
550 000	INTESA SANPAOLO VITA SPA 2.375% 22/12/2030	EUR	549 067	412 352	0.25
657 000	INTRUM AB - REGS - 3% 15/09/2027	EUR	551 676	494 760	0.30
1 171 897.655	INTRUM AB - REGS - 3.125% 15/07/2024	EUR	589 264	579 727	0.35
680 000	INTRUM AB - REGS - 3.5% 15/07/2026	EUR	619 178	556 832	0.33
842 000	INTRUM AB - REGS - 4.875% 15/08/2025	EUR	814 166	760 217	0.46
500 000	INTRUM AB - REGS - 9.25% 15/03/2028	EUR	498 163	477 410	0.29
470 000	IQVIA INC - REGS - 1.75% 15/03/2026	EUR	443 105	433 749	0.26
750 000	IQVIA INC - REGS - 2.25% 15/01/2028	EUR	681 803	649 620	0.39
890 000	IQVIA INC - REGS - 2.25% 15/03/2029	EUR	765 277	741 931	0.45
700 000	IQVIA INC - REGS - 2.875% 15/06/2028	EUR	638 848	618 912	0.37
300 000	JAMES HARDIE INTERNATIONAL FINANCE DAC - REGS - 3.625% 01/10/2026	EUR	296 335	285 216	0.17
300 000	KENNEDY WILSON EUROPE REAL ESTATE LTD 3.25% 12/11/2025	EUR	258 807	264 900	0.16
500 000	KONINKLIJKE KPN NV FRN PERPETUAL (ISIN XS2069101868)	EUR	478 747	471 790	0.28
450 000	KONINKLIJKE KPN NV FRN PERPETUAL (ISIN XS2486270858)	EUR	450 063	451 841	0.27
429 000	LEVI STRAUSS & CO 3.375% 15/03/2027	EUR	403 037	407 275	0.24
500 000	LIBERTY MUTUAL GROUP INC - REGS - FRN 23/05/2059	EUR	461 387	459 275	0.28
300 000	LOXAM SAS - REGS - 2.875% 15/04/2026	EUR	284 900	277 182	0.17
200 000	LOXAM SAS - REGS - 4.25% 15/04/2024	EUR	198 550	199 840	0.12
300 000	LOXAM SAS - REGS - 4.5% 15/02/2027	EUR	284 659	283 716	0.17
563 000	LOXAM SAS 3.25% 14/01/2025	EUR	532 517	548 919	0.33
487 000	LOXAM SAS 3.75% 15/07/2026	EUR	457 159	457 868	0.27

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
303 000	MOTION BONDCO DAC - REGS - 4.5% 15/11/2027	EUR	279 625	265 728	0.16
622 000	MOTION FINCO SARL 7% 15/05/2025	EUR	627 847	629 638	0.38
400 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 0.993% 15/10/2026	EUR	300 810	286 148	0.17
400 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	EUR	349 039	343 652	0.21
816 000	MUNDYS SPA 1.625% 03/02/2025	EUR	773 232	771 079	0.46
1 000 000	MUNDYS SPA 1.875% 13/07/2027	EUR	866 901	876 920	0.53
400 000	MYTILINEOS FINANCIAL PARTNERS SA 2.5% 01/12/2024	EUR	388 688	388 728	0.23
500 000	MYTILINEOS SA 2.25% 30/10/2026	EUR	452 617	464 195	0.28
505 000	NATIONAL BANK OF GREECE SA FRN 08/10/2026	EUR	464 053	463 348	0.28
309 000	NATIONAL BANK OF GREECE SA FRN 18/07/2029	EUR	317 042	304 062	0.18
500 000	NATIONAL BANK OF GREECE SA 7.25% 22/11/2027	EUR	506 709	509 490	0.31
400 000	NEXANS SA 5.5% 05/04/2028	EUR	409 899	407 580	0.24
922 000	NEXI SPA 1.625% 30/04/2026	EUR	858 031	842 081	0.51
324 000	NEXI SPA 1.75% 31/10/2024	EUR	315 295	314 769	0.19
1 050 000	NEXI SPA 2.125% 30/04/2029	EUR	922 736	869 096	0.52
663 000	NGG FINANCE PLC FRN 05/09/2082	EUR	588 483	560 049	0.34
522 000	NGG FINANCE PLC FRN 05/12/2079	EUR	488 519	492 846	0.30
250 000	NH HOTEL GROUP SA - REGS - 4% 02/07/2026	EUR	236 748	238 985	0.14
700 000	NISSAN MOTOR CO LTD - REGS - 2.652% 17/03/2026	EUR	662 426	658 252	0.40
800 000	NISSAN MOTOR CO LTD - REGS - 3.201% 17/09/2028	EUR	723 988	721 232	0.43
853 000	NOMAD FOODS BONDCO PLC - REGS - 2.5% 24/06/2028	EUR	722 513	736 838	0.44
540 000	NOVELIS SHEET INGOT GMBH - REGS - 3.375% 15/04/2029	EUR	473 634	465 350	0.28
550 000	OI EUROPEAN GROUP BV - REGS - 2.875% 15/02/2025	EUR	524 985	533 709	0.32
675 000	OI EUROPEAN GROUP BV - REGS - 3.125% 15/11/2024	EUR	641 009	660 758	0.40
499 000	ONTEX GROUP NV 3.5% 15/07/2026	EUR	440 741	440 911	0.26
1 040 000	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV - REGS - 2.875% 30/04/2028	EUR	971 382	900 588	0.54
600 000	PARTS EUROPE SA - REGS - 6.5% 16/07/2025	EUR	605 443	600 930	0.36
316 000	PEACH PROPERTY FINANCE GMBH - REGS - 4.375% 15/11/2025	EUR	237 079	249 950	0.15
300 000	PERMANENT TSB GROUP HOLDINGS PLC FRN 30/06/2025	EUR	294 979	297 132	0.18
422 000	PIRAEUS BANK SA FRN 03/11/2027	EUR	362 819	363 325	0.22
400 000	PIRAEUS BANK SA FRN 28/01/2027	EUR	402 311	400 236	0.24
362 000	PIRAEUS FINANCIAL HOLDINGS SA FRN 19/02/2030	EUR	308 217	305 300	0.18
352 000	PIRAEUS FINANCIAL HOLDINGS SA FRN 26/06/2029	EUR	368 897	336 677	0.20
300 000	PRIMO WATER HOLDINGS INC - REGS - 3.875% 31/10/2028	EUR	262 262	261 576	0.16
400 000	QUINTILES IMS - REGS - 2.875% 15/09/2025	EUR	386 695	388 936	0.23
888 000	RAKUTEN GROUP INC - REGS - FRN PERPETUAL	EUR	699 689	426 054	0.26
700 000	RCI BANQUE SA FRN 18/02/2030	EUR	647 645	643 699	0.39
500 000	RENAULT SA 1% 18/04/2024	EUR	486 231	482 475	0.29
600 000	RENAULT SA 1% 28/11/2025	EUR	558 482	557 988	0.33
400 000	RENAULT SA 1.125% 04/10/2027	EUR	326 703	326 604	0.20
900 000	RENAULT SA 1.25% 24/06/2025	EUR	851 500	838 908	0.50
500 000	RENAULT SA 2% 28/09/2026	EUR	445 406	446 345	0.27

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
900 000	RENAULT SA 2.375% 25/05/2026	EUR	889 384	822 906	0.49
400 000	RENAULT SA 2.5% 01/04/2028	EUR	319 772	340 932	0.20
400 000	RENAULT SA 2.5% 02/06/2027	EUR	356 383	354 592	0.21
331 000	REXEL SA 2.125% 15/06/2028	EUR	322 197	290 413	0.17
618 000	REXEL SA 2.125% 15/12/2028	EUR	564 275	539 298	0.32
483 000	SAIPEM FINANCE INTERNATIONAL BV 2.625% 07/01/2025	EUR	461 521	463 926	0.28
486 000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	EUR	399 912	430 999	0.26
400 000	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	378 973	375 832	0.23
376 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2010028186)	EUR	285 381	136 484	0.08
500 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2010032618)	EUR	237 425	182 680	0.11
331 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2272358024)	EUR	232 607	124 310	0.07
200 000	SAMSONITE FINCO SARL - REGS - 3.5% 15/05/2026	EUR	183 446	185 468	0.11
740 907	SELECTA GROUP BV 8% 01/04/2026	EUR	656 131	633 942	0.38
488 000	SES SA FRN PERPETUAL	EUR	443 291	396 256	0.24
422 000	SIG COMBIBLOC PURCHASECO SARL - REGS - 2.125% 18/06/2025	EUR	414 976	406 386	0.24
161 000	SIG PLC 5.25% 30/11/2026	EUR	142 637	139 669	0.08
670 000	SOFTBANK GROUP CORP 2.125% 06/07/2024	EUR	627 791	637 445	0.38
450 000	SOFTBANK GROUP CORP 2.875% 06/01/2027	EUR	383 106	382 023	0.23
700 000	SOFTBANK GROUP CORP 3.125% 19/09/2025	EUR	669 879	639 940	0.38
400 000	SOFTBANK GROUP CORP 3.375% 06/07/2029	EUR	330 624	308 136	0.18
414 000	SOFTBANK GROUP CORP 3.875% 06/07/2032	EUR	316 482	298 440	0.18
598 000	SOFTBANK GROUP CORP 4% 19/09/2029	EUR	467 379	472 420	0.28
520 000	SOFTBANK GROUP CORP 4.75% 30/07/2025	EUR	497 479	496 179	0.30
916 000	SOFTBANK GROUP CORP 5% 15/04/2028	EUR	875 195	803 900	0.48
500 000	SOLVAY FINANCE SACA FRN PERPETUAL (ISIN XS1323897725)	EUR	502 766	497 335	0.30
400 000	SOLVAY SA FRN PERPETUAL	EUR	364 785	359 928	0.22
600 000	SPIE SA 2.625% 18/06/2026	EUR	568 568	566 298	0.34
240 000	STENA INTERNATIONAL SA - REGS - 3.75% 01/02/2025	EUR	226 032	229 730	0.14
400 000	STENA INTERNATIONAL SA - REGS - 7.25% 15/02/2028	EUR	404 052	404 412	0.24
400 000	SYNTHOMER PLC - REGS - 3.875% 01/07/2025	EUR	390 554	370 448	0.22
580 000	TELE COLUMBUS AG - REGS - 3.875% 02/05/2025	EUR	461 637	378 137	0.23
601 000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	663 174	636 790	0.38
587 000	TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029	EUR	450 183	453 058	0.27
650 000	TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027	EUR	574 231	556 907	0.33
539 000	TELECOM ITALIA SPA/MILANO 2.75% 15/04/2025	EUR	543 139	509 889	0.31
400 000	TELECOM ITALIA SPA/MILANO 2.875% 28/01/2026	EUR	368 127	373 128	0.22
501 000	TELECOM ITALIA SPA/MILANO 3% 30/09/2025	EUR	494 805	472 228	0.28
500 000	TELECOM ITALIA SPA/MILANO 3.625% 25/05/2026	EUR	493 005	476 405	0.29
650 000	TELECOM ITALIA SPA/MILANO 4% 11/04/2024	EUR	651 010	641 726	0.39
300 000	TELECOM ITALIA SPA/MILANO 5.25% 17/03/2055	EUR	270 468	243 423	0.15
455 000	TELECOM ITALIA SPA/MILANO 6.875% 15/02/2028	EUR	460 609	457 503	0.27
900 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1795406658)	EUR	878 745	830 844	0.50

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 000 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1933828433)	EUR	1 035 991	976 520	0.60
400 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2056371334)	EUR	339 983	339 680	0.20
400 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2109819859)	EUR	347 074	342 700	0.21
800 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2293060658)	EUR	630 009	626 896	0.38
600 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2410367747)	EUR	527 097	501 000	0.30
600 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2462605671)	EUR	622 725	611 796	0.37
800 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2582389156)	EUR	788 080	775 144	0.47
600 000	TELENET FINANCE LUXEMBOURG NOTES SARL - REGS - 3.5% 01/03/2028	EUR	542 084	542 640	0.33
939 000	TERNA - RETE ELETTRICA NAZIONALE FRN PERPETUAL	EUR	824 230	784 816	0.47
327 000	TITAN GLOBAL FINANCE PLC 2.375% 16/11/2024	EUR	315 281	316 938	0.19
656 000	TRIVIUM PACKAGING FINANCE BV - REGS - 3.75% 15/08/2026	EUR	614 871	603 835	0.36
400 000	UGI INTERNATIONAL LLC - REGS - 2.5% 01/12/2029	EUR	308 059	312 748	0.19
300 000	UNICAJA BANCO SA FRN 13/11/2029	EUR	270 123	263 307	0.16
500 000	UNICAJA BANCO SA FRN 15/11/2027	EUR	508 140	506 565	0.30
300 000	UNICAJA BANCO SA FRN 19/07/2032	EUR	257 652	235 149	0.14
1 100 000	UNICREDIT SPA FRN 15/01/2032	EUR	997 194	942 986	0.57
1 312 000	UNICREDIT SPA FRN 23/09/2029	EUR	1 283 837	1 216 446	0.74
910 000	UNIPOL GRUPPO FINANZIARIO SPA 3% 18/03/2025	EUR	918 262	889 625	0.53
921 000	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	882 255	833 155	0.50
400 000	UNIPOL GRUPPO SPA 3.5% 29/11/2027	EUR	393 760	386 920	0.23
500 000	UNIPOLSAI ASSICURAZIONI SPA FRN PERPETUAL	EUR	492 663	422 035	0.25
461 000	UNIPOLSAI ASSICURAZIONI SPA 3.875% 01/03/2028	EUR	436 689	436 475	0.26
715 000	UNIPOLSAI SPA FRN PERPETUAL	EUR	722 947	703 181	0.42
304 000	UPC HOLDING BV - REGS - 3.875% 15/06/2029	EUR	254 761	252 429	0.15
400 000	UPCB FINANCE VII LTD - REGS - 3.625% 15/06/2029	EUR	360 658	348 192	0.21
400 000	VALEO SA 1.625% 18/03/2026	EUR	383 509	372 300	0.22
600 000	VALEO 1% 03/08/2028	EUR	512 674	484 728	0.29
600 000	VALEO 1.5% 18/06/2025	EUR	604 107	568 416	0.34
800 000	VALEO 5.375% 28/05/2027	EUR	801 386	801 992	0.48
894 000	VALLOUREC SA - REGS - 8.5% 30/06/2026	EUR	905 618	891 353	0.54
800 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140007K5)	EUR	724 183	719 672	0.43
1 100 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140007L3)	EUR	918 298	906 279	0.54
400 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140061X6)	EUR	330 018	332 000	0.20
400 000	VERALLIA SA 1.625% 14/05/2028	EUR	353 240	353 668	0.21
500 000	VERALLIA SA 1.875% 10/11/2031	EUR	404 486	403 915	0.24
482 000	VODAFONE GROUP PLC FRN 03/10/2078	EUR	440 524	439 902	0.26
964 000	VODAFONE GROUP PLC FRN 27/08/2080 (ISIN XS2225157424)	EUR	914 724	866 366	0.52
954 000	VODAFONE GROUP PLC FRN 27/08/2080 (ISIN XS2225204010)	EUR	850 619	776 928	0.47
404 000	VOLVO CAR AB 2% 24/01/2025	EUR	384 033	385 036	0.23
600 000	VOLVO CAR AB 2.125% 02/04/2024	EUR	602 059	586 602	0.35
518 000	VOLVO CAR AB 2.5% 07/10/2027	EUR	468 679	463 496	0.28
422 000	VOLVO CAR AB 4.25% 31/05/2028	EUR	413 409	398 360	0.24
704 000	VZ SECURED FINANCING BV - REGS - 3.5% 15/01/2032	EUR	576 183	548 747	0.33
588 000	VZ VENDOR FINANCING II BV - REGS - 2.875% 15/01/2029	EUR	473 969	461 239	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
477 000	WEBUILD SPA 1.75% 26/10/2024	EUR	424 055	448 795	0.27
334 000	WEBUILD SPA 3.875% 28/07/2026	EUR	294 391	296 512	0.18
700 000	WEBUILD SPA 5.875% 15/12/2025	EUR	661 867	674 898	0.41
200 000	WMG ACQUISITION CORP - REGS - 2.75% 15/07/2028	EUR	180 891	180 186	0.11
400 000	WMG ACQUISITION CORP 2.25% 15/08/2031	EUR	296 042	313 292	0.19
750 000	ZIGGO BOND CO BV - REGS - 3.375% 28/02/2030	EUR	580 084	571 695	0.34
583 000	ZIGGO BV - REGS - 2.875% 15/01/2030	EUR	497 224	467 379	0.28
Total Bonds			169 279 931	163 666 176	98.25
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			169 279 931	163 666 176	98.25
Total Investments			169 279 931	163 666 176	98.25

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	23.49	Italy	21.89
Investment Banking and Brokerage Services	17.11	France	18.82
Telecommunications Service Providers	10.06	Spain	10.37
Automobiles and Parts	8.68	Netherlands	9.26
Industrial Transportation	4.95	Germany	6.82
General Industrials	3.88	United States of America	6.30
Software and Computer Services	3.45	Sweden	4.45
Pharmaceuticals and Biotechnology	2.97	Greece	3.79
Industrial Support Services	2.65	United Kingdom	3.76
Non-life Insurance	2.48	Luxembourg	3.60
Real Estate Investment and Services	1.88	Japan	3.51
Construction and Materials	1.82	Ireland	2.05
Health Care Providers	1.70	Portugal	0.96
Technology Hardware and Equipment	1.70	Norway	0.53
Travel and Leisure	1.52	Finland	0.49
Gas, Water and Multi-utilities	1.18	Belgium	0.48
Industrial Metals and Mining	1.13	Austria	0.46
Consumer Services	1.10	Jersey	0.39
Chemicals	0.91	Cayman Islands	0.21
Real Estate Investment Trusts	0.78	Cyprus	0.11
Electronic and Electrical Equipment	0.74		
Medical Equipment and Services	0.69		
Finance and Credit Services	0.61		
Electricity	0.47		
Retailers	0.46		
Leisure Goods	0.42		
Personal Goods	0.36		
Media	0.33		
Oil, Gas and Coal	0.26		
Telecommunications Equipment	0.24		
Personal Care, Drug and Grocery Stores	0.23		
	98.25		98.25

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
50 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 3.25% 15/03/2026	USD	46 163	47 283	0.09
43 785	AMC ENTERTAINMENT HOLDINGS INC - 144A - FRN 15/06/2026	USD	23 558	29 716	0.06
60 000	AMC ENTERTAINMENT HOLDINGS INC - 144A - 7.5% 15/02/2029	USD	37 936	43 558	0.09
20 000	AMERICAN AXLE & MANUFACTURING INC 5% 01/10/2029	USD	16 771	16 638	0.03
5 000	AMERICAN AXLE & MANUFACTURING INC 6.875% 01/07/2028	USD	4 570	4 507	0.01
100 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.5% 20/05/2025	USD	95 433	97 519	0.19
40 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	31 839	32 546	0.06
100 000	CHART INDUSTRIES INC 7.5% 01/01/2030	USD	100 642	103 354	0.19
15 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	12 523	13 457	0.03
10 000	COMMSCOPE INC - 144A - 7.125% 01/07/2028	USD	7 350	7 182	0.01
50 000	COMMSCOPE TECHNOLOGIES LLC - 144A - 5% 15/03/2027	USD	37 000	34 603	0.07
50 000	CONSOLIDATED COMMUNICATIONS INC 5% 01/10/2028	USD	35 508	36 602	0.07
10 000	COVANTA HOLDING CORP 5% 01/09/2030	USD	8 467	8 859	0.02
28 000	CROWN CORK & SEAL CO INC 7.375% 15/12/2026	USD	29 547	29 479	0.06
3 000	DANA FINANCING LUXEMBOURG SARL - 144A - 5.75% 15/04/2025	USD	2 979	2 966	0.01
90 000	DANA INC 5.625% 15/06/2028	USD	81 739	83 419	0.17
17 000	DAVITA INC 3.75% 15/02/2031	USD	12 847	13 687	0.03
33 000	DAVITA INC 4.625% 01/06/2030	USD	27 041	28 803	0.06
36 000	ELASTIC NV 4.125% 15/07/2029	USD	30 298	31 112	0.06
50 000	EQM MIDSTREAM PARTNERS LP 4% 01/08/2024	USD	48 348	48 475	0.10
45 000	EQM MIDSTREAM PARTNERS LP 4.75% 15/01/2031	USD	36 811	37 183	0.07
10 000	EXELA INTERMEDIATE LLC / EXELA FINANCE INC 11.5% 15/07/2026	USD	1 500	1 249	0.00
68 000	GRIFFON CORP 5.75% 01/03/2028	USD	61 061	62 506	0.12
46 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	37 092	37 666	0.07
50 000	HOWARD HUGHES CORP 5.375% 01/08/2028	USD	45 388	45 411	0.09
34 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	32 395	32 544	0.06
100 000	IRON MOUNTAIN INC - 144A - 5% 15/07/2028	USD	93 311	94 205	0.19
70 000	IRON MOUNTAIN INC - 144A - 5.25% 15/07/2030	USD	63 849	64 620	0.13
50 000	IRON MOUNTAIN INC - 144A - 5.625% 15/07/2032	USD	45 418	45 611	0.09
56 000	JELD-WEN INC 4.875% 15/12/2027	USD	46 953	49 078	0.10
98 000	KENNEDY-WILSON INC 4.75% 01/03/2029	USD	78 385	78 351	0.16
145 000	LUMEN TECHNOLOGIES INC - 144A - 4.5% 15/01/2029	USD	65 206	61 847	0.12
23 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/05/2032	USD	19 373	19 769	0.04
20 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	18 457	18 767	0.04
100 000	NATIONSTAR MORTGAGE HOLDINGS INC - 144A - 5.125% 15/12/2030	USD	75 479	81 990	0.16
9 000	NCR CORP - 144A - 6.125% 01/09/2029	USD	8 753	8 842	0.02
80 000	OWENS-BROCKWAY GLASS CONTAINER INC - 144A - 6.625% 13/05/2027	USD	78 343	80 396	0.16
10 000	OWENS-BROCKWAY GLASS CONTAINER INC 6.375% 15/08/2025	USD	10 138	10 281	0.02
110 000	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER - 144A - 7.5% 01/06/2025	USD	109 175	110 641	0.21
90 000	PARKLAND CORP - 144A - 4.625% 01/05/2030	USD	78 708	78 769	0.16
50 000	POST HOLDINGS INC - 144A - 5.625% 15/01/2028	USD	48 704	48 972	0.10
100 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 3.375% 31/08/2027	USD	89 343	89 688	0.18

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
23 000	SCRIPPS ESCROW INC - 144A - 5.875% 15/07/2027	USD	17 170	16 745	0.03
50 000	STARWOOD PROPERTY TRUST INC - 144A - 3.75% 31/12/2024	USD	47 110	46 976	0.09
50 000	STARWOOD PROPERTY TRUST INC - 144A - 4.375% 15/01/2027	USD	43 094	43 139	0.09
50 000	TEGNA INC 4.625% 15/03/2028	USD	46 343	44 578	0.09
50 000	TEGNA INC 5% 15/09/2029	USD	46 212	44 012	0.09
70 000	TELECOM ITALIA CAPITAL SA 7.2% 18/07/2036	USD	59 985	63 231	0.13
100 000	TENET HEALTHCARE CORP 4.375% 15/01/2030	USD	90 767	92 113	0.18
50 000	TENET HEALTHCARE CORP 4.625% 15/07/2024	USD	49 433	49 611	0.10
50 000	UBER TECHNOLOGIES INC 4.5% 15/08/2029	USD	44 564	46 140	0.09
50 000	VIASAT INC 6.5% 15/07/2028	USD	39 250	39 744	0.08
35 000	VICTORIA'S SECRET & CO 4.625% 15/07/2029	USD	28 236	28 352	0.06
42 000	ZOOMINFO TECHNOLOGIES LLC/ZOOMINFO FINANCE CORP - 144A - 3.875% 01/02/2029	USD	35 618	36 284	0.07
Total Bonds			2 382 183	2 423 076	4.80
Supranationals, Governments and Local Public Authorities, Debt Instruments					
55 000	CANADA GOVERNMENT INTERNATIONAL BOND 1.625% 22/01/2025	USD	51 939	52 669	0.10
1 357 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2032	USD	1 339 398	1 339 848	2.65
1 202 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2051	USD	973 530	948 547	1.88
443 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	453 836	456 151	0.90
3 239 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2027	USD	3 344 786	3 343 815	6.62
98 500	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	80 339	81 270	0.16
341 700	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	268 472	280 514	0.56
7 470 700	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	6 147 385	6 238 618	12.36
1 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	666	665	0.00
548 700	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	457 197	464 209	0.92
1 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	591	602	0.00
13 146 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	10 953 695	11 180 263	22.15
1 617 900	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	1 403 831	1 418 696	2.81
3 477 600	UNITED STATES TREASURY NOTE/BOND 1.75% 15/02/2032	USD	3 076 673	3 074 416	6.09
5 179 400	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	3 983 282	4 007 965	7.94
2 292 400	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2032	USD	2 147 471	2 169 721	4.30
11 555 700	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	10 973 205	11 062 778	21.91
71 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	58 929	61 654	0.12
705 300	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	607 770	615 374	1.22
164 100	UNITED STATES TREASURY NOTE/BOND 4.125% 15/11/2032	USD	173 690	173 241	0.34
1 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2040	USD	1 087	1 097	0.00
425 100	UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028	USD	460 204	461 665	0.91
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			46 957 976	47 433 778	93.94
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			49 340 159	49 856 854	98.74
Total Investments			49 340 159	49 856 854	98.74

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	93.94	United States of America	98.29
Investment Banking and Brokerage Services	1.01	Canada	0.26
Real Estate Investment Trusts	0.46	Luxembourg	0.13
Health Care Providers	0.44	Netherlands	0.06
Telecommunications Service Providers	0.43		
Construction and Materials	0.40		98.74
Oil, Gas and Coal	0.33		
Real Estate Investment and Services	0.25		
Industrial Engineering	0.20		
Gas, Water and Multi-utilities	0.19		
Mortgage Real Estate Investment Trusts	0.18		
Automobiles and Parts	0.17		
Media	0.15		
Industrial Transportation	0.12		
Food Producers	0.10		
Consumer Services	0.09		
Telecommunications Equipment	0.09		
Retailers	0.06		
Software and Computer Services	0.06		
Travel and Leisure	0.03		
Technology Hardware and Equipment	0.02		
Waste and Disposal Services	0.02		
	98.74		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
28 476	AALBERTS NV	EUR	1 181 754	1 189 727	0.73
5 172	ADYEN NV	EUR	7 377 341	7 509 744	4.62
3 450 492	AEGON NV	EUR	14 019 349	14 226 379	8.76
77 431	ALPHABET INC	USD	7 378 782	7 590 202	4.67
235 391	AMS-OSRAM AG	CHF	1 402 012	1 470 819	0.91
50 220	ANDRITZ AG	EUR	2 990 190	2 955 447	1.82
889	AP MOLLER - MAERSK A/S - A	DKK	1 427 610	1 437 257	0.88
12 936	ARCELORMITTAL SA	EUR	323 723	332 585	0.20
114 500	AXFOOD AB	SEK	2 571 787	2 570 284	1.58
12 289	CARLSBERG AS - B	DKK	1 854 800	1 842 509	1.13
104 245	COLGATE-PALMOLIVE CO	USD	7 378 580	7 535 101	4.64
17 714	COLOPLAST A/S	DKK	2 286 422	2 312 464	1.42
111 154	CVS HEALTH CORP	USD	7 378 540	7 381 069	4.54
2 745	DANSKE BANK A/S	DKK	53 508	52 500	0.03
761 858	DEUTSCHE LUFTHANSA AG - REG	EUR	7 378 595	7 412 878	4.56
18 013	DSV A/S	DKK	2 982 149	3 070 480	1.89
581 114	E.ON SE	EUR	6 912 995	6 976 274	4.29
68 188	ESSITY AB	SEK	1 853 385	1 870 895	1.15
196 770	FORTUM OYJ	EUR	2 642 621	2 662 298	1.64
56 038	HEIDELBERGCEMENT AG	EUR	3 883 433	3 841 965	2.37
22 911	KONE OYJ - B	EUR	1 123 785	1 184 499	0.73
19 990	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	552 817	551 724	0.34
42 640	NN GROUP NV	EUR	1 436 115	1 439 953	0.89
1 431 348	NORDEA BANK ABP	EUR	14 757 199	14 385 047	8.86
99 412	NOVO NORDISK A/S	DKK	15 259 178	14 999 696	9.23
17 689	ORION OYJ - B	EUR	824 307	753 905	0.46
14 290	ORSTED AS	DKK	1 146 850	1 163 001	0.72
51 792	PROCTER & GAMBLE CO	USD	7 378 502	7 336 262	4.52
371 411	QIAGEN NV	EUR	14 819 300	15 045 860	9.27
77 403	SIGNIFY NV	EUR	2 202 115	2 338 345	1.44
57 354	SKF AB - B	SEK	975 013	938 511	0.58
321 203	SVENSKA CELLULOSA AB SCA - B	SEK	3 681 471	3 983 836	2.45
77 288	TECHNIP ENERGIES NV	EUR	1 558 126	1 555 807	0.96
771 453	TELE2 AB	SEK	7 247 879	7 422 272	4.57
30 713	TIETOEVRY OYJ	EUR	888 834	889 448	0.55
35 196	UPM-KYMMENE OYJ	EUR	1 034 410	1 017 164	0.63
90 871	YARA INTERNATIONAL ASA	NOK	3 442 601	3 301 320	2.03
Total Shares			161 606 078	162 547 527	100.06
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			161 606 078	162 547 527	100.06
Total Investments			161 606 078	162 547 527	100.06

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Care, Drug and Grocery Stores	18.89	Netherlands	26.67
Medical Equipment and Services	10.69	United States of America	18.38
Pharmaceuticals and Biotechnology	9.70	Denmark	15.31
Life Insurance	9.64	Finland	12.86
Banks	8.89	Germany	11.22
Industrial Transportation	7.34	Sweden	10.33
Software and Computer Services	5.22	Austria	2.72
Telecommunications Service Providers	4.91	Norway	2.03
Industrial Support Services	4.62	Japan	0.34
Gas, Water and Multi-utilities	4.29	Luxembourg	0.20
Industrial Engineering	2.55		
Construction and Materials	2.37		
Electricity	2.35		
Technology Hardware and Equipment	2.34		
Chemicals	2.03		
Beverages	1.13		
Oil, Gas and Coal	0.96		
Industrial Metals and Mining	0.78		
Electronic and Electrical Equipment	0.73		
Industrial Materials	0.63		
	100.06		100.06

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
822	ACI WORLDWIDE INC	USD	21 150	18 440	0.00
8 828	ADVANCED MICRO DEVICES INC	USD	770 550	701 077	0.04
14 000	AGC INC	JPY	482 176	474 951	0.03
25 556	AIXTRON SE	EUR	789 936	642 222	0.04
20 967	AKAMAI TECHNOLOGIES INC	USD	2 048 053	1 556 172	0.09
261 555	ALPHABET CLASS - A	USD	24 647 569	25 558 060	1.44
283 180	ALPHABET INC	USD	27 039 768	27 871 774	1.57
869 625	AMAZON.COM INC	USD	78 897 637	86 737 403	4.89
45 700	ANA HOLDINGS INC	JPY	899 338	892 782	0.05
285 635	APPLE INC	USD	41 590 281	43 689 015	2.46
1 451	ASPEN TECHNOLOGY INC	USD	327 578	230 489	0.01
16 386	ATLASSIAN CORP	USD	2 490 414	2 288 429	0.13
749	AUTOMATIC DATA PROCESSING INC	USD	148 058	147 045	0.01
1 550 000	AXA SA	EUR	36 099 000	45 655 250	2.57
438 066	BHP GROUP LTD	AUD	12 816 719	11 667 898	0.66
255	BLACKROCK INC	USD	152 113	153 475	0.01
1 771 872	BNP PARIBAS SA	EUR	79 929 146	104 079 762	5.87
2 900	BRIDGESTONE CORP	JPY	104 312	105 649	0.01
81 700	CANON INC	JPY	1 656 060	1 749 311	0.10
41 738	CENTENE CORP	USD	3 356 729	2 596 660	0.15
1 118	CME GROUP INC	USD	193 311	187 249	0.01
1 356 263	COLGATE-PALMOLIVE CO	USD	95 997 846	95 993 439	5.41
254 944	COMMERZBANK AG	EUR	2 411 260	2 671 813	0.15
9 235	CONSOLIDATED EDISON INC	USD	801 557	831 867	0.05
3 787 522	CREDIT AGRICOLE SA	EUR	42 829 352	41 874 843	2.36
365 600	CYBERAGENT INC	JPY	2 879 906	2 854 425	0.16
30 500	DAIICHI SANKYO CO LTD	JPY	994 003	972 756	0.05
73 310	DELTA AIR LINES INC	USD	2 380 793	2 219 175	0.13
465 200	DENTSU GROUP INC	JPY	14 757 225	15 104 679	0.85
560 966	DEUTSCHE BANK AG - REG	EUR	5 211 459	5 494 101	0.31
69 071	DOLLAR TREE INC	USD	9 668 251	9 621 197	0.54
91 400	EBARA CORP	JPY	3 591 875	3 614 450	0.20
27 666	EDWARDS LIFESCIENCES CORP	USD	2 413 526	2 179 007	0.12
2 070	ELECTRONIC ARTS INC	USD	225 506	237 842	0.01
196 017	ELI LILLY & CO	USD	58 898 507	69 492 971	3.92
5 083 817	ENGIE SA (ISIN FR0010208488)	EUR	67 395 259	78 331 452	4.42
88 500	FANUC CORP	JPY	2 734 391	2 736 291	0.15
21 116	GARMIN LTD	USD	1 885 597	1 859 121	0.10
5 828	GE HEALTHCARE TECHNOLOGIES INC	USD	412 876	431 125	0.02
12 096	GENERAC HOLDINGS INC	USD	1 096 312	1 094 193	0.06
1 986	GENERAL ELECTRIC CO	USD	171 881	176 874	0.01
79 368	GENERAL MILLS INC	USD	6 333 512	6 400 331	0.36
119 793	GENERAL MOTORS CO	USD	4 044 371	3 559 899	0.20
1 100	GOLDMAN SACHS GROUP INC	USD	326 591	341 274	0.02

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
30 302	GUARDANT HEALTH INC	USD	1 311 760	596 655	0.03
24 319	HOLOGIC INC	USD	1 716 312	1 869 673	0.11
9 747	HUGO BOSS AG	EUR	619 324	662 211	0.04
5 823	IDEXX LABORATORIES INC	USD	2 193 146	2 562 956	0.14
1 320 000	INPEX CORP	JPY	13 287 883	12 978 477	0.73
8 164	IQVIA HOLDINGS INC	USD	1 774 522	1 361 791	0.08
35 000	J FRONT RETAILING CO LTD	JPY	319 030	339 386	0.02
1 465 300	JAPAN POST HOLDINGS CO LTD	JPY	11 141 830	10 939 269	0.62
24 100	JGC HOLDINGS CORP	JPY	277 016	273 347	0.02
245 024	JOHNSON & JOHNSON	USD	35 161 883	36 273 477	2.05
389 760	KEYCORP	USD	6 586 303	3 876 184	0.22
45 700	KEYENCE CORP	JPY	20 025 333	19 198 671	1.08
457 000	KURARAY CO LTD	JPY	3 871 691	3 846 542	0.22
8 221	LABORATORY CORP OF AMERICA HOLDINGS	USD	1 855 520	1 677 650	0.09
242 226	LAS VEGAS SANDS CORP	USD	9 637 958	13 688 117	0.77
89 162	META PLATFORMS INC	USD	17 381 615	19 318 366	1.09
223 856	METLIFE INC	USD	14 151 128	12 261 710	0.69
450 787	MICROSOFT CORP	USD	113 297 120	124 802 146	7.04
45 700	MITSUBISHI MOTORS CORP	JPY	169 406	155 038	0.01
1 703 800	mitsui fudosan co ltd	JPY	28 938 389	29 898 748	1.69
848 100	M3 INC	JPY	19 549 403	18 670 124	1.05
45 900	NEC CORP	JPY	1 619 040	1 594 459	0.09
140 000	NEXON CO LTD	JPY	3 064 433	2 872 459	0.16
647 228	NEXTERA ENERGY INC	USD	45 090 675	44 586 752	2.51
137 100	NIPPON ELECTRIC GLASS CO LTD	JPY	2 430 158	2 371 983	0.13
7 000	NIPPON EXPRESS HOLDINGS INC	JPY	381 481	371 144	0.02
754 000	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	20 661 799	20 928 227	1.18
344 632	NOVARTIS AG - REG	CHF	26 730 663	31 880 641	1.80
10 328	NVIDIA CORP	USD	2 533 371	2 553 836	0.14
219 100	OMRON CORP	JPY	11 324 777	11 468 458	0.65
4 000 000	ORANGE SA	EUR	40 912 000	47 216 000	2.66
3 832	PALO ALTO NETWORKS INC	USD	684 712	644 276	0.04
4 005 900	PANASONIC HOLDINGS CORP	JPY	33 538 256	34 422 697	1.94
1 623	PARTNERS GROUP HOLDING AG	CHF	1 346 168	1 383 864	0.08
9 606	PAYCHEX INC - AK9420	USD	966 319	940 839	0.05
92 354	PEPSICO INC	USD	15 062 108	15 910 840	0.90
311 958	PFIZER INC	USD	11 761 485	10 976 116	0.62
272 385	QUALCOMM INC	USD	31 726 868	28 182 280	1.59
70 000	RAKUTEN GROUP INC	JPY	299 666	318 056	0.02
37 800	RECRUIT HOLDINGS CO LTD	JPY	989 957	954 481	0.05
4 085	REGENERON PHARMACEUTICALS INC	USD	2 743 069	2 939 471	0.17
457 000	RENESAS ELECTRONICS CORP	JPY	5 859 685	5 492 850	0.31
6 858	REPLIGEN CORP	USD	1 060 842	904 081	0.05
17 355	RINGCENTRAL INC - A	USD	643 293	436 929	0.02

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
36 666	ROCHE HOLDING AG	CHF	9 640 295	10 255 341	0.58
1 131 000	SANOFI	EUR	88 368 977	115 158 420	6.49
315 100	SHISEIDO CO LTD	JPY	14 429 456	14 323 469	0.81
7 000	SHOWA DENKO KK	JPY	103 498	99 730	0.01
127 500	SUMCO CORP	JPY	1 691 035	1 605 855	0.09
907 500	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	33 633 745	34 381 902	1.94
373	SYNAPTICS INC	USD	37 001	30 079	0.00
35 000	TAKASHIMAYA CO LTD	JPY	471 768	481 350	0.03
477	TE CONNECTIVITY LTD	USD	55 580	52 589	0.00
6 957	TELADOC HEALTH INC	USD	192 393	173 190	0.01
100 800	TERUMO CORP	JPY	2 717 230	2 726 845	0.15
6 134	TETRA TECH INC	USD	818 452	768 192	0.04
7 000	TOHO CO LTD/TOKYO	JPY	248 834	249 800	0.01
457 000	TOKAI CARBON CO LTD	JPY	4 045 522	3 738 232	0.21
301 884	TOKYO ELECTRON LTD	JPY	31 888 137	31 071 831	1.75
24 200	TOKYO GAS CO LTD	JPY	436 355	447 036	0.03
228 500	TOKYO TATEMONO CO LTD	JPY	2 618 527	2 570 035	0.14
2 086 355	TOTALENERGIES SE	EUR	68 441 465	118 651 010	6.69
28 954	TRACTOR SUPPLY CO	USD	6 125 339	6 287 282	0.35
2 009 266	TRANSURBAN GROUP	AUD	17 884 895	18 277 578	1.03
493 373	TREND MICRO INC/JAPAN	JPY	22 007 427	21 916 055	1.24
13 316	UNDER ARMOUR INC - A	USD	125 122	106 185	0.01
6 540	UNITED THERAPEUTICS CORP	USD	1 500 802	1 352 548	0.08
41 236	UNITEDHEALTH GROUP INC	USD	18 327 025	18 368 849	1.04
27 394	VARONIS SYSTEMS INC	USD	547 380	572 984	0.03
2 000 000	VEOLIA ENVIRONNEMENT SA	EUR	40 569 154	57 340 000	3.23
11 508	VERISIGN INC	USD	2 198 523	2 267 004	0.13
7 913	VERRA MOBILITY CORP	USD	124 455	121 169	0.01
12 599	VMWARE INC - A	USD	1 299 746	1 423 588	0.08
16 640	VOLKSWAGEN AG - PFD	EUR	2 028 083	2 030 080	0.11
34 243	WALT DISNEY CO	USD	2 968 890	3 107 854	0.18
30 729	WATERS CORP	USD	9 569 333	8 326 316	0.47
171 760	WESTERN DIGITAL CORP	USD	7 957 894	5 110 447	0.29
70 000	YAMAHA MOTOR CO LTD	JPY	1 665 347	1 630 571	0.09
41 900	YOKOHAMA RUBBER CO LTD	JPY	802 390	818 830	0.05
246	ZEBRA TECHNOLOGIES CORP - A	USD	72 827	63 479	0.00
10 044	ZOOMINFO TECHNOLOGIES INC	USD	214 755	195 671	0.01
29 707	10X GENOMICS INC - A	USD	1 315 606	1 385 724	0.08
Total Shares			1 603 762 414	1 777 184 635	100.20
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 603 762 414	1 777 184 635	100.20
Total Investments			1 603 762 414	1 777 184 635	100.20

Lyxor Index Fund - Lyxor Smart Overnight Return

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	15.79	United States of America	42.86
Software and Computer Services	13.19	France	34.30
Banks	10.86	Japan	18.14
Gas, Water and Multi-utilities	7.67	Switzerland	2.56
Oil, Gas and Coal	7.42	Australia	1.69
Technology Hardware and Equipment	7.04	Germany	0.65
Personal Care, Drug and Grocery Stores	6.22		
Retailers	5.81		100.20
Telecommunications Service Providers	3.84		
Non-life Insurance	2.57		
Electricity	2.56		
Media	2.09		
Leisure Goods	1.95		
Real Estate Investment and Services	1.83		
Electronic and Electrical Equipment	1.75		
Health Care Providers	1.28		
Medical Equipment and Services	1.15		
Industrial Transportation	1.05		
Travel and Leisure	0.95		
Beverages	0.90		
Life Insurance	0.69		
Industrial Metals and Mining	0.66		
General Industrials	0.63		
Automobiles and Parts	0.47		
Chemicals	0.43		
Industrial Engineering	0.39		
Investment Banking and Brokerage Services	0.38		
Food Producers	0.36		
Telecommunications Equipment	0.10		
Construction and Materials	0.07		
Industrial Support Services	0.06		
Personal Goods	0.04		
	100.20		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
13 077	ABBVIE INC	USD	1 930 882	1 790 033	1.32
28 205	ALPHABET CLASS - A	USD	2 515 241	2 742 323	2.02
10 740	ALPHABET INC	USD	1 305 902	1 052 792	0.78
90 489	AMAZON.COM INC	USD	8 229 602	8 643 175	6.37
40 642	APPLE INC	USD	5 830 199	6 246 499	4.61
101 691	AXA SA	EUR	2 269 743	3 007 003	2.22
96 866	BNP PARIBAS SA	EUR	4 674 269	5 675 379	4.19
417 814	BRAMBLES LTD	AUD	3 475 216	3 564 006	2.63
186 400	BRIDGESTONE CORP	JPY	6 405 713	6 742 960	4.97
90 310	CHARLES SCHWAB CORP	USD	4 116 414	4 273 364	3.15
23 306	CIGNA GROUP	USD	6 022 189	5 347 080	3.94
56 261	CISCO SYSTEMS INC	USD	2 387 063	2 407 910	1.78
146 737	COMCAST CORP	USD	5 366 785	5 498 650	4.05
138 601	CVS HEALTH CORP	USD	9 145 520	9 203 659	6.79
25 919	DAI-ICHI LIFE HOLDINGS INC	JPY	443 820	433 546	0.32
15 490	DAIWA HOUSE INDUSTRY CO LTD	JPY	334 671	356 218	0.26
45 540	DOLLAR TREE INC	USD	6 295 773	6 340 538	4.68
9 376	ELI LILLY & CO	USD	2 875 573	3 361 941	2.48
31 840	ETSY INC	USD	3 262 688	2 913 764	2.15
58 375	EXXON MOBIL CORP	USD	6 065 880	6 257 335	4.61
62 604	GILEAD SCIENCES INC	USD	4 600 047	4 661 843	3.44
9 743	KAO CORP	JPY	344 261	356 792	0.26
10 977	LAS VEGAS SANDS CORP	USD	405 451	634 856	0.47
32 612	MERCK & CO INC	USD	3 175 598	3 410 967	2.52
10 137	META PLATFORMS INC	USD	1 797 798	2 206 634	1.63
35 715	MICROSOFT CORP	USD	8 732 856	9 940 028	7.32
25 692	NVIDIA CORP	USD	6 178 611	6 457 675	4.76
220 297	ORIGIN ENERGY LTD	AUD	1 113 031	1 099 804	0.81
24 515	PACKAGING CORP OF AMERICA	USD	2 931 990	3 003 532	2.21
6 058	PEPSICO INC	USD	988 005	1 047 474	0.77
165 028	PFIZER INC	USD	6 611 443	5 813 350	4.29
55 521	TRANSURBAN GROUP	AUD	480 343	498 195	0.37
20 521	UNITEDHEALTH GROUP INC	USD	9 147 694	9 146 901	6.74
4 311	WESTPAC BANKING CORP	AUD	65 787	57 986	0.04
Total Shares			129 526 058	134 194 212	98.95
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			129 526 058	134 194 212	98.95
Total Investments			129 526 058	134 194 212	98.95

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	14.03	United States of America	82.88
Retailers	13.20	France	6.40
Software and Computer Services	11.76	Japan	5.82
Health Care Providers	10.69	Australia	3.85
Technology Hardware and Equipment	9.37		
Personal Care, Drug and Grocery Stores	7.05		
Automobiles and Parts	4.97		
General Industrials	4.84		
Oil, Gas and Coal	4.61		
Banks	4.23		
Telecommunications Service Providers	4.05		
Investment Banking and Brokerage Services	3.15		
Non-life Insurance	2.22		
Telecommunications Equipment	1.78		
Gas, Water and Multi-utilities	0.81		
Beverages	0.77		
Travel and Leisure	0.47		
Industrial Transportation	0.37		
Life Insurance	0.32		
Household Goods and Home Construction	0.26		
	98.95		98.95

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 811	ADOBE INC	USD	1 316 713	1 303 334	4.21
20 320	AIXTRON SE	EUR	567 741	520 802	1.68
4 573	ALPHABET INC	USD	452 219	448 270	1.45
22 787	AMAZON.COM INC	USD	2 646 269	2 176 530	7.03
43 844	ARCELORMITTAL SA	EUR	1 106 403	1 127 229	3.64
4 023	ARGENX SE	EUR	1 322 081	1 402 820	4.53
203 981	AROUNDTOWN SA	EUR	531 574	250 999	0.81
66 986	ASR NEDERLAND NV	EUR	2 780 521	2 668 722	8.62
1 262	BERKSHIRE HATHAWAY INC - B	USD	361 614	375 571	1.21
11 275	CARL ZEISS MEDITEC AG	EUR	1 394 271	1 373 295	4.44
142 117	COMMERZBANK AG	EUR	1 378 535	1 430 408	4.62
27 122	COVESTRO AG	EUR	989 139	1 079 184	3.49
13 428	CTS EVENTIM AG & CO KGAA	EUR	745 254	800 309	2.59
11 818	ELIA GROUP SA/NV	EUR	1 461 887	1 470 159	4.75
82 414	E.ON SE	EUR	973 878	989 380	3.20
10 115	KION GROUP AG	EUR	367 478	378 503	1.22
265 357	KONINKLIJKE KPN NV	EUR	868 779	878 066	2.84
18 966	LANXESS	EUR	672 724	699 087	2.26
6 198	MTU AERO ENGINES AG	EUR	1 404 708	1 473 265	4.76
5 746	ORION OYJ - B	EUR	240 355	244 895	0.79
42 001	PUMA SE	EUR	2 367 138	2 224 373	7.19
33 310	QIAGEN NV	EUR	1 381 366	1 349 388	4.36
831	RATIONAL AG	EUR	511 481	544 305	1.76
11 033	SIEMENS HEALTHINEERS AG	EUR	616 965	622 482	2.01
6 271	SYMRISE AG	EUR	657 851	686 361	2.22
922 612	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	2 487 951	2 827 806	9.15
4 219	VERTEX PHARMACEUTICALS INC	USD	1 316 671	1 302 119	4.21
Total Shares			30 921 566	30 647 662	99.04
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			30 921 566	30 647 662	99.04
Total Investments			30 921 566	30 647 662	99.04

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Telecommunications Service Providers	11.99	Germany	50.58
Pharmaceuticals and Biotechnology	11.54	Netherlands	20.36
Non-life Insurance	9.84	United States of America	18.11
Medical Equipment and Services	8.80	Belgium	4.75
Chemicals	7.96	Luxembourg	4.45
Personal Goods	7.19	Finland	0.79
Retailers	7.03		
Software and Computer Services	5.66		99.04
Aerospace and Defense	4.76		
Electricity	4.75		
Banks	4.62		
Industrial Metals and Mining	3.64		
Gas, Water and Multi-utilities	3.20		
Industrial Engineering	2.98		
Media	2.59		
Technology Hardware and Equipment	1.68		
Real Estate Investment and Services	0.81		
	99.04		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
10 929	ASAHI GROUP HOLDINGS LTD	JPY	360 853	381 176	1.48
54 106	AXFOOD AB	SEK	1 215 276	1 214 566	4.72
18 710	CHR HANSEN HOLDING A/S	DKK	1 257 717	1 319 897	5.13
6 006	COLOPLAST A/S	DKK	682 672	784 050	3.05
70 830	DAI-ICHI LIFE HOLDINGS INC	JPY	1 212 847	1 184 771	4.61
51 685	DANSKE BANK A/S	DKK	705 336	988 501	3.85
10 453	DEMANT A/S	DKK	317 601	405 868	1.58
43 248	ESSITY AB	SEK	1 165 740	1 186 608	4.62
2 829	EVOLUTION AB	SEK	347 138	341 109	1.33
5 755	GENMAB A/S	DKK	2 031 265	2 146 525	8.34
17 915	KONGSBERG GRUPPEN ASA	NOK	643 226	725 221	2.82
31 923	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	1 093 057	1 088 761	4.24
53 248	MOWI ASA	NOK	879 857	916 264	3.56
8 213	NEC CORP	JPY	280 851	284 646	1.11
635 022	NEL ASA	NOK	802 680	785 774	3.06
70 262	NORDEA BANK ABP	EUR	717 516	706 133	2.75
7 172	NOVO NORDISK A/S	DKK	1 048 583	1 082 141	4.21
21 250	ORSTED AS	DKK	1 642 877	1 729 447	6.72
12 156	SOFTBANK GROUP CORP	JPY	414 341	411 922	1.60
11 945	SOLVAY SA	EUR	1 314 547	1 300 213	5.06
14 234	SONY GROUP CORP	JPY	1 157 905	1 214 840	4.73
110 192	SVENSKA CELLULOSA AB SCA - B	SEK	1 247 484	1 366 696	5.32
53 790	SVENSKA HANDELSBANKEN AB	SEK	419 348	430 453	1.67
127 201	TELE2 AB	SEK	1 165 749	1 223 821	4.76
39 545	VESTAS WIND SYSTEMS A/S	DKK	1 008 798	989 288	3.85
62 864	VOLVO AB - B	SEK	1 165 750	1 170 234	4.55
Total Shares			24 299 014	25 378 925	98.72
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			24 299 014	25 378 925	98.72
Total Investments			24 299 014	25 378 925	98.72

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Care, Drug and Grocery Stores	14.65	Denmark	36.74
Pharmaceuticals and Biotechnology	12.55	Sweden	26.97
Food Producers	8.69	Japan	17.76
Banks	8.27	Norway	9.44
Industrial Transportation	7.37	Belgium	5.06
Electricity	6.73	Finland	2.75
Chemicals	5.06		
Telecommunications Service Providers	4.76		98.72
Leisure Goods	4.73		
Medical Equipment and Services	4.63		
Life Insurance	4.61		
Industrial Engineering	4.24		
Alternative Energy	3.85		
General Industrials	3.06		
Software and Computer Services	1.60		
Beverages	1.48		
Travel and Leisure	1.33		
Technology Hardware and Equipment	1.11		
	98.72		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
5 506	ABBVIE INC	USD	812 987	753 684	0.37
33 275	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	2 858 625	5 429 815	2.65
37 270	ALPHABET CLASS - A	USD	3 937 349	3 623 697	1.77
34 043	ALPHABET INC	USD	2 912 589	3 337 077	1.63
10 033	AMAZON.COM INC	USD	900 574	958 315	0.47
10 833	APPLE INC	USD	1 576 143	1 664 985	0.81
14 963	ASAHI GROUP HOLDINGS LTD	JPY	494 048	521 872	0.25
89 488	BNP PARIBAS SA	EUR	4 318 243	5 243 102	2.56
70 725	CARLSBERG AS - B	DKK	10 269 465	10 603 911	5.18
116 129	CHR HANSEN HOLDING A/S	DKK	7 797 074	8 192 319	4.00
104 585	CIE DE SAINT-GOBAIN	EUR	3 063 818	5 482 346	2.68
9 192	COMMONWEALTH BANK OF AUSTRALIA	AUD	562 012	546 716	0.27
260 512	CONCORDIA FINANCIAL GROUP LTD	JPY	925 771	889 018	0.43
131 022	DANONE SA	EUR	7 822 653	7 860 010	3.84
488 127	DANSKE BANK A/S	DKK	9 571 126	9 335 673	4.56
71 000	DEMANT A/S	DKK	2 287 325	2 756 782	1.35
43 022	DSV A/S	DKK	7 311 707	7 333 492	3.58
200 940	ENGIE SA (ISIN FR0010208488)	EUR	2 637 940	2 916 845	1.42
268 779	ENGIE SA (ISIN FR0013215407)	EUR	3 655 394	3 901 596	1.91
23 294	GENMAB A/S	DKK	7 859 852	8 688 293	4.24
25 000	L'OREAL SA - PF	EUR	4 918 750	10 818 750	5.28
28 700	MICROSOFT CORP	USD	7 072 828	7 987 647	3.90
32 979	NEWMONT CORP	USD	1 543 800	1 415 946	0.69
63 827	NOVO NORDISK A/S	DKK	9 544 197	9 630 483	4.70
180 405	ORANGE SA	EUR	2 425 545	2 131 665	1.04
133 505	ORSTED AS	DKK	10 300 874	10 865 395	5.32
56 211	PANDORA A/S	DKK	4 552 817	4 707 503	2.30
54 924	PERNOD RICARD SA	EUR	7 737 325	11 501 085	5.63
79 062	PFIZER INC	USD	3 167 426	2 785 074	1.36
45 111	PROCTER & GAMBLE CO	USD	6 388 291	6 389 908	3.12
49 323	RESONA HOLDINGS INC	JPY	218 356	221 374	0.11
57 389	SANOFI	EUR	4 549 994	5 738 900	2.80
221 134	SCOR SE	EUR	6 036 958	5 178 958	2.53
18 782	TOKIO MARINE HOLDINGS INC	JPY	335 479	339 841	0.17
222 041	TOTALENERGIES SE	EUR	10 096 747	12 865 055	6.29
19 248	UNITEDHEALTH GROUP INC	USD	8 580 412	8 579 482	4.19
17 185	VEOLIA ENVIRONNEMENT SA	EUR	322 812	493 038	0.24
89 427	VESTAS WIND SYSTEMS A/S	DKK	2 311 619	2 237 175	1.09
66 505	VINCI SA	EUR	6 094 518	7 461 861	3.65

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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
339 171	VIVENDI SE	EUR	4 046 310	3 376 108	1.65
Total Shares			181 819 753	204 764 796	100.03
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			181 819 753	204 764 796	100.03
Total Investments			181 819 753	204 764 796	100.03

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	13.49	France	44.16
Beverages	11.06	Denmark	36.32
Banks	7.94	United States of America	18.32
Food Producers	7.84	Japan	0.96
Personal Goods	7.58	Australia	0.27
Software and Computer Services	7.30		
Construction and Materials	6.32		
Oil, Gas and Coal	6.28		
Electricity	5.31		
Health Care Providers	4.19		
Industrial Transportation	3.58		
Gas, Water and Multi-utilities	3.57		
Personal Care, Drug and Grocery Stores	3.12		
Non-life Insurance	2.70		
Chemicals	2.65		
Media	1.65		
Medical Equipment and Services	1.35		
Alternative Energy	1.09		
Telecommunications Service Providers	1.04		
Technology Hardware and Equipment	0.81		
Precious Metals and Mining	0.69		
Retailers	0.47		
	100.03		100.03

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
60 155	AALBERTS NV	EUR	2 479 935	2 513 276	0.35
16 463	ADIDAS AG - REG	EUR	2 733 517	2 624 861	0.37
619 816	AGEAS SA/NV	EUR	23 790 969	25 034 368	3.53
197 054	ARCADIS NV	EUR	7 216 117	7 381 643	1.04
328 134	ARCELORMITTAL SA	EUR	8 393 001	8 436 325	1.19
11 226	ARGENX SE	EUR	3 842 263	3 914 506	0.55
160 819	ASR NEDERLAND NV	EUR	6 016 239	6 407 029	0.90
12 596	AUTOZONE INC	USD	29 981 889	30 386 823	4.28
70 889	BAYERISCHE MOTOREN WERKE AG	EUR	6 904 281	7 190 980	1.01
222 746	BEIERSDORF AG	EUR	27 970 168	28 199 644	3.97
247 686	BRENTAG SE	EUR	17 068 835	18 274 273	2.57
779 725	COMMERZBANK AG	EUR	7 705 841	7 847 932	1.11
405 028	CTS EVENTIM AG & CO KGAA	EUR	23 344 715	24 139 669	3.40
1 076 192	DAIMLER TRUCK HOLDING AG	EUR	32 533 284	32 221 188	4.54
1 466 196	DEUTSCHE BANK AG - REG	EUR	17 014 434	14 578 387	2.05
552 202	DEUTSCHE LUFTHANSA AG - REG	EUR	5 617 969	5 372 925	0.76
23 372	DR ING HC F PORSCHE AG	EUR	2 684 274	2 650 385	0.37
98 460	DSM-FIRMENICH AG	EUR	11 746 278	11 693 110	1.65
244 294	EVONIK INDUSTRIES AG	EUR	4 786 317	4 827 249	0.68
10 808	EXOR NV	EUR	804 115	804 980	0.11
13 295	FORTUM OYJ	EUR	184 801	179 881	0.03
226 483	FREENET AG	EUR	5 772 574	5 852 321	0.82
42 714	HEIDELBERGCEMENT AG	EUR	2 696 614	2 928 472	0.41
25 269	HELLOFRESH SE	EUR	641 075	612 268	0.09
41 556	HUGO BOSS AG	EUR	2 561 041	2 834 950	0.40
286 899	KBC GROUP NV	EUR	17 255 124	18 585 317	2.62
192 450	KESKO OYJ - B	EUR	3 821 095	3 638 267	0.51
201 323	KION GROUP AG	EUR	7 299 240	7 533 507	1.06
506 025	KONINKLIJKE KPN NV	EUR	1 651 160	1 674 437	0.24
85 552	KONINKLIJKE PHILIPS NV	EUR	1 365 393	1 632 845	0.23
74 304	LANXESS	EUR	2 690 582	2 738 845	0.39
212 409	META PLATFORMS INC	USD	39 585 262	46 237 437	6.51
7 990	MTU AERO ENGINES AG	EUR	1 769 846	1 899 223	0.27
516 036	NESTE OYJ	EUR	22 695 750	22 674 622	3.19
1 074 357	NN GROUP NV	EUR	39 824 724	36 281 036	5.11
473 712	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	26 578 047	23 912 982	3.37
658 682	PUMA SE	EUR	37 592 152	34 883 799	4.91
212 128	QIAGEN NV	EUR	8 791 616	8 593 305	1.21
198 682	RANDSTAD NV	EUR	10 289 956	9 779 128	1.38
871	RATIONAL AG	EUR	536 101	570 505	0.08
10 519	SARTORIUS AG	EUR	3 680 598	3 698 480	0.52
48 690	SCOUT24 SE	EUR	2 696 452	2 750 985	0.39
248 369	SIEMENS AG - REG	EUR	36 010 431	36 982 144	5.21
34 534	SIGNIFY NV	EUR	1 057 431	1 043 272	0.15

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
185 137	STORA ENSO OYJ - R	EUR	2 041 135	2 129 076	0.30
216 983	SYMRISE AG	EUR	21 471 192	23 748 789	3.35
21 322 158	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	59 880 799	65 352 415	9.21
86 661	TESLA INC	USD	18 273 837	12 897 889	1.82
397 426	THYSSENKRUPP AG	EUR	2 783 664	2 584 859	0.36
19 468	VALMET OYJ	EUR	526 609	596 110	0.08
86 854	VOLKSWAGEN AG - PFD	EUR	11 400 648	10 742 103	1.51
456 963	WACKER CHEMIE AG	EUR	66 481 977	63 951 972	9.01
47 160	WOLTERS KLUWER NV	EUR	5 612 040	5 666 274	0.80
57 466	ZALANDO SE	EUR	2 094 861	2 136 011	0.30
Total Shares			710 248 268	711 823 079	100.27
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			710 248 268	711 823 079	100.27
Total Investments			710 248 268	711 823 079	100.27

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Chemicals	15.99	Germany	62.49
Telecommunications Service Providers	10.27	United States of America	12.61
Life Insurance	8.64	Netherlands	12.07
Automobiles and Parts	8.08	Belgium	6.14
General Industrials	6.95	Finland	4.12
Software and Computer Services	6.90	Switzerland	1.65
Banks	5.78	Luxembourg	1.19
Personal Goods	5.68		
Industrial Transportation	5.30		
Retailers	4.58		
Personal Care, Drug and Grocery Stores	4.57		
Media	4.20		
Oil, Gas and Coal	3.19		
Industrial Engineering	1.75		
Food Producers	1.65		
Construction and Materials	1.45		
Medical Equipment and Services	1.44		
Industrial Metals and Mining	1.19		
Non-life Insurance	0.90		
Pharmaceuticals and Biotechnology	0.55		
Electronic and Electrical Equipment	0.35		
Industrial Materials	0.30		
Aerospace and Defense	0.27		
Technology Hardware and Equipment	0.15		
Investment Banking and Brokerage Services	0.11		
Electricity	0.03		
	100.27		100.27

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
12 289	CARLSBERG AS - B	DKK	1 854 663	1 842 509	4.05
27 959	CHR HANSEN HOLDING A/S	DKK	1 877 059	1 972 367	4.34
13 823	COLOPLAST A/S	DKK	1 496 444	1 804 516	3.97
122 436	DAI-ICHI LIFE HOLDINGS INC	JPY	2 096 514	2 047 982	4.50
106 379	DANSKE BANK A/S	DKK	1 722 455	2 034 552	4.47
145 495	ENGIE SA (ISIN FR0010208488)	EUR	1 910 058	2 112 005	4.64
26 070	ESSITY AB	SEK	702 211	715 290	1.57
4 742	GENMAB A/S	DKK	1 690 805	1 768 691	3.89
196 553	ISUZU MOTORS LTD	JPY	2 037 442	2 080 249	4.58
13 922	M3 INC	JPY	318 624	307 472	0.68
6 072	NOVARTIS AG - REG	CHF	574 969	563 111	1.24
13 401	NOVO NORDISK A/S	DKK	2 011 079	2 021 999	4.45
25 865	ORSTED AS	DKK	2 008 884	2 105 041	4.63
10 670	OTSUKA HOLDINGS CO LTD	JPY	314 334	326 574	0.72
7 212	ROCHE HOLDING AG	CHF	1 890 333	2 057 583	4.53
16 409	SAFRAN SA	EUR	1 844 875	2 312 684	5.09
21 442	SANOFI	EUR	1 894 583	2 144 200	4.72
18 540	SCHNEIDER ELECTRIC SE	EUR	1 277 831	2 925 983	6.44
46 256	SCOR SE	EUR	1 262 789	1 083 316	2.38
7 128	SONY GROUP CORP	JPY	596 211	608 359	1.34
1 305	SWISSCOM AG - REG	CHF	800 948	814 089	1.79
177 417	TELE2 AB	SEK	1 625 960	1 706 957	3.75
57 639	TOTALENERGIES SE	EUR	2 541 303	3 339 605	7.33
68 771	TRYG A/S	DKK	1 378 309	1 471 674	3.24
64 352	VESTAS WIND SYSTEMS A/S	DKK	1 569 000	1 609 879	3.54
20 867	VINCI SA	EUR	1 912 252	2 341 277	5.15
106 420	VIVENDI SE	EUR	1 269 591	1 059 305	2.33
Total Shares			40 479 526	45 177 269	99.36
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			40 479 526	45 177 269	99.36
Total Investments			40 479 526	45 177 269	99.36

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	19.54	France	38.09
Oil, Gas and Coal	7.34	Denmark	36.58
Electronic and Electrical Equipment	6.44	Japan	11.81
Non-life Insurance	5.62	Switzerland	7.55
Telecommunications Service Providers	5.54	Sweden	5.33
Construction and Materials	5.15		
Aerospace and Defense	5.09		
Gas, Water and Multi-utilities	4.64		
Electricity	4.63		
Industrial Transportation	4.58		
Life Insurance	4.50		
Banks	4.47		
Food Producers	4.34		
Beverages	4.05		
Medical Equipment and Services	3.97		
Alternative Energy	3.54		
Media	3.01		
Personal Care, Drug and Grocery Stores	1.57		
Leisure Goods	1.34		
	99.36		99.36

Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
13 662	ALPHABET CLASS - A	USD	1 298 343	1 328 333	1.90
3 395	ALPHABET INC	USD	290 463	332 796	0.48
14 029	AMAZON.COM INC	USD	1 828 647	1 339 998	1.92
44 285	ANDRITZ AG	EUR	2 630 529	2 606 172	3.73
9 520	APPLE INC	USD	1 346 067	1 463 183	2.09
190 937	AXA SA	EUR	3 747 916	5 646 007	8.07
54 637	BNP PARIBAS SA	EUR	2 636 508	3 201 182	4.58
36 126	BRIDGESTONE CORP	JPY	1 353 242	1 306 846	1.87
23 586	CARLSBERG AS - B	DKK	3 424 751	3 536 286	5.06
33 015	CHR HANSEN HOLDING A/S	DKK	2 280 208	2 329 043	3.33
4 497	CHUGAI PHARMACEUTICAL CO LTD	JPY	104 118	104 822	0.15
16 317	COLOPLAST A/S	DKK	1 854 671	2 130 094	3.05
2 754	DANAHER CORP	USD	632 546	590 987	0.85
9 613	DANONE SA	EUR	610 426	576 684	0.83
108 844	DANSKE BANK A/S	DKK	1 477 967	2 081 696	2.98
2 824	DOLLAR TREE INC	USD	452 298	393 186	0.56
8 571	DSV A/S	DKK	1 483 887	1 461 005	2.09
31 079	ENGIE SA (ISIN FR0013215407)	EUR	434 640	451 143	0.65
24 940	ESSITY AB	SEK	672 252	684 286	0.98
13 859	EXXON MOBIL CORP	USD	1 436 344	1 485 574	2.13
8 241	GENMAB A/S	DKK	2 955 347	3 073 762	4.40
10 754	KAO CORP	JPY	366 795	393 816	0.56
31 040	KONGSBERG GRUPPEN ASA	NOK	1 239 094	1 256 537	1.80
1 874	MICROSOFT CORP	USD	461 906	521 563	0.75
68 408	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	399 673	388 124	0.56
94 263	MOWI ASA	NOK	1 645 180	1 622 030	2.32
20 793	M3 INC	JPY	475 876	459 220	0.66
25 105	NOVO NORDISK A/S	DKK	3 866 502	3 787 947	5.42
40 723	ORSTED AS	DKK	3 110 893	3 314 269	4.75
22 872	PANDORA A/S	DKK	1 852 521	1 915 462	2.74
14 617	RENAULT SA	EUR	904 061	491 570	0.70
27 299	SANOFI	EUR	2 058 592	2 729 900	3.91
32 629	SCOR SE	EUR	1 141 131	764 171	1.09
12 178	SONY GROUP CORP	JPY	1 016 224	1 039 365	1.49
17 315	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	666 408	639 150	0.92
12 868	TELENOR ASA	NOK	144 257	144 946	0.21
51 816	TOTALENERGIES SE	EUR	2 428 796	3 002 219	4.30
158 893	VEOLIA ENVIRONNEMENT SA	EUR	3 061 002	4 558 640	6.53
109 037	VESTAS WIND SYSTEMS A/S	DKK	2 870 585	2 727 754	3.91
77 203	VOLVO AB - B	SEK	1 431 653	1 437 159	2.06

Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
53 439	WESFARMERS LTD	AUD	1 710 707	1 662 461	2.38
Total Shares			63 803 026	68 979 388	98.76
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			63 803 026	68 979 388	98.76
Total Investments			63 803 026	68 979 388	98.76

Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	13.88	Denmark	37.74
Non-life Insurance	9.18	France	30.67
Banks	9.03	United States of America	10.67
Gas, Water and Multi-utilities	7.17	Japan	6.20
Food Producers	6.48	Norway	4.33
Oil, Gas and Coal	6.43	Austria	3.73
Industrial Transportation	5.95	Sweden	3.04
Beverages	5.06	Australia	2.38
Retailers	4.86		
Electricity	4.75		98.76
Alternative Energy	3.91		
Medical Equipment and Services	3.90		
Industrial Engineering	3.73		
Software and Computer Services	3.13		
Personal Goods	2.74		
Automobiles and Parts	2.57		
Technology Hardware and Equipment	2.09		
Personal Care, Drug and Grocery Stores	1.54		
Leisure Goods	1.49		
Media	0.66		
Telecommunications Service Providers	0.21		
	98.76		

Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 570	ABBVIE INC	USD	374 136	351 792	1.18
208 258	AMS-OSRAM AG	CHF	1 235 486	1 301 281	4.38
29 284	ASR NEDERLAND NV	EUR	1 136 805	1 166 675	3.92
31 615	AXFOOD AB	SEK	710 105	709 690	2.39
7 277	CANON INC	JPY	143 623	156 745	0.53
5 997	CARLSBERG AS - B	DKK	880 869	899 140	3.02
27 142	CHR HANSEN HOLDING A/S	DKK	1 868 819	1 914 733	6.44
3 888	COLOPLAST A/S	DKK	438 388	507 557	1.71
10 147	CVS HEALTH CORP	USD	669 545	673 801	2.27
20 711	DANSKE BANK A/S	DKK	362 754	396 108	1.33
6 515	DEMANT A/S	DKK	247 419	252 964	0.85
36 014	ESSITY AB	SEK	970 059	988 127	3.32
10 759	EVOLUTION AB	SEK	1 320 204	1 297 275	4.36
689	GENMAB A/S	DKK	254 309	256 986	0.86
884	KAO CORP	JPY	30 151	32 372	0.11
33 753	KONGSBERG GRUPPEN ASA	NOK	1 297 017	1 366 363	4.59
836	MICROSOFT CORP	USD	212 687	232 672	0.78
44 095	mitsubishi UFJ FINANCIAL GROUP INC	JPY	257 625	250 180	0.84
69 997	MOWI ASA	NOK	1 158 092	1 204 473	4.05
87 990	NORDEA BANK ABP	EUR	898 554	884 300	2.97
15 674	NOVO NORDISK A/S	DKK	2 322 887	2 364 959	7.95
696	NVIDIA CORP	USD	171 830	174 939	0.59
14 887	OMV AG	EUR	611 286	637 759	2.14
58 856	ORIGIN ENERGY LTD	AUD	297 365	293 831	0.99
17 591	ORSTED AS	DKK	1 375 438	1 431 655	4.81
6 538	PROSUS NV	EUR	421 570	443 734	1.49
2 523	SAMPO OYJ - A	EUR	121 129	115 957	0.39
122 953	SVENSKA HANDELSBANKEN AB	SEK	966 285	983 928	3.31
35 996	TELENOR ASA	NOK	330 165	405 462	1.36
9 771	TJX COS INC	USD	700 480	697 600	2.35
4 342	TOKYO ELECTRON LTD	JPY	458 647	447 555	1.50
32 523	TRANSURBAN GROUP	AUD	296 465	291 832	0.98
2 864	UNITEDHEALTH GROUP INC	USD	1 285 236	1 276 581	4.29
51 618	UPM-KYMMENE OYJ	EUR	1 517 053	1 491 760	5.02
101 844	VESTAS WIND SYSTEMS A/S	DKK	2 639 305	2 547 809	8.57
23 924	VOLVO AB - B	SEK	441 859	445 353	1.50
11 619	WESFARMERS LTD	AUD	371 951	361 461	1.22
10 791	WESTPAC BANKING CORP	AUD	164 694	145 146	0.49
2 623	YASKAWA ELECTRIC CORP	JPY	101 945	96 142	0.32
Total Shares			29 062 237	29 496 697	99.17
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			29 062 237	29 496 697	99.17
Total Investments			29 062 237	29 496 697	99.17

Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Food Producers	10.50	Denmark	35.53
Pharmaceuticals and Biotechnology	10.00	Sweden	14.88
Banks	8.94	United States of America	11.46
Alternative Energy	8.57	Norway	10.01
Personal Care, Drug and Grocery Stores	8.08	Finland	8.38
Industrial Transportation	7.07	Austria	6.52
Technology Hardware and Equipment	7.00	Netherlands	5.41
Industrial Materials	5.02	Australia	3.67
Electricity	4.81	Japan	3.31
Travel and Leisure	4.36		
Non-life Insurance	4.31		99.17
Health Care Providers	4.29		
Retailers	3.56		
Beverages	3.02		
Medical Equipment and Services	2.56		
Software and Computer Services	2.27		
Oil, Gas and Coal	2.14		
Telecommunications Service Providers	1.36		
Gas, Water and Multi-utilities	0.99		
Industrial Engineering	0.32		
	99.17		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
34 381	ABBVIE INC	USD	5 076 520	4 706 211	1.19
2 874	ACKERMANS & VAN HAAREN NV	EUR	423 628	458 690	0.12
3 236 868	AEGON NV	EUR	13 354 417	13 345 607	3.36
33 275	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	2 858 625	5 429 815	1.37
27 710	ALPHABET CLASS - A	USD	3 230 217	2 694 195	0.68
168 056	AMAZON.COM INC	USD	14 073 432	16 052 088	4.05
3 049	APPLE INC	USD	439 110	468 618	0.12
333 765	ASR NEDERLAND NV	EUR	14 430 337	13 297 198	3.35
111 329	AURIZON HOLDINGS LTD	AUD	224 816	227 916	0.06
347 848	BNP PARIBAS SA	EUR	16 505 388	20 380 414	5.14
395 887	CARREFOUR SA	EUR	6 036 785	7 466 429	1.88
76 891	CVS HEALTH CORP	USD	5 073 615	5 105 869	1.29
907 235	DAIMLER TRUCK HOLDING AG	EUR	27 970 055	27 162 616	6.85
91 619	DANSKE BANK A/S	DKK	1 787 703	1 752 259	0.44
2 106 184	DEUTSCHE LUFTHANSA AG - REG	EUR	20 528 050	20 493 170	5.17
3 681	D'IETEREN GROUP	EUR	639 022	627 611	0.16
42 196	DOLLAR TREE INC	USD	6 291 849	5 874 952	1.48
366 847	ENGIE SA (ISIN FR0010208488)	EUR	4 815 967	5 325 151	1.34
557 788	ENGIE SA (ISIN FR0013215407)	EUR	7 545 628	8 096 851	2.04
428 538	E.ON SE	EUR	4 880 522	5 144 599	1.30
28 300	EXXON MOBIL CORP	USD	2 933 006	3 033 534	0.76
427 013	FRESENIUS SE & CO KGAA	EUR	10 312 364	11 196 281	2.82
2 461	GENMAB A/S	DKK	1 041 700	917 914	0.23
6 278	HUMANA INC	USD	2 920 233	3 016 681	0.76
26 320	KONE OYJ - B	EUR	1 259 938	1 360 744	0.34
20 000	L'OREAL SA - PF	EUR	3 935 000	8 655 000	2.18
15 000	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 698 250	13 065 000	3.29
1 532	MACQUARIE GROUP LTD	AUD	186 091	167 456	0.04
42 313	MICROSOFT CORP	USD	10 842 927	11 776 352	2.97
55 316	NEC CORP	JPY	1 891 583	1 917 141	0.48
97 105	NN GROUP NV	EUR	3 312 252	3 279 236	0.83
284 521	NORDEA BANK ABP	SEK	2 785 193	2 859 783	0.72
292 970	NORDEA BANK ABP	EUR	3 022 279	2 944 349	0.74
245 623	NOVO NORDISK A/S	DKK	37 496 900	37 060 619	9.35
13 227	NVIDIA CORP	USD	3 265 515	3 324 602	0.84
34 523	ORANGE SA	EUR	464 162	407 924	0.10
13 523	PFIZER INC	USD	541 766	476 367	0.12
40 887	SANOFI	EUR	3 241 510	4 088 700	1.03
138 628	SAP SE	EUR	16 083 621	17 031 836	4.29
233 258	SCOR SE	EUR	6 367 943	5 462 902	1.38
124 691	SEKISUI HOUSE LTD	JPY	2 201 177	2 314 221	0.58
267 411	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	2 833 572	2 751 093	0.69
25 248	SOFTBANK GROUP CORP	JPY	860 585	855 562	0.22
30 474	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 133 992	1 124 889	0.28

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
301 815	SWEDBANK AB - A	SEK	4 793 603	4 744 178	1.20
550 721	TELE2 AB	SEK	4 643 249	5 298 574	1.34
413 459	TELIA CO AB	SEK	977 403	1 042 775	0.26
567 971	THYSSENKRUPP AG	EUR	4 182 538	3 694 083	0.93
570 877	TOTALENERGIES SE	EUR	23 375 051	33 076 612	8.35
29 555	UNITEDHEALTH GROUP INC	USD	13 344 948	13 173 659	3.32
12 574	VALMET OYJ	EUR	374 077	385 016	0.10
122 764	VINCI SA	EUR	11 250 093	13 774 121	3.47
402 487	VIVENDI SE	EUR	4 801 670	4 006 356	1.01
45 768	WACKER CHEMIE AG	EUR	6 627 206	6 405 232	1.61
99 409	WARTSILA OYJ ABP	EUR	862 671	1 043 795	0.26
Total Shares			354 049 754	389 842 846	98.28
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			354 049 754	389 842 846	98.28
Total Investments			354 049 754	389 842 846	98.28

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Industrial Transportation	12.08	France	32.58
Pharmaceuticals and Biotechnology	11.91	Germany	22.97
Banks	9.22	United States of America	17.57
Oil, Gas and Coal	9.10	Denmark	10.02
Software and Computer Services	8.16	Netherlands	7.54
Health Care Providers	6.90	Sweden	3.49
Retailers	5.69	Finland	2.17
Personal Goods	5.48	Japan	1.57
Non-life Insurance	4.73	Belgium	0.27
Gas, Water and Multi-utilities	4.68	Australia	0.10
Life Insurance	4.19		
Construction and Materials	3.47		98.28
Personal Care, Drug and Grocery Stores	3.17		
Chemicals	2.98		
Telecommunications Service Providers	1.70		
Technology Hardware and Equipment	1.44		
Media	1.01		
General Industrials	0.93		
Industrial Engineering	0.70		
Household Goods and Home Construction	0.58		
Investment Banking and Brokerage Services	0.16		
	98.28		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
11 244	ABBVIE INC	USD	1 660 231	1 539 124	1.41
9 320	ALPHABET CLASS - A	USD	1 113 327	906 167	0.83
9 948	ALPHABET INC	USD	851 113	975 156	0.89
9 084	AMAZON.COM INC	USD	1 168 513	867 670	0.80
1 043	AP MOLLER - MAERSK A/S - B	DKK	1 692 327	1 706 521	1.57
16 574	ARKEMA SA	EUR	1 374 316	1 485 362	1.36
64 472	ASR NEDERLAND NV	EUR	2 502 803	2 568 564	2.36
32 507	BAWAG GROUP AG	EUR	1 466 716	1 435 509	1.32
124 185	CHR HANSEN HOLDING A/S	DKK	8 491 836	8 760 630	8.04
42 363	CIE DE SAINT-GOBAIN	EUR	1 275 974	2 220 668	2.04
12 522	COLOPLAST A/S	DKK	1 334 824	1 634 678	1.50
316 587	CONCORDIA FINANCIAL GROUP LTD	JPY	1 125 042	1 080 378	0.99
29 125	CVS HEALTH CORP	USD	1 921 799	1 934 016	1.77
132 002	DANSKE BANK A/S	DKK	2 077 033	2 524 604	2.32
11 783	DSV A/S	DKK	2 005 466	2 008 520	1.84
19 052	ENGIE SA (ISIN FR0013215407)	EUR	266 442	276 559	0.25
93 193	ESSITY AB	SEK	2 522 310	2 556 964	2.35
37 334	EVOLUTION AB	SEK	4 581 142	4 501 576	4.13
5 971	GENMAB A/S	DKK	2 067 636	2 227 088	2.04
143 760	KDDI CORP	JPY	3 975 988	4 062 450	3.73
36 491	KONGSBERG GRUPPEN ASA	NOK	1 428 653	1 477 201	1.36
4 400	LVMH MOET HENNESSY LOUIS VUITTON CE	EUR	1 468 935	3 832 400	3.52
2 091	MACQUARIE GROUP LTD	AUD	258 549	228 557	0.21
4 170	MICROSOFT CORP	USD	1 023 373	1 160 574	1.07
1 584	MOTOROLA SOLUTIONS INC	USD	404 826	418 096	0.38
285 124	MOWI ASA	NOK	4 817 092	4 906 268	4.50
42 582	NEC CORP	JPY	1 456 132	1 475 806	1.35
68 623	NESTE OYJ	EUR	3 012 550	3 015 295	2.77
68 162	NOVO NORDISK A/S	DKK	10 188 335	10 284 567	9.43
1 559	NVIDIA CORP	USD	374 920	391 854	0.36
69 135	ORION OYJ - B	EUR	3 252 110	2 946 534	2.70
52 348	ORSTED AS	DKK	4 145 966	4 260 377	3.91
9 717	PANDORA A/S	DKK	787 030	813 770	0.75
10 228	PFIZER INC	USD	409 760	360 296	0.33
12 655	RENAULT SA	EUR	782 712	425 588	0.39
6 735	ROCKWOOL A/S	DKK	1 489 886	1 475 151	1.35
563 932	SVENSKA CELLULOSA AB SCA - B	SEK	6 557 883	6 994 370	6.42
505 670	SVENSKA HANDELSBANKEN AB	SEK	4 176 034	4 046 610	3.71
498 572	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	2 438 471	2 481 853	2.28
24 064	TJX COS INC	USD	1 725 141	1 718 048	1.58
88 415	TOKIO MARINE HOLDINGS INC	JPY	1 579 247	1 599 780	1.47
15 539	TOTALENERGIES SE	EUR	728 384	900 330	0.83
4 905	UNITEDHEALTH GROUP INC	USD	2 187 369	2 186 324	2.01
224 686	VESTAS WIND SYSTEMS A/S	DKK	5 937 689	5 620 918	5.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
47 319	VOLVO AB - B	SEK	873 948	880 859	0.81
8 941	YASKAWA ELECTRIC CORP	JPY	331 512	327 720	0.30
Total Shares			105 311 345	109 501 350	100.49
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			105 311 345	109 501 350	100.49
Total Investments			105 311 345	109 501 350	100.49

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	15.94	Denmark	37.91
Food Producers	12.55	Sweden	19.70
Personal Care, Drug and Grocery Stores	10.54	United States of America	11.43
Banks	8.34	France	8.39
Industrial Transportation	5.57	Japan	7.84
Alternative Energy	5.16	Norway	5.86
Personal Goods	4.26	Finland	5.47
Travel and Leisure	4.13	Netherlands	2.36
Electricity	3.91	Austria	1.32
Non-life Insurance	3.83	Australia	0.21
Telecommunications Service Providers	3.73		
Oil, Gas and Coal	3.59		100.49
Construction and Materials	3.39		
Software and Computer Services	2.79		
Telecommunications Equipment	2.66		
Retailers	2.37		
Health Care Providers	2.01		
Technology Hardware and Equipment	1.71		
Medical Equipment and Services	1.50		
Chemicals	1.36		
Automobiles and Parts	0.39		
Industrial Engineering	0.30		
Gas, Water and Multi-utilities	0.25		
Investment Banking and Brokerage Services	0.21		
	100.49		

Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
26 787	ADEVINTA ASA	NOK	217 805	186 100	1.06
1 100	ALPHABET INC	USD	120 297	107 828	0.61
5 533	AMAZON.COM INC	USD	492 702	528 492	3.00
7 701	ASAHI GROUP HOLDINGS LTD	JPY	254 271	268 592	1.52
20 407	ASR NEDERLAND NV	EUR	792 200	813 015	4.61
16 391	CHR HANSEN HOLDING A/S	DKK	1 120 188	1 156 303	6.56
10 833	CISCO SYSTEMS INC	USD	459 627	463 641	2.63
6 289	COLOPLAST A/S	DKK	703 027	820 994	4.66
1 879	DOLLAR TREE INC	USD	250 463	261 613	1.48
14 411	ELISA OYJ	EUR	804 998	811 628	4.60
3 899	EVOLUTION AB	SEK	478 435	470 125	2.67
25 075	FORTUM OYJ	EUR	336 757	339 265	1.92
2 500	GENMAB A/S	DKK	876 041	932 460	5.29
16 646	GJENSIDIGE FORSIKRING ASA	NOK	250 950	261 332	1.48
1 153	MICROSOFT CORP	USD	293 086	320 897	1.82
47 750	MOWI ASA	NOK	789 009	821 658	4.66
78 082	NORDEA BANK ABP	EUR	805 025	784 724	4.45
7 663	NOVO NORDISK A/S	DKK	1 135 253	1 156 225	6.56
3 281	NVIDIA CORP	USD	793 785	824 678	4.68
11 102	OMV AG	EUR	454 627	475 610	2.70
13 154	ORSTED AS	DKK	1 013 802	1 070 547	6.07
83 260	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	882 249	856 569	4.86
1 746	SVENSKA CELLULOZA AB SCA - B	SEK	19 766	21 655	0.12
22 231	SWEDISH ORPHAN BIOVITRUM AB	SEK	436 314	489 616	2.78
39 859	TELENOR ASA	NOK	354 427	448 975	2.55
10 935	TRYG A/S	DKK	219 159	234 005	1.33
1 211	UNITEDHEALTH GROUP INC	USD	544 533	539 784	3.06
38 998	UNIVERSAL MUSIC GROUP NV	EUR	813 888	772 550	4.38
51 709	VESTAS WIND SYSTEMS A/S	DKK	1 359 504	1 293 592	7.33
Total Shares			17 072 188	17 532 473	99.44
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			17 072 188	17 532 473	99.44
Total Investments			17 072 188	17 532 473	99.44

Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	14.61	Denmark	37.81
Food Producers	11.22	United States of America	17.28
Banks	9.31	Finland	10.98
Electricity	8.00	Sweden	10.42
Non-life Insurance	7.42	Norway	9.74
Alternative Energy	7.34	Netherlands	8.99
Telecommunications Service Providers	7.15	Austria	2.70
Technology Hardware and Equipment	4.68	Japan	1.52
Medical Equipment and Services	4.66		
Retailers	4.48		99.44
Media	4.38		
Health Care Providers	3.06		
Oil, Gas and Coal	2.70		
Travel and Leisure	2.67		
Telecommunications Equipment	2.63		
Software and Computer Services	2.43		
Beverages	1.52		
Consumer Services	1.06		
Personal Care, Drug and Grocery Stores	0.12		
	99.44		

Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
20 595	ALPHABET CLASS - A	USD	2 420 711	2 002 416	1.37
22 723	AMAZON.COM INC	USD	2 751 519	2 170 417	1.49
10 286	APPLE INC	USD	1 481 689	1 580 913	1.08
33 240	CAPGEMINI SE	EUR	3 318 613	5 481 276	3.75
3 047	CARLSBERG AS - B	DKK	454 764	456 842	0.31
143 074	CHR HANSEN HOLDING A/S	DKK	9 577 079	10 093 153	6.91
15 524	COLOPLAST A/S	DKK	1 717 051	2 026 572	1.39
62 511	CVS HEALTH CORP	USD	4 124 758	4 150 980	2.84
321 808	DANSKE BANK A/S	DKK	5 797 539	6 154 739	4.21
129 910	DASSAULT SYSTEMES SE	EUR	3 138 401	4 763 800	3.26
65 485	DEMANT A/S	DKK	2 486 719	2 542 646	1.74
7 439	DOLLAR TREE INC	USD	1 191 446	1 035 733	0.71
22 402	DSV A/S	DKK	3 878 431	3 818 625	2.61
358 971	ENGIE SA (ISIN FR0010208488)	EUR	4 712 571	5 210 823	3.57
40 602	EVOLUTION AB	SEK	4 977 748	4 895 617	3.35
9 834	EXXON MOBIL CORP	USD	1 019 194	1 054 126	0.72
34 077	KONGSBERG GRUPPEN ASA	NOK	1 234 924	1 379 479	0.94
12 875	MICROSOFT CORP	USD	3 269 368	3 583 308	2.45
11 131	MOTOROLA SOLUTIONS INC	USD	2 844 772	2 938 019	2.01
648 641	MOWI ASA	NOK	10 529 188	11 161 483	7.64
19 954	NEXTERA ENERGY INC	USD	1 390 143	1 385 032	0.95
150 838	NORDEA BANK ABP	SEK	1 579 928	1 516 106	1.04
89 272	NOVO NORDISK A/S	DKK	13 212 760	13 469 731	9.23
5 647	ORACLE CORP JAPAN	JPY	331 712	366 259	0.25
63 291	ORION OYJ - B	EUR	2 916 449	2 697 462	1.85
148 314	ORSTED AS	DKK	11 533 593	12 070 635	8.26
119 176	OTSUKA HOLDINGS CO LTD	JPY	3 510 883	3 647 594	2.50
52 903	SANOFI	EUR	4 674 429	5 290 300	3.62
114 125	SCOR SE	EUR	3 115 613	2 672 808	1.83
455 953	SVENSKA HANDELSBANKEN AB	SEK	3 554 619	3 648 751	2.50
71 105	TOTALENERGIES SE	EUR	3 135 019	4 119 824	2.82
184 756	TRYG A/S	DKK	3 702 880	3 953 710	2.71
4 665	UNITEDHEALTH GROUP INC	USD	2 079 142	2 079 348	1.42
51 484	VINCI SA	EUR	4 717 994	5 776 505	3.95
262 564	VIVENDI SE	EUR	3 132 389	2 613 562	1.79
6 392	WORLDLINE SA	EUR	-	251 717	0.17
17 410	YASKAWA ELECTRIC CORP	JPY	676 655	638 140	0.44
12 853	YUM! BRANDS INC	USD	1 534 504	1 636 662	1.12
Total Shares			135 725 197	144 335 113	98.80
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			135 725 197	144 335 113	98.80
Total Investments			135 725 197	144 335 113	98.80

Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	17.19	Denmark	37.37
Food Producers	14.55	France	24.77
Software and Computer Services	11.09	United States of America	16.17
Electricity	9.21	Norway	8.58
Banks	7.75	Sweden	5.85
Non-life Insurance	4.54	Japan	3.18
Travel and Leisure	4.47	Finland	2.88
Construction and Materials	3.95		
Gas, Water and Multi-utilities	3.57		
Industrial Transportation	3.56		
Oil, Gas and Coal	3.54		
Medical Equipment and Services	3.13		
Personal Care, Drug and Grocery Stores	2.84		
Retailers	2.19		
Telecommunications Equipment	2.01		
Media	1.79		
Health Care Providers	1.42		
Technology Hardware and Equipment	1.08		
Industrial Engineering	0.44		
Beverages	0.31		
Industrial Support Services	0.17		
	98.80		98.80

Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
12 440	ALPHABET CLASS - A	USD	1 501 126	1 209 520	2.51
11 963	AMAZON.COM INC	USD	1 340 086	1 142 662	2.38
248	AP MOLLER - MAERSK A/S - A	DKK	398 253	400 945	0.83
5 174	APPLE INC	USD	761 825	795 221	1.65
382	ASR NEDERLAND NV	EUR	16 934	15 219	0.03
63 269	AXFOOD AB	SEK	1 421 087	1 420 256	2.95
59 078	BNP PARIBAS SA	EUR	2 850 808	3 461 379	7.21
15 496	CARLSBERG AS - B	DKK	2 250 062	2 323 340	4.83
30 513	CHR HANSEN HOLDING A/S	DKK	2 062 636	2 152 539	4.47
17 094	COLOPLAST A/S	DKK	1 901 625	2 231 527	4.64
7 704	CVS HEALTH CORP	USD	508 345	511 576	1.06
3 906	DOLLAR TREE INC	USD	582 424	543 833	1.13
190 961	ENGIE SA (ISIN FR0013215407)	EUR	2 597 070	2 771 990	5.76
4 754	EXXON MOBIL CORP	USD	492 704	509 591	1.06
5 917	GENMAB A/S	DKK	2 119 048	2 206 947	4.59
3 580	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	297 881	314 417	0.65
4 890	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 205 630	4 259 190	8.86
3 224	MICROSOFT CORP	USD	780 902	897 288	1.87
164 361	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	961 644	932 529	1.94
68 348	MOWI ASA	NOK	1 188 895	1 176 098	2.44
14 762	NOVO NORDISK A/S	DKK	2 146 318	2 227 352	4.63
4 400	NVIDIA CORP	USD	1 058 146	1 105 938	2.30
241 000	ORANGE SA	EUR	3 133 861	2 847 656	5.92
27 385	ORSTED AS	DKK	2 111 319	2 228 747	4.63
27 468	PANDORA A/S	DKK	2 299 760	2 300 363	4.78
7 629	PFIZER INC	USD	305 637	268 743	0.56
21 000	SANOFI	EUR	1 539 520	2 100 000	4.37
56 224	TOTALENERGIES SE	EUR	2 576 909	3 257 618	6.77
2 639	UNITEDHEALTH GROUP INC	USD	1 186 642	1 176 291	2.45
49 083	VESTAS WIND SYSTEMS A/S	DKK	1 292 194	1 227 898	2.55
Total Shares			42 889 291	48 016 673	99.82
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			42 889 291	48 016 673	99.82
Total Investments			42 889 291	48 016 673	99.82

Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	14.15	France	38.88
Personal Goods	13.64	Denmark	35.96
Banks	9.13	United States of America	17.62
Oil, Gas and Coal	7.83	Sweden	2.95
Food Producers	6.92	Norway	2.44
Telecommunications Service Providers	5.92	Japan	1.94
Gas, Water and Multi-utilities	5.76	Netherlands	0.03
Beverages	4.83		
Medical Equipment and Services	4.64		99.82
Electricity	4.63		
Software and Computer Services	4.38		
Personal Care, Drug and Grocery Stores	4.02		
Technology Hardware and Equipment	3.95		
Retailers	3.51		
Alternative Energy	2.55		
Health Care Providers	2.45		
Industrial Transportation	0.83		
Chemicals	0.65		
Non-life Insurance	0.03		
	99.82		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
86 953	AGEAS SA/NV	EUR	3 219 000	3 512 032	3.06
6 235	ARCELORMITTAL SA	EUR	157 278	160 302	0.14
787 708	AROUNDTOWN SA	EUR	2 052 767	969 275	0.84
176 454	ASR NEDERLAND NV	EUR	7 186 561	7 029 926	6.12
50 122	BAYERISCHE MOTOREN WERKE AG	EUR	4 975 110	5 084 376	4.43
69 746	BRENNTAG SE	EUR	4 770 626	5 145 860	4.48
5 536	CARL ZEISS MEDITEC AG	EUR	687 018	674 285	0.59
57 684	CTS EVENTIM AG & CO KGAA	EUR	2 782 849	3 437 966	2.99
129 673	DAIMLER TRUCK HOLDING AG	EUR	3 955 027	3 882 410	3.38
15 463	DEUTSCHE BOERSE AG	EUR	2 842 099	2 673 553	2.33
13 834	DSM-FIRMENICH AG	EUR	1 650 396	1 642 926	1.43
153 181	EVONIK INDUSTRIES AG	EUR	2 889 637	3 026 857	2.64
101 147	FREENET AG	EUR	2 244 959	2 613 638	2.28
390 752	FRESENIUS SE & CO KGAA	EUR	9 686 214	10 245 516	8.93
33 811	HELLOFRESH SE	EUR	858 461	819 241	0.71
28 967	INTUITIVE SURGICAL INC	USD	6 769 794	7 903 477	6.88
41 079	KBC GROUP NV	EUR	2 680 716	2 661 098	2.32
22 456	KONE OYJ - B	EUR	1 101 691	1 160 975	1.01
36 070	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 138 910	1 126 105	0.98
27 958	META PLATFORMS INC	USD	4 502 765	6 085 930	5.30
87 769	NESTE OYJ	EUR	3 866 224	3 856 570	3.36
7 635	NOVO NORDISK A/S	DKK	1 148 927	1 152 001	1.00
23 003	OCI NV	EUR	597 848	549 542	0.48
10 610	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	530 500	535 593	0.47
51 999	QORVO INC	USD	6 088 265	4 337 018	3.78
7 380	RANDSTAD NV	EUR	383 317	363 244	0.32
3 139	RATIONAL AG	EUR	1 786 160	2 056 045	1.79
66 857	SAMPO OYJ - A	EUR	3 017 319	3 072 748	2.68
89 494	SCOUT24 SE	EUR	4 859 162	5 056 411	4.40
34 658	SIEMENS AG - REG	EUR	5 048 253	5 160 576	4.50
12 669	SIEMENS HEALTHINEERS AG	EUR	714 532	714 785	0.62
1 161 602	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	3 385 456	3 560 310	3.10
20 139	TESLA INC	USD	5 229 933	2 997 318	2.61
72 760	WACKER CHEMIE AG	EUR	10 652 227	10 182 762	8.87
14 222	WOLTERS KLUWER NV	EUR	1 610 642	1 708 773	1.49
Total Shares			115 070 643	115 159 444	100.31
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			115 070 643	115 159 444	100.31
Total Investments			115 070 643	115 159 444	100.31

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Chemicals	16.47	Germany	56.51
Software and Computer Services	9.71	United States of America	18.57
Health Care Providers	8.92	Netherlands	9.39
Non-life Insurance	8.80	Finland	7.05
Automobiles and Parts	7.51	Belgium	5.38
Medical Equipment and Services	7.47	Switzerland	1.43
Telecommunications Service Providers	5.38	Denmark	1.00
General Industrials	4.81	Luxembourg	0.98
Media	4.48		
Technology Hardware and Equipment	3.78		100.31
Industrial Transportation	3.38		
Oil, Gas and Coal	3.36		
Life Insurance	3.06		
Industrial Engineering	2.80		
Investment Banking and Brokerage Services	2.33		
Banks	2.32		
Personal Care, Drug and Grocery Stores	1.69		
Pharmaceuticals and Biotechnology	1.63		
Food Producers	1.43		
Real Estate Investment and Services	0.84		
Industrial Metals and Mining	0.14		
	100.31		

Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
8 418	ALPHABET CLASS - A	USD	929 074	818 468	1.64
11 119	AMAZON.COM INC	USD	1 267 477	1 062 046	2.13
8 079	APPLE INC	USD	1 163 772	1 241 707	2.49
14 066	BANDAI NAMCO HOLDINGS INC	JPY	278 965	288 008	0.58
8	BILLERUD AB	SEK	102	69	0.00
29 962	CHR HANSEN HOLDING A/S	DKK	2 025 408	2 113 669	4.24
6 021	COLOPLAST A/S	DKK	656 966	786 008	1.58
3 875	CVS HEALTH CORP	USD	255 690	257 315	0.52
34 214	DAI-ICHI LIFE HOLDINGS INC	JPY	587 234	572 296	1.15
17 773	DANONE SA	EUR	1 100 149	1 066 202	2.14
114 979	DANSKE BANK A/S	DKK	1 764 412	2 199 031	4.41
169 914	ENGIE SA (ISIN FR0013215407)	EUR	2 310 829	2 466 472	4.94
82 671	FORTUM OYJ	EUR	1 110 272	1 118 539	2.24
6 314	GENMAB A/S	DKK	2 302 737	2 355 022	4.72
7 904	HAMAMATSU PHOTONICS KK	JPY	379 739	377 517	0.76
2 636	MICROSOFT CORP	USD	669 308	733 639	1.47
9 678	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	331 379	330 076	0.66
161 561	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	943 919	916 643	1.84
23 816	NOVO NORDISK A/S	DKK	3 523 331	3 593 458	7.19
2 953	NVIDIA CORP	USD	710 160	742 235	1.49
97 883	ORANGE SA	EUR	1 316 037	1 156 586	2.32
25 581	ORSTED AS	DKK	1 976 513	2 081 927	4.17
14 750	PANDORA A/S	DKK	1 259 009	1 235 268	2.48
16 406	RENAULT SA	EUR	920 869	551 734	1.11
9 634	RINGKJOEBING LANDBOBANK A/S	DKK	1 226 289	1 227 290	2.46
23 307	SAMPO OYJ - A	EUR	1 052 544	1 071 190	2.15
25 139	SANOFI	EUR	1 995 569	2 513 900	5.04
43 759	SCOR SE	EUR	1 194 621	1 024 836	2.05
38 766	SEKISUI HOUSE LTD	JPY	684 338	719 483	1.44
79 079	SVENSKA CELLULOSA AB SCA - B	SEK	919 580	980 806	1.97
265 513	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	1 435 935	1 321 703	2.65
667	THERMO FISHER SCIENTIFIC INC	USD	345 979	335 252	0.67
59 741	TOTALENERGIES SE	EUR	2 714 367	3 461 394	6.93
1 421	UNITEDHEALTH GROUP INC	USD	638 961	633 388	1.27
59 306	UPM-KYMMENE OYJ	EUR	1 743 003	1 713 943	3.43
104 957	VEOLIA ENVIRONNEMENT SA	EUR	1 993 902	3 011 216	6.02
22 887	VINCI SA	EUR	1 845 491	2 567 921	5.14
100 674	VIVENDI SE	EUR	1 201 041	1 002 109	2.01
Total Shares			46 774 971	49 648 366	99.50
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			46 774 971	49 648 366	99.50
Total Investments			46 774 971	49 648 366	99.50

Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	16.95	France	37.73
Gas, Water and Multi-utilities	10.97	Denmark	31.25
Banks	8.69	United States of America	11.67
Oil, Gas and Coal	6.94	Finland	7.82
Electricity	6.41	Japan	6.42
Food Producers	6.37	Sweden	4.61
Construction and Materials	5.15		
Non-life Insurance	4.20		
Technology Hardware and Equipment	3.98		
Industrial Materials	3.44		
Software and Computer Services	3.11		
Telecommunications Equipment	2.65		
Personal Care, Drug and Grocery Stores	2.48		
Personal Goods	2.48		
Telecommunications Service Providers	2.32		
Medical Equipment and Services	2.25		
Retailers	2.13		
Media	2.01		
Household Goods and Home Construction	1.44		
Health Care Providers	1.27		
Life Insurance	1.15		
Automobiles and Parts	1.11		
Electronic and Electrical Equipment	0.76		
Industrial Engineering	0.66		
Leisure Goods	0.58		
	99.50		99.50

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
11 192	ALPHABET CLASS - A	USD	1 217 808	1 088 179	1.49
3 072	ALPHABET INC	USD	262 829	301 134	0.41
4 695	AMAZON.COM INC	USD	656 360	448 449	0.61
5 639	ANDRITZ AG	EUR	336 930	331 855	0.45
2 303	APPLE INC	USD	331 673	353 961	0.49
5 701	APPLIED MATERIALS INC	USD	602 661	583 681	0.80
914	CARLSBERG AS - B	DKK	136 922	137 037	0.19
53 921	CHR HANSEN HOLDING A/S	DKK	3 630 269	3 803 856	5.21
51 589	CHUGAI PHARMACEUTICAL CO LTD	JPY	1 198 170	1 202 504	1.65
111 888	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 663 130	3 225 731	4.42
34 007	COLOPLAST A/S	DKK	3 977 980	4 439 425	6.08
36 957	CVS HEALTH CORP	USD	2 438 590	2 454 092	3.36
134 155	DANSKE BANK A/S	DKK	2 101 200	2 565 781	3.52
3 701	DOLLAR TREE INC	USD	592 760	515 291	0.71
6 179	DSV A/S	DKK	1 069 763	1 053 267	1.44
8 494	GENMAB A/S	DKK	3 046 460	3 168 127	4.34
388 376	GJENSIDIGE FORSIKRING ASA	NOK	5 949 311	6 097 271	8.35
68 576	HOLMEN AB	SEK	2 445 406	2 345 415	3.21
34 892	KONGSBERG GRUPPEN ASA	NOK	1 363 626	1 412 471	1.94
3 723	MICROSOFT CORP	USD	977 237	1 036 168	1.42
191 577	MOWI ASA	NOK	3 149 468	3 296 559	4.52
1 507 360	NEL ASA	NOK	1 905 331	1 865 203	2.56
21 806	NEWMONT CORP	USD	1 020 774	936 236	1.28
15 857	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	438 521	437 653	0.60
132 993	NORDEA BANK ABP	SEK	1 393 014	1 336 742	1.83
27 721	NOVO NORDISK A/S	DKK	4 069 023	4 182 660	5.73
1 790	NVIDIA CORP	USD	430 473	449 916	0.62
46 254	ORSTED AS	DKK	3 583 183	3 764 413	5.16
36 517	PANDORA A/S	DKK	3 019 046	3 058 190	4.19
30 493	RENAULT SA	EUR	1 499 476	1 025 480	1.41
250 293	SVENSKA CELLULOSA AB SCA - B	SEK	2 935 054	3 104 349	4.25
473 088	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	2 313 831	2 354 996	3.23
53 897	TELENOR ASA	NOK	596 839	607 100	0.83
939 918	TELIA CO AB	SEK	2 203 198	2 370 546	3.25
35 688	TOKIO MARINE HOLDINGS INC	JPY	637 450	645 738	0.88
4 927	UNITEDHEALTH GROUP INC	USD	2 194 893	2 196 130	3.01
52 872	VALEO	EUR	1 438 348	933 984	1.28
27 985	VESTAS WIND SYSTEMS A/S	DKK	704 617	700 094	0.96
129 992	VOLVO AB - B	SEK	2 410 572	2 419 844	3.32

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17 476	YASKAWA ELECTRIC CORP	JPY	679 221	640 559	0.88
Total Shares			71 621 417	72 890 087	99.88
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			71 621 417	72 890 087	99.88
Total Investments			71 621 417	72 890 087	99.88

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	11.72	Denmark	36.82
Food Producers	9.73	Norway	18.20
Non-life Insurance	9.24	Sweden	17.26
Personal Care, Drug and Grocery Stores	7.62	United States of America	14.20
Automobiles and Parts	7.11	France	7.11
Industrial Transportation	6.69	Japan	4.01
Medical Equipment and Services	6.08	Finland	1.83
Banks	5.35	Austria	0.45
Electricity	5.16		
Telecommunications Service Providers	4.68		99.88
Personal Goods	4.19		
Software and Computer Services	3.32		
Telecommunications Equipment	3.23		
Industrial Materials	3.21		
Health Care Providers	3.01		
General Industrials	2.56		
Technology Hardware and Equipment	1.90		
Industrial Engineering	1.33		
Retailers	1.32		
Precious Metals and Mining	1.28		
Alternative Energy	0.96		
Beverages	0.19		
	99.88		

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
358 827	AGEAS SA/NV	EUR	14 349 492	14 493 023	1.86
107 108	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	9 201 560	17 477 883	2.24
145 991	AMAZON.COM INC	USD	13 210 422	13 944 521	1.79
78 572	ANDRITZ AG	EUR	4 635 748	4 623 962	0.59
80 576	APPLE INC	USD	11 485 909	12 384 181	1.59
230 765	ASR NEDERLAND NV	EUR	9 092 141	9 193 678	1.18
25 780	BANK OF AMERICA CORP	USD	667 253	683 730	0.09
492 880	BAWAG GROUP AG	EUR	21 804 754	21 765 581	2.80
702 191	BNP PARIBAS SA	EUR	28 911 425	41 141 371	5.28
37 900	BRIDGESTONE CORP	JPY	1 253 996	1 371 020	0.18
22 265	CHR HANSEN HOLDING A/S	DKK	1 496 575	1 570 684	0.20
395 313	CIE DE SAINT-GOBAIN	EUR	11 580 694	20 722 307	2.66
175 827	COMMONWEALTH BANK OF AUSTRALIA	AUD	10 864 823	10 457 736	1.34
41 829	COMPUTERSHARE LTD	AUD	659 796	560 875	0.07
1 002 139	CREDIT AGRICOLE SA	EUR	9 456 819	11 107 709	1.43
36 300	DANAHER CORP	USD	8 275 917	7 789 704	1.00
166 652	DANONE SA	EUR	10 315 759	9 997 453	1.28
594 853	DANSKE BANK A/S	DKK	12 370 029	11 376 861	1.46
1 466 921	ENGIE SA (ISIN FR0010208488)	EUR	19 257 739	21 293 825	2.74
550 071	ENGIE SA (ISIN FR0013215407)	EUR	7 432 558	7 984 831	1.03
61 483	ESSITY AB	SEK	1 654 489	1 686 928	0.22
36 525	EXXON MOBIL CORP	USD	3 785 443	3 915 189	0.50
499 205	GJENSIDIGE FORSIKRING ASA	NOK	7 525 857	7 837 218	1.01
693 005	HUNTINGTON BANCSHARES INC/OH	USD	6 796 413	7 030 486	0.90
213 200	JAPAN POST HOLDINGS CO LTD	JPY	1 616 511	1 585 603	0.20
125 042	JYSKE BANK A/S - REG	DKK	8 635 636	8 272 494	1.06
55 743	KAO CORP	JPY	1 901 270	2 041 330	0.26
32 732	KONGSBERG GRUPPEN ASA	NOK	1 236 078	1 325 032	0.17
42 963	L'OREAL SA - PF	EUR	8 452 970	18 592 238	2.39
40 379	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	9 955 442	35 170 109	4.52
20 127	MICROSOFT CORP	USD	4 667 412	5 601 650	0.72
2 190 819	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	12 831 237	12 429 970	1.60
560 208	MOWI ASA	NOK	9 256 740	9 639 773	1.24
217 853	NEWCREST MINING LTD	AUD	3 173 159	3 771 398	0.48
63 520	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 756 626	1 753 151	0.23
2 773 343	NORDEA BANK ABP	SEK	28 796 037	27 875 477	3.58
1 910 525	NORDEA BANK ABP	EUR	19 835 071	19 200 776	2.47
484 665	NOVO NORDISK A/S	DKK	70 910 328	73 128 272	9.38
33 633	NVIDIA CORP	USD	8 088 324	8 453 642	1.09
26 312	OMV AG	EUR	1 167 727	1 127 206	0.14
17 821	PEPSICO INC	USD	2 906 445	3 081 386	0.40
136 068	PROCTER & GAMBLE CO	USD	19 268 959	19 273 835	2.48
74 945	RENAULT SA	EUR	4 206 663	2 520 400	0.32
125 737	SAMPO OYJ - A	EUR	5 653 039	5 778 873	0.74

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
498 025	SANOFI	EUR	41 932 370	49 802 500	6.40
224 395	SCHNEIDER ELECTRIC SE	EUR	13 122 620	35 414 019	4.55
186 547	SCOR SE	EUR	5 092 733	4 368 931	0.56
32 100	SHISEIDO CO LTD	JPY	1 501 914	1 452 256	0.19
608 930	SKF AB - B	SEK	10 084 971	9 964 211	1.28
430 920	SOCIETE GENERALE SA	EUR	11 017 354	9 491 013	1.22
37 691	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 450 625	1 391 291	0.18
15 365	SVENSKA HANDELSBANKEN AB	SEK	122 417	122 958	0.02
249 167	SWEDBANK AB - A	SEK	4 070 615	3 916 613	0.50
374 921	TECHNIP ENERGIES NV	EUR	7 455 304	7 547 160	0.97
515 983	TELE2 AB	SEK	4 292 752	4 964 354	0.64
844 234	TOTALENERGIES SE	EUR	37 787 566	48 914 918	6.28
622 325	TRUIST FINANCIAL CORP	USD	18 369 121	18 365 352	2.36
22 240	UNITEDHEALTH GROUP INC	USD	10 000 346	9 913 117	1.27
430 194	VESTAS WIND SYSTEMS A/S	DKK	11 194 114	10 762 065	1.38
382 103	VINCI SA	EUR	33 144 395	42 871 957	5.51
224 191	YASKAWA ELECTRIC CORP	JPY	8 713 387	8 217 415	1.06
Total Shares			669 753 889	788 513 501	101.28
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			669 753 889	788 513 501	101.28
Total Investments			669 753 889	788 513 501	101.28

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	26.29	France	48.42
Pharmaceuticals and Biotechnology	15.80	United States of America	14.19
Construction and Materials	8.17	Denmark	13.50
Oil, Gas and Coal	7.90	Finland	6.79
Personal Goods	6.91	Japan	3.88
Electronic and Electrical Equipment	4.55	Austria	3.53
Gas, Water and Multi-utilities	3.76	Sweden	2.65
Non-life Insurance	3.49	Norway	2.41
Personal Care, Drug and Grocery Stores	3.14	Netherlands	2.15
Food Producers	2.72	Australia	1.90
Technology Hardware and Equipment	2.68	Belgium	1.86
Chemicals	2.24		
Life Insurance	1.86		101.28
Retailers	1.79		
Industrial Engineering	1.65		
Alternative Energy	1.38		
Industrial Metals and Mining	1.28		
Health Care Providers	1.27		
Medical Equipment and Services	1.00		
Telecommunications Service Providers	0.86		
Software and Computer Services	0.72		
Automobiles and Parts	0.50		
Precious Metals and Mining	0.48		
Beverages	0.40		
General Industrials	0.20		
Industrial Transportation	0.17		
Investment Banking and Brokerage Services	0.07		
	101.28		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
22 381	ACKERMANS & VAN HAAREN NV	EUR	3 522 769	3 572 008	0.73
2 914 949	AEGON NV	EUR	11 627 569	12 018 335	2.44
84 002	AGEAS SA/NV	EUR	3 345 800	3 392 841	0.69
53 240	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	4 573 800	8 687 703	1.77
45 217	ALPHABET CLASS - A	USD	5 340 407	4 396 370	0.89
45 122	ALPHABET INC	USD	3 903 845	4 423 100	0.90
132 485	AMAZON.COM INC	USD	11 702 225	12 654 478	2.57
478 489	ASR NEDERLAND NV	EUR	18 861 154	19 063 002	3.88
223 814	BAWAG GROUP AG	EUR	10 098 488	9 883 626	2.01
327 263	BEIERSDORF AG	EUR	41 136 958	41 431 496	8.44
167 830	BNP PARIBAS SA	EUR	7 963 534	9 833 160	2.00
72 847	CARLSBERG AS - B	DKK	10 577 584	10 922 065	2.22
151 465	CHR HANSEN HOLDING A/S	DKK	10 894 794	10 685 096	2.17
1 617 706	COMMERZBANK AG	EUR	15 527 793	16 282 211	3.31
391 039	CONCORDIA FINANCIAL GROUP LTD	JPY	1 389 619	1 334 452	0.27
15 165	CVS HEALTH CORP	USD	1 000 655	1 007 016	0.20
371 767	DANSKE BANK A/S	DKK	7 398 126	7 110 230	1.45
622 648	ENGIE SA (ISIN FR0010208488)	EUR	8 174 123	9 038 358	1.84
230 948	ENGIE SA (ISIN FR0013215407)	EUR	3 140 893	3 352 441	0.68
78 191	EXXON MOBIL CORP	USD	8 103 699	8 381 452	1.70
154 217	FREENET AG	EUR	3 824 582	3 984 967	0.81
503 168	FRESENIUS SE & CO KGAA	EUR	13 122 621	13 193 065	2.68
20 998	HEIDELBERGCEMENT AG	EUR	1 390 100	1 439 623	0.29
5 612	INCYTE CORP	USD	378 773	378 251	0.08
35 844	KION GROUP AG	EUR	1 234 109	1 341 282	0.27
14 883	LAS VEGAS SANDS CORP	USD	798 610	860 760	0.18
30 000	L'OREAL SA - PF	EUR	5 902 500	12 982 500	2.64
1 410	MACQUARIE GROUP LTD	AUD	174 344	154 121	0.03
16 362	META PLATFORMS INC	USD	3 116 172	3 561 699	0.72
96 520	MICROSOFT CORP	USD	22 767 120	26 862 985	5.46
6 519	MTU AERO ENGINES AG	EUR	1 458 952	1 549 566	0.32
301 016	NOVO NORDISK A/S	DKK	45 650 350	45 418 547	9.25
36 098	NVIDIA CORP	USD	8 911 966	9 073 219	1.85
116 809	ORANGE SA	EUR	1 570 497	1 380 215	0.28
173 428	PROSUS NV	EUR	12 023 763	11 770 558	2.39
49 197	ROCKWOOL A/S	DKK	10 484 233	10 775 499	2.19
12 535	SALESFORCE INC	USD	2 230 696	2 252 326	0.46
219 422	SAMPO OYJ - A	EUR	9 977 771	10 084 635	2.05
189 892	SANOFI	EUR	16 682 729	18 989 200	3.86
95 458	SAP SE	EUR	11 097 947	11 727 970	2.39
62 182	SIGNIFY NV	EUR	1 969 168	1 878 518	0.38
83 333	SOFTBANK GROUP CORP	JPY	2 840 430	2 823 849	0.57
46 869	SWEDISH ORPHAN BIOVITRUM AB	SEK	1 022 011	1 032 244	0.21
636 935	TELE2 AB	SEK	5 271 383	6 128 053	1.25

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 174 448	THYSSENKRUPP AG	EUR	7 457 745	7 638 610	1.55
469 936	TOTALENERGIES SE	EUR	21 017 434	27 228 092	5.55
38 654	UNITEDHEALTH GROUP INC	USD	17 196 147	17 229 390	3.50
501 656	UNIVERSAL MUSIC GROUP NV	EUR	10 514 710	9 937 805	2.02
208 367	VINCI SA	EUR	19 094 752	23 378 777	4.75
683 140	VIVENDI SE	EUR	8 149 860	6 799 976	1.38
Total Shares			455 615 310	489 325 742	99.52
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			455 615 310	489 325 742	99.52
Total Investments			455 615 310	489 325 742	99.52

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	13.79	France	24.74
Pharmaceuticals and Biotechnology	13.39	Germany	20.05
Banks	9.04	United States of America	18.52
Personal Care, Drug and Grocery Stores	8.63	Denmark	17.27
Construction and Materials	7.24	Netherlands	11.12
Oil, Gas and Coal	7.24	Finland	2.05
Health Care Providers	6.19	Austria	2.01
Non-life Insurance	5.93	Sweden	1.46
Media	3.40	Belgium	1.42
Life Insurance	3.13	Japan	0.85
Personal Goods	2.64	Australia	0.03
Retailers	2.57		
Gas, Water and Multi-utilities	2.52		99.52
Telecommunications Service Providers	2.34		
Technology Hardware and Equipment	2.23		
Beverages	2.22		
Food Producers	2.17		
Chemicals	1.77		
General Industrials	1.55		
Investment Banking and Brokerage Services	0.76		
Aerospace and Defense	0.32		
Industrial Engineering	0.27		
Travel and Leisure	0.18		
	99.52		

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
172 580	ADEVINTA ASA	NOK	1 228 193	1 198 980	4.38
91 054	AEGON NV	EUR	365 673	375 416	1.37
8 714	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	945 431	1 421 951	5.19
6 880	ALPHABET CLASS - A	USD	828 776	668 930	2.44
7 637	ALPHABET INC	USD	943 288	748 620	2.73
9 538	AMAZON.COM INC	USD	1 219 615	911 035	3.33
4 088	APPLIED MATERIALS INC	USD	432 148	418 539	1.53
20 420	BAWAG GROUP AG	EUR	921 350	901 747	3.29
31 273	CHR HANSEN HOLDING A/S	DKK	2 141 981	2 206 152	8.06
19 958	COLOPLAST A/S	DKK	2 142 104	2 605 405	9.52
9 933	DANSKE BANK A/S	DKK	197 647	189 974	0.69
3 469	DOLLAR TREE INC	USD	542 808	482 989	1.76
52 143	ENGIE SA (ISIN FR0010208488)	EUR	684 533	756 908	2.76
10 309	EVOLUTION AB	SEK	1 264 986	1 243 016	4.54
60 215	FORTUM OYJ	EUR	808 687	814 709	2.97
2 932	GENMAB A/S	DKK	989 314	1 093 590	3.99
33 137	HOLMEN AB	SEK	1 181 659	1 133 342	4.14
22 717	KONGSBERG GRUPPEN ASA	NOK	879 591	919 612	3.36
617 184	NEL ASA	NOK	780 132	763 702	2.79
19 201	NORDEA BANK ABP	EUR	197 962	192 970	0.70
17 019	NOVO NORDISK A/S	DKK	2 474 000	2 567 897	9.38
15 285	ORSTED AS	DKK	1 178 437	1 243 980	4.54
7 381	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	284 075	272 455	0.99
71 104	SVENSKA CELLULOSA AB SCA - B	SEK	819 693	881 893	3.22
111 916	SVENSKA HANDELSBANKEN AB	SEK	933 549	895 605	3.27
1 711	THERMO FISHER SCIENTIFIC INC	USD	887 510	859 994	3.14
1 684	UNITEDHEALTH GROUP INC	USD	757 220	750 616	2.74
26 316	UNIVERSAL MUSIC GROUP NV	EUR	549 215	521 320	1.90
Total Shares			26 579 577	27 041 347	98.72
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			26 579 577	27 041 347	98.72
Total Investments			26 579 577	27 041 347	98.72

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	13.37	Denmark	36.18
Medical Equipment and Services	12.65	United States of America	17.68
Banks	8.95	Sweden	15.16
Food Producers	8.05	Norway	10.52
Electricity	7.52	France	7.95
Chemicals	5.19	Finland	3.68
Software and Computer Services	5.17	Austria	3.29
Retailers	5.09	Netherlands	3.27
Travel and Leisure	4.54	Japan	0.99
Consumer Services	4.38		
Industrial Materials	4.14		98.72
Industrial Transportation	3.36		
Personal Care, Drug and Grocery Stores	3.22		
General Industrials	2.79		
Gas, Water and Multi-utilities	2.76		
Health Care Providers	2.74		
Media	1.90		
Technology Hardware and Equipment	1.53		
Life Insurance	1.37		
	98.72		

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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
195 309	ALPHABET CLASS - A	USD	19 874 222	20 964 468	7.30
7 237	AMERISOURCEBERGEN CORP	USD	1 154 302	1 207 493	0.42
19 652	APPLIED MATERIALS INC	USD	2 349 730	2 221 266	0.77
59 742	AUTOMATIC DATA PROCESSING INC	USD	12 892 324	13 143 240	4.57
72 212	BEST BUY CO INC	USD	5 332 856	5 381 238	1.87
47 935	BRIDGESTONE CORP	JPY	1 829 771	1 914 373	0.67
13 793	CADENCE DESIGN SYSTEMS INC	USD	1 973 640	2 888 944	1.01
4 707	CIE FINANCIERE RICHEMONT SA - REG	CHF	703 445	777 113	0.27
51 770	CIGNA GROUP	USD	13 984 192	13 112 823	4.56
150 402	CISCO SYSTEMS INC	USD	7 536 644	7 106 495	2.47
6 254	CUMMINS INC	USD	1 419 283	1 469 940	0.51
82 009	DAI-ICHI LIFE HOLDINGS INC	JPY	1 545 296	1 514 425	0.53
69 084	DEERE & CO	USD	26 215 305	26 115 133	9.09
6 328	DELTA AIR LINES INC	USD	232 681	217 114	0.08
30 159	ECOLAB INC	USD	4 736 169	5 061 887	1.76
72 997	EDWARDS LIFESCIENCES CORP	USD	5 747 221	6 422 276	2.24
50 224	EISAI CO LTD	JPY	2 895 802	2 889 176	1.01
28 189	ELI LILLY & CO	USD	9 444 027	11 158 898	3.88
49 971	EXELON CORP	USD	2 089 288	2 120 769	0.74
26 521	HOLOGIC INC	USD	1 999 943	2 281 071	0.79
128 283	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	12 107 350	12 438 320	4.33
78 002	KELLOGG CO	USD	5 113 651	5 442 200	1.89
66 118	KEYCORP	USD	776 887	744 489	0.26
8 430	KROGER CO	USD	409 951	409 951	0.14
13 987	LAM RESEARCH CORP	USD	7 053 504	7 330 307	2.55
66 712	MARSH & MCLENNAN COS INC	USD	11 759 324	12 020 835	4.18
45 987	MICROSOFT CORP	USD	11 837 649	14 129 966	4.92
474 344	mitsubishi chemical group corp	JPY	2 813 152	2 767 718	0.96
3 250	MOODY'S CORP	USD	942 988	1 017 640	0.35
47 569	MURATA MANUFACTURING CO LTD	JPY	2 809 729	2 752 864	0.96
78 766	NEWMONT CORP	USD	3 605 907	3 733 508	1.30
1 745	NIKE INC - B	USD	207 655	221 126	0.08
97 329	NVIDIA CORP	USD	26 353 774	27 007 823	9.41
31 873	PEPSICO INC	USD	5 878 975	6 084 237	2.12
11 384	PLUG POWER INC	USD	118 394	102 798	0.04
167 722	PNC FINANCIAL SERVICES GROUP INC	USD	21 152 837	21 845 790	7.60
15 385	ROBERT HALF INTERNATIONAL INC	USD	1 172 337	1 123 105	0.39
33 470	ROCHE HOLDING AG	CHF	9 560 756	10 542 084	3.67
9 999	SALESFORCE INC	USD	1 915 008	1 983 502	0.69
7 281	SEMPRA ENERGY	USD	1 050 794	1 132 123	0.39
177 775	SEVEN & I HOLDINGS CO LTD	JPY	7 857 284	8 022 821	2.79
1 761 317	SUMITOMO CHEMICAL CO LTD	JPY	6 092 084	5 924 307	2.06
38 867	TDK CORP	JPY	1 322 165	1 325 871	0.46
20 194	THERMO FISHER SCIENTIFIC INC	USD	11 447 722	11 205 651	3.90

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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
29 203	TJX COS INC	USD	2 246 003	2 301 780	0.80
104	TRIMBLE INC	USD	5 171	4 898	0.00
Total Shares			279 567 192	289 583 856	100.78
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			279 567 192	289 583 856	100.78
Total Investments			279 567 192	289 583 856	100.78

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	14.14	United States of America	87.40
Software and Computer Services	13.91	Japan	9.44
Chemicals	9.12	Switzerland	3.94
Industrial Engineering	9.09		
Pharmaceuticals and Biotechnology	8.56		
Banks	7.86		
Medical Equipment and Services	6.93		
Retailers	5.47		
Industrial Support Services	4.96		
Health Care Providers	4.56		
Non-life Insurance	4.18		
Telecommunications Equipment	2.47		
Beverages	2.12		
Food Producers	1.89		
Precious Metals and Mining	1.30		
Electricity	0.74		
Automobiles and Parts	0.67		
Personal Care, Drug and Grocery Stores	0.56		
Life Insurance	0.53		
Industrial Transportation	0.51		
Gas, Water and Multi-utilities	0.39		
Finance and Credit Services	0.35		
Personal Goods	0.35		
Travel and Leisure	0.08		
Electronic and Electrical Equipment	0.04		
	100.78		100.78

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
12 169	A O SMITH CORP	USD	823 765	831 021	1.15
9 468	AAON INC	USD	658 937	927 864	1.28
24 216	ABB LTD	CHF	731 110	873 873	1.21
4 005	ACUITY BRANDS INC	USD	701 967	630 307	0.87
4 308	AHNLAB INC	KRW	258 679	196 345	0.27
10 783	ALARM.COM HOLDINGS INC	USD	667 381	514 241	0.71
4 963	ALFEN N.V.	EUR	464 478	401 293	0.55
5 353	AMETEK INC	USD	761 658	738 339	1.02
9 355	AMPHENOL CORP - A	USD	677 401	706 022	0.98
59 021	AMS-OSRAM AG	CHF	741 945	407 141	0.56
8 493	ASGN INC	USD	763 891	608 014	0.84
66 600	ASM PACIFIC TECHNOLOGY LTD	HKD	629 177	521 353	0.72
25 935	AZBIL CORP	JPY	811 678	720 919	1.00
14 774	A10 NETWORKS INC	USD	249 008	208 904	0.29
337 064	A2A SPA	EUR	500 112	595 390	0.82
11 866	BEACON ROOFING SUPPLY INC	USD	674 654	714 096	0.99
217 074	BEIJING ENTERPRISES WATER GROUP LTD	HKD	76 813	55 030	0.08
125 171	BLACKBERRY LTD	CAD	783 213	487 285	0.67
9 011	BLINK CHARGING CO	USD	192 513	64 248	0.09
33 390	BLOOM ENERGY CORP	USD	782 583	555 944	0.77
1 448	BROADCOM INC	USD	807 479	907 172	1.25
16 979	CARRIER GLOBAL CORP	USD	702 797	710 062	0.98
5 768	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	682 449	734 612	1.02
345 545	CHINA CONCH VENTURE HOLDINGS LTD	HKD	840 018	549 357	0.76
792 705	CHINA EVERBRIGHT ENVIRONMENT GROUP LTD	HKD	408 533	335 263	0.46
87 011	CHINA RAILWAY SIGNAL & COMMUNICATION CORP LTD	CNH	62 151	81 943	0.11
68 762	CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP	BRL	785 239	634 036	0.88
43 148	CIA DE SANEAMENTO DE MINAS GERAIS COPASA MG	BRL	127 656	146 965	0.20
33 802	CIA DE SANEAMENTO DO PARANA	BRL	124 882	128 374	0.18
9 168	CIRRUS LOGIC INC	USD	737 856	786 523	1.09
384 964	CLEANAWAY WASTE MANAGEMENT LTD	AUD	712 276	615 666	0.85
9 861	COGENT COMMUNICATIONS HOLDINGS INC	USD	606 970	680 803	0.94
15 620	COGNEX CORP	USD	780 951	744 918	1.03
6 526	COLUMBUS MCKINNON CORP/NY	USD	214 234	226 517	0.31
900 620	COMPAL ELECTRONICS INC	TWD	674 711	701 629	0.97
14 454	CORE & MAIN INC	USD	322 796	376 671	0.52
6 857	CTS CORP	USD	271 777	268 863	0.37
5 008	CYBERARK SOFTWARE LTD	USD	711 400	623 997	0.86
73 746	DARKTRACE PLC	GBP	287 350	259 629	0.36
8 053	DIGI INTERNATIONAL INC	USD	332 147	242 878	0.34
12 458	DONALDSON CO INC	USD	710 112	791 706	1.09
20 380	DYNATRACE INC	USD	797 370	861 666	1.19
21 091	EBARA CORP	JPY	839 761	915 417	1.26
17 131	EVOQUA WATER TECHNOLOGIES CORP	USD	624 058	847 128	1.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
24 110	FANUC CORP	JPY	840 867	812 549	1.12
14 299	FORTINET INC	USD	683 630	901 552	1.25
8 812	FRANKLIN ELECTRIC CO INC	USD	717 853	788 410	1.09
83 191	FUELCELL ENERGY INC	USD	429 360	156 399	0.22
14 200	FUJITEC CO LTD	JPY	308 246	376 470	0.52
32 967	GEN DIGITAL INC	USD	776 020	582 527	0.80
12 375	GREENVOLT-ENERGIAS RENOVAVEIS SA	EUR	101 912	84 226	0.12
9 900	HITACHI ZOSEN CORP	JPY	66 012	61 073	0.08
3 193	IDEX CORP	USD	753 855	658 780	0.91
21 145	INFINEON TECHNOLOGIES AG - REG	EUR	698 653	768 137	1.06
1 738 906	INNOLUX CORP	TWD	824 168	757 951	1.05
16 504	INTELBRAS SA INDUSTRIA DE TELECOMUNICACAO ELETRONICA BRASILEIRA	BRL	92 656	74 457	0.10
6 767	INTERDIGITAL INC/PA	USD	399 717	458 397	0.63
11 133	JOHNSON CONTROLS INTERNATIONAL PLC	USD	628 894	666 199	0.92
23 621	JUNIPER NETWORKS INC	USD	725 244	712 173	0.98
21 600	KEDA INDUSTRIAL GROUP CO LTD	CNH	48 952	39 155	0.05
426	KEYENCE CORP	JPY	180 766	191 155	0.26
14 330	KONE OYJ - B	EUR	819 940	817 911	1.13
13 558	KONECRANES OYJ	EUR	401 070	530 916	0.73
8 166	KURITA WATER INDUSTRIES LTD	JPY	326 263	340 038	0.47
9 060	LEGRAND SA	EUR	804 695	857 192	1.18
60 294	LG DISPLAY CO LTD	KRW	802 162	668 532	0.92
30 000	MEDIATEK INC	TWD	716 305	648 938	0.90
35 618	MICROVISION INC	USD	153 606	71 236	0.10
4 115	MIDDLESEX WATER CO	USD	364 277	300 313	0.41
71 986	MITSUBISHI ELECTRIC CORP	JPY	834 538	887 633	1.23
5 216	MONTROSE ENVIRONMENTAL GROUP INC	USD	234 415	158 879	0.22
6 243	NETGEAR INC	USD	158 615	88 214	0.12
622 433	NETLINK NBN TRUST	SGD	416 458	408 222	0.56
16 312	NETSCOUT SYSTEMS INC	USD	547 207	443 850	0.61
37 392	NORDIC SEMICONDUCTOR ASA	NOK	648 930	402 735	0.56
14 956	OKTA INC	USD	847 044	1 024 936	1.43
3 500	OMRON CORP	JPY	204 203	204 142	0.28
9 705	ON SEMICONDUCTOR CORP	USD	540 273	698 372	0.97
9 590	OTIS WORLDWIDE CORP	USD	721 357	818 027	1.13
4 453	PALO ALTO NETWORKS INC	USD	753 283	812 494	1.12
8 271	PARSONS CORP	USD	403 749	359 789	0.50
16 560	PENTAIR PLC	USD	834 912	961 805	1.33
47 078	PLUG POWER INC	USD	866 320	425 114	0.59
7 109	QORVO INC	USD	887 240	654 597	0.90
6 015	QUALYS INC	USD	711 593	679 334	0.94
13 395	RAPID7 INC	USD	753 225	651 131	0.90
71 700	RENESAS ELECTRONICS CORP	JPY	834 071	933 077	1.29

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 252	REPUBLIC SERVICES INC	USD	661 344	759 544	1.05
33 244	RESIDEO TECHNOLOGIES INC	USD	548 096	591 743	0.82
15 919	ROGERS COMMUNICATIONS INC - B	CAD	771 568	785 683	1.09
4 048	ROGERS CORP	USD	730 185	651 526	0.90
5 400	SANGFOR TECHNOLOGIES INC - A	CNH	123 327	92 927	0.13
5 747	SCANSOURCE INC	USD	194 017	157 180	0.22
3 786	SCHINDLER HOLDING AG	CHF	719 719	845 179	1.17
3 966	SCHINDLER HOLDING AG - REG	CHF	717 899	846 151	1.17
5 058	SCHNEIDER ELECTRIC SE	EUR	726 853	881 272	1.22
45 889	SEIKO EPSON CORP	JPY	728 740	697 948	0.96
14 485	SEMTECH CORP	USD	660 809	282 313	0.39
16 936	SENSATA TECHNOLOGIES HOLDING PLC	USD	855 992	735 869	1.02
21 596	SEVERN TRENT PLC	GBP	741 588	795 864	1.10
23 397	SIGNIFY NV	EUR	780 698	780 333	1.08
5 303	SILICON LABORATORIES INC	USD	768 261	738 708	1.02
10 219	SMART GLOBAL HOLDINGS INC	USD	172 759	157 577	0.22
39 697	SMITHS GROUP PLC	GBP	798 289	838 739	1.16
10 317	SPX TECHNOLOGIES INC	USD	637 577	656 987	0.91
18 345	STMICROELECTRONICS NV	EUR	749 803	781 052	1.08
6 281	SUMITOMO HEAVY INDUSTRIES LTD	JPY	146 420	150 838	0.21
7 344	SYNAPTICS INC	USD	1 216 803	650 385	0.90
20 300	TDK CORP	JPY	739 157	692 494	0.96
239 827	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	658 004	811 517	1.12
266 000	TELEKOM MALAYSIA BHD	MYR	336 228	295 787	0.41
21 776	TELEPHONE AND DATA SYSTEMS INC	USD	297 764	217 760	0.30
34 578	TELUS CORP	CAD	764 997	732 201	1.01
19 170	TENABLE HOLDINGS INC	USD	808 998	709 098	0.98
3 500	TREND MICRO INC/JAPAN	JPY	171 028	170 161	0.24
3 393	UNITED STATES CELLULAR CORP	USD	72 199	72 067	0.10
6 814	UNIVERSAL DISPLAY CORP	USD	1 044 775	909 396	1.26
193 794	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	661 806	546 537	0.76
25 076	VARONIS SYSTEMS INC	USD	824 007	580 760	0.80
19 824	VERIZON COMMUNICATIONS INC	USD	995 050	769 766	1.06
67 722	WALSIN TECHNOLOGY CORP	TWD	321 409	210 154	0.29
5 016	WASTE CONNECTIONS INC	USD	631 670	697 976	0.96
4 363	WASTE MANAGEMENT INC	USD	654 623	724 476	1.00
2 709	WATSCO INC	USD	765 804	938 343	1.30
4 759	WATTS WATER TECHNOLOGIES INC	USD	685 614	769 673	1.06
97 914	WEG SA	BRL	639 804	804 785	1.11
2 912	ZEBRA TECHNOLOGIES CORP - A	USD	958 583	838 743	1.16
31 280	ZURN ELKAY WATER SOLUTIONS CORP	USD	802 213	674 084	0.93

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
97 800	360 SECURITY TECHNOLOGY INC - A	CNH	105 884	225 598	0.31
Total Shares			75 368 856	72 135 655	99.68
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			75 368 856	72 135 655	99.68
Total Investments			75 368 856	72 135 655	99.68

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	26.00	United States of America	51.24
Industrial Engineering	15.09	Japan	9.89
Software and Computer Services	14.34	Taiwan	3.96
Electronic and Electrical Equipment	9.93	Canada	3.74
Construction and Materials	8.19	United Kingdom	3.63
Telecommunications Service Providers	5.09	Switzerland	3.54
Waste and Disposal Services	4.33	Netherlands	2.71
Gas, Water and Multi-utilities	4.02	Brazil	2.47
Telecommunications Equipment	2.75	France	2.40
Industrial Support Services	2.40	Ireland	2.25
General Industrials	2.14	Germany	2.18
Electricity	1.71	Israel	1.88
Investment Banking and Brokerage Services	1.46	Finland	1.86
Industrial Transportation	1.16	Cayman Islands	1.70
Alternative Energy	0.98	South Korea	1.20
Automobiles and Parts	0.09	Australia	0.85
		Italy	0.82
		China	0.61
		Austria	0.56
		Norway	0.56
		Singapore	0.56
		Hong Kong (China)	0.46
		Malaysia	0.41
		Portugal	0.12
		Bermuda	0.08
	99.68		99.68

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
69 294	ABB LTD	CHF	2 030 086	2 500 584	1.85
8 665	ACI WORLDWIDE INC	USD	278 623	219 484	0.16
7 208	ACV AUCTIONS INC	USD	63 717	93 920	0.07
6 800	ADOBE INC	USD	2 917 992	2 567 408	1.89
1 436	ADYEN NV	EUR	2 453 183	2 301 919	1.70
1 661	AGILYSYS INC	USD	110 288	129 624	0.10
421	AHNLAB INC	KRW	37 777	19 188	0.01
207 572	ALIBABA GROUP HOLDING LTD	HKD	2 206 109	2 169 615	1.60
83 431	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	133 121	59 625	0.04
1 360	ALKAMI TECHNOLOGY INC	USD	19 107	16 306	0.01
3 517	ALLIANCE DATA SYSTEMS CORP	USD	188 749	97 069	0.07
4 806	ALTERYX INC	USD	449 378	197 671	0.15
22 530	AMAZON.COM INC	USD	2 653 927	2 375 789	1.75
6 547	ANSYS INC	USD	2 000 072	2 055 234	1.52
1 700	APPIER GROUP INC	JPY	25 699	19 139	0.01
14 871	APPLE INC	USD	2 399 267	2 523 311	1.86
16 606	ARISTA NETWORKS INC	USD	1 443 968	2 659 617	1.96
6 891	ARITZIA INC	CAD	261 005	218 777	0.16
3 852	ASGN INC	USD	344 979	275 765	0.20
690	ASKUL CORP	JPY	11 321	9 162	0.01
1 770	AT&S AUSTRIA TECHNOLOGIE & SYSTEMTECHNIK AG	EUR	105 419	54 128	0.04
10 695	AUTODESK INC	USD	2 492 374	2 083 279	1.54
156 340	BAIDU INC - A	HKD	3 209 182	2 304 299	1.70
4 362	BIGCOMMERCE HOLDINGS INC	USD	224 235	32 235	0.02
12 547	BILIBILI INC	HKD	634 238	251 263	0.19
6 953	BILL.COM HOLDINGS INC	USD	819 927	534 060	0.39
11 974	BLACK KNIGHT INC	USD	905 950	654 259	0.48
3 538	BLACKBAUD INC	USD	221 848	245 378	0.18
42 961	BLACKBERRY LTD	CAD	248 933	167 245	0.12
4 369	BLACKLINE INC	USD	427 045	243 397	0.18
32 225	BLOCK INC - A	USD	3 592 117	1 958 958	1.45
71 090	BOOHOO GROUP PLC	GBP	147 621	44 033	0.03
1 160	BOOKING HOLDINGS INC	USD	2 640 042	3 116 120	2.30
11 094	BOX INC - A	USD	302 476	293 547	0.22
2 302	BRAZE INC	USD	63 111	67 679	0.05
12 340	CAPCOM CO LTD	JPY	328 033	463 096	0.34
24 014	CARSALES.COM LTD	AUD	342 273	377 069	0.28
7 651	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	885 357	974 431	0.72
18 057	CLOUDFLARE INC	USD	1 332 372	849 582	0.63
3 067	COGENT COMMUNICATIONS HOLDINGS INC	USD	195 385	211 746	0.16
12 576	COGNEX CORP	USD	893 590	599 749	0.44
9 105	COINBASE GLOBAL INC - A	USD	699 318	489 758	0.36
1 247	CONSENSUS CLOUD SOLUTIONS INC	USD	70 816	46 551	0.03
15 245	CROWDSTRIKE HOLDINGS INC - A	USD	2 400 840	1 830 162	1.35

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 259	CTS CORP	USD	74 618	88 575	0.07
32 100	CYBERAGENT INC	JPY	420 765	278 413	0.21
5 739	C3.AI INC - A	USD	200 352	102 269	0.08
22 578	DARKTRACE PLC	GBP	91 684	79 488	0.06
50 119	DASSAULT SYSTEMES SE	EUR	2 062 203	2 029 002	1.50
5 600	DENA CO LTD	JPY	76 617	78 346	0.06
20 541	DISCOVER FINANCIAL SERVICES	USD	2 316 221	2 125 377	1.57
20 449	DROPBOX INC	USD	429 797	415 933	0.31
4 106	DYE & DURHAM LTD	CAD	41 160	43 655	0.03
38 944	EBAY INC	USD	1 978 020	1 808 170	1.33
49 558	EMBRACER GROUP AB	SEK	420 070	258 051	0.19
44 273	ENTAIN PLC	GBP	918 796	803 540	0.59
5 385	EVENTBRITE INC	USD	103 053	39 149	0.03
3 965	EVERTEC INC	USD	147 609	137 546	0.10
4 499	EXP WORLD HOLDINGS INC	USD	58 801	52 593	0.04
12 656	E2OPEN PARENT HOLDINGS INC	USD	74 543	79 606	0.06
68 365	FANUC CORP	JPY	2 413 142	2 304 021	1.70
7 671	FASTLY INC	USD	74 100	113 377	0.08
22 651	FISERV INC	USD	2 344 806	2 766 140	2.04
2 357	FIVERR INTERNATIONAL LTD	USD	316 547	86 078	0.06
5 227	FIVE9 INC	USD	734 910	338 919	0.25
6 370	FOOT LOCKER INC	USD	253 437	267 476	0.20
40 881	FORTINET INC	USD	2 634 471	2 577 547	1.90
9 800	FOXCONN INDUSTRIAL INTERNET CO LTD - A	CNY	12 548	22 802	0.02
9 141	FRESHWORKS INC	USD	135 101	122 124	0.09
4 226	FUTU HOLDINGS LTD	USD	256 970	187 085	0.14
4 574	F5 NETWORKS INC	USD	771 103	614 563	0.45
17 952	GAMESTOP CORP - A	USD	466 776	346 294	0.26
60 672	GDS HOLDINGS LTD	HKD	212 270	116 708	0.09
44 814	GEN DIGITAL INC	USD	1 018 931	791 863	0.58
11 939	GODADDY INC	USD	938 104	903 544	0.67
5 948	GUIDEWIRE SOFTWARE INC	USD	620 579	453 178	0.33
324 000	HENGTEN NETWORKS GROUP LTD	HKD	153 287	78 421	0.06
97 701	HEWLETT PACKARD ENTERPRISE CO	USD	1 632 602	1 399 078	1.03
3 430	HUBSPOT INC	USD	1 276 260	1 443 859	1.07
71 008	INTEL CORP	USD	2 848 037	2 205 508	1.63
1 895	IROBOT CORP	USD	159 880	74 530	0.05
626	JAMF HOLDING CORP	USD	20 337	11 844	0.01
23 277	JUNIPER NETWORKS INC	USD	717 390	701 802	0.52
45 664	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	147 493	69 806	0.05
10 087	KINGSOFT CLOUD HOLDINGS LTD	USD	209 799	57 799	0.04
15 800	KINGSOFT CORP LTD	HKD	49 658	69 138	0.05
132 600	KUAISHOU TECHNOLOGY	HKD	1 261 680	866 555	0.64
5 195	LIVEPERSON INC	USD	87 170	24 053	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 806	MANHATTAN ASSOCIATES INC	USD	551 395	796 258	0.59
6 546	MASTERCARD INC	USD	2 277 399	2 487 676	1.84
109 172	MEITUAN - B	HKD	2 678 639	1 849 687	1.36
2 205	MERCADOLIBRE INC	USD	2 103 109	2 816 865	2.08
8 793	MICROSOFT CORP	USD	2 175 038	2 701 737	1.99
11 503	MICROVISION INC	USD	77 546	23 006	0.02
12 000	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	51 207	6 191	0.00
4 800	MOMO.COM INC	TWD	114 974	129 436	0.10
6 058	MONEYGRAM INTERNATIONAL INC	USD	66 152	61 549	0.05
14 267	NASPERS LTD	ZAR	2 137 390	2 544 749	1.88
9 400	NAVINFO CO LTD - A	CNY	15 495	16 064	0.01
3 645	NCINO INC	USD	218 042	90 141	0.07
1 242	NCSOFT CORP	KRW	851 161	349 846	0.26
15 577	NETAPP INC	USD	1 112 246	979 638	0.72
139 660	NETEASE INC	HKD	2 707 765	2 465 873	1.82
7 853	NETFLIX INC	USD	2 424 720	2 590 940	1.91
43 417	NEXI SPA	EUR	451 177	359 780	0.27
31 022	NEXTDC LTD	AUD	245 031	235 354	0.17
12 300	NINTENDO CO LTD	JPY	601 852	516 787	0.38
16 654	NUTANIX INC	USD	470 970	399 363	0.29
4 947	NUVEI CORP	CAD	237 285	200 682	0.15
14 601	NVIDIA CORP	USD	2 405 467	4 051 632	2.98
5 414	OLO INC	USD	57 657	37 086	0.03
15 553	OMNICOM GROUP INC	USD	1 184 312	1 408 635	1.04
26 603	ORACLE CORP	USD	2 142 382	2 519 836	1.86
600	ORACLE CORP JAPAN	JPY	36 472	42 963	0.03
13 504	PALO ALTO NETWORKS INC	USD	2 284 815	2 463 940	1.82
2 454	PAYCOR HCM INC	USD	70 968	57 669	0.04
3 188	PAYLOCITY HOLDING CORP	USD	592 990	616 209	0.45
26 493	PAYPAL HOLDINGS INC	USD	3 006 713	2 013 468	1.49
476	PEARL ABYSS CORP	KRW	15 905	15 311	0.01
2 000	PERFECT WORLD CO LTD/CHINA - A	CNH	5 740	6 332	0.00
734	PETMED EXPRESS INC	USD	14 533	11 282	0.01
822	POWERSCHOOL HOLDINGS INC	USD	14 171	17 163	0.01
3 036	PROGRESS SOFTWARE CORP	USD	146 665	166 616	0.12
36 958	PROSUS NV	EUR	2 548 640	2 769 207	2.04
1 925	PROTO LABS INC	USD	168 908	55 382	0.04
7 911	PTC INC	USD	882 907	995 125	0.73
2 498	QUALYS INC	USD	269 760	282 124	0.21
4 290	Q2 HOLDINGS INC	USD	332 817	105 620	0.08
3 957	RACKSPACE TECHNOLOGY INC	USD	73 398	5 777	0.00
6 000	RAKUS CO LTD	JPY	74 135	90 596	0.07
62 611	RAKUTEN GROUP INC	JPY	607 058	310 377	0.23
4 395	RAPID7 INC	USD	359 932	213 641	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 665	REA GROUP LTD	AUD	367 669	341 243	0.25
10 026	RESMED INC	USD	2 295 009	2 415 865	1.78
5 683	RINGCENTRAL INC - A	USD	1 491 215	156 623	0.12
5 664	SERVICENOW INC	USD	2 749 488	2 602 155	1.92
15 000	SHARP CORP/JAPAN	JPY	104 594	106 415	0.08
61 446	SHOPIFY INC	CAD	3 127 593	2 973 774	2.19
1 216	SIMULATIONS PLUS INC	USD	69 120	50 768	0.04
1 000	SMC CORP	JPY	551 284	497 558	0.37
83 898	SNAP INC	USD	2 279 403	730 752	0.54
8 464	SONOS INC	USD	150 265	178 929	0.13
12 234	SPLUNK INC	USD	1 381 083	1 055 060	0.78
4 074	SPRINKLR INC	USD	51 575	48 725	0.04
3 517	SPROUT SOCIAL INC - A	USD	219 387	173 247	0.13
2 674	SQUARESPACE INC	USD	58 179	83 161	0.06
7 342	SUMO LOGIC INC	USD	66 968	88 104	0.07
11 816	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1 530 539	1 468 611	1.08
1 849	TASKUS INC	USD	45 447	24 888	0.02
57 666	TENCENT HOLDINGS LTD	HKD	2 623 670	2 529 987	1.87
2 200	TREND MICRO INC/JAPAN	JPY	107 367	106 958	0.08
13 032	TWILIO INC - A	USD	1 306 954	685 614	0.51
6 152	UBISOFT ENTERTAINMENT SA	EUR	321 263	179 915	0.13
3 631	ULTA BEAUTY INC	USD	1 491 923	2 002 242	1.48
8 697	UPWORK INC	USD	274 439	83 230	0.06
8 209	VARONIS SYSTEMS INC	USD	265 265	190 120	0.14
10 533	VEEVA SYSTEMS INC	USD	2 420 139	1 886 250	1.39
9 572	VIMEO INC	USD	83 178	31 492	0.02
10 673	VISA INC	USD	2 245 049	2 483 927	1.83
15 888	VMWARE INC - A	USD	1 927 356	1 986 477	1.47
126 000	WEIMOB INC	HKD	112 700	64 526	0.05
29 540	WESTERN UNION CO	USD	462 360	322 872	0.24
10 804	WISETECH GLOBAL LTD	AUD	268 297	489 514	0.36
4 202	WIX.COM LTD	USD	898 778	366 540	0.27
4 021	WOODWARD INC	USD	408 465	386 096	0.28
17 987	WORLDLINE SA	EUR	1 214 481	781 994	0.58
10 000	WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNH	43 438	44 329	0.03
9 996	XERO LTD	AUD	958 273	616 600	0.45
7 760	XEROX HOLDINGS CORP	USD	126 847	121 677	0.09
7 819	YEXT INC	USD	103 755	68 651	0.05
14 480	YONYOU NETWORK TECHNOLOGY CO LTD - A	CNH	82 344	45 197	0.03
20 281	ZOOMINFO TECHNOLOGIES INC	USD	995 500	444 357	0.33
6 400	ZSCALER INC	USD	1 044 370	576 640	0.43
5 413	2U INC	USD	43 465	29 988	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28 200	360 SECURITY TECHNOLOGY INC - A	CNH	37 352	65 050	0.05
Total Shares			149 663 351	135 298 790	99.83
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			149 663 351	135 298 790	99.83
Total Investments			149 663 351	135 298 790	99.83

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	44.16	United States of America	69.86
Industrial Support Services	10.53	Cayman Islands	9.60
Technology Hardware and Equipment	7.53	Netherlands	3.74
Consumer Services	6.52	Japan	3.56
Industrial Engineering	4.29	Canada	2.66
Leisure Goods	4.19	France	2.21
Retailers	3.81	South Africa	1.88
Media	3.23	Switzerland	1.85
Telecommunications Equipment	3.07	Australia	1.06
Travel and Leisure	2.89	Israel	1.05
Investment Banking and Brokerage Services	2.61	Isle of Man	0.59
Telecommunications Service Providers	1.88	New Zealand	0.45
Finance and Credit Services	1.83	South Korea	0.28
Medical Equipment and Services	1.78	Italy	0.27
General Industrials	0.53	Sweden	0.19
Electronic and Electrical Equipment	0.44	China	0.15
Real Estate Investment Trusts	0.25	Bermuda	0.10
Personal Goods	0.16	Puerto Rico	0.10
Household Goods and Home Construction	0.05	Taiwan	0.10
Personal Care, Drug and Grocery Stores	0.04	United Kingdom	0.06
Automobiles and Parts	0.03	Austria	0.04
Banks	0.01	Jersey	0.03
	99.83		99.83

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
83 841	ABB LTD	CHF	2 463 909	3 025 535	1.96
24 705	ABBOTT LABORATORIES	USD	2 829 415	2 729 161	1.76
9 251	ACI WORLDWIDE INC	USD	301 264	234 328	0.15
3 975	ACLARIS THERAPEUTICS INC	USD	51 504	35 338	0.02
9 133	ADAPTIVE BIOTECHNOLOGIES CORP	USD	418 249	65 210	0.04
1 836	ADICET BIO INC	USD	33 378	10 722	0.01
1 638	ADYEN NV	EUR	2 506 793	2 625 727	1.70
532	AHNLAB INC	KRW	48 224	24 247	0.02
10 000	AKESO INC	HKD	22 042	54 587	0.04
4 048	ALARM.COM HOLDINGS INC	USD	310 914	193 049	0.12
4 946	ALECTOR INC	USD	81 612	32 644	0.02
1 715	ALFEN N.V.	EUR	152 925	138 670	0.09
231 464	ALIBABA GROUP HOLDING LTD	HKD	2 716 427	2 419 343	1.56
1 599	ALKAMI TECHNOLOGY INC	USD	22 465	19 172	0.01
4 142	ALLIANCE DATA SYSTEMS CORP	USD	218 570	114 319	0.07
10 463	ALNYLAM PHARMACEUTICALS INC	USD	1 797 392	2 084 230	1.35
24 138	ALPHABET CLASS - A	USD	2 809 508	2 590 973	1.67
24 190	ALPHABET INC	USD	2 760 170	2 617 842	1.69
4 699	ALTAIR ENGINEERING INC - A	USD	280 943	324 466	0.21
2 437	AMERESCO INC - A	USD	143 096	101 379	0.07
1 538	ANAPTYSBIO INC	USD	40 101	32 021	0.02
7 646	ANSYS INC	USD	2 271 028	2 400 232	1.55
1 100	APPIER GROUP INC	JPY	14 938	12 384	0.01
16 970	APPLE INC	USD	2 718 834	2 879 470	1.86
4 519	ASGN INC	USD	407 358	323 515	0.21
7 339	ATARA BIOTHERAPEUTICS INC	USD	38 161	19 889	0.01
9 242	ATOS SE	EUR	564 223	127 897	0.08
12 273	AUTODESK INC	USD	2 817 521	2 390 658	1.55
3 611	AXONICS INC	USD	196 383	207 488	0.13
2 053	BANDWIDTH INC - A	USD	276 931	24 985	0.02
8 493	BILL.COM HOLDINGS INC	USD	1 109 838	652 347	0.42
1 914	BIO-RAD LABORATORIES INC	USD	796 138	862 812	0.56
13 589	BIO-TECHNE CORP	USD	1 209 157	1 085 489	0.70
46 764	BLACKBERRY LTD	CAD	352 873	182 050	0.12
4 999	BLACKLINE INC	USD	497 520	278 494	0.18
35 943	BLOCK INC - A	USD	4 224 600	2 184 975	1.41
7 262	BORALEX INC - A	CAD	228 986	211 495	0.14
12 731	BOX INC - A	USD	349 460	336 862	0.22
2 748	BRAZE INC	USD	70 622	80 791	0.05
4 501	CARIBOU BIOSCIENCES INC	USD	37 492	19 354	0.01
11 098	CCC INTELLIGENT SOLUTIONS HOLDINGS INC	USD	101 589	96 386	0.06
17 300	CECEP SOLAR ENERGY CO LTD	CNY	21 030	17 379	0.01
20 232	CHARGEPOINT HOLDINGS INC	USD	251 277	175 411	0.11
38 000	CHINA THREE GORGES RENEWABLES GROUP CO LTD	CNY	35 355	29 728	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 523	CIRRUS LOGIC INC	USD	362 259	388 028	0.25
20 254	CLOUDFLARE INC	USD	998 287	952 951	0.62
14 019	COGNEX CORP	USD	790 315	668 566	0.43
6 763	COMPUTACENTER PLC	GBP	159 945	195 170	0.13
2 533	CONMED CORP	USD	283 742	318 069	0.21
1 770	CONSENSUS CLOUD SOLUTIONS INC	USD	100 516	66 074	0.04
15 855	COVESTRO AG	EUR	789 308	696 481	0.45
3 300	CREDIT SAISON CO LTD	JPY	38 427	45 538	0.03
3 295	CRINETICS PHARMACEUTICALS INC	USD	88 242	64 384	0.04
17 804	CROWDSTRIKE HOLDINGS INC - A	USD	2 782 649	2 137 370	1.38
3 000	CSG SYSTEMS INTERNATIONAL INC	USD	186 564	158 040	0.10
7 063	C3.AI INC - A	USD	253 445	125 863	0.08
3 023	C4 THERAPEUTICS INC	USD	108 795	9 129	0.01
29 140	DARKTRACE PLC	GBP	118 330	102 590	0.07
58 532	DASSAULT SYSTEMES SE	EUR	2 663 786	2 369 591	1.53
21 707	DATADOG INC	USD	2 054 127	1 462 618	0.95
22 567	DEXCOM INC	USD	1 845 105	2 738 280	1.77
2 993	DICE THERAPEUTICS INC	USD	104 184	97 273	0.06
2 633	DIGI INTERNATIONAL INC	USD	111 821	79 411	0.05
23 989	DISCOVER FINANCIAL SERVICES	USD	2 664 795	2 482 142	1.60
8 237	DOCGO INC	USD	60 541	70 015	0.05
2 600	DOMO INC	USD	181 857	41 288	0.03
24 654	DROPBOX INC	USD	570 759	501 462	0.32
5 830	DYE & DURHAM LTD	CAD	58 442	61 984	0.04
6 343	EDITAS MEDICINE INC	USD	271 423	51 759	0.03
23 768	EDP RENOVAVEIS SA	EUR	579 189	528 996	0.34
34 219	EDWARDS LIFESCIENCES CORP	USD	2 984 656	3 010 588	1.95
33 177	ELEKTA AB - B	SEK	378 369	278 361	0.18
39 198	ENERGY ABSOLUTE PCL	THB	74 152	77 770	0.05
6 531	ENOVIX CORP	USD	78 565	70 665	0.05
7 584	ENPHASE ENERGY INC	USD	1 370 765	1 245 293	0.80
9 698	ENVAVIS AG	EUR	186 980	167 826	0.11
3 654	EQUINIX INC	USD	2 498 103	2 645 788	1.71
4 695	EVERTEC INC	USD	182 580	162 870	0.11
11 077	EVOTEC SE	EUR	381 052	203 307	0.13
16 769	E2OPEN PARENT HOLDINGS INC	USD	199 821	105 477	0.07
76 720	FANUC CORP	JPY	2 552 775	2 585 599	1.67
1 688	FARO TECHNOLOGIES INC	USD	123 454	39 415	0.03
9 883	FASTLY INC	USD	103 337	146 071	0.09
7 154	FATE THERAPEUTICS INC	USD	377 791	43 425	0.03
7 720	FIRST SOLAR INC	USD	628 994	1 409 518	0.91
25 718	FISERV INC	USD	2 638 463	3 140 682	2.03
6 229	FIVE9 INC	USD	850 687	403 888	0.26
49 507	FORTINET INC	USD	2 160 571	3 121 416	2.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 500	FOXCONN INDUSTRIAL INTERNET CO LTD - A	CNY	17 599	31 411	0.02
3 500	FREEE KK	JPY	78 355	99 475	0.06
1 798	FULGENT GENETICS INC	USD	162 609	53 167	0.03
78 864	GDS HOLDINGS LTD	HKD	656 406	151 702	0.10
51 682	GEN DIGITAL INC	USD	1 177 149	913 221	0.59
28 102	GENSCRIPT BIOTECH CORP	HKD	71 427	73 746	0.05
4 166	GITLAB INC	USD	164 762	126 480	0.08
6 126	GLOBUS MEDICAL INC - A	USD	394 597	356 166	0.23
13 527	GODADDY INC	USD	1 037 672	1 023 723	0.66
1 400	GREE INC	JPY	12 161	7 218	0.00
6 770	HEXCEL CORP	USD	386 920	487 982	0.32
17 471	HORIZON THERAPEUTICS PLC	USD	1 547 989	1 942 076	1.26
8 664	IDORSIA LTD	CHF	203 111	83 615	0.05
11 637	ILLUMINA INC	USD	3 198 198	2 392 102	1.55
3 616	IMMUNOVANT INC	USD	47 405	58 362	0.04
2 319	INNERGEX RENEWABLE ENERGY INC	CAD	41 063	23 766	0.02
19 512	INOVIO PHARMACEUTICALS INC	USD	148 567	15 073	0.01
78 710	INTEL CORP	USD	3 082 475	2 444 733	1.58
6 012	INTELLIA THERAPEUTICS INC	USD	325 420	226 953	0.15
17 364	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 189 192	2 194 983	1.42
10 932	IOVANCE BIOTHERAPEUTICS INC	USD	73 791	61 656	0.04
2 703	IRHYTHM TECHNOLOGIES INC	USD	335 100	355 174	0.23
2 507	IROBOT CORP	USD	233 605	98 600	0.06
1 799	ITEOS THERAPEUTICS INC	USD	31 482	24 718	0.02
7 440	IVERIC BIO INC	USD	176 041	244 702	0.16
823	JAMF HOLDING CORP	USD	17 513	15 571	0.01
3 500	JSR CORP	JPY	72 062	80 711	0.05
28 614	JUNIPER NETWORKS INC	USD	876 810	862 712	0.56
20 600	KDDI CORP	JPY	689 967	642 667	0.42
5 226	KEZAR LIFE SCIENCES INC	USD	40 814	12 699	0.01
2 310	KINAXIS INC	CAD	330 839	316 892	0.20
53 000	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	87 570	81 020	0.05
7 580	KINGSOFT CLOUD HOLDINGS LTD	USD	127 137	43 433	0.03
22 400	KINGSOFT CORP LTD	HKD	70 401	98 019	0.06
3 829	LEGEND BIOTECH CORP	USD	161 923	263 091	0.17
1 846	LEMAITRE VASCULAR INC	USD	86 483	99 684	0.06
38 520	LONGI GREEN ENERGY TECHNOLOGY CO LTD - A	CNY	328 236	193 873	0.13
4 100	MARUI GROUP CO LTD	JPY	76 724	65 039	0.04
7 470	MASTERCARD INC	USD	2 555 911	2 838 824	1.83
26 000	MEDIATEK INC	TWD	787 953	562 413	0.36
542	MESA LABORATORIES INC	USD	91 688	90 248	0.06
238 184	MEYER BURGER TECHNOLOGY AG	CHF	106 232	154 270	0.10
10 703	MICROSOFT CORP	USD	2 831 363	3 288 604	2.14
15 000	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	64 871	7 739	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 596	MIRATI THERAPEUTICS INC	USD	491 241	159 339	0.10
7 573	MONEYGRAM INTERNATIONAL INC	USD	76 334	76 942	0.05
136 462	MTN GROUP LTD	ZAR	1 125 740	957 725	0.62
11 983	NCR CORP	USD	399 044	267 101	0.17
16 352	NEKTAR THERAPEUTICS	USD	56 903	12 302	0.01
4 012	NEOEN SA	EUR	143 821	120 476	0.08
19 296	NETAPP INC	USD	1 368 102	1 213 525	0.78
7 937	NEW JERSEY RESOURCES CORP	USD	318 836	409 867	0.26
52 012	NEXI SPA	EUR	539 315	431 004	0.28
10 513	NEXTDC LTD	AUD	85 803	79 759	0.05
10 847	NORDEX SE	EUR	165 802	130 289	0.08
19 793	NUTANIX INC	USD	543 013	474 636	0.31
5 521	NUVEI CORP	CAD	254 528	223 967	0.14
16 696	NVIDIA CORP	USD	2 771 480	4 632 972	3.00
8 162	ON SEMICONDUCTOR CORP	USD	494 871	587 338	0.38
32 381	ORACLE CORP	USD	2 290 503	3 067 128	1.98
900	ORACLE CORP JAPAN	JPY	54 709	64 444	0.04
1 325	OSI SYSTEMS INC	USD	118 025	149 672	0.10
15 415	PALO ALTO NETWORKS INC	USD	2 585 349	2 812 621	1.82
3 667	PAYLOCITY HOLDING CORP	USD	709 284	708 794	0.46
30 198	PAYPAL HOLDINGS INC	USD	3 415 219	2 295 048	1.48
5 500	PHARMARON BEIJING CO LTD - A	CNY	49 348	38 867	0.03
16 500	PHARMARON BEIJING CO LTD - H	HKD	93 979	71 151	0.05
5 829	POINT BIOPHARMA GLOBAL INC	USD	39 695	45 116	0.03
1 136	PROCEPT BIROBOTICS CORP	USD	48 733	34 523	0.02
42 211	PROSUS NV	EUR	2 681 755	3 162 806	2.04
2 781	PROTHENA CORP PLC	USD	104 874	146 336	0.09
2 434	PROTO LABS INC	USD	273 162	70 026	0.05
11 774	PROXIMUS SADP	EUR	121 204	100 478	0.06
9 677	PTC INC	USD	1 110 039	1 217 270	0.79
3 425	PUBMATIC INC	USD	130 820	46 786	0.03
19 994	QIAGEN NV	EUR	985 669	894 192	0.58
8 367	QORVO INC	USD	987 928	770 433	0.50
3 062	QUALYS INC	USD	334 023	345 822	0.22
4 142	QUIDELORTHO CORP	USD	537 624	372 573	0.24
5 280	Q2 HOLDINGS INC	USD	417 052	129 994	0.08
4 870	RACKSPACE TECHNOLOGY INC	USD	97 755	7 110	0.00
6 300	RAKUS CO LTD	JPY	77 877	95 126	0.06
5 284	RAPID7 INC	USD	431 169	256 855	0.17
4 240	RECURSION PHARMACEUTICALS INC	USD	25 948	20 225	0.01
800	RENOVA INC	JPY	24 729	11 269	0.01
2 513	REPLIMUNE GROUP INC	USD	51 440	42 042	0.03
11 435	RESMED INC	USD	2 319 454	2 755 378	1.78
7 088	RINGCENTRAL INC - A	USD	1 689 761	195 345	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 970	ROCHE HOLDING AG	CHF	2 687 471	2 510 320	1.62
2 342	ROCHE HOLDING AG - BR	CHF	889 863	795 681	0.51
5 419	ROCKET PHARMACEUTICALS INC	USD	79 678	97 108	0.06
1 552	ROGERS CORP	USD	399 476	249 794	0.16
25 361	ROIVANT SCIENCES LTD	USD	143 120	216 837	0.14
7 881	SANA BIOTECHNOLOGY INC	USD	40 428	41 690	0.03
11 484	SANGAMO THERAPEUTICS INC	USD	134 186	16 881	0.01
2 200	SANGFOR TECHNOLOGIES INC - A	CNH	73 598	37 859	0.02
23 694	SAP SE	EUR	2 610 205	3 213 794	2.09
2 375	SCANSOURCE INC	USD	92 005	64 956	0.04
17 513	SCHNEIDER ELECTRIC SE	EUR	2 467 689	3 051 347	1.97
6 342	SEIKO EPSON CORP	JPY	97 088	96 459	0.06
5 714	SEMTECH CORP	USD	337 282	111 366	0.07
12 805	SENSATA TECHNOLOGIES HOLDING PLC	USD	630 546	556 377	0.36
31 611	SENSEONICS HOLDINGS INC	USD	96 494	18 812	0.01
6 431	SERVICENOW INC	USD	3 043 693	2 954 530	1.91
3 080	SILICON LABORATORIES INC	USD	461 523	429 044	0.28
1 497	SIMULATIONS PLUS INC	USD	86 907	62 500	0.04
761	SMA SOLAR TECHNOLOGY AG	EUR	35 468	82 166	0.05
10 425	SOFTCAT PLC	GBP	187 489	175 190	0.11
4 886	SOLAREEDGE TECHNOLOGIES INC	USD	1 347 254	1 395 588	0.90
6 714	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	134 577	106 069	0.07
6 501	SOSEI GROUP CORP	JPY	103 126	127 523	0.08
5 014	SPRINKLR INC	USD	63 475	59 967	0.04
8 819	SUMO LOGIC INC	USD	67 023	105 828	0.07
2 100	SUNGROW POWER SUPPLY CO LTD - A	CNH	29 667	34 197	0.02
2 260	SUNNOVA ENERGY INTERNATIONAL INC	USD	85 969	40 590	0.03
15 745	SUNRUN INC	USD	499 473	331 275	0.21
3 512	SYNAPTICS INC	USD	493 213	311 023	0.20
9 034	SYNEOS HEALTH INC	USD	318 713	354 675	0.23
103 300	TELEKOM MALAYSIA BHD	MYR	131 676	114 868	0.07
27 172	TELKOM SA SOC LTD	ZAR	81 043	49 310	0.03
9 033	TERADATA CORP COM STK	USD	388 192	349 667	0.23
3 294	TPI COMPOSITES INC	USD	45 423	40 714	0.03
2 500	TREND MICRO INC/JAPAN	JPY	122 008	121 544	0.08
2 626	TRINSEO PLC	USD	124 180	47 583	0.03
14 956	TWILIO INC - A	USD	1 466 779	786 835	0.51
10 174	UCB SA	EUR	1 060 152	948 214	0.61
5 644	ULTRAGENYX PHARMACEUTICAL INC	USD	276 977	246 473	0.16
20 895	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	85 288	58 928	0.04
88 136	VESTAS WIND SYSTEMS A/S	DKK	2 599 103	2 434 185	1.57
13 190	VIMEO INC	USD	114 617	43 395	0.03
12 181	VISA INC	USD	2 525 249	2 834 884	1.83
18 554	VMWARE INC - A	USD	2 378 296	2 319 807	1.50

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
33 489	WESTERN UNION CO	USD	649 207	366 035	0.24
27 000	WIN SEMICONDUCTORS CORP	TWD	316 941	143 596	0.09
7 000	WIWYNN CORP	TWD	219 814	265 268	0.17
14 467	WORKHORSE GROUP INC	USD	44 702	13 631	0.01
11 859	XERO LTD	AUD	1 096 374	731 519	0.47
10 876	XEROX HOLDINGS CORP	USD	237 052	170 427	0.11
18 300	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - A	CNH	37 828	28 970	0.02
99 678	XINYI SOLAR HOLDINGS LTD	HKD	145 751	106 536	0.07
9 623	YEXT INC	USD	91 159	84 490	0.05
7 331	ZAI LAB LTD	USD	437 364	256 438	0.17
4 116	ZEBRA TECHNOLOGIES CORP - A	USD	1 366 370	1 185 531	0.77
7 326	ZSCALER INC	USD	1 178 158	660 073	0.43
25 151	23ANDME HOLDING CO	USD	75 975	49 547	0.03
11 381	3D SYSTEMS CORP	USD	214 008	104 250	0.07
Total Shares			165 684 121	154 469 234	99.84
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			165 684 121	154 469 234	99.84
Total Investments			165 684 121	154 469 234	99.84

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	36.02	United States of America	71.33
Pharmaceuticals and Biotechnology	12.03	Netherlands	4.41
Technology Hardware and Equipment	10.42	Switzerland	4.25
Industrial Support Services	9.93	France	3.66
Medical Equipment and Services	7.75	Germany	2.90
Alternative Energy	5.00	Japan	2.62
Industrial Engineering	3.77	Cayman Islands	2.30
Electronic and Electrical Equipment	3.66	Denmark	1.57
Investment Banking and Brokerage Services	2.20	Ireland	1.38
Finance and Credit Services	1.86	Belgium	0.68
Real Estate Investment Trusts	1.71	Taiwan	0.67
Consumer Services	1.57	United Kingdom	0.67
Telecommunications Service Providers	1.21	Canada	0.66
Electricity	0.80	South Africa	0.65
Telecommunications Equipment	0.73	New Zealand	0.47
Chemicals	0.53	Spain	0.41
Aerospace and Defense	0.32	China	0.31
General Industrials	0.08	Italy	0.28
Household Goods and Home Construction	0.06	Sweden	0.18
Leisure Goods	0.06	Bermuda	0.14
Health Care Providers	0.05	Puerto Rico	0.11
Retailers	0.04	Malaysia	0.07
Oil, Gas and Coal	0.02	Australia	0.05
Industrial Transportation	0.01	Thailand	0.05
Personal Care, Drug and Grocery Stores	0.01	South Korea	0.02
	99.84		99.84

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
40 196	ALBEMARLE CORP	USD	9 346 961	7 454 750	2.59
898 315	ALLKEM LTD	AUD	6 695 756	7 272 343	2.53
176 137	AMERICAN AXLE & MANUFACTURING HOLDINGS INC	USD	1 604 679	1 259 380	0.44
37 281	ANGLO AMERICAN PLATINUM LTD	ZAR	3 974 872	2 208 733	0.77
48 676	AVIS BUDGET GROUP INC	USD	10 844 543	8 599 589	2.99
19 600	BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD	CNH	314 835	151 489	0.05
61 031	BLINK CHARGING CO	USD	2 030 537	435 151	0.15
275 752	CANOO INC	USD	1 960 525	208 193	0.07
106 100	CHINA BAOAN GROUP CO LTD	CNY	194 492	163 402	0.06
170 647	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	6 287 467	5 690 095	1.98
204 459	DENSO CORP	JPY	12 896 329	12 239 162	4.26
122 187	ECOVYST INC	USD	1 224 708	1 386 822	0.48
616 910	ELEMENT FLEET MANAGEMENT CORP	CAD	6 511 372	8 059 930	2.80
106 321	ENERGIZER HOLDINGS INC	USD	4 226 725	3 554 311	1.24
110 175	ENOVIX CORP	USD	1 329 979	1 192 094	0.41
15 475	ERAMET SA	EUR	1 273 309	1 505 136	0.52
83 995	EVE ENERGY CO LTD - A	CNH	1 323 112	795 275	0.28
245 649	FAURECIA SE	EUR	8 598 165	5 084 934	1.77
128 933	FREYR BATTERY SA	USD	1 689 289	911 556	0.32
66 358	GANFENG LITHIUM CO LTD - A	CNH	1 035 104	622 918	0.22
255 120	GANFENG LITHIUM GROUP CO LTD - H	HKD	2 908 646	1 672 112	0.58
3 800 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	7 888 227	4 671 391	1.63
185 600	GEM CO LTD	CNY	204 613	188 327	0.07
5 068	GOODWE TECHNOLOGIES CO LTD	CNY	240 480	189 905	0.07
2 022 713	GRAB HOLDINGS LTD	USD	6 133 918	5 886 095	2.05
320 978	GRAFTECH INTERNATINATIONAL LTD	USD	2 698 883	1 511 806	0.53
102 110	GS YUASA CORP	JPY	2 238 356	1 783 260	0.62
19 000	GUANGZHOU GREAT POWER ENERGY & TECHNOLOGY CO LTD	CNY	202 646	143 017	0.05
77 603	GUOXUAN HIGH-TECH CO LTD - A	CNH	517 087	308 249	0.11
280 690	HERTZ GLOBAL HOLDINGS INC	USD	5 578 602	4 681 909	1.63
23 401	HL MANDO CO LTD	KRW	1 147 319	808 649	0.28
166 867	HYLIION HOLDINGS CORP	USD	605 711	228 608	0.08
1 065 400	IGO LTD	AUD	9 762 129	9 681 106	3.37
440 006	IMPALA PLATINUM HOLDINGS LTD	ZAR	5 344 173	4 277 389	1.49
285 301	JOHNSON MATTHEY PLC	GBP	9 856 089	7 041 021	2.45
1 876 950	LAKE RESOURCES NL	AUD	1 973 083	520 969	0.18
16 627	L&F CO LTD	KRW	3 360 006	3 292 106	1.15
11 366	LG ENERGY SOLUTION	KRW	4 095 504	4 933 985	1.72
69 346	LINAMAR CORP	CAD	3 395 445	3 292 707	1.15
2 595 184	LIONTOWN RESOURCES LTD	AUD	3 341 569	4 699 247	1.64
280 671	LIVENT CORP	USD	6 756 370	6 132 661	2.13
449 680	LOCALIZA RENT A CAR SA	BRL	4 832 059	5 214 212	1.81
1 869	LOCALIZA RENT A CAR SA - RIGHTS - 31/01/2023	BRL	-	6 538	0.00
655 017	LUCID GROUP INC	USD	12 283 148	5 200 835	1.81

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
179 656	MAGNA INTERNATIONAL INC	CAD	12 274 889	9 357 033	3.26
178 062	MICROVAST HOLDINGS INC	USD	890 292	186 965	0.07
602 000	NEXTEER AUTOMOTIVE GROUP LTD	HKD	394 621	335 897	0.12
65 400	NICHICON CORP	JPY	662 718	615 264	0.21
503 882	NIKOLA CORP	USD	4 925 007	446 188	0.16
481 231	NIO INC	USD	9 225 446	3 787 288	1.32
448 999	NOVONIX LTD	AUD	1 241 924	292 275	0.10
72 019	NVIDIA CORP	USD	14 253 324	19 984 553	6.94
24 900	PACIFIC METALS CO LTD	JPY	366 662	344 337	0.12
27 623	PIEDMONT LITHIUM INC	USD	1 752 191	1 588 323	0.55
700 597	PLUG POWER INC	USD	12 675 314	6 326 391	2.20
6 370	PYLON TECHNOLOGIES CO LTD	CNY	290 728	222 658	0.08
365 770	RIVIAN AUTOMOTIVE INC	USD	11 350 260	4 689 171	1.63
79 760	RYDER SYSTEM INC	USD	6 074 855	6 313 802	2.20
9 696	SAMSUNG SDI CO LTD	KRW	4 904 971	5 005 930	1.74
10 208 351	SAYONA MINING LTD	AUD	1 598 009	1 349 259	0.47
58 650	SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD - A	CNH	549 764	442 380	0.15
119 000	SIMPLO TECHNOLOGY CO LTD	TWD	1 221 331	1 192 225	0.41
21 195	SIXT SE	EUR	2 994 202	2 627 739	0.91
157 131	SOLID POWER INC	USD	576 671	356 687	0.12
92 561	STEM INC	USD	838 606	391 533	0.14
62 619	SUNGROW POWER SUPPLY CO LTD - A	CNH	1 130 196	1 019 706	0.35
183 453	TAIYO YUDEN CO LTD	JPY	9 042 639	5 577 758	1.94
61 587	TESLA INC	USD	15 458 840	10 119 360	3.52
60 800	TIANQI LITHIUM CORP - A	CNY	766 810	625 357	0.22
51 600	TOHO TITANIUM CO LTD	JPY	887 939	764 725	0.27
384 123	UBER TECHNOLOGIES INC	USD	10 392 756	11 927 019	4.15
321 238	VALEO	EUR	9 095 894	6 264 835	2.18
633 667	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	3 095 080	1 787 066	0.62
43 998	VISTEON CORP	USD	5 242 860	6 176 879	2.15
47 000	VOLTRONIC POWER TECHNOLOGY CORP	TWD	2 428 522	2 690 735	0.94
247 184	VONTIER CORP	USD	8 057 998	6 706 102	2.33
607 064	XPENG INC	HKD	7 489 749	2 907 754	1.01
862 000	YADEA GROUP HOLDINGS LTD	HKD	1 707 373	2 011 723	0.70
246 729	YAGEO CORP	TWD	5 363 209	3 980 726	1.39
455 072	YAMAHA MOTOR CO LTD	JPY	10 550 086	11 697 221	4.07
10 100	YOUNGY CO LTD	CNY	201 923	102 775	0.04
90 606	ZHEJIANG CHINT ELECTRICS CO LTD - A	CNH	588 672	340 923	0.12
65 720	ZHEJIANG HUAYOU COBALT CO LTD - A	CNY	907 911	493 264	0.17
Total Shares			360 197 064	286 211 193	99.60
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			360 197 064	286 211 193	99.60
Total Investments			360 197 064	286 211 193	99.60

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Automobiles and Parts	34.03	United States of America	40.73
Technology Hardware and Equipment	17.14	Japan	11.49
Consumer Services	13.55	Australia	8.29
Industrial Metals and Mining	10.15	Canada	7.21
Chemicals	5.85	Cayman Islands	6.82
Electronic and Electrical Equipment	5.75	South Korea	4.89
Industrial Transportation	5.31	China	4.58
Precious Metals and Mining	2.73	France	4.47
General Industrials	2.33	Taiwan	3.36
Personal Care, Drug and Grocery Stores	1.51	United Kingdom	2.45
Alternative Energy	0.93	South Africa	2.26
Industrial Materials	0.15	Brazil	1.82
Waste and Disposal Services	0.07	Germany	0.91
Real Estate Investment and Services	0.06	Luxembourg	0.32
Construction and Materials	0.04		
	99.60		99.60

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 547	ABERCROMBIE & FITCH CO - A	USD	31 621	36 416	0.07
8 021	ACTIVISION BLIZZARD INC	USD	593 587	623 312	1.22
4 403	ADIDAS AG - REG	EUR	910 691	775 024	1.52
1 781	ADOBE INC	USD	834 310	672 434	1.32
1 492	ADT INC	USD	12 333	9 996	0.02
374	ADYEN NV	EUR	757 350	599 525	1.17
4 827	AKAMAI TECHNOLOGIES INC	USD	498 777	395 669	0.78
22 750	A-LIVING SMART CITY SERVICES CO LTD	HKD	52 371	18 171	0.04
764	ALKAMI TECHNOLOGY INC	USD	10 734	9 160	0.02
2 995	ALLBIRDS INC	USD	8 625	3 744	0.01
1 559	ALLIANCE DATA SYSTEMS CORP	USD	85 898	43 028	0.08
6 261	AMAZON.COM INC	USD	604 689	660 222	1.29
9 995	ANHEUSER-BUSCH INBEV SA/NV	EUR	578 858	652 138	1.28
3 896	APPLE INC	USD	644 411	661 073	1.30
12 904	ARCA CONTINENTAL SAB DE CV	MXN	76 025	122 395	0.24
2 060	AREZZO INDUSTRIA E COMERCIO SA	BRL	35 623	27 333	0.05
19 397	ARISTOCRAT LEISURE LTD	AUD	531 588	485 957	0.95
2 744	ARITZIA INC	CAD	108 179	87 117	0.17
400	ASKUL CORP	JPY	6 424	5 311	0.01
10 687	ASSOCIATED BRITISH FOODS PLC	GBP	280 905	262 740	0.51
9 830	AVI LTD	ZAR	47 880	36 645	0.07
229	AVIS BUDGET GROUP INC	USD	43 573	40 457	0.08
940	BALCHEM CORP	USD	119 958	123 516	0.24
911	BALLY'S CORP	USD	22 775	15 669	0.03
1 679	BASIC-FIT NV	EUR	78 033	71 216	0.14
228	BGF RETAIL CO LTD	KRW	31 055	31 788	0.06
616	BIG LOTS INC	USD	12 012	5 538	0.01
1 836	BIGCOMMERCE HOLDINGS INC	USD	95 558	13 568	0.03
5 386	BILIBILI INC	HKD	221 057	107 858	0.21
4 399	BJ'S WHOLESALE CLUB HOLDINGS INC	USD	257 507	335 952	0.66
1 771	BLACKLINE INC	USD	188 520	98 662	0.19
8 954	BLOCK INC - A	USD	1 129 044	544 314	1.07
304	BOOKING HOLDINGS INC	USD	679 046	816 639	1.60
932	BOOT BARN HOLDINGS INC	USD	113 608	67 542	0.13
843	BRAZE INC	USD	21 665	24 784	0.05
940	BUCKLE INC	USD	36 043	31 518	0.06
2 124	BURLINGTON STORES INC	USD	476 950	409 528	0.80
2 537	CALBEE INC	JPY	66 790	54 852	0.11
1 149	CALERES INC	USD	30 001	26 197	0.05
6 312	CAMPBELL SOUP CO	USD	289 930	342 742	0.67
1 699	CANADA GOOSE HOLDINGS INC	CAD	67 772	33 271	0.07
6 112	CANO HEALTH INC	USD	31 476	7 090	0.01
5 052	CAPCOM CO LTD	JPY	138 962	189 591	0.37
2 887	CARLSBERG AS - B	DKK	412 885	477 869	0.94

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 800	CARSALES.COM LTD	AUD	170 705	169 582	0.33
18 000	CHICONY ELECTRONICS CO LTD	TWD	55 276	56 794	0.11
104 000	CHINA FEIHE LTD	HKD	168 032	69 952	0.14
23 050	CHINA MENGNIU DAIRY CO LTD	HKD	123 818	92 642	0.18
3 233	CHR HANSEN HOLDING A/S	DKK	266 826	251 791	0.49
114 000	CHUNGHWA TELECOM CO LTD	TWD	469 263	470 944	0.92
3 949	CLOROX CO	USD	689 486	654 033	1.28
9 019	COCA-COLA CO	USD	570 769	578 569	1.13
6 166	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	327 882	397 615	0.78
3 841	COCA-COLA FEMSA SAB DE CV	MXN	26 085	31 605	0.06
5 896	COCA-COLA HBC AG	GBP	204 990	179 635	0.35
3 969	COINBASE GLOBAL INC - A	USD	308 160	213 493	0.42
7 708	COLGATE-PALMOLIVE CO	USD	596 321	615 098	1.21
1 068	COLUMBIA SPORTSWEAR CO	USD	105 117	89 221	0.17
17 083	COMCAST CORP	USD	731 070	706 724	1.38
122 116	COMPAL ELECTRONICS INC	TWD	97 334	95 135	0.19
14 559	CONAGRA BRANDS INC	USD	480 855	552 660	1.08
8 680	CORUS ENTERTAINMENT INC	CAD	30 676	9 088	0.02
1 938	CROCS INC	USD	186 936	239 672	0.47
10 668	DANONE SA	EUR	649 408	706 531	1.38
1 300	DCM HOLDINGS CO LTD	JPY	11 610	13 595	0.03
863	DECKERS OUTDOOR CORP	USD	291 500	413 670	0.81
5 541	DELIVERY HERO SE	EUR	443 118	221 017	0.43
1 860	DESIGNER BRANDS INC - A	USD	23 354	15 233	0.03
1 821	DICK'S SPORTING GOODS INC	USD	155 958	264 063	0.52
1 104	DIGI INTERNATIONAL INC	USD	46 886	33 297	0.07
4 174	DSM-FIRMENICH AG	EUR	696 123	547 257	1.07
1 838	DYE & DURHAM LTD	CAD	18 425	19 541	0.04
12 902	EBAY INC	USD	724 695	599 040	1.17
20 324	EMBRACER GROUP AB	SEK	184 022	105 828	0.21
2 521	EVENTBRITE INC	USD	47 664	18 328	0.04
5 526	EVOLUTION AB	SEK	646 424	735 597	1.44
2 656	FIGS INC	USD	23 638	19 123	0.04
1 064	FIVERR INTERNATIONAL LTD	USD	146 161	38 857	0.08
2 660	FOOT LOCKER INC	USD	127 589	111 693	0.22
5 226	FRASERS GROUP PLC	GBP	45 512	50 479	0.10
3 532	FREENET AG	EUR	80 543	100 759	0.20
500	FUJI MEDIA HOLDINGS INC	JPY	4 971	4 671	0.01
8 094	GAMESTOP CORP - A	USD	212 140	156 133	0.31
5 852	GAP INC	USD	90 029	56 179	0.11
4 947	GARMIN LTD	USD	460 412	485 647	0.95
6 869	GENERAL MILLS INC	USD	584 029	608 799	1.19
408	GENESCO INC	USD	19 460	14 141	0.03
175	GIVAUDAN SA - REG	CHF	637 818	613 820	1.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 610	GLANBIA PLC	EUR	76 302	85 160	0.17
5 075	GODADDY INC	USD	398 361	384 076	0.75
500	GREE INC	JPY	4 300	2 578	0.01
1 046	GUESS? INC	USD	23 591	19 717	0.04
23 417	H & M HENNES & MAURITZ AB - B	SEK	321 769	342 172	0.67
2 613	HAIN CELESTIAL GROUP INC	USD	106 702	46 851	0.09
136 000	HENG TEN NETWORKS GROUP LTD	HKD	38 830	32 918	0.06
3 036	HERBALIFE NUTRITION LTD	USD	132 030	45 115	0.09
5 271	HERTZ GLOBAL HOLDINGS INC	USD	105 786	87 920	0.17
384	HIBBETT SPORTS INC	USD	25 047	20 863	0.04
3 732	HIMS & HERS HEALTH INC	USD	17 430	43 254	0.08
3 993	HOSTESS BRANDS INC	USD	66 699	102 860	0.20
608	HOUSE FOODS GROUP INC	JPY	19 565	13 351	0.03
1 463	HUBSPOT INC	USD	622 501	615 850	1.21
616	JACK IN THE BOX INC	USD	50 955	57 097	0.11
75 454	JD SPORTS FASHION PLC	GBP	136 773	152 737	0.30
11 278	KAHOOT! AS	NOK	51 794	29 242	0.06
7 727	KELLOGG CO	USD	501 710	539 113	1.06
4 777	KERRY GROUP PLC	EUR	540 142	503 332	0.99
7 000	KINGSOFT CORP LTD	HKD	22 000	30 631	0.06
699	KONAMI GROUP CORP	JPY	40 386	34 343	0.07
233 655	LENOVO GROUP LTD	HKD	251 408	238 718	0.47
1 824	LIONS GATE ENTERTAINMENT CORP (ISIN CA5359194019)	USD	27 188	20 976	0.04
4 452	LIONS GATE ENTERTAINMENT CORP (ISIN CA5359195008)	USD	57 096	47 503	0.09
5 530	LIVE NATION ENTERTAINMENT INC	USD	511 319	374 823	0.73
23 741	LOCALIZA RENT A CAR SA	BRL	246 392	275 286	0.54
7	LOCALIZA RENT A CAR SA - RIGHTS - 31/01/2023	BRL	-	24	0.00
1 694	LULULEMON ATHLETICA INC	USD	564 198	643 601	1.26
8 902	MACY'S INC	USD	208 606	145 459	0.29
1 092	MARRIOTT VACATIONS WORLDWIDE CORP	USD	174 770	146 940	0.29
9 178	MATCH GROUP INC	USD	462 935	338 668	0.66
2 156	MCDONALD'S CORP	USD	544 383	637 637	1.25
23 523	MEDIATEK INC	TWD	706 264	508 832	1.00
322	MEDIFAST INC	USD	53 692	29 511	0.06
6 550	MEIJI HOLDINGS CO LTD	JPY	174 752	158 020	0.31
28 538	MEITUAN - B	HKD	704 444	483 516	0.95
573	MERCADOLIBRE INC	USD	536 421	732 002	1.43
5 803	MOLSON COORS BEVERAGE CO - B	USD	323 137	345 162	0.68
2 400	MOMO.COM INC	TWD	57 487	64 718	0.13
300	MORINAGA MILK INDUSTRY CO LTD	JPY	14 867	11 280	0.02
7 514	MR PRICE GROUP LTD	ZAR	90 456	61 818	0.12
3 709	NASPERS LTD	ZAR	504 392	661 560	1.30
515	NCSOFT CORP	KRW	366 073	145 065	0.28
4 771	NESTLE SA	CHF	569 855	613 848	1.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
42 990	NETEASE INC	HKD	825 619	759 042	1.49
2 047	NETFLIX INC	USD	628 313	675 367	1.32
18 457	NEXI SPA	EUR	195 629	152 946	0.30
5 591	NIKE INC - B	USD	816 280	708 492	1.39
3 300	NINTENDO CO LTD	JPY	172 135	138 650	0.27
2 087	NUVEI CORP	CAD	122 372	84 662	0.17
3 825	NVIDIA CORP	USD	681 252	1 061 400	2.08
1 139	O-I GLASS INC	USD	18 691	25 593	0.05
6 568	OMNICOM GROUP INC	USD	493 063	594 864	1.17
23 486	ORKLAASA	NOK	164 775	168 273	0.33
19 508	PARAMOUNT GLOBAL - B	USD	392 539	455 122	0.89
1 351	PAYLOCITY HOLDING CORP	USD	276 160	261 135	0.51
6 940	PAYPAL HOLDINGS INC	USD	994 482	527 440	1.03
900	PERFECT WORLD CO LTD/CHINA - A	CNH	2 671	2 850	0.01
882	PETCO HEALTH & WELLNESS CO INC	USD	16 851	8 785	0.02
5 437	PITNEY BOWES INC	USD	43 865	19 084	0.04
3 007	PLUS500 LTD	GBP	56 954	62 929	0.12
1 573	POST HOLDINGS INC	USD	147 246	142 341	0.28
9 636	PROSUS NV	EUR	707 580	722 011	1.41
3 460	PUMA SE	EUR	334 542	202 299	0.40
2 094	PVH CORP	USD	140 672	179 686	0.35
3 143	QORVO INC	USD	449 169	289 407	0.57
1 792	Q2 HOLDINGS INC	USD	141 562	44 119	0.09
25 507	RAKUTEN GROUP INC	JPY	245 585	126 444	0.25
1 653	REA GROUP LTD	AUD	186 143	153 909	0.30
8 810	RESTAURANT BRANDS INTERNATIONAL INC	CAD	490 102	616 955	1.21
1 192	REVOLVE GROUP	USD	55 036	24 615	0.05
2 544	RINGCENTRAL INC - A	USD	546 591	70 113	0.14
3 611	ROCKET COS INC	USD	64 107	32 174	0.06
5 478	ROSS STORES INC	USD	543 015	584 667	1.15
1 570	ROYAL UNIBREW A/S	DKK	173 475	140 413	0.28
11 959	SAMSUNG ELECTRONICS CO LTD	KRW	660 848	585 262	1.15
12 944	SAMSUNG ELECTRONICS CO LTD - PFD	KRW	646 058	538 689	1.06
2 622	SCIENTIFIC GAMES CORP - A	USD	169 824	158 080	0.31
1 476	SERVICENOW INC	USD	776 101	678 104	1.33
1 092	SHAKE SHACK INC - A	USD	97 815	59 853	0.12
200	SHIMAMURA CO LTD	JPY	17 097	18 360	0.04
721	SHOE CARNIVAL INC	USD	19 825	16 763	0.03
1 126	SILICON LABORATORIES INC	USD	169 594	156 852	0.31
17 042	SINCH AB	SEK	153 304	44 942	0.09
22 786	SIRIUS XM HOLDINGS INC	USD	145 826	86 587	0.17
427	SIXT SE	EUR	40 425	52 939	0.10
4 813	SKYWORKS SOLUTIONS INC	USD	753 611	509 697	1.00
8 201	SLM CORP	USD	129 152	123 179	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
52 365	SOFTBANK CORP	JPY	580 781	588 969	1.15
3 979	SONOS INC	USD	123 317	84 116	0.16
1 229	SPARTANNASH CO	USD	42 289	30 135	0.06
1 466	SPROUT SOCIAL INC - A	USD	112 446	72 215	0.14
3 144	SPROUTS FARMERS MARKET INC	USD	72 668	108 971	0.21
999	SQUARESPACE INC	USD	20 469	31 069	0.06
42 336	STAR ENTERTAINMENT GRP LTD	AUD	72 304	35 532	0.07
2 347	STEVEN MADDEN LTD	USD	89 535	82 239	0.16
1 024	SUNTORY BEVERAGE & FOOD LTD	JPY	37 622	38 429	0.08
4 032	SYMRISE AG	EUR	474 160	487 198	0.95
1 277	SYNAPTICS INC	USD	185 429	113 091	0.22
50 201	TAIWAN MOBILE CO LTD	TWD	178 070	169 010	0.33
5 389	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	707 916	669 799	1.31
793	TASKUS INC	USD	19 491	10 674	0.02
4 378	TEAMVIEWER AG	EUR	105 385	80 595	0.16
16 067	TENCENT HOLDINGS LTD	HKD	714 909	704 909	1.38
23 381	THG PLC	GBP	18 900	29 382	0.06
1 705	THOR INDUSTRIES INC	USD	185 183	134 729	0.26
6 197	TIM SA/BRAZIL	BRL	15 552	17 342	0.03
2 779	T-MOBILE US INC	USD	371 257	399 898	0.78
2 452	TRAVEL + LEISURE CO	USD	142 676	93 838	0.18
1 476	TREEHOUSE FOODS INC	USD	63 521	78 597	0.15
10 756	TRUWORTHS INTERNATIONAL LTD	ZAR	36 127	31 991	0.06
5 560	TWILIO INC - A	USD	1 156 683	292 512	0.57
2 944	UBISOFT ENTERTAINMENT SA	EUR	153 738	86 097	0.17
1 823	UNITED NATURAL FOODS INC	USD	90 228	49 713	0.10
461	UNITED STATES CELLULAR CORP	USD	9 801	9 792	0.02
3 674	UPWORK INC	USD	157 035	35 160	0.07
1 873	URBAN OUTFITTERS INC	USD	58 742	50 683	0.10
2 598	VICTORIA'S SECRET & CO	USD	140 838	80 564	0.16
6 420	WALT DISNEY CO	USD	701 086	658 050	1.29
34 478	WANT WANT CHINA HOLDINGS LTD	HKD	26 469	21 961	0.04
11 909	WEBJET LTD	AUD	46 245	58 239	0.11
943	WINNEBAGO INDUSTRIES INC	USD	64 770	54 826	0.11
2 462	WOLVERINE WORLD WIDE INC	USD	79 662	41 214	0.08
4 000	WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNH	15 376	17 732	0.03
3 092	YEXT INC	USD	29 919	27 148	0.05
4 730	YUM! BRANDS INC	USD	585 128	664 943	1.30
10 526	YUM CHINA HOLDINGS INC	USD	525 580	643 981	1.26
1 175	ZIPRECRUITER INC	USD	21 102	19 905	0.04
7 219	ZOOM VIDEO COMMUNICATIONS INC	USD	1 385 640	443 463	0.87
1 700	ZTE CORP - A	CNY	5 828	8 740	0.02
5 600	ZTE CORP - H	HKD	12 169	17 977	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
723	ZUMIEZ INC	USD	24 399	12 642	0.02
16 600	360 SECURITY TECHNOLOGY INC - A	CNH	36 776	38 292	0.08
Total Shares			57 312 174	50 850 725	99.64
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			57 312 174	50 850 725	99.64
Total Investments			57 312 174	50 850 725	99.64

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Food Producers	11.71	United States of America	58.35
Software and Computer Services	11.48	Switzerland	4.78
Travel and Leisure	11.12	Cayman Islands	4.54
Telecommunications Service Providers	7.32	Germany	3.76
Technology Hardware and Equipment	7.27	Japan	2.74
Retailers	7.03	Netherlands	2.73
Personal Goods	6.95	Taiwan	2.68
Beverages	5.81	South Korea	2.55
Leisure Goods	5.68	Sweden	2.41
Media	5.01	Canada	1.80
Consumer Services	4.95	Australia	1.77
Industrial Support Services	3.90	United Kingdom	1.75
Personal Care, Drug and Grocery Stores	2.91	Denmark	1.70
Chemicals	2.40	France	1.55
Electronic and Electrical Equipment	2.20	South Africa	1.55
Telecommunications Equipment	1.07	Belgium	1.28
Investment Banking and Brokerage Services	1.05	Ireland	1.15
General Industrials	0.93	Brazil	0.63
Finance and Credit Services	0.30	Hong Kong (China)	0.47
Real Estate Investment Trusts	0.30	Norway	0.39
Health Care Providers	0.10	Italy	0.30
Industrial Engineering	0.08	Mexico	0.30
Real Estate Investment and Services	0.04	China	0.20
Automobiles and Parts	0.03	Israel	0.20
		Bermuda	0.06
	99.64		99.64

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
512	A O SMITH CORP	USD	33 602	34 964	0.02
18 356	ABB LTD	CHF	555 531	662 405	0.36
2 643	ABN AMRO BANK NV	EUR	42 246	42 353	0.02
20 098	ABRDN PLC	GBP	74 873	53 731	0.03
230	ACCIONA SA	EUR	44 224	42 659	0.02
2 335	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	70 966	80 429	0.04
1 343	ADEVINTA ASA	NOK	20 143	10 301	0.01
1 745	ADIDAS AG - REG	EUR	490 443	307 158	0.17
2 305	ADMIRAL GROUP PLC	GBP	76 779	66 953	0.04
5 323	ADOBE INC	USD	2 388 776	2 009 751	1.07
1 337	ADVANTEST CORP	JPY	100 835	103 492	0.06
114	ADYEN NV	EUR	249 850	182 743	0.10
1 419	AECOM	USD	122 541	117 848	0.06
6 943	AEON CO LTD	JPY	183 107	141 114	0.08
728	AERCAP HOLDINGS NV	USD	42 601	41 030	0.02
3 102	AFLAC INC	USD	161 974	216 675	0.12
1 280	AGEAS SA/NV	EUR	63 291	57 076	0.03
5 585	AGNICO EAGLE MINES LTD	CAD	291 541	316 497	0.17
134 008	AIA GROUP LTD	HKD	1 492 943	1 450 205	0.77
9 183	AIB GROUP PLC	EUR	29 253	39 518	0.02
1 925	AKAMAI TECHNOLOGIES INC	USD	139 751	157 792	0.08
1 881	AKER BP ASA	NOK	58 970	44 777	0.02
2 011	AKZO NOBEL NV	EUR	188 357	166 822	0.09
668	ALBEMARLE CORP	USD	127 452	123 887	0.07
2 930	ALCON INC	CHF	200 566	213 377	0.11
3 129	ALFA LAVAL AB	SEK	90 439	114 547	0.06
7 256	ALGONQUIN POWER & UTILITIES CORP	CAD	55 534	61 630	0.03
479	ALIGN TECHNOLOGY INC	USD	220 263	155 819	0.08
9 534	ALIMENTATION COUCHE-TARD INC	CAD	393 473	475 331	0.26
1 154	ALLEGION PLC	USD	150 332	127 494	0.07
1 397	ALLSTATE CORP	USD	160 604	161 717	0.09
1 679	ALLY FINANCIAL INC	USD	64 392	44 292	0.02
852	ALNYLAM PHARMACEUTICALS INC	USD	147 471	169 718	0.09
5 107	AMADEUS IT GROUP SA - A	EUR	322 584	359 374	0.19
17 933	AMCOR PLC	USD	206 110	196 725	0.11
7 301	AMERICAN EXPRESS CO	USD	1 018 965	1 177 943	0.62
1 455	AMERICAN HOMES 4 RENT	USD	53 775	48 393	0.03
4 001	AMERICAN INTERNATIONAL GROUP INC	USD	224 256	212 213	0.11
979	AMERICAN WATER WORKS CO INC	USD	152 152	145 137	0.08
559	AMERIPRISE FINANCIAL INC	USD	140 986	170 562	0.09
1 148	AMPLIFON SPA	EUR	48 652	42 179	0.02
2 830	AMPOL LTD	AUD	62 177	55 976	0.03
561	AMUNDI SA	EUR	43 938	36 758	0.02
3 488	ANNALY CAPITAL MANAGEMENT INC	USD	100 930	69 690	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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 015	ANSYS INC	USD	331 526	318 629	0.17
3 634	ANTOFAGASTA PLC	GBP	68 399	66 710	0.04
1 173	AON PLC - A	USD	347 607	381 436	0.21
15 927	APA GROUP	AUD	116 563	108 202	0.06
2 838	APOLLO GLOBAL MANAGEMENT INC	USD	169 740	179 901	0.10
9 612	APPLIED MATERIALS INC	USD	980 355	1 086 444	0.57
3 129	APTIV PLC	USD	390 704	321 849	0.17
2 017	ARAMARK	USD	74 237	69 990	0.04
2 159	ARCH CAPITAL GROUP LTD	USD	102 629	162 076	0.09
1 031	ARES MANAGEMENT CORP - A	USD	81 471	90 305	0.05
259	ARGENX SE	EUR	85 832	99 706	0.05
1 861	ARISTA NETWORKS INC	USD	189 282	298 058	0.16
283	ARKEMA SA	EUR	33 079	28 000	0.02
11 837	AROUNDTOWN SA	EUR	37 940	16 080	0.01
315	ARROW ELECTRONICS INC	USD	38 004	36 045	0.02
1 195	ARTHUR J GALLAGHER & CO	USD	177 043	248 632	0.13
14 100	ASAHI KASEI CORP	JPY	128 120	99 171	0.05
1 596	ASCOTT RESIDENCE TRUST	SGD	1 228	1 292	0.00
493	ASM INTERNATIONAL NV	EUR	146 408	178 548	0.10
4 599	ASML HOLDING NV	EUR	2 557 079	2 911 828	1.56
124	ASPEN TECHNOLOGY INC	USD	28 581	21 948	0.01
12 095	ASSA ABLOY AB	SEK	301 664	287 599	0.15
12 593	ASSICURAZIONI GENERALI SPA	EUR	226 785	262 482	0.14
354	ASSURANT INC	USD	47 161	43 588	0.02
2 417	ASX LTD	AUD	132 625	109 367	0.06
30 994	ATLAS COPCO AB	SEK	393 697	447 509	0.24
17 713	ATLAS COPCO AB - B	SEK	218 868	226 739	0.12
759	ATMOS ENERGY CORP	USD	87 724	86 632	0.05
16 863	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	91 023	92 073	0.05
10 039	AUTO TRADER GROUP PLC	GBP	76 158	80 200	0.04
2 462	AUTODESK INC	USD	622 137	479 573	0.26
4 642	AUTOMATIC DATA PROCESSING INC	USD	909 102	1 021 240	0.55
141	AUTOZONE INC	USD	257 463	375 527	0.20
887	AVALONBAY COMMUNITIES INC	USD	183 481	159 988	0.09
872	AVERY DENNISON CORP	USD	161 009	152 147	0.08
30 717	AVIVA PLC	GBP	173 680	163 313	0.09
21 324	AXA SA	EUR	598 528	696 128	0.37
815	AXON ENTERPRISE INC	USD	163 248	171 729	0.09
1 100	AZBIL CORP	JPY	53 232	30 577	0.02
600	AZRIELI GROUP LTD	ILS	32 420	34 649	0.02
11 297	BAKER HUGHES CO	USD	301 258	330 324	0.18
487	BALOISE HOLDING AG - REG	CHF	78 158	81 579	0.04
7 358	BANK OF IRELAND GROUP PLC	EUR	63 884	76 115	0.04
7 631	BANK OF MONTREAL	CAD	675 820	687 147	0.37

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
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 705	BANK OF NEW YORK MELLON CORP	USD	405 652	370 746	0.20
13 454	BANK OF NOVA SCOTIA	CAD	852 977	670 867	0.36
259	BANQUE CANTONALE VAUDOISE	CHF	24 043	27 323	0.01
9 422	BARRATT DEVELOPMENTS PLC	GBP	80 937	59 213	0.03
900	BAYCURRENT CONSULTING INC	JPY	35 349	31 098	0.02
3 922	BAYERISCHE MOTOREN WERKE AG	EUR	405 041	439 224	0.24
640	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	59 374	68 006	0.04
335	BCE INC	CAD	15 213	16 084	0.01
764	BECHTLE AG	EUR	32 511	35 467	0.02
1 662	BENTLEY SYSTEMS INC	USD	83 388	70 735	0.04
1 035	BERKELEY GROUP HOLDINGS PLC	GBP	61 044	57 851	0.03
512	BILL.COM HOLDINGS INC	USD	96 949	39 327	0.02
382	BIOMERIEUX	EUR	52 207	40 022	0.02
1 879	BLACK KNIGHT INC	USD	136 989	102 669	0.06
5 171	BLACKSTONE INC - A	USD	566 116	461 925	0.25
2 088	BLOCK INC - A	USD	352 443	126 930	0.07
12 466	BNP PARIBAS SA	EUR	788 773	806 343	0.43
39 375	BOC HONG KONG HOLDINGS LTD	HKD	126 206	123 895	0.07
281	BOOKING HOLDINGS INC	USD	605 011	754 853	0.41
1 773	BOSTON PROPERTIES INC	USD	147 708	94 607	0.05
2 918	BOUYGUES SA	EUR	99 144	106 953	0.06
14 403	BRAMBLES LTD	AUD	114 070	135 637	0.07
1 682	BRENNTAG SE	EUR	129 569	137 004	0.07
8 115	BRITISH LAND CO PLC	GBP	49 927	40 819	0.02
2 983	BROADCOM INC	USD	1 559 075	1 868 850	0.99
876	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	131 361	127 379	0.07
1 906	BROOKFIELD ASSET MANAGEMENT LTD - A	CAD	64 272	63 829	0.03
1 109	BROOKFIELD RENEWABLE CORP - A	CAD	38 729	37 016	0.02
3 752	BROTHER INDUSTRIES LTD	JPY	61 821	58 526	0.03
1 618	BROWN & BROWN INC	USD	85 395	104 183	0.06
1 252	BROWN-FORMAN CORP - B	USD	81 215	81 493	0.04
300	BRP INC	CAD	26 808	22 389	0.01
4 048	BUNZL PLC	GBP	146 392	160 982	0.09
4 233	BURBERRY GROUP PLC	GBP	104 589	137 853	0.07
2 710	BUREAU VERITAS SA	EUR	73 485	78 207	0.04
3 041	CADENCE DESIGN SYSTEMS INC	USD	440 298	636 937	0.34
17 907	CAIXABANK SA	EUR	76 945	66 267	0.04
4 709	CAMECO CORP	CAD	97 574	129 330	0.07
561	CANADIAN APARTMENT PROPERTIES REIT	CAD	20 364	20 528	0.01
736	CANADIAN UTILITIES LTD	CAD	19 254	21 256	0.01
600	CAPCOM CO LTD	JPY	16 949	22 517	0.01
635	CAPGEMINI SE	EUR	106 273	115 602	0.06
2 570	CAPITAL ONE FINANCIAL CORP	USD	280 327	250 061	0.13
15 429	CAPITALAND ASCENDAS REIT	SGD	33 648	33 075	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
57 200	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	82 433	87 034	0.05
28 000	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	76 148	78 072	0.04
371	CARL ZEISS MEDITEC AG	EUR	61 580	49 887	0.03
311	CARLISLE COS INC	USD	85 719	67 129	0.04
1 546	CARLYLE GROUP INC	USD	54 772	46 890	0.03
934	CARMAX INC	USD	98 905	65 408	0.04
7 036	CARREFOUR SA	EUR	126 231	146 500	0.08
9 583	CARRIER GLOBAL CORP	USD	449 612	400 761	0.22
571	CBOE GLOBAL MARKETS INC	USD	62 748	79 769	0.04
3 793	CBRE GROUP INC	USD	280 604	290 771	0.16
1 001	CCL INDUSTRIES INC	CAD	48 253	47 021	0.03
954	CDW CORP/DE	USD	157 783	161 789	0.09
452	CELANESE CORP - A	USD	62 098	48 020	0.03
800	CENTRAL JAPAN RAILWAY CO	JPY	89 917	98 968	0.05
1 644	CERIDIAN HCM HOLDING INC	USD	140 216	104 361	0.06
1 287	CH ROBINSON WORLDWIDE INC	USD	122 290	129 820	0.07
8 212	CHARLES SCHWAB CORP	USD	539 539	428 995	0.23
821	CHARTER COMMUNICATIONS INC	USD	317 863	302 703	0.16
684	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	84 766	87 114	0.05
499	CHEWY INC - A	USD	21 521	15 474	0.01
3 098	CHIBA BANK LTD	JPY	17 860	20 090	0.01
1 355	CHR HANSEN HOLDING A/S	DKK	118 869	105 530	0.06
1 794	CHUBB LTD	USD	328 554	361 599	0.19
869	CINCINNATI FINANCIAL CORP	USD	84 496	92 496	0.05
3 191	CITIZENS FINANCIAL GROUP INC	USD	127 883	98 730	0.05
3 769	CITY DEVELOPMENTS LTD	SGD	19 568	19 634	0.01
11 500	CK ASSET HOLDINGS LTD	HKD	73 169	67 829	0.04
2 971	CLARIANT AG - REG	CHF	53 199	49 601	0.03
1 469	CLOROX CO	USD	260 119	243 296	0.13
1 544	CLOUDFLARE INC	USD	114 109	72 645	0.04
1 577	CME GROUP INC	USD	301 381	292 959	0.16
11 626	CNH INDUSTRIAL NV	EUR	175 323	163 583	0.09
46 880	COCA-COLA CO	USD	2 588 830	3 007 352	1.61
2 291	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	112 901	147 701	0.08
716	COCHLEAR LTD	AUD	109 150	116 704	0.06
2 676	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	191 797	159 784	0.09
557	COINBASE GLOBAL INC - A	USD	63 502	29 961	0.02
8 964	COLGATE-PALMOLIVE CO	USD	712 903	715 327	0.38
30 123	COMCAST CORP	USD	1 395 179	1 246 189	0.66
13 126	COMMERZBANK AG	EUR	109 653	145 853	0.08
9 958	COMPASS GROUP PLC	GBP	199 413	262 465	0.14
5 759	COMPUTERSHARE LTD	AUD	80 175	85 252	0.05
4 991	CONCORDIA FINANCIAL GROUP LTD	JPY	18 348	18 804	0.01
3 945	CONSOLIDATED EDISON INC	USD	380 844	388 464	0.21

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
894	CONSTELLATION BRANDS INC - A	USD	217 181	205 146	0.11
1 951	CONSTELLATION ENERGY CORP	USD	135 323	151 007	0.08
136	CONSTELLATION SOFTWARE INC/CANADA	CAD	223 735	265 906	0.14
709	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	27 533	25 486	0.01
3 174	COSTCO WHOLESALE CORP	USD	1 361 901	1 597 220	0.85
2 437	COVESTRO AG	EUR	117 225	107 053	0.06
479	COVIVIO SA/FRANCE	EUR	38 547	27 234	0.01
13 387	CREDIT AGRICOLE SA	EUR	161 559	163 813	0.09
1 683	CRODA INTERNATIONAL PLC	GBP	152 768	147 653	0.08
1 048	CROWDSTRIKE HOLDINGS INC - A	USD	246 572	125 812	0.07
5 047	CROWN CASTLE INC	USD	852 490	621 235	0.33
366	CYBERARK SOFTWARE LTD	USD	50 459	45 604	0.02
2 400	DAI NIPPON PRINTING CO LTD	JPY	64 310	68 740	0.04
3 714	DAIFUKU CO LTD	JPY	85 615	67 917	0.04
4 050	DAI-ICHI LIFE HOLDINGS INC	JPY	77 728	74 790	0.04
500	DAITO TRUST CONSTRUCTION CO LTD	JPY	51 816	47 259	0.03
6 500	DAIWA HOUSE INDUSTRY CO LTD	JPY	164 009	165 024	0.09
15	DAIWA HOUSE REIT INVESTMENT CORP	JPY	30 955	31 891	0.02
17 900	DAIWA SECURITIES GROUP INC	JPY	91 727	82 687	0.04
7 279	DANONE SA	EUR	411 218	482 081	0.26
7 556	DASSAULT SYSTEMES SE	EUR	312 775	305 895	0.16
1 432	DATADOG INC	USD	151 245	96 488	0.05
3 011	DAVIDE CAMPARI-MILANO NV	EUR	35 663	38 826	0.02
610	DAVITA INC	USD	63 438	55 120	0.03
21 267	DBS GROUP HOLDINGS LTD	SGD	460 325	523 167	0.28
1 667	DEERE & CO	USD	562 254	630 159	0.34
1 141	DELL TECHNOLOGIES INC	USD	50 455	49 622	0.03
996	DEMANT A/S	DKK	46 921	42 695	0.02
1 259	DENTSPLY SIRONA INC	USD	66 092	52 790	0.03
1 200	DENTSU GROUP INC	JPY	47 500	42 963	0.02
728	DESCARTES SYSTEMS GROUP INC	CAD	50 150	57 626	0.03
2 189	DEUTSCHE BOERSE AG	EUR	365 854	417 840	0.22
2 171	DEXCOM INC	USD	217 641	263 429	0.14
25 773	DIAGEO PLC	GBP	1 074 943	1 173 316	0.62
116	DIASORIN SPA	EUR	23 127	12 612	0.01
615	DISCO CORP	JPY	59 165	69 600	0.04
1 412	DISCOVER FINANCIAL SERVICES	USD	138 200	146 100	0.08
10 504	DNB BANK ASA	NOK	199 765	183 924	0.10
2 233	DOCUSIGN INC	USD	312 778	110 400	0.06
1 814	DOLLARAMA INC	CAD	84 691	112 240	0.06
1 453	DOORDASH INC	USD	148 045	88 909	0.05
1 480	DOVER CORP	USD	203 357	216 317	0.12
1 878	DR HORTON INC	USD	154 564	206 242	0.11
613	DR ING HC F PORSCHE AG	EUR	74 171	76 744	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 182	DROPBOX INC	USD	30 121	24 042	0.01
2 124	DSM-FIRMENICH AG	EUR	337 347	278 480	0.15
2 154	DSV A/S	DKK	369 462	405 355	0.22
1 891	DYNATRACE INC	USD	84 754	79 951	0.04
620	EASTMAN CHEMICAL CO	USD	73 180	52 247	0.03
2 939	EBAY INC	USD	161 165	136 458	0.07
2 509	EBOS GROUP LTD	NZD	69 080	68 652	0.04
3 017	ECOLAB INC	USD	575 399	506 373	0.27
2 648	EDENRED	EUR	139 610	172 246	0.09
4 080	EDP RENOVAVEIS SA	EUR	92 125	90 807	0.05
7 230	EDWARDS LIFESCIENCES CORP	USD	737 556	636 095	0.34
2 079	ELECTROLUX AB	SEK	48 819	31 325	0.02
3 193	ELECTRONIC ARTS INC	USD	408 516	406 405	0.22
2 118	ELEMENT FLEET MANAGEMENT CORP	CAD	29 777	27 672	0.01
2 746	ELEVANCE HEALTH INC	USD	1 275 728	1 286 913	0.68
422	ELIA GROUP SA/NV	EUR	55 600	57 956	0.03
1 928	ELISA OYJ	EUR	106 259	119 878	0.06
3 450	EMBRACER GROUP AB	SEK	29 741	17 964	0.01
40	EMS-CHEMIE HOLDING AG	CHF	33 576	32 873	0.02
2 315	ENAGAS SA	EUR	52 845	46 400	0.02
2 927	ENDESA SA	EUR	75 948	65 824	0.04
92 206	ENEL SPA	EUR	466 203	631 030	0.34
20 706	ENGIE SA (ISIN FR0010208488)	EUR	284 321	331 827	0.18
27 108	E.ON SE	EUR	280 357	359 276	0.19
305	EPAM SYSTEMS INC	USD	121 801	86 144	0.05
7 870	EPIROC AB - A	SEK	172 203	157 289	0.08
3 594	EPIROC AB - B	SEK	71 760	61 703	0.03
4 595	EQT AB	SEK	162 960	98 465	0.05
1 413	EQUITY LIFESTYLE PROPERTIES INC	USD	98 679	97 356	0.05
2 103	EQUITY RESIDENTIAL	USD	138 835	133 015	0.07
4 221	ERSTE GROUP BANK AG	EUR	145 928	153 360	0.08
10 800	ESR GROUP LTD	HKD	18 378	16 812	0.01
2 947	ESSENTIAL UTILITIES INC	USD	138 099	125 837	0.07
300	ESSEX PROPERTY TRUST INC	USD	82 781	65 919	0.04
1 602	ESTEE LAUDER COS INC - A	USD	457 697	395 245	0.21
584	ETSY INC	USD	104 351	59 002	0.03
395	EURONEXT NV	EUR	38 357	31 441	0.02
324	EVEREST RE GROUP LTD	USD	97 824	122 472	0.07
3 891	EVERSOURCE ENERGY	USD	346 574	301 981	0.16
2 624	EVONIK INDUSTRIES AG	EUR	64 831	57 243	0.03
1 871	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	191 407	212 995	0.11
798	EXTRA SPACE STORAGE INC	USD	143 869	121 328	0.07
475	FACTSET RESEARCH SYSTEMS INC	USD	176 576	195 553	0.11
273	FAIR ISAAC CORP	USD	135 734	198 730	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
11 180	FANUC CORP	JPY	445 197	376 786	0.20
2 066	FAST RETAILING CO LTD	JPY	464 888	485 680	0.26
5 794	FASTIGHETS AB BALDER - B	SEK	44 729	26 882	0.01
2 357	FERGUSON PLC	GBP	339 634	331 654	0.18
509	FERRARI NV	EUR	111 344	141 776	0.08
2 624	FERROVIAL SA	EUR	73 071	82 359	0.04
1 871	FIDELITY NATIONAL FINANCIAL INC - A	USD	71 064	66 402	0.04
7 010	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	705 512	411 627	0.22
7 277	FINECOBANK BANCA FINECO SPA	EUR	119 786	110 304	0.06
87	FIRST CITIZENS BANCSHARES INC/NC	USD	68 503	87 625	0.05
2 304	FIRST HORIZON CORP	USD	57 253	40 435	0.02
4 983	FIRST QUANTUM MINERALS LTD	CAD	133 822	120 947	0.07
1 160	FIRST REPUBLIC BANK/CA	USD	171 241	4 072	0.00
324	FIRSTSERVICE CORP	CAD	46 472	48 685	0.03
4 298	FISERV INC	USD	464 105	524 872	0.28
2 333	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	46 374	39 887	0.02
678	FMC CORP	USD	75 919	83 787	0.05
19 827	FORTESCUE METALS GROUP LTD	AUD	326 930	274 374	0.15
4 470	FORTINET INC	USD	198 987	281 834	0.15
1 381	FORTUNE BRANDS INNOVATIONS INC	USD	85 550	89 337	0.05
1 645	FOX CORP (ISIN US35137L1052)	USD	53 379	54 713	0.03
781	FOX CORP (ISIN US35137L2043)	USD	23 836	23 852	0.01
2 236	FRANKLIN RESOURCES INC	USD	60 320	60 104	0.03
1 400	FUJI ELECTRIC CO LTD	JPY	54 062	56 035	0.03
2 100	FUJITSU LTD	JPY	329 657	278 530	0.15
319	FUTU HOLDINGS LTD	USD	15 659	14 122	0.01
259	F5 NETWORKS INC	USD	40 677	34 799	0.02
7 228	GALP ENERGIA SGPS SA	EUR	82 627	87 697	0.05
1 052	GARMIN LTD	USD	127 566	103 275	0.06
851	GARTNER INC	USD	232 710	257 393	0.14
1 959	GE HEALTHCARE TECHNOLOGIES INC	USD	148 879	159 423	0.09
1 794	GEA GROUP AG	EUR	79 094	84 254	0.05
386	GEBERIT AG - REG	CHF	209 618	219 783	0.12
423	GECINA SA	EUR	59 584	47 119	0.03
6 676	GEN DIGITAL INC	USD	153 871	117 965	0.06
297	GENERAC HOLDINGS INC	USD	73 381	30 359	0.02
6 956	GENERAL MILLS INC	USD	461 369	616 510	0.33
950	GENUINE PARTS CO	USD	132 618	159 895	0.09
1 054	GETINGE AB - B	SEK	43 283	26 706	0.01
4 840	GETLINK SE - REG	EUR	88 847	90 623	0.05
1 934	GILDAN ACTIVEWEAR INC	CAD	61 594	62 913	0.03
101	GIVAUDAN SA - REG	CHF	400 328	354 262	0.19
3 082	GJENSIDIGE FORSIKRING ASA	NOK	64 158	53 418	0.03
1 793	GLOBAL PAYMENTS INC	USD	269 415	202 089	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
39	GLP J-REIT	JPY	45 256	44 538	0.02
408	GMO PAYMENT GATEWAY INC	JPY	43 001	31 732	0.02
1 081	GODADDY INC	USD	82 956	81 810	0.04
19 909	GOODMAN GROUP	AUD	297 622	254 063	0.14
10 096	GRAB HOLDINGS LTD	USD	26 854	29 379	0.02
2 057	GRACO INC	USD	143 039	163 100	0.09
1 608	GREAT-WEST LIFE CO INC	CAD	48 764	45 669	0.02
656	GROUPE BRUXELLES LAMBERT NV	EUR	64 128	58 879	0.03
8 280	H & M HENNES & MAURITZ AB - B	SEK	152 191	120 988	0.07
1 043	HAKUHODO DY HOLDINGS INC	JPY	14 961	12 217	0.01
4 718	HALLIBURTON CO	USD	191 092	154 515	0.08
7 584	HANG SENG BANK LTD	HKD	133 605	112 167	0.06
347	HANNOVER RUECK SE - REG	EUR	58 413	74 166	0.04
2 307	HARTFORD FINANCIAL SERVICES GROUP INC	USD	144 441	163 774	0.09
1 208	HASBRO INC	USD	112 015	71 538	0.04
462	HEINEKEN HOLDING NV	EUR	38 817	44 349	0.02
3 021	HEINEKEN NV	EUR	309 682	347 026	0.19
2 128	HELLOFRESH SE	EUR	90 359	56 924	0.03
6 270	HENDERSON LAND DEVELOPMENT CO LTD	HKD	25 602	22 285	0.01
958	HENKEL AG & CO KGAA	EUR	87 783	70 861	0.04
2 121	HENKEL AG & CO KGAA - PFD	EUR	189 640	171 591	0.09
1 029	HENRY SCHEIN INC	USD	79 826	83 153	0.04
359	HERMES INTERNATIONAL	EUR	556 769	779 514	0.42
15 263	HEWLETT PACKARD ENTERPRISE CO	USD	208 484	218 566	0.12
104	HIKARI TSUSHIN INC	JPY	25 009	14 115	0.01
1 200	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	26 825	29 347	0.02
851	HOLMEN AB	SEK	43 593	32 133	0.02
2 922	HOLOGIC INC	USD	219 704	251 321	0.14
11 615	HOME DEPOT INC	USD	3 497 074	3 490 771	1.87
13 648	HONG KONG EXCHANGES & CLEARING LTD	HKD	712 085	563 312	0.30
6 641	HONGKONG LAND HOLDINGS LTD	USD	35 936	29 420	0.02
418	HOSHIZAKI CORP	JPY	16 942	14 674	0.01
2 005	HOWMET AEROSPACE INC	USD	84 568	88 801	0.05
11 412	HP INC	USD	307 084	339 051	0.18
353	HUBBELL INC	USD	89 608	95 070	0.05
518	HUBSPOT INC	USD	253 594	218 052	0.12
3 556	HULIC CO LTD	JPY	34 544	30 477	0.02
705	HUMANA INC	USD	301 676	373 995	0.20
17 546	HUNTINGTON BANCSHARES INC/OH	USD	258 674	196 515	0.11
4 520	HUSQVARNA AB - B	SEK	40 272	38 911	0.02
4 288	HYDRO ONE LTD	CAD	103 359	125 450	0.07
496	IA FINANCIAL CORP INC	CAD	23 390	33 246	0.02
906	IDEX CORP	USD	196 325	186 926	0.10
976	IDEX LABORATORIES INC	USD	461 933	480 348	0.26

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
386	IGM FINANCIAL INC	CAD	11 223	11 834	0.01
8 806	IGO LTD	AUD	87 765	80 019	0.04
2 000	IIDA GROUP HOLDINGS CO LTD	JPY	33 754	35 398	0.02
1 764	ILLINOIS TOOL WORKS INC	USD	384 058	426 782	0.23
230	IMCD NV	EUR	36 561	34 584	0.02
1 573	INCYTE CORP	USD	127 345	117 047	0.06
751	INDUSTRIVARDEN AB - A	SEK	24 300	21 438	0.01
936	INDUSTRIVARDEN AB - C	SEK	29 947	26 673	0.01
1 986	INDUTRADE AB	SEK	43 632	47 572	0.03
18 409	INFORMA PLC	GBP	134 779	167 197	0.09
42 247	ING GROEP NV	EUR	496 753	522 376	0.28
4 752	INGERSOLL RAND INC	USD	246 103	270 959	0.15
795	INSULET CORP	USD	212 351	252 842	0.14
1 977	INTACT FINANCIAL CORP	CAD	253 133	298 730	0.16
3 008	INTERCONTINENTAL EXCHANGE INC	USD	342 572	327 661	0.18
3 084	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	373 674	299 025	0.16
3 639	INTERNATIONAL PAPER CO	USD	150 958	120 487	0.06
1 815	INTERPUBLIC GROUP OF COS INC	USD	53 142	64 850	0.03
1 738	INTERTEK GROUP PLC	GBP	87 824	90 788	0.05
3 069	INTUIT INC	USD	1 257 842	1 362 483	0.72
4 583	INVESCO LTD	USD	85 091	78 507	0.04
1 439	INVESTMENT AB LATOUR - B	SEK	31 855	31 074	0.02
4 116	INVITATION HOMES INC REITS	USD	128 662	137 351	0.07
174	IPSEN SA	EUR	15 942	21 131	0.01
1 360	IQVIA HOLDINGS INC	USD	296 790	255 993	0.14
3 131	IRON MOUNTAIN INC	USD	165 155	172 956	0.09
2 002	ISUZU MOTORS LTD	JPY	20 295	23 392	0.01
522	ITOCHU TECHNO-SOLUTIONS CORP	JPY	16 525	13 475	0.01
3 481	IVANHOE MINES LTD	CAD	27 242	30 157	0.02
1 149	J M SMUCKER CO	USD	169 921	177 417	0.10
426	JACK HENRY & ASSOCIATES INC	USD	69 558	69 583	0.04
4 800	JAMES HARDIE INDUSTRIES PLC	AUD	126 585	106 235	0.06
2 395	JAPAN EXCHANGE GROUP INC	JPY	57 315	38 687	0.02
32	JAPAN METROPOLITAN FUND INVEST	JPY	25 775	23 383	0.01
2 200	JAPAN POST BANK CO LTD	JPY	16 570	17 530	0.01
7	JAPAN REAL ESTATE INVESTMENT CORP	JPY	32 000	27 709	0.01
892	JB HUNT TRANSPORT SERVICES INC	USD	161 260	156 359	0.08
12 213	JD SPORTS FASHION PLC	GBP	26 191	24 722	0.01
1 822	JERONIMO MARTINS SGPS SA	EUR	36 730	46 063	0.02
1 784	JOHNSON MATTHEY PLC	GBP	59 478	44 028	0.02
2 467	JULIUS BAER GROUP LTD	CHF	137 142	176 610	0.09
2 808	JUST EAT TAKEAWAY.COM NV	EUR	68 929	49 229	0.03
2 083	KAJIMA CORP	JPY	26 174	27 459	0.01
2 836	KBC GROUP NV	EUR	200 438	202 823	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17 699	KDDI CORP	JPY	527 842	552 164	0.30
1 100	KEIO CORP	JPY	38 318	40 715	0.02
15 700	KEPPEL CORP LTD	SGD	63 912	72 607	0.04
2 504	KESKO OYJ - B	EUR	66 830	52 261	0.03
9 355	KEURIG DR PEPPER INC	USD	333 029	305 909	0.16
3 999	KEYCORP	USD	72 746	45 029	0.02
1 134	KEYENCE CORP	JPY	563 094	508 849	0.27
2 841	KIMCO REALTY CORP	USD	66 814	54 519	0.03
19 238	KINGFISHER PLC	GBP	77 999	62 264	0.03
2 232	KINNEVIK AB - B	SEK	94 852	36 525	0.02
5 776	KINROSS GOLD CORP	CAD	40 103	29 087	0.02
900	KINTETSU GROUP HOLDINGS CO LTD	JPY	27 255	30 338	0.02
10 100	KIRIN HOLDINGS CO LTD	JPY	154 235	163 852	0.09
3 768	KKR & CO INC	USD	188 655	199 968	0.11
1 873	KLEPIERRE SA	EUR	38 200	47 477	0.03
781	KNORR-BREMSE AG	EUR	71 510	54 699	0.03
209	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	19 912	13 016	0.01
628	KOBE BUSSAN CO LTD	JPY	19 340	17 549	0.01
600	KOEI TECMO HOLDINGS CO LTD	JPY	10 318	11 007	0.01
2 159	KONE OYJ - B	EUR	150 071	123 229	0.07
106	KOSE CORP	JPY	11 982	12 308	0.01
4 749	KRAFT HEINZ CO	USD	187 544	186 493	0.10
7 591	KROGER CO	USD	322 293	369 150	0.20
10 793	KUBOTA CORP	JPY	191 090	162 333	0.09
584	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	143 085	173 150	0.09
900	KURITA WATER INDUSTRIES LTD	JPY	39 202	37 477	0.02
3 000	KYOWA KIRIN CO LTD	JPY	71 233	66 537	0.04
954	LABORATORY CORP OF AMERICA HOLDINGS	USD	229 415	216 281	0.12
6 492	LAND SECURITIES GROUP PLC	GBP	60 755	55 013	0.03
343	LEAR CORPORATION	USD	55 437	43 787	0.02
67 249	LEGAL & GENERAL GROUP PLC	GBP	221 172	197 874	0.11
10 273	LENDLEASE CORP LTD	AUD	73 261	50 578	0.03
1 528	LENNAR CORP	USD	134 018	172 374	0.09
304	LENNOX INTERNATIONAL INC	USD	90 005	85 701	0.05
734	LIBERTY GLOBAL PLC - A	USD	17 718	14 320	0.01
1 546	LIBERTY GLOBAL PLC - C	USD	36 828	31 446	0.02
1 571	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	106 621	113 410	0.06
806	LIFCO AB	SEK	21 504	18 348	0.01
3 100	LIXIL GROUP CORP	JPY	49 408	48 538	0.03
2 649	LKQ CORP	USD	125 051	152 927	0.08
767 223	LLOYDS BANKING GROUP PLC	GBP	431 441	464 804	0.25
815	LOEWS CORP	USD	49 787	46 920	0.03
2 083	LOGITECH INTERNATIONAL SA - REG	CHF	172 525	122 909	0.07
3 679	LONDON STOCK EXCHANGE GROUP PLC	GBP	389 346	385 931	0.21

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 946	LOWE'S COS INC	USD	1 499 006	1 443 587	0.77
429	LPL FINANCIAL HOLDINGS INC	USD	86 573	89 592	0.05
1 922	LUCID GROUP INC	USD	38 785	15 261	0.01
605	LULULEMON ATHLETICA INC	USD	206 870	229 858	0.12
350	LUNDBERGFÖRETAGEN AB - B	SEK	18 077	16 751	0.01
3 138	LVMH MOËT HENNESSY LOUIS VUITTON SE	EUR	2 298 483	3 017 450	1.61
4 175	MACQUARIE GROUP LTD	AUD	486 635	503 810	0.27
1 300	MAKITA CORP	JPY	45 447	36 470	0.02
7 500	MAPLETREE COMMERCIAL TRUST	SGD	9 977	9 894	0.01
10 777	MAPLETREE LOGISTICS TRUST	SGD	15 290	14 055	0.01
395	MARKETAXESS HOLDINGS INC	USD	145 837	125 756	0.07
2 109	MARSH & MCLENNAN COS INC	USD	289 853	380 021	0.20
334	MARTIN MARIETTA MATERIALS INC	USD	120 193	121 309	0.07
1 116	MASCO CORP	USD	63 264	59 717	0.03
242	MASIMO CORP	USD	53 597	45 772	0.02
9 782	MASTERCARD INC	USD	3 413 799	3 717 452	1.99
1 100	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	51 118	58 730	0.03
2 699	MCCORMICK & CO INC/MD	USD	238 565	237 107	0.13
4 026	MEDICAL PROPERTIES TRUST INC	USD	41 467	35 308	0.02
6 395	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	64 609	68 695	0.04
244	MERCADOLIBRE INC	USD	297 671	311 708	0.17
12 356	MERCURY NZ LTD	NZD	46 747	48 385	0.03
20 079	MERIDIAN ENERGY LTD	NZD	73 974	67 715	0.04
8 730	METSO OUTOTEC OYJ	EUR	93 318	96 379	0.05
257	METTLER-TOLEDO INTERNATIONAL INC	USD	335 561	383 316	0.21
8 986	M&G PLC	GBP	24 018	23 165	0.01
35 035	MICROSOFT CORP	USD	10 415 008	10 764 853	5.78
768	MID-AMERICA APARTMENT COMMUNITIES INC	USD	123 076	118 118	0.06
2 400	MINEBEA MITSUMI INC	JPY	41 617	44 064	0.02
2 237	MINERAL RESOURCES LTD	AUD	105 755	108 924	0.06
52 038	MIRVAC GROUP	AUD	88 088	82 880	0.04
1 653	MISUMI GROUP INC	JPY	55 256	41 396	0.02
5 420	MITSUBISHI ESTATE CO LTD	JPY	84 290	66 553	0.04
2 275	MITSUBISHI HC CAPITAL INC	JPY	11 665	11 762	0.01
66 700	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	397 909	417 790	0.22
2 243	mitsui chemicals inc	JPY	55 056	56 254	0.03
10 673	mitsui fudosan co ltd	JPY	205 976	210 928	0.11
607	MOLINA HEALTHCARE INC	USD	167 637	180 819	0.10
2 211	MONCLER SPA	EUR	130 424	163 934	0.09
4 475	MONDI PLC	GBP	104 727	71 152	0.04
494	MONGODDB INC	USD	152 131	118 540	0.06
310	MONOLITHIC POWER SYSTEMS INC	USD	141 199	143 211	0.08
1 446	MONOTARO CO LTD	JPY	32 760	21 749	0.01
5 572	MONSTER BEVERAGE CORP	USD	285 763	312 032	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 930	MOODY'S CORP	USD	588 876	604 322	0.32
14 370	MORGAN STANLEY	USD	1 337 124	1 292 869	0.68
5 476	MOWI ASA	NOK	95 077	104 028	0.06
5 065	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	156 296	165 343	0.09
970	M&T BANK CORP	USD	168 186	122 026	0.07
1 588	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	472 168	596 948	0.32
3 899	NASDAQ INC	USD	210 305	215 888	0.12
3 938	NATIONAL BANK OF CANADA	CAD	263 954	293 340	0.16
41 496	NATIONAL GRID PLC	GBP	519 671	596 930	0.32
1 567	NATURGY ENERGY GROUP SA	EUR	43 304	48 958	0.03
3 146	NEC CORP	JPY	130 575	120 374	0.06
630	NEMETSCHKE SE	EUR	40 256	49 090	0.03
4 726	NESTE OYJ	EUR	271 769	229 257	0.12
2 599	NETAPP INC	USD	167 785	163 451	0.09
2 580	NETFLIX INC	USD	1 201 136	851 219	0.46
10 599	NEWCREST MINING LTD	AUD	202 112	202 569	0.11
8 803	NEWMONT CORP	USD	420 655	417 262	0.22
4 830	NEXI SPA	EUR	78 224	40 024	0.02
2 800	NEXON CO LTD	JPY	59 099	63 129	0.03
16 470	NIBE INDUSTRIER AB - B	SEK	153 912	183 852	0.10
720	NICE LTD	ILS	167 219	147 546	0.08
3 304	NIDEC CORP	JPY	279 919	162 670	0.09
12 120	NINTENDO CO LTD	JPY	601 330	509 224	0.27
12	NIPPON BUILDING FUND INC	JPY	50 655	50 233	0.03
1 027	NIPPON EXPRESS HOLDINGS INC	JPY	64 526	60 037	0.03
5 570	NIPPON PAINT HOLDINGS CO LTD	JPY	77 678	50 028	0.03
12	NIPPON PROLOGIS REIT INC	JPY	38 548	27 276	0.01
611	NIPPON SHINYAKU CO LTD	JPY	33 845	27 821	0.01
415	NITORI HOLDINGS CO LTD	JPY	75 693	52 925	0.03
1 559	NITTO DENKO CORP	JPY	123 832	100 296	0.05
3 374	NN GROUP NV	EUR	145 923	125 790	0.07
59 566	NOKIA OYJ	EUR	266 963	252 653	0.14
1 822	NOMURA REAL ESTATE HOLDINGS INC	JPY	39 981	45 160	0.02
43	NOMURA REAL ESTATE MASTER FUND INC	JPY	51 546	50 243	0.03
4 319	NOMURA RESEARCH INSTITUTE LTD	JPY	132 538	108 479	0.06
37 752	NORDEA BANK ABP	SEK	382 867	418 917	0.23
241	NORDSON CORP	USD	54 510	52 131	0.03
12 487	NORTHERN STAR RESOURCES LTD	AUD	92 365	111 074	0.06
2 280	NORTHERN TRUST CORP	USD	220 070	178 205	0.10
2 630	NORTHLAND POWER INC	CAD	64 037	64 495	0.03
538	NOVOCURE LTD	USD	74 555	35 454	0.02
2 817	NTT DATA CORP	JPY	43 239	38 045	0.02
5 792	NUTRIEN LTD	CAD	479 757	401 380	0.22

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
27 964	NVIDIA CORP	USD	4 776 770	7 759 729	4.16
21	NVR INC	USD	96 408	122 640	0.07
5 941	OBAYASHI CORP	JPY	50 736	49 390	0.03
400	OBIC CO LTD	JPY	63 367	61 425	0.03
2 251	OCADO GROUP PLC	GBP	59 079	14 294	0.01
8 460	OJI HOLDINGS CORP	JPY	39 047	33 116	0.02
957	OKTA INC	USD	148 300	65 583	0.04
1 507	OMNICOM GROUP INC	USD	113 943	136 489	0.07
2 269	OMRON CORP	JPY	172 765	132 342	0.07
4 996	ONEOK INC	USD	328 820	326 788	0.18
381	ONEX CORP	CAD	20 417	17 526	0.01
400	OPEN HOUSE CO LTD	JPY	22 203	15 892	0.01
3 605	OPEN TEXT CORP	CAD	148 966	136 381	0.07
205	ORACLE CORP JAPAN	JPY	25 273	14 679	0.01
465	O'REILLY AUTOMOTIVE INC	USD	339 350	426 549	0.23
6 219	ORICA LTD	AUD	65 298	66 580	0.04
6 922	ORKLA ASA	NOK	67 279	49 595	0.03
1 982	ORSTED AS	DKK	294 882	178 082	0.10
1 739	OSAKA GAS CO LTD	JPY	32 907	28 786	0.02
2 917	OTIS WORLDWIDE CORP	USD	216 689	248 820	0.13
1 119	OTSUKA CORP	JPY	43 524	40 556	0.02
37 629	OVERSEA-CHINESE BANKING CORP LTD	SGD	307 507	354 813	0.19
623	PACKAGING CORP OF AMERICA	USD	84 327	84 267	0.05
1 023	PANDORA A/S	DKK	89 382	94 583	0.05
1 516	PARKLAND CORP/CANADA	CAD	38 176	35 712	0.02
134	PARTNERS GROUP HOLDING AG	CHF	158 043	129 953	0.07
2 184	PAYCHEX INC - AK9420	USD	232 338	239 934	0.13
235	PAYCOM SOFTWARE INC	USD	90 868	68 237	0.04
450	PAYLOCITY HOLDING CORP	USD	91 161	86 981	0.05
6 192	PAYPAL HOLDINGS INC	USD	1 121 854	470 592	0.25
6 961	PEARSON PLC	GBP	69 842	77 606	0.04
3 635	PEMBINA PIPELINE CORP	CAD	104 734	119 532	0.06
2 185	PENTAIR PLC	USD	136 445	126 905	0.07
2 339	PERNOD RICARD SA	EUR	502 669	540 724	0.29
1 838	PERSIMMON PLC	GBP	67 091	30 356	0.02
833	PERSOL HOLDINGS CO LTD	JPY	15 915	17 056	0.01
6 441	PHOENIX GROUP HOLDINGS PLC	GBP	52 988	47 910	0.03
27 448	PILBARA MINERALS LTD	AUD	82 277	76 911	0.04
4 439	PINTEREST INC - A	USD	104 171	102 097	0.05
5 651	PLUG POWER INC	USD	94 912	51 029	0.03
4 691	PNC FINANCIAL SERVICES GROUP INC	USD	740 598	611 003	0.33
409	POOL CORP	USD	149 788	143 690	0.08
4 486	POSTE ITALIANE SPA	EUR	46 311	46 683	0.03
2 227	POWER CORP OF CANADA	CAD	58 785	59 587	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 474	PRINCIPAL FINANCIAL GROUP INC	USD	94 797	110 093	0.06
4 146	PROGRESSIVE CORP	USD	472 513	565 514	0.30
10 607	PROLOGIS INC	USD	1 263 126	1 328 527	0.70
9 087	PROSUS NV	EUR	720 068	680 875	0.37
4 221	PRUDENTIAL FINANCIAL INC	USD	411 085	367 227	0.20
31 169	PRUDENTIAL PLC	GBP	470 853	474 622	0.26
2 744	PRYSMIAN SPA	EUR	105 832	112 299	0.06
1 226	PTC INC	USD	145 510	154 219	0.08
5 374	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	324 741	339 637	0.18
1 144	PUBLIC STORAGE	USD	367 640	337 286	0.18
971	PUBLICIS GROUPE SA	EUR	61 830	79 455	0.04
1 797	PULTEGROUP INC	USD	88 202	120 669	0.06
16 819	QBE INSURANCE GROUP LTD	AUD	133 116	170 393	0.09
1 541	QUEBECOR INC	CAD	36 433	39 732	0.02
1 322	QUEST DIAGNOSTICS INC	USD	179 007	183 507	0.10
1 546	RANDSTAD NV	EUR	94 354	84 008	0.05
24	RATIONAL AG	EUR	21 917	17 355	0.01
1 020	RAYMOND JAMES FINANCIAL INC	USD	93 831	92 341	0.05
682	REA GROUP LTD	AUD	61 150	63 500	0.03
3 836	REALTY INCOME CORP	USD	248 758	241 054	0.13
3 989	RED ELECTRICA CORP SA	EUR	77 199	72 686	0.04
2 646	REECE LTD	AUD	30 792	31 878	0.02
830	REGENCY CENTERS CORP	USD	45 202	50 987	0.03
11 369	REGIONS FINANCIAL CORP	USD	231 439	207 598	0.11
316	RELIANCE STEEL & ALUMINUM CO	USD	78 315	78 305	0.04
21 714	RELX PLC	GBP	570 368	722 156	0.39
211	REMY COINTREAU SA	EUR	40 204	36 537	0.02
27 143	RENTOKIL INITIAL PLC	GBP	168 373	215 750	0.12
568	REPLIGEN CORP	USD	100 050	86 126	0.05
592	RESMED INC	USD	126 274	142 648	0.08
25 377	RESONA HOLDINGS INC	JPY	105 987	125 744	0.07
1 793	RESTAURANT BRANDS INTERNATIONAL INC	CAD	117 634	125 562	0.07
1 806	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	30 199	27 936	0.02
1 280	RITCHIE BROS AUCTIONEERS INC	CAD	76 372	73 159	0.04
1 374	ROBERT HALF INTERNATIONAL INC	USD	119 880	100 302	0.05
2 126	ROBLOX CORP - A	USD	81 856	75 686	0.04
653	ROCKWELL AUTOMATION INC	USD	176 122	185 067	0.10
1 909	ROGERS COMMUNICATIONS INC - B	CAD	89 809	94 219	0.05
542	ROKU INC	USD	185 948	30 466	0.02
1 275	ROLLINS INC	USD	42 760	53 869	0.03
623	ROPER TECHNOLOGIES INC	USD	263 457	283 328	0.15
1 955	ROSS STORES INC	USD	217 592	208 657	0.11
598	RPM INTERNATIONAL INC	USD	52 344	49 054	0.03
2 760	SAGAX AB	SEK	68 305	67 539	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 544	SAGE GROUP PLC	GBP	119 477	139 354	0.07
11 434	SALESFORCE INC	USD	2 442 707	2 268 162	1.21
257	SALMAR ASA	NOK	19 027	11 358	0.01
5 440	SAMPO OYJ - A	EUR	253 753	276 025	0.15
11 834	SANDVIK AB	SEK	263 294	240 551	0.13
1 144	SBI HOLDINGS INC	JPY	28 944	22 239	0.01
344	SCHINDLER HOLDING AG	CHF	85 817	76 794	0.04
93	SCHINDLER HOLDING AG - REG	CHF	24 875	19 842	0.01
16 399	SCHLUMBERGER NV	USD	617 429	809 291	0.43
6 151	SCHNEIDER ELECTRIC SE	EUR	935 286	1 071 709	0.57
12 628	SCHRODERS PLC	GBP	82 134	77 091	0.04
750	SCOUT24 SE	EUR	45 319	46 782	0.03
1 457	SCSK CORP	JPY	26 277	21 914	0.01
683	SEALED AIR CORP	USD	33 623	32 777	0.02
128	SEB SA	EUR	20 537	14 668	0.01
4 964	SEEK LTD	AUD	84 262	80 110	0.04
13 303	SEGRO PLC	GBP	170 985	139 583	0.08
6 629	SEKISUI HOUSE LTD	JPY	128 313	135 827	0.07
730	SENSATA TECHNOLOGIES HOLDING PLC	USD	38 658	31 719	0.02
2 266	SERVICENOW INC	USD	1 209 483	1 041 046	0.56
2 328	SEVERN TRENT PLC	GBP	81 261	85 792	0.05
4 218	SG HOLDINGS CO LTD	JPY	92 854	60 529	0.03
2 000	SGS SA	CHF	193 576	181 017	0.10
1 333	SHERWIN-WILLIAMS CO	USD	387 257	316 641	0.17
5 105	SHIMIZU CORP	JPY	36 843	31 080	0.02
10 330	SHIN-ETSU CHEMICAL CO LTD	JPY	314 275	293 062	0.16
2 577	SHIZUOKA FINANCIAL GROUP INC	JPY	19 036	19 323	0.01
13 919	SHOPIFY INC	CAD	1 351 613	673 631	0.36
4 076	SIG GROUP AG	CHF	96 675	109 172	0.06
803	SIKA AG	CHF	227 280	221 391	0.12
2 339	SIMON PROPERTY GROUP INC	USD	276 784	265 055	0.14
7 400	SINGAPORE EXCHANGE LTD	SGD	48 874	53 081	0.03
24 361	SINO LAND CO LTD	HKD	31 257	32 771	0.02
4 608	SIRIUS XM HOLDINGS INC	USD	27 890	17 510	0.01
19 786	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	223 562	224 726	0.12
5 026	SKF AB - B	SEK	96 071	90 796	0.05
863	SKYWORKS SOLUTIONS INC	USD	96 282	91 392	0.05
300	SMC CORP	JPY	164 678	149 267	0.08
2 802	SMURFIT KAPPA GROUP PLC	EUR	131 392	103 753	0.06
24 183	SNAM SPA	EUR	124 808	134 558	0.07
8 233	SNAP INC	USD	273 574	71 709	0.04
248	SNAP-ON INC	USD	46 659	64 334	0.03
1 171	SNOWFLAKE INC - A	USD	319 921	173 402	0.09
79	SODEXO SA	EUR	6 835	8 477	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
329	SODEXO SA - PF 2026	EUR	27 266	35 305	0.02
337	SOLAREEDGE TECHNOLOGIES INC	USD	95 907	96 257	0.05
451	SOLVAY SA	EUR	50 182	54 197	0.03
3 725	SOMPO HOLDINGS INC	JPY	154 484	154 646	0.08
2 922	SONIC HEALTHCARE LTD	AUD	70 231	68 436	0.04
551	SONOVA HOLDING AG	CHF	149 470	174 447	0.09
14 469	SONY GROUP CORP	JPY	1 373 059	1 363 326	0.72
3 828	S&P GLOBAL INC	USD	1 360 173	1 387 956	0.74
27 069	SPARK NEW ZEALAND LTD	NZD	89 770	87 442	0.05
810	SPIRAX-SARCO ENGINEERING PLC	GBP	129 993	112 906	0.06
2 024	SPLUNK INC	USD	246 639	174 550	0.09
517	SQUARE ENIX HOLDINGS CO LTD	JPY	29 118	25 363	0.01
11 642	SSE PLC	GBP	246 012	268 879	0.14
6 170	ST JAMES'S PLACE PLC	GBP	99 019	93 565	0.05
28 334	STANDARD CHARTERED PLC	GBP	231 754	223 793	0.12
751	STANLEY BLACK & DECKER INC	USD	133 904	64 841	0.03
4 160	STATE STREET CORP	USD	352 192	300 602	0.16
1 079	STEEL DYNAMICS INC	USD	70 726	112 162	0.06
25 712	STOCKLAND	AUD	66 582	75 615	0.04
614	STRAUMANN HOLDING AG	CHF	80 981	92 195	0.05
2 407	STRYKER CORP	USD	578 789	721 258	0.39
15 142	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	538 466	617 067	0.33
1 300	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	43 230	30 169	0.02
745	SUN COMMUNITIES INC	USD	120 906	103 503	0.06
7 242	SUN HUNG KAI PROPERTIES LTD	HKD	97 101	100 559	0.05
6 807	SUN LIFE FINANCIAL INC	CAD	325 055	333 551	0.18
13 267	SUNCORP GROUP LTD	AUD	105 586	109 420	0.06
6 881	SVENSKA CELLULOSA AB SCA - B	SEK	110 557	94 220	0.05
15 074	SVENSKA HANDELSBANKEN AB	SEK	147 330	133 175	0.07
189	SWATCH GROUP AG	CHF	55 487	64 679	0.03
515	SWATCH GROUP AG - REG	CHF	33 568	32 517	0.02
5 000	SWIRE PACIFIC LTD - A	HKD	40 820	39 555	0.02
368	SWISS LIFE HOLDING AG - REG	CHF	193 717	242 610	0.13
562	SWISS PRIME SITE AG - REG	CHF	49 851	51 049	0.03
3 362	SWISS RE AG	CHF	311 821	338 889	0.18
284	SWISSCOM AG - REG	CHF	156 061	195 591	0.11
4 853	SYNCHRONY FINANCIAL	USD	177 022	143 212	0.08
1 694	SYNOPSIS INC	USD	519 546	629 016	0.34
950	T ROWE PRICE GROUP INC	USD	134 609	106 714	0.06
835	TAISEI CORP	JPY	27 626	28 300	0.02
5 166	TARGET CORP	USD	1 023 224	814 937	0.44
33 609	TAYLOR WIMPEY PLC	GBP	68 111	54 156	0.03
5 700	T&D HOLDINGS INC	JPY	79 054	69 238	0.04
6 255	TECHTRONIC INDUSTRIES CO LTD	HKD	96 550	67 252	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
45 917	TELECOM ITALIA SPA/MILANO	EUR	20 718	13 530	0.01
316	TELEFLEX INC	USD	103 150	86 116	0.05
4 616	TELE2 AB	SEK	61 370	49 030	0.03
31 158	TELIA CO AB	SEK	99 268	86 755	0.05
5 048	TELUS CORP	CAD	103 743	106 893	0.06
836	TEMENOS AG - REG	CHF	86 934	70 142	0.04
2 176	TENARIS SA	EUR	23 527	31 350	0.02
1 057	TERADYNE INC	USD	106 946	96 589	0.05
17 767	TERNA - RETE ELETTRICA NAZIONALE	EUR	132 158	154 172	0.08
422	TFI INTERNATIONAL INC	CAD	51 611	45 433	0.02
906	THOMSON REUTERS RG	CAD	86 992	119 010	0.06
942	TIS INC	JPY	20 734	25 735	0.01
6 814	TJX COS INC	USD	472 292	537 079	0.29
785	TMX GROUP LTD	CAD	78 436	79 421	0.04
1 351	TOAST INC	USD	25 560	24 588	0.01
1 000	TOBU RAILWAY CO LTD	JPY	22 318	25 447	0.01
521	TOHO CO LTD/TOKYO	JPY	21 336	20 623	0.01
21 651	TOKIO MARINE HOLDINGS INC	JPY	408 675	432 495	0.23
4 540	TOKYO GAS CO LTD	JPY	95 719	93 057	0.05
5 700	TOKYU CORP	JPY	68 627	80 289	0.04
1 400	TOPPAN INC	JPY	25 314	29 632	0.02
1 120	TORO CO	USD	123 689	116 771	0.06
964	TOROMONT INDUSTRIES LTD	CAD	74 191	77 814	0.04
20 482	TORONTO-DOMINION BANK	CAD	1 405 913	1 239 374	0.66
2 000	TOTO LTD	JPY	66 733	68 226	0.04
1 300	TOYOTA INDUSTRIES CORP	JPY	93 811	74 946	0.04
1 250	TRACTOR SUPPLY CO	USD	263 437	298 000	0.16
3 371	TRADE DESK INC - A	USD	178 299	216 890	0.12
829	TRADEWEB MARKETS INC	USD	55 203	58 370	0.03
2 573	TRANE TECHNOLOGIES PLC	USD	413 100	478 089	0.26
1 143	TRANSUNION	USD	83 327	78 650	0.04
33 120	TRANSURBAN GROUP	AUD	316 708	328 096	0.18
1 328	TRAVELERS COS INC	USD	203 910	240 554	0.13
800	TREND MICRO INC/JAPAN	JPY	41 302	38 894	0.02
7 666	TRUIST FINANCIAL CORP	USD	392 711	249 758	0.13
4 109	TRYG A/S	DKK	96 834	97 076	0.05
1 880	TWILIO INC - A	USD	369 055	98 907	0.05
133	TYLER TECHNOLOGIES INC	USD	56 574	50 411	0.03
1 425	UDR INC	USD	68 152	58 895	0.03
1 928	UGI CORP	USD	72 980	65 321	0.04
405	U-HAUL HOLDING CO	USD	22 164	21 911	0.01
325	ULTA BEAUTY INC	USD	123 162	179 215	0.10
2 518	UMICORE SA	EUR	111 878	82 729	0.04
1 150	UNIBAIL RODAMCO REITS	EUR	76 884	61 626	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
559	UNITED INTERNET AG - REG	EUR	22 517	9 603	0.01
14 119	UNITED OVERSEAS BANK LTD	SGD	278 298	298 646	0.16
1 328	UNITY SOFTWARE INC	USD	74 868	35 816	0.02
8 102	UNIVERSAL MUSIC GROUP NV	EUR	205 962	177 193	0.10
2 186	UOL GROUP LTD	SGD	11 634	11 355	0.01
6 366	UPM-KYMMENE OYJ	EUR	226 645	203 111	0.11
9 856	US BANCORP/MN	USD	492 098	337 864	0.18
1 041	USS CO LTD	JPY	19 676	17 416	0.01
2 076	VALERO ENERGY CORP	USD	165 372	238 055	0.13
291	VAT GROUP AG	CHF	99 170	102 429	0.06
842	VEEVA SYSTEMS INC	USD	195 172	150 785	0.08
4 645	VENTAS INC	USD	225 972	223 192	0.12
624	VERBUND AG	EUR	56 933	55 732	0.03
596	VERISIGN INC	USD	122 857	132 193	0.07
48 086	VERIZON COMMUNICATIONS INC	USD	1 985 482	1 867 179	0.99
12 072	VESTAS WIND SYSTEMS A/S	DKK	427 501	333 411	0.18
3 528	VF CORP	USD	198 389	82 943	0.04
3 051	VINCI SA	EUR	304 646	377 924	0.20
9 310	VISA INC	USD	1 961 424	2 166 715	1.15
2 392	VMWARE INC - A	USD	282 263	299 072	0.16
940	VOESTALPINE AG	EUR	26 601	32 565	0.02
6 083	VOLVO CAR AB	SEK	32 499	25 003	0.01
721	VULCAN MATERIALS CO	USD	122 271	126 262	0.07
1 380	W R BERKLEY CORP - C	USD	73 960	81 310	0.04
2 359	WAREHOUSES DE PAUW CVA	EUR	73 176	70 630	0.04
11 917	WARNER BROS DISCOVERY INC	USD	235 131	162 190	0.09
688	WATERS CORP	USD	199 776	206 648	0.11
829	WEBSTER FINANCIAL CORP	USD	49 689	30 922	0.02
518	WELCIA HOLDINGS CO LTD	JPY	18 646	10 827	0.01
818	WEST FRASER TIMBER CO LTD	CAD	62 203	59 105	0.03
1 128	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	94 273	110 172	0.06
1 526	WESTROCK CO	USD	70 869	45 673	0.02
10 310	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	54 401	59 234	0.03
5 073	WHEATON PRECIOUS METALS CORP	CAD	213 379	250 041	0.13
350	WHIRLPOOL CORP	USD	70 858	48 857	0.03
543	WILLIS TOWERS WATSON PLC	USD	123 962	125 759	0.07
674	WISETECH GLOBAL LTD	AUD	17 001	30 538	0.02
525	WIX.COM LTD	USD	121 125	45 796	0.02
22 236	WOODSIDE ENERGY GROUP LTD	AUD	539 610	494 924	0.27
2 373	WORKDAY INC	USD	472 574	441 710	0.24
2 631	WORLDLINE SA	EUR	158 138	114 384	0.06
1 120	WP CAREY INC	USD	84 111	83 104	0.04
12 119	WPP PLC	GBP	144 706	141 235	0.08
670	WSP GLOBAL INC	CAD	72 962	88 331	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
541	WW GRAINGER INC	USD	264 556	376 303	0.20
1 627	XERO LTD	AUD	135 249	100 361	0.05
622	YAKULT HONSHA CO LTD	JPY	31 574	46 731	0.03
3 800	YAMAHA MOTOR CO LTD	JPY	93 590	97 676	0.05
1 900	YAMATO HOLDINGS CO LTD	JPY	32 096	32 568	0.02
2 989	YASKAWA ELECTRIC CORP	JPY	133 998	120 952	0.07
2 085	YOKOGAWA ELECTRIC CORP	JPY	38 122	33 672	0.02
1 882	YUM! BRANDS INC	USD	222 639	264 572	0.14
24 716	Z HOLDINGS CORP	JPY	140 145	67 269	0.04
2 898	ZALANDO SE	EUR	216 609	118 921	0.06
167	ZEBRA TECHNOLOGIES CORP - A	USD	45 136	48 101	0.03
776	ZILLOW GROUP INC	USD	44 428	33 787	0.02
1 355	ZIMMER BIOMET HOLDINGS INC	USD	186 121	187 586	0.10
2 438	ZOOMINFO TECHNOLOGIES INC	USD	122 097	53 417	0.03
2 125	ZOZO INC	JPY	51 001	44 571	0.02
637	ZSCALER INC	USD	101 330	57 394	0.03
1 706	ZURICH INSURANCE GROUP AG	CHF	726 334	827 622	0.44
10 911	3I GROUP PLC	GBP	179 797	242 327	0.13
Total Shares			184 186 337	184 853 239	99.35
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			184 186 337	184 853 239	99.35
Total Investments			184 186 337	184 853 239	99.35

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	15.32	United States of America	58.11
Technology Hardware and Equipment	8.84	Japan	6.46
Banks	6.22	France	5.31
Retailers	6.20	Canada	4.51
Industrial Support Services	5.51	United Kingdom	4.25
Investment Banking and Brokerage Services	5.41	Netherlands	3.26
Non-life Insurance	4.08	Switzerland	3.11
Beverages	3.44	Australia	2.08
Real Estate Investment Trusts	3.23	Germany	1.91
Industrial Engineering	3.09	Sweden	1.66
Personal Goods	2.67	Hong Kong (China)	1.35
Telecommunications Service Providers	2.59	Italy	0.96
Finance and Credit Services	2.50	Finland	0.95
Life Insurance	2.36	Ireland	0.84
Medical Equipment and Services	2.36	Singapore	0.84
Construction and Materials	1.92	Denmark	0.68
Chemicals	1.87	Jersey	0.55
Oil, Gas and Coal	1.74	Spain	0.53
Electricity	1.66	Curacao	0.43
Media	1.55	Belgium	0.31
Industrial Transportation	1.45	New Zealand	0.27
Electronic and Electrical Equipment	1.41	Norway	0.25
Leisure Goods	1.40	Bermuda	0.21
Food Producers	1.23	Israel	0.19
Personal Care, Drug and Grocery Stores	1.19	Austria	0.13
Health Care Providers	1.17	Cayman Islands	0.10
Gas, Water and Multi-utilities	1.13	Portugal	0.07
Travel and Leisure	0.89	Luxembourg	0.03
Real Estate Investment and Services	0.82		
General Industrials	0.80		99.35
Automobiles and Parts	0.78		
Household Goods and Home Construction	0.78		
Precious Metals and Mining	0.71		
Pharmaceuticals and Biotechnology	0.58		
Industrial Metals and Mining	0.55		
Telecommunications Equipment	0.45		
Consumer Services	0.44		
Industrial Materials	0.36		
Alternative Energy	0.30		
Aerospace and Defense	0.18		
Open-end and Miscellaneous Investment Vehicles	0.11		
Mortgage Real Estate Investment Trusts	0.04		
Tobacco	0.02		
	99.35		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
30 000	KREDITANSTALT FUER WIEDERAUFBAU 0.25% 19/10/2023	USD	29 310	29 347	0.03
1 000	KREDITANSTALT FUER WIEDERAUFBAU 1% 01/10/2026	USD	919	913	0.00
1 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	889	898	0.00
214 000	KREDITANSTALT FUER WIEDERAUFBAU 2.5% 20/11/2024	USD	208 514	208 096	0.19
2 000	LANDWIRTSCHAFTLICHE RENTENBANK 2.5% 15/11/2027	USD	1 871	1 902	0.00
247 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.325% 28/05/2025	USD	247 706	247 936	0.23
200 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.55% 29/03/2026	USD	201 762	201 726	0.19
200 000	PERUSAHAAN PENERBIT SBSN INDONESIA III 2.55% 09/06/2031	USD	169 843	175 846	0.16
4 470 000	PERUSAHAAN PENERBIT SBSN INDONESIA III 4.4% 06/06/2027	USD	4 447 384	4 496 284	4.18
Total Bonds			5 308 198	5 362 948	4.98
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 362 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND - REGS - 3.125% 30/09/2049	USD	3 330 404	3 310 758	3.07
200 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND 1.625% 02/06/2028	USD	180 542	179 982	0.17
20 000	ASIAN INFRASTRUCTURE INVESTMENT BANK 2.25% 16/05/2024	USD	19 327	19 518	0.02
608 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	579 366	582 823	0.54
1 985 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	1 762 988	1 777 468	1.65
800 000	CBB INTERNATIONAL SUKUK PROGRAMME CO WLL 3.875% 18/05/2029	USD	726 533	725 000	0.67
800 000	CHINA GOVERNMENT INTERNATIONAL BOND 1.2% 21/10/2030	USD	675 128	680 144	0.63
100 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	80 020	79 041	0.07
860 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 4.875% 23/09/2032	USD	725 354	743 031	0.69
1 499 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 5.875% 30/01/2060	USD	1 151 050	1 146 840	1.06
2 640 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.625% 29/05/2032	USD	2 015 065	1 485 370	1.38
2 819 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 8.875% 29/05/2050	USD	1 950 332	1 506 896	1.40
97 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT FRN 14/04/2026	USD	96 915	96 963	0.09
100 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 1.625% 27/09/2024	USD	96 008	96 220	0.09
400 000	EUROPEAN INVESTMENT BANK FRN 05/03/2024	USD	400 752	400 552	0.37
53 000	EUROPEAN INVESTMENT BANK 0.75% 23/09/2030	USD	43 425	43 536	0.04
1 834 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 7.625% 29/03/2041	USD	2 102 027	2 093 364	1.94
200 000	INDONESIA GOVERNMENT INTERNATIONAL BOND - REGS - 5.25% 17/01/2042	USD	202 829	203 426	0.19
100 000	INDONESIA GOVERNMENT INTERNATIONAL BOND - REGS - 6.625% 17/02/2037	USD	116 617	116 689	0.11
100 000	INDONESIA GOVERNMENT INTERNATIONAL BOND - REGS - 8.5% 12/10/2035	USD	130 815	132 188	0.12
5 278 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.05% 12/03/2051	USD	3 903 858	3 940 080	3.66
200 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.85% 11/01/2033	USD	201 376	203 244	0.19
50 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.25% 24/11/2023	USD	48 037	48 680	0.05
70 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.875% 14/05/2030	USD	56 639	58 146	0.05
100 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.5% 25/11/2024	USD	97 479	97 293	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
127 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.5% 29/07/2025	USD	120 349	123 110	0.11
1 555 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.5% 22/04/2029	USD	1 526 372	1 540 010	1.43
2 523 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.375% 28/09/2033	USD	1 706 669	1 757 497	1.63
275 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 8.375% 24/03/2029	USD	220 142	225 046	0.21
200 000	NORDIC INVESTMENT BANK 3.375% 08/09/2027	USD	191 287	197 486	0.18
2 323 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.65% 10/12/2045	USD	1 591 805	1 616 738	1.50
4 835 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.2% 06/07/2046	USD	3 521 908	3 667 638	3.40
200 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 4.625% 17/07/2028	USD	202 224	203 392	0.19
3 396 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 4.817% 14/03/2049	USD	3 281 967	3 368 832	3.13
200 000	QATAR GOVERNMENT INTERNATIONAL BOND 9.75% 15/06/2030	USD	268 427	270 128	0.25
755 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	676 797	680 580	0.63
2 211 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	1 620 928	1 594 529	1.48
738 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 3% 14/02/2031	USD	616 573	618 127	0.57
100 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 3.625% 27/03/2032	USD	85 005	85 743	0.08
40 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 4.375% 22/08/2023	USD	39 893	39 911	0.04
922 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - 144A - 6.625% 17/02/2028	USD	963 490	962 153	0.89
282 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.25% 25/11/2027	USD	278 738	279 877	0.26
463 000	TURKEY GOVERNMENT INTERNATIONAL BOND 9.875% 15/01/2028	USD	473 400	479 557	0.44
11 991 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2032	USD	11 686 986	11 839 457	10.99
4 785 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2033	USD	4 767 014	4 787 721	4.44
616 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2050	USD	517 048	515 540	0.48
1 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2052	USD	704	735	0.00
1 999 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2032	USD	1 946 869	1 965 212	1.82
1 229 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2027	USD	1 269 622	1 269 312	1.18
19 483 100	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	15 750 870	16 075 079	14.93
4 872 600	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	3 822 526	4 000 100	3.71
739 900	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	608 810	617 874	0.57
1 465 500	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	1 230 004	1 239 836	1.15
6 139 600	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	5 045 616	5 221 538	4.85
6 515 200	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	5 464 142	5 713 016	5.30
3 233 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/02/2032	USD	2 860 007	2 858 174	2.65
716 700	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2032	USD	670 565	678 345	0.63
1 137 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	1 077 727	1 089 266	1.01
3 773 300	UNITED STATES TREASURY NOTE/BOND 4.125% 15/11/2032	USD	3 965 378	3 983 485	3.70

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 039 100	UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028	USD	2 207 485	2 214 494	2.05
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			100 970 233	101 546 790	94.22
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			106 278 431	106 909 738	99.20
Total Investments			106 278 431	106 909 738	99.20

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	94.22
Finance and Credit Services	4.76
Banks	0.22
	99.20

Geographical classification	%
United States of America	59.76
Indonesia	9.03
Philippines	5.09
Qatar	3.38
United Arab Emirates	3.24
Egypt	2.78
Brazil	2.19
South Africa	2.11
Hungary	1.94
Nigeria	1.84
Romania	1.84
Dominican Republic	1.75
Mexico	1.43
Bahrain	0.67
China	0.65
Turkey	0.44
Luxembourg	0.41
Germany	0.22
Finland	0.18
United Kingdom	0.18
Colombia	0.07
	99.20

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 April 30, 2023, 41 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 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;

Notes to the financial statements (continued)

- 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; ASGD expressed in SGD).

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

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

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

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

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

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

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.

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.

Notes to the financial statements (continued)

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-Fund has been liquidated:

On November 17, 2022:

- Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate 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 April 28, 2023, such securities are valued with the closing prices of April 28, 2023 for all Sub-Funds except for Lyxor Smart Overnight Return. In accordance with its valuation policy, the securities held by the Sub-Fund Lyxor Smart Overnight Return were valued based on the latest available closing prices as at April 25, 2023.

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

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

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

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

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

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

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

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

Notes to the financial statements (continued)

2.3 Currency exchange

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

Income and expenses in currencies other than the Reference Currency of the respective Sub-Fund are translated at the exchange rate prevailing at the transaction date. The 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".

2.9 Income

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

Interest income is accrued on a daily basis.

2.10 Formation expenses

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

Notes to the financial statements (continued)

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 April 30, 2023, 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 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 FTSE EPRA/NAREIT Global Developed UCITS ETF	Class UCITS ETF D-EUR	0.05%
	Class Dist EUR	0.45%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Class Dist USD	0.45%
	Class Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Class Dist	0.30%
	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%

Notes to the financial statements (continued)

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.

5 Depositary, Administrative, Registrar Agent and other fees

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

6 Taxation

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

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

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

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

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

7 Futures contracts

As at April 30, 2023 the Company holds the following open futures contracts:
Counterparty's countries are listed following the ISO 3166-1 standard.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/depreciation EUR
EUR	STOXX EUROP 600 FUT	Jun-23	3 050	-	2 373 350
					2 373 350

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-23	196	-	275 310
					275 310

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-23	5	-	6 550
					6 550

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-23	23	-	33 740
					33 740

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-23	27	-	23 790
					23 790

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-23	4	-	9 900
					9 900

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-23	3	-	8 514
					8 514

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-23	3	-	12 400
					12 400

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-23	3	-	13 181
					13 181

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-23	13	-	49 356
					49 356

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-23	2	-	8 121
					8 121

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-23	13	-	47 939
					47 939

Notes to the financial statements (continued)

8 Forward foreign exchange contracts

As at April 30, 2023 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
CHF 147 000	EUR 149 519	03-May-23	99
DKK 352 000	EUR 47 224	03-May-23	3
EUR 12 635 360	CHF 12 523 000	03-May-23	(110 644)
EUR 149 887	CHF 147 000	03-May-23	270
EUR 149 972	CHF 147 000	03-May-23	354
EUR 81 499	CHF 81 000	03-May-23	(943)
EUR 4 053 613	DKK 30 185 000	03-May-23	3 723
EUR 47 229	DKK 352 000	03-May-23	2
EUR 47 244	DKK 352 000	03-May-23	17
EUR 8 055	DKK 60 000	03-May-23	5
EUR 18 779 854	GBP 16 544 000	03-May-23	(53 408)
EUR 218 898	GBP 193 000	03-May-23	(809)
EUR 217 989	GBP 193 000	03-May-23	(1 717)
EUR 21 658	GBP 19 000	03-May-23	29
EUR 1 003 673	NOK 11 424 000	03-May-23	35 815
EUR 11 542	NOK 134 000	03-May-23	189
EUR 11 511	NOK 134 000	03-May-23	158
EUR 6 916	NOK 78 000	03-May-23	307
EUR 4 307 541	SEK 48 485 000	03-May-23	26 087
EUR 50 448	SEK 571 000	03-May-23	26
EUR 50 389	SEK 570 000	03-May-23	55
EUR 49 114	SEK 553 000	03-May-23	282
GBP 193 000	EUR 217 882	03-May-23	1 825
NOK 134 000	EUR 11 423	03-May-23	(70)
SEK 570 000	EUR 49 966	03-May-23	368
EUR 289 788	PLN 1 360 000	04-May-23	(6 977)
EUR 289 229	PLN 1 358 000	04-May-23	(7 100)
EUR 290 771	PLN 1 358 000	04-May-23	(5 557)
EUR 3 476	PLN 16 000	04-May-23	(15)
EUR 3 467	PLN 16 000	04-May-23	(24)
PLN 16 000	EUR 3 488	04-May-23	4
			(117 646)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 49 709 137	USD 54 350 171	02-May-23	536 836
EUR 1 353 620	USD 1 473 000	02-May-23	21 617
EUR 1 122 808	USD 1 221 800	02-May-23	17 963
EUR 101 563	USD 110 200	02-May-23	1 942
EUR 51 832 596	USD 57 155 171	02-Jun-23	166 317
			744 675

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 58 582 376	USD 64 051 850	02-May-23	632 662
EUR 1 599 054	USD 1 740 000	02-May-23	25 617
EUR 991 220	USD 1 088 600	02-May-23	5 869
EUR 245 797	USD 266 700	02-May-23	4 700
EUR 175 892	USD 191 400	02-May-23	2 814
USD 61 065 750	EUR 55 477 501	02-May-23	(190 473)
USD 3 105 100	EUR 2 819 010	02-May-23	(7 547)
USD 1 751 500	EUR 1 584 153	02-May-23	2 336
USD 1 416 200	EUR 1 291 129	02-May-23	(9 417)
EUR 55 380 498	USD 61 065 750	02-Jun-23	179 352
			645 913

9 - Index Swaps

As at April 30, 2023 the Company holds the following swaps.
Counterparty's countries are listed following the ISO 3166-1 standard.

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-		Basket of securities	USD	(85 275 767)
49 543 291	05/04/24	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Unhedged USD	USD	50 833 843
33 937 926	05/04/24	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Hedged EUR	USD	34 734 923
				407 001

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)
-	01/06/23	Basket of securities	EUR	(112 730 708)
110 2749 162	01/06/23	BofA Merrill Lynch BB-CCC 1-3 Year Euro Developed Markets High Yield Constrained Index	EUR	111 985 001
				(745 707)

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)
-	16/01/24	Basket of securities	USD	(50 291 081)
47 531 721	16/01/24	Bloomberg Barclays MSCI US Corporate High Yield SRI Sustainable Index	USD	50 511 211
				220 130

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

Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	24/04/24	Basket of securities	EUR	(162 547 527)
161 078 857	24/04/24	STXE SD 30 EUR NRT	EUR	162 446 400
				(101 127)

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

Lyxor Index Fund - Lyxor Smart Overnight Return

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	22/11/23	Basket of securities	EUR	(1 777 184 635)
1 171 845 172	22/11/23	Eonia Index	EUR	1 162 824 385
364 949 609	22/11/23	Sonia Index	EUR	388 513 865
199 113 058	22/11/23	Fed Funds Index	EUR	222 891 041
				(2 955 344)

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)
-	09/11/28	Basket of securities	EUR	(134 194 212)
134 160 861	09/11/28	FTSE E/N Dev Net TRI USD	EUR	135 707 729
				1 531 517

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)
-	21/07/23	Basket of securities	EUR	(30 647 662)
29 494 393	21/07/23	STXE 600 Cn&Mt EUR NRT	EUR	30 954 950
				307 288

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	17/11/23	Basket of securities	EUR	(25 378 925)
24 869 353	17/11/23	STXE 600 FnSv EUR NRT	EUR	25 718 726
				339 801

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)
-	20/02/24	Basket of securities	EUR	(204 764 796)
196 343 749	20/02/24	STXE 600 Fd&Bv EUR NRT	EUR	204 793 878
				29 082

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)
-	21/07/23	Basket of securities	EUR	(711 823 079)
706 828 410	21/07/23	STXE 600 HECR EUR NRT	EUR	709 934 669
				(1 888 410)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/24	Basket of securities	EUR	(45 177 269)
38 174 142	20/01/24	STXE 600 Ig&S EUR NRT	EUR	45 490 280
				313 011

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)
-	20/01/24	Basket of securities	EUR	(68 979 188)
61 461 981	20/01/24	STXE 600 Ins EUR NRT	EUR	69 879 706
				900 318

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	(29 496 697)
29 474 920	12/10/23	STXE 600 Mda EUR NRT	EUR	29 750 542
				253 845

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

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)
-	20/02/24	Basket of securities	EUR	(389 842 846)
409 063 175	20/02/24	STXE 600 Oil&G EUR NRT	EUR	396 823 193
				6 980 347

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)
-	20/03/24	Basket of securities	EUR	(109 501 350)
104 211 213	20/03/24	STXE 600 Pr&Ho EUR NRT	EUR	108 991 994
				(509 356)

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)
-	20/03/24	Basket of securities	EUR	(17 532 473)
12 133 809	20/03/24	STXE 600 Rtl EUR NRT	EUR	17 638 786
				106 313

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)
-	20/03/24	Basket of securities	EUR	(144 335 113)
122 312 263	20/03/24	STXE 600 Tech EUR NRT	EUR	146 156 440
				1 821 327

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	(48 016 673)
45 903 225	08/09/23	STXE 600 Tr&Ls EUR NRT	EUR	48 129 343
				112 670

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)
-	20/03/24	Basket of securities	EUR	(115 159 444)
109 803 775	20/03/24	STXE 600 Tr&Ls EUR NRT	EUR	114 849 694
				(309 750)

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

Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/03/24	Basket of securities	EUR	(49 648 366)
44 992 667	20/03/24	STXE 600 Util EUR NRT	EUR	49 916 807
				268 441

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)
-	20/01/24	Basket of securities	EUR	(72 890 087)
62 828 856	20/01/24	STXE 600 Au&Pt EUR NRT	EUR	73 011 209
				121 122

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)
-	20/02/24	Basket of securities	EUR	(788 513 501)
773 278 451	20/02/24	STXE 600 Bnk EUR NRT	EUR	778 896 463
				(9 617 038)

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)
-	20/02/24	Basket of securities	EUR	(489 325 742)
577 375 551	20/02/24	STXE 600 BsRs EUR NRT	EUR	491 910 443
				2 584 701

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)
-	20/01/24	Basket of securities	EUR	(27 041 347)
25 094 888	20/01/24	STXE 600 Chem EUR NRT	EUR	27 405 550
				364 203

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

Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	21/06/23	Basket of securities	USD	(289 583 856)
281 707 011	21/06/23	Rise of the Robots NRT Index	USD	287 522 471
				(2 061 385)

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)
-	15/12/23	Basket of securities	USD	(107 872 413)
108 673 852	15/12/23	Markit iBoxx USD Liquid Emerging Markets Sovereigns Mid Price TCA TRI	USD	107 812 472
				(59 541)

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

Notes to the financial statements (continued)

10 - Dividends distribution

During the period ended April 30, 2023, 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	07/12/2022	EUR	0.78

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

Class name	Dividend ex-date	Currency	Dividend per share
Class UCITS ETF Dist	07/12/2022	EUR	0.45

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	USD	1.43
Class Monthly Hedged to EUR - Dist	07/12/2022	EUR	1.18

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	USD	2.13
Class Monthly Hedged to EUR - Dist	07/12/2022	EUR	1.75

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	USD	1.71
Class Monthly Hedged to EUR - Dist	07/12/2022	EUR	1.53

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	1.12

Notes to the financial statements (continued)

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.13

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist EUR	07/12/2022	EUR	0.59
Class Dist USD	07/12/2022	USD	0.24

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.13

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.46

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.66

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.43

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.48

Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.24

Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.38

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	1.19

Notes to the financial statements (continued)

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	1.84

Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	1.67

Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.19

Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.85

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.37

Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	1.13

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.36

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	2.67

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.51

Notes to the financial statements (continued)

11 - Exchange rates

As of April 30, 2023, the following exchange rates have been used for the preparation of these financial statements:

1.51318	AUD	1 USD =	5.00285	BRL
1.35630	CAD	1 USD =	0.89008	CHF
6.92323	CNH	1 USD =	6.92822	CNY
6.75127	DKK	1 USD =	0.90580	EUR
0.79561	GBP	1 USD =	7.84991	HKD
3.63646	ILS	1 USD =	136.16499	JPY
1 338.39995	KRW	1 USD =	18.03899	MXN
4.46051	MYR	1 USD =	10.69112	NOK
1.61902	NZD	1 USD =	4.14946	PLN
10.25725	SEK	1 USD =	1.33415	SGD
34.14751	THB	1 USD =	30.74253	TWD
18.28374	ZAR			

12 - Tracking error

Calculation methodology: Tracking error has been calculated starting October 31, 2022 till April 30, 2023.

We have used a weekly tracking error based on Fridays' figures.

Tracking error levels shown here below, are not representative of expected full year tracking errors for all of the sub-funds.

Sub-Fund	Share Class	TE 1 Year
LYXOR Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class UCITS ETF Acc	0.15%
	Class UCITS ETF Monthly Hedged to EUR - Dist	0.15%
LYXOR Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class SE	0.20%
	Class UCITS ETF Acc	0.20%
	Class UCITS ETF Dist	0.20%
LYXOR Index Fund - LYXOR ESG USD Corporate Bond (DR) UCITS ETF	Class Acc	0.08%
	Class Dist	0.08%
	Class Monthly Hedged to EUR - Dist	0.18%
LYXOR INDEX FUND - LYXOR ESG USD High Yield (DR) UCITS ETF	Class Acc	0.20%
	Class Dist	0.19%
	Class Monthly Hedged to EUR - Dist	0.24%
LYXOR Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	Class Dist	0.02%
	Class Monthly Hedged to EUR - Dist	0.02%
LYXOR Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	0.18%
	Class Dist	0.29%
LYXOR Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	0.19%
LYXOR Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	0.02%
LYXOR Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	0.09%
LYXOR Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	0.15%
	Class Dist	0.15%
LYXOR Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Class Acc	0.01%
	Class Monthly Hedged to EUR - Acc	0.01%
LYXOR Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Class Dist	0.22%
LYXOR Index Fund - Lyxor Smart Overnight Return	Class IE	-
	Class IG	0.04%
	Class IU	0.08%
	Class UCITS ETF C-EUR	-
	Class UCITS ETF C-GBP	0.04%
	Class UCITS ETF C-USD	0.08%
	Class UCITS ETF D-EUR	-

Notes to the financial statements (continued)

Sub-Fund	Share Class	TE 1 Year
LYXOR Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist EUR	0.16%
	Class Dist USD	0.02%
LYXOR Index Fund - Lyxor STOXX Europe 600 Construction & Materials UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
LYXOR Index Fund - Lyxor STOXX Europe 600 Financial Services UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
LYXOR Index Fund - Lyxor STOXX Europe 600 Food & Beverage UCITS ETF	Class Acc	0.07%
	Class Dist	0.07%
LYXOR Index Fund - Lyxor STOXX Europe 600 Healthcare UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
LYXOR Index Fund - Lyxor STOXX Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	0.08%
	Class Dist	0.08%
LYXOR Index Fund - Lyxor STOXX Europe 600 Insurance UCITS ETF	Class Acc	0.30%
	Class Dist	0.29%
LYXOR Index Fund - Lyxor STOXX Europe 600 Media UCITS ETF	Class Acc	0.12%
	Class Dist	0.12%
LYXOR Index Fund - Lyxor STOXX Europe 600 Oil & Gas UCITS ETF	Class Acc	0.13%
	Class Dist	0.13%
LYXOR Index Fund - Lyxor STOXX Europe 600 Personal & Household Goods UCITS ETF	Class Acc	0.11%
	Class Dist	0.11%
LYXOR Index Fund - Lyxor STOXX Europe 600 Retail UCITS ETF	Class Acc	0.09%
	Class Dist	0.12%
LYXOR Index Fund - Lyxor STOXX Europe 600 Technology UCITS ETF	Class Acc	0.06%
	Class Dist	0.05%
LYXOR Index Fund - Lyxor STOXX Europe 600 Telecommunications UCITS ETF	Class Acc	0.11%
	Class Dist	0.11%
LYXOR Index Fund - Lyxor STOXX Europe 600 Travel & Leisure UCITS ETF	Class Acc	0.07%
	Class Dist	0.07%
LYXOR Index Fund - Lyxor STOXX Europe 600 Utilities UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
LYXOR Index Fund - Lyxor STOXX Europe 600 Automobiles & Parts UCITS ETF	Class Acc	0.36%
	Class Dist	0.36%
LYXOR Index Fund - Lyxor STOXX Europe 600 Banks UCITS ETF	Class Acc	0.25%
	Class Dist	0.24%
LYXOR Index Fund - Lyxor STOXX Europe 600 Basic Resources UCITS ETF	Class Acc	0.07%
	Class Dist	0.07%
LYXOR Index Fund - Lyxor STOXX Europe 600 Chemicals UCITS ETF	Class Acc	0.14%
	Class Dist	0.14%
LYXOR Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF	Class Acc	0.04%
LYXOR Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	Class Acc	0.22%
LYXOR Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	Class Acc	0.09%
LYXOR Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	0.13%
LYXOR Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	0.11%
LYXOR Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	0.10%
LYXOR MSCI World Catholic Principles ESG (DR) UCITS ET	Class Acc	0.07%
LYXOR Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	0.02%
	Class Monthly Hedged to EUR - Dist	0.03%

SFT Regulation

1-Total Return Swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find below details about Total Return Swaps for the period ending April 30, 2023.

	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
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)⁽¹⁾	407 001	745 707	220 130	101 127	2 955 344
Proportion of AUM	0.48%	0.67%	0.44%	0.06%	0.17%

Maturity tenor of Total Return Swaps broken down in the following maturity buckets

Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	745 707	-	-	-
Three months to one year	407 001	-	220 130	101 127	2 955 344
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	407 001	745 707	220 130	101 127	2 955 344

Counterparty

Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the 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

Data on Collateral

Type of collateral

Cash	-	-	-	-	-
Securities	-	-	-	-	-

Quality of collateral

Rating	-	-	-	-	-
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Maturity tenor of the collateral broken down in the following maturity buckets

Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-

Safekeeping of collateral received by the fund as part of Total Return Swap

Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-

Proportion of collateral granted	-	-	-	-	-
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SFT Regulation (continued)

	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
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)⁽¹⁾	1 531 517	307 288	339 801	29 082	1 888 410
Proportion of AUM	1.13%	0.99%	1.32%	0.01%	0.27%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	307 288	-	-	1 888 410
Three months to one year	-	-	339 801	29 082	-
Above one year	1 531 517	-	-	-	-
Open maturity	-	-	-	-	-
Total	1 531 517	307 288	339 801	29 082	1 888 410
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the 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
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	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
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)⁽¹⁾	313 011	900 318	253 845	6 980 347	509 356
Proportion of AUM	0.69%	1.29%	0.85%	1.76%	0.47%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	313 011	900 318	253 845	6 980 347	509 356
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	313 011	900 318	253 845	6 980 347	509 356
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the 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
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	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
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)⁽¹⁾	106 313	1 821 327	112 670	309 750	268 441
Proportion of AUM	0.60%	1.25%	0.23%	0.27%	0.54%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	106 313	1 821 327	112 670	309 750	268 441
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	106 313	1 821 327	112 670	309 750	268 441
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the 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
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	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
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)⁽¹⁾	121 122	9 617 038	2 584 701	364 203	2 061 385
Proportion of AUM	0.17%	1.24%	0.53%	1.33%	0.72%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	121 122	9 617 038	2 584 701	364 203	2 061 385
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	121 122	9 617 038	2 584 701	364 203	2 061 385
Counterparty					
Name of the counterparty	see Note 9	see Note 9	see Note 9	see Note 9	see Note 9
Country of domicile of the 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
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)⁽¹⁾	59 541
Proportion of AUM	0.06%

Maturity tenor of Total Return Swaps broken down in the following maturity buckets

Less than one day	-
One day to one week	-
One week to one month	-
One month to three months	-
Three months to one year	59 541
Above one year	-
Open maturity	-
Total	59 541

Counterparty

Name of the counterparty	see Note 9
Country of domicile of the counterparty	see Note 9
Gross volume of the outstanding transactions	see Note 9

Data on Collateral

Type of collateral

Cash	-
Securities	-

Quality of collateral

Rating	-
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Maturity tenor of the collateral broken down in the following maturity buckets

Less than one day	-
One day to one week	-
One week to one month	-
One month to three months	-
Three months to one year	-
Above one year	-
Open maturity	-
Total	-

Safekeeping of collateral received by the fund as part of Total Return Swap

Name of custodian	-
Securities	-
Cash	-

Proportion of collateral granted	-
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⁽¹⁾ The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

Returns and costs incurred from total return swaps transactions during the period ended April 30, 2023, are included in the valuation of the swaps. All transactions are bilateral transactions.

Efficient Portfolio Management Technique

The Sub-Fund Lyxor Index Fund - Lyxor Smart Overnight Return enters into securities lending transactions, concluded in connection with a Total Return Swap (TRS). In this case, the Management Company uses Société Générale as counterparty to both the TRS and the securities lending transactions.

Return and cost from the securities lending activities incurred during the period ended April 30, 2023 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.

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 April 30, 2023 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	0.30	-
	Class UCITS ETF Monthly Hedged to EUR - Dist	EUR	0.30	-
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	0.07	-
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 EUR - Dist	EUR	0.15	-
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	0.07	-
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	-
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	-

Information to shareholders for shares distributed in Switzerland (continued)

Sub-Funds	Shares Class	Currency	TER	Performance fees
	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	-

