

# Lyxor Index Fund

*Société d'Investissement à Capital Variable*

R.C.S. Luxembourg B 117.500

**Annual report including the audited financial statements**  
as at October 31, 2023

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

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

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

## Organisation and Administration

### Registered Office

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

### Depositary and Paying Agent

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

### Administrative agent, Registrar and Transfer Agent

*Until July 10, 2023*  
Société Générale Luxembourg  
(operational center)  
28-32, Place de la Gare  
L-1616 Luxembourg  
Grand Duchy of Luxembourg

*Since July 11, 2023*  
Société Générale Luxembourg  
11, Avenue Emile Reuter  
L-2420 Luxembourg  
Grand Duchy of 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

### Cabinet de révision agréé

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

### Legal Advisor

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

## Information to the Shareholders

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

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

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

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

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

The Company has been established for an undetermined period.



## Report of the Board of Directors of the Company

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

The Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Monthly Hedged to EUR - Dist aims to track the STOXX Europe 600 (Net Return) EUR. The index is representative of the performance of large, mid and smallcap stocks across the European region, and offsets the impact of variations of local currencies vs. the Euro. The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

### **Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)**

The Lyxor MSCI EMU ESG (DR) - UCITS ETF is an ETF (exchange traded fund) compliant with the UCITS Directive. Its objective is to replicate, both upwards and downwards, the benchmark MSCI EMU ESG Broad Select Net Total Return Index. This index has an investment universe identical to that of the MSCI EMU index (parent index). It covers mid- and large-cap securities on developed markets in the eurozone (Economic and Monetary Union). An ESG filter is included in the investment universe to exclude companies exposed to controversial activities and/or major ESG controversies. An optimisation process is also implemented to maximise exposure to companies with the highest ESG scores while maintaining a risk/return profile close to that of the parent index. For more information on the index, please visit [www.msci.com](http://www.msci.com).

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

The Lyxor ESG USD Corporate Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Bloomberg Barclays MSCI USD Corporate Liquid SRI Sustainable Index. The index is representative of the performance of USD denominated, investment grade corporate bonds issued by US and non-US corporates, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a "red" MSCI ESG Controversy Score. Further index details and methodology may be found at [www.bloomberg.com](http://www.bloomberg.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor ESG USD High Yield (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays MSCI US Corporate High Yield SRI Sustainable. The index is representative of the performance of the USD denominated high yield debt market, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a "red" MSCI ESG Controversy Score. Further index details and methodology may be found at [www.bloomberg.com](http://www.bloomberg.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index MTS Mid Price Italy Govt 1-3 y (EUR). The MTS Mid Price Italy Govt 1-3 y (EUR) provides an unlevered exposure to the Italian sovereign bond market. The index is denominated in euro. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MTS Mid Price Italy 10y Target Maturity (EUR). The MTS Mid Price Italy 10y Target Maturity (EUR) provides an unlevered exposure to the Italian sovereign bond market with 10 years residual target maturity. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor MSCI EMU Growth (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI EMU Growth Net Return EUR Index. The MSCI EMU Growth Net Return EUR Index covers the full range of developed, emerging and All Country MSCI International Equity Indices across all size segmentations. MSCI uses a two dimensional framework for style segmentation in which value and growth securities are categorized using a multi-factor approach, which uses three variables to define the value investment style characteristics and five variables to define the growth investment style characteristics including forward looking variables. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

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

The Lyxor MSCI EMU Small Cap (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI EMU Small Cap Net Return EUR Index. The MSCI EMU Small Cap Net Return EUR Index offer an exhaustive representation of this size segment by targeting companies that are in the Investable Market Index but not in the Standard Index in a particular market. The indices include 45 Developed and Emerging Markets as well as Value and Growth style indices and industry indices based on the Global Industry Classification Standard (GICS). The complete methodology of the index is available on [www.msci.com](http://www.msci.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor MSCI EMU Value (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI EMU Value Net Return EUR Index. The MSCI EMU Value Net Return EUR Index cover the full range of developed, emerging and All Country MSCI International Equity Indices across all size segmentations. MSCI uses a two dimensional framework for style segmentation in which value and growth securities are categorized using a multi-factor approach, which uses three variables to define the value investment style characteristics and five variables to define the growth investment style characteristics including forward looking variables. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor BofAML € Short Term High Yield Bond UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the BofA Merrill Lynch BB-CCC 1-3 Year Euro Developed Markets High Yield Constrained Index. The BofA Merrill Lynch BB-CCC 1-3 Year Euro Developed Markets High Yield Constrained Index is representative of the performance of the short dated, EUR denominated sub-investment grade corporate bond market. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor Euro Government Bond 25+Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 25+ Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 25 years, with a minimum outstanding amount of €300m. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor Global Gender Equality (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Solactive Equileap Global Gender Equality Net Total Return Index. The Solactive Equileap Global Gender Equality Net Total Return Index is an equally weighted benchmark of 150 companies from around the world that score highly for gender equality according to the 19 criteria defined by Equileap, an independent gender equality research organisation. Companies involved in weapons, gambling and tobacco, and those on the Norwegian Ethics Council list, are excluded. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor ESG Euro High Yield (DR) UCITS ETF - Acc compliant exchange traded fund that aims to track the Bloomberg Barclays MSCI Euro Corporate High Yield SRI Sustainable. The index is representative of the performance of the Euro denominated high yield debt market, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a "red" MSCI ESG Controversy Score. Further index details and methodology may be found at [www.bloomberg.com](http://www.bloomberg.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor Global High Yield Sustainable Exposure UCITS ETF is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays MSCI Global Corporate High Yield SRI Sustainable Index. The index is representative of the performance of the global high yield debt market, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a "red" MSCI ESG Controversy Score. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

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

The Lyxor STOXX Europe Select Dividend 30 UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe Select Dividend 30 Net Return EUR. The index, derived from the STOXX Europe 600, measures the performance of the highest dividend-paying stocks in Europe relative to their homemarkets. Index components are weighted by their indicated annual netdividend yield. Therefore the largest dividend yielding companies have the highest weight in the index. Stocks are screened by five-year non-negative dividend-per-share growth rate and dividend to earnings per-share ratio of less or equal to 60% (which exclude firms that pay too much dividends instead of investing that money). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

### Lyxor Index Fund - Lyxor Smart Overnight Return

The investment objective of the sub-fund Lyxor Index Fund – Lyxor Smart Overnight Return is to generate a return linked to money market rates. The sub-fund Lyxor Index Fund – Lyxor Smart Overnight Return is actively managed within a strict risk and liquidity control environment. The index used as benchmark is the ESTR (Euro Short Term Rate) compounded rate. The reference benchmark for investments in share-classes not denominated in Euro is the equivalent overnight money market rate for the currency of the related share class.

The net asset value of the share IE of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached 1006.135 as of the end of the 31/10/2023, posting a positive performance of 2.878% over a one year period. The relevant benchmark is ESTR compounded rate, which returned 2.892% (in EUR) over the same period. The performance since inception of the share class IE reached 0.613%.

The net asset value of the share IG of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached 1091.1413 as of the end of the 31/10/2023, posting a positive performance of +4.388% over a one year period. The relevant benchmark remains the SONIA compounded rate, which returned +4.352% (in GBP) over the same period. The performance since inception of the share class IG reached +9.114%.

The net asset value of the share IU of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached 1149.0817 as of the end of the 31/10/2023, posting a positive performance of +5.023% over a one year period. The relevant benchmark remains the FedFund compounded rate, which returned +4.961% (in USD) over the same period. The performance since inception of the share class IU reached +11.491%.

The net asset value of the share UCITS ETF C-EUR of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached 100.6135 as of the end the 31/10/2023, posting a positive performance of 2.878% over a one year period. The relevant benchmark remains the ESTR compounded rate, which returned 2.892% (in EUR) over the same period. The performance since inception of the share class UCITS ETF C-EUR reached 0.613%.

The net asset value of the share UCITS ETF C-GBP of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached 1091.1413 as of the end of the 31/10/2023, posting a positive performance of +4.388% over a one year period. The relevant benchmark remains the SONIA compounded rate, which returned +4.352% (in GBP) over the same period. The performance since inception of the share class UCITS ETF C-GBP reached +9.114%.

The net asset value of the share UCITS ETF C-USD of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached 1149.0817 as of the end of the 31/10/2023, posting a positive performance of +5.023% over a one year period. The relevant benchmark remains the FedFund compounded rate, which returned +4.961% (in USD) over the same period. The performance since inception of the share class UCITS ETF C-USD reached +11.491%.

The net asset value of the share D EUR of the sub-fund Lyxor Index Fund - Lyxor Smart Overnight Return reached 102.2806 as of the end of the 31/10/2023, posting a positive performance of 2.878% over a one year period. The relevant benchmark is ESTR compounded rate, which returned 2.892% (in EUR) over the same period. The performance since inception of the share class D EUR reached 2.281%.  
Investment techniques over the period

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

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

### Lyxor Index Fund - Lyxor Alpha Plus Fund

The fourth quarter of 2022 was a favorable period for most markets, with the majority of assets gaining ground with a few exceptions. The S&P500 reached annual lows in October amid fears over the timing and final level of rate hikes. Then, US inflation surprised on the downside in October and November, sparking growing optimism that inflation may have passed its peak. This was also the case in the Eurozone, where inflation fell from October. In this context, the Fed and the ECB both hiked by 50 basis points in December. They remained "hawkish" in both cases, signaling further rate hikes to come in 2023.

2023 was a year dominated by macroeconomics, just like 2022. Compared to what was predicted by the consensus at the start of the year, growth ended up being stronger than expected, while the pace of inflation happened to be lower than initially expected.

Global growth was about average, with developed markets weakening but not experiencing a self-sustaining contraction. The debate over a hard or soft landing in the United States took center stage for most of the year. The US economy held up well thanks to the resilience of the US consumer, boosted by previous fiscal support and wage growth driven by a tight labor market. Inflation fell faster than expected as the transitory effects of supply chain and service hiring disruptions eased and energy prices fell. In the United States, headline inflation initially eased due to favorable base effects in oil prices, and fell from 6.5% in December 2022 to 3.1% in November 2023, thus landing within the range of the central bank's objective. Core inflation remained slightly above 5% in the first half, but declined to 4% in the fourth quarter.

All eyes were on the Fed awaiting a pivot. Initially during the first half of the year, the US Central Bank continued to tighten rates and the "higher for longer" narrative took hold. The Fed passed four 25 basis point hikes in February, March, May and July, bringing the benchmark federal funds rate to a target range of 5.25. % to 5.5%. It nevertheless remained flexible and responsive in liquidity management and was quick to provide temporary support following regional banking tensions and the SVB default.

Fiscal support remained also strong in the United States. The federal deficit – adjusted for the one-time effect of student loan forgiveness – doubled in 2023 to nearly \$2 trillion by the end of the year.

The year did not see any credit stress, despite the weakness of American regional banks, the bankruptcy of SVB and the cancellation of Credit Suisse AT1. Indeed, most companies had managed their financing needs during the Covid crisis at very low rates and were not obliged to issue debt in a higher rate environment.

Geopolitically, the conflict between Israel and Hamas caused markets to adopt a risk off mood in October, but the impact was limited as the situation was seen as regional. In Ukraine, the counter-offensive was disappointing and the continuing conflict gradually attracted less market attention.

Against this backdrop, US bond yields rose through the end of 2022 and most of 2023. US 10-year yields peaked at 5.02% on October 23. The 10-year versus 2-year yield spread remained inverted, with the inversion peaking above 1% in July.

Stocks benefited from improving macroeconomic conditions, but markets remained shallow for most of the year. The outperformance of the US index over the year (the S&P 500 gained 10.1%) was largely driven by the technology sector due to optimism surrounding the potential of AI technology. Japan performed strongly (the Nikkei 225 rose 14.2%) thanks to attractive valuations, a falling currency supporting the JPY and an ultra-accommodative Bank of Japan. China has seen notable underperformance this year: the reopening of the economy has been disappointing, the real estate sector has continued to weaken, and geopolitical obstacles have led to foreign capital outflows. In terms of factors, the year was marked by episodes of rotation and "junk rally", particularly at the very beginning of the year.

The US dollar has strengthened for most of the year, driven by US economic outperformance and Fed's hawkishness. The Japanese yen saw notable underperformance, due to the negative rate differential against the rest of the world.

Oil traded range-bound, with a rebound led by mid-year OPEC supply cuts reversing in the face of stronger-than-expected U.S. production growth. Natural gas fell as mild winters in the United States and Europe and weak demand from industrial sectors, coupled with growing supply, weighed on prices. Finally, gold increased by 11.37% over the period.

The Alpha Plus fund, lost -0.15% over the period.

Name	Level	Period
S&P500 TR	9052	10.1%
NASDAQ TR	15561	18.0%
Russell 3000 TR	13605	8.4%
Stoxx 600 TR (***)	1027	8.0%
Nikkei 225 TR (***)	54041	14.2%
MSCI ACWI TR	339	10.5%
MSCI EM TR	476	10.8%
10Y US	4.88	80 bps
10Y Germany	2.81	65 bps
10Y Japan	0.95	71 bps
BAML US IG	130	-37 bps
BAML US HY	450	-30 bps
BAML EUR IG	160	-60 bps
BAML EUR HY	489	-112 bps
EUR/USD	1.06	7.0%
USD/JPY	151.7	2.0%
Oil (WTI)	81.02	-6.4%
Gold	1982.7	21.4%
BCOM Index	104.6	-7.7%
VIX	18.1	-29.9%
HFRX Global HF	1375	0.6%

Non-annualized return from 31/10/22 to 31/10/23

(\*\*\*) Local currency

Source: Amundi Reuters



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

Long short credit and Emerging debt funds did well.

The long short Equity and Event Driven managers generally posted decent performances despite a market in which marked sectoral rotations took place. The added value was strong within quantitative models with a value bias, weaker for discretionary fundamental managers. Funds more sensitive to the momentum factor detracted.

The managers most penalized were the Trend following and some global macro funds, which maintained an overall too cautious positioning on equities, suffered from rate reversals in October 2022 and March 2023, and only benefited little from an environment bearer on emerging debt over the period.

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

The Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF - Dist (EUR) aims to track the FTSE EPRA/NAREIT Developed Index Net TRI USD. The index covers the shares of listed real estate companies from across the developed world. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor STOXX Europe 600 Construction & Materials UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Construction & Materials (Net Return) EUR. The STOXX Europe 600 Construction & Materials (Net Return) EUR is constituted with the largest stocks of the construction & materials industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor STOXX Europe 600 Financial Services UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Financial Services Net Return EUR. The STOXX Europe 600 Financial Services Net Return EUR is constituted with the largest stocks of the financial services industry in Europe. The STOXX Europe 600 supersector are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor STOXX Europe 600 Food & Beverage UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Food & Beverage Net Return EUR. The STOXX Europe 600 Food & Beverage Net Return EUR is constituted with the largest stocks of the food & beverage industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor STOXX Europe 600 Healthcare UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Health Care Net Return EUR. The STOXX Europe 600 Health Care Net Return EUR is constituted with the largest stocks of the healthcare industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor STOXX Europe 600 Industrial Goods & Services UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims track the benchmark index STOXX Europe 600 Industrial Goods & Services Net Return EUR. The STOXX Europe 600 Industrial Goods & Services Net Return EUR is constituted with the largest stocks of the industrial goods & services industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

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

The Lyxor STOXX Europe 600 Insurance UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Insurance Net Return EUR. The STOXX Europe 600 Insurance Net Return EUR index is constituted with the largest stocks of the insurance industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor STOXX Europe 600 Media UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Media Net Return EUR. The STOXX Europe 600 Media Net Return EUR is constituted with the largest stocks of the media industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

### **Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened**

The AMUNDI STOXX EUROPE 600 ENERGY ESG SCREENED ETF is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Energy ESG+ (« Benchmark »). The STOXX Europe supersectors are derived from the STOXX 600, which comprises 600 of the largest European stocks by free float market capitalisation. STOXX Europe Supersectors represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor STOXX Europe 600 Personal & Household Goods UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims track the benchmark index STOXX Europe 600 Personal & Household Goods (Net Return) EUR. The STOXX Europe 600 Personal & Household Goods (Net Return) EUR is constituted with the largest stocks of the personal & households goods industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor STOXX Europe 600 Retail UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Retail (Net Return) EUR. The STOXX Europe 600 Retail (Net Return) EUR is constituted with the largest stocks of the retail industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor STOXX Europe 600 Technology UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Technology Net Return EUR. The STOXX Europe 600 Technology Net Return EUR is constituted with the largest stocks of the technology industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

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

The Lyxor STOXX Europe 600 Telecommunications UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Telecommunications Net Return EUR. The STOXX Europe 600 Telecommunications Net Return EUR is constituted with the largest stocks of the telecommunications industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor STOXX Europe 600 Travel & Leisure UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Travel & Leisure (Net Return) EUR. The STOXX Europe 600 Travel & Leisure (Net Return) EUR is constituted with the largest stocks of the travel & leisure industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor STOXX Europe 600 Utilities UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Utilities Net Return EUR. The STOXX Europe 600 Utilities Net Return EUR is constituted with the largest stocks of the utilities industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor STOXX Europe 600 Automobiles & Parts UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Automobiles & Parts (Net Return) EUR. The STOXX Europe 600 Automobiles & Parts (Net Return) EUR is constituted with the largest stocks of the automobiles and parts industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor STOXX Europe 600 Banks UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Banks Net Return EUR. The STOXX Europe 600 Banks Net Return EUR is constituted with the largest stocks of the bank industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor STOXX Europe 600 Basic Resources UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Basic Resources Net Return EUR. The STOXX Europe 600 Basic Resources Net Return EUR index is constituted with the largest stocks of the basic resources industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor STOXX Europe 600 Chemicals UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Chemicals Net Return EUR. The STOXX Europe 600 Chemicals Net Return EUR index is constituted with the largest stocks of the chemicals industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on [www.stoxx.com](http://www.stoxx.com).

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

The Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI IMI Smart Cities ESG Filtered Net Total Return Index. The index aims to represent the performance of companies expected to derive significant revenue from areas like smartconnectivity (IoT), smart buildings, smart homes, smart safety and security, smart mobility, smart waste and water management, and smartenergy and grids. The index methodology employs a set of key words of theme-related products, services and concepts built using natural language processing and data analysis techniques. These key words help identifyrelevant companies based on the proportion of revenue that can be linked to the Smart Cities theme. Annually, the expression of the high-level index objective and associated sub-themes are reviewed with the consultative input of a the matic industry expert retained by MSCI. The index is filtered based on MSCI ESG Ratings, controversy scores and certain business activities, with final stock weights based on a combined score of three fundamental metrics: 1-year sales growth, Return onInvested Capital, and % sales spent on R&D and Capex. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

#### **Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened**

The AMUNDI MSCI Digital Economy and Metaverse ESG Screened UCITS ETF Acc seeks to seeks to replicate, as closely as possible the performance of the MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered, denominated in USD, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). For further information on index rules, please refer to the fund prospectus or KID.

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

The Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI IMI Disruptive technology ESG Filtered Index. The index aims to represent the performance of companies expected to derive significant revenue from areas like 3Dprinting, the 'Internet of Things', cloud computing, Fintech, digitalpayments, healthcare, robotics, clean energy and smart grids, and cybersecurity. The index methodology employs a set of key words of theme-related products, services and concepts built using natural language processing and data analysis techniques. These key words help identify relevant companies based on the proportion of revenue that can be linkedto the Disruptive Technology theme. Annually, the expression of the high-level index objective and associated sub-themes are reviewed with the consultative input of a the matic industry expert retained by MSCI. The index is filtered based on MSCI ESG Ratings, controversy scores and certain business activities, with final stock weights based on a combined score of three fundamental metrics: 1-year sales growth, Return on Invested Capital, and % sales spent on R&D and Capex. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI IMI Future Mobility ESG Filtered Net Total Return Index. The index aims to represent the performance of companies expected to derive significant revenue from areas like electric vehicles and their components and materials, autonomous vehiclesand related technologies, new passenger and freight transportation methods, electro-chemical energy storage technologies, shared mobility,and mining and metals companies involved in battery manufacture. The index methodology employs a set of key words of theme-related products, services and concepts built using natural language processing and data analysistechniques. These key words help identify relevant companies based on the proportion of revenue that can be linked to the Future Mobility theme. Annually, the expression of the high-level index objective and associated sub-themes are reviewed with the consultative input of a thematic industry expert retained by MSCI. The index is filtered based on MSCI ESG Ratings, controversy scores and certain business activities, with final stockweights based on a combined score of three fundamental metrics: 1-yearsales growth, Return on Invested Capital, and % sales spent on R&D andCapex. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI IMI Millennials ESG Filtered Net Total Return Index. The index aims to represent the performance of companies expected to derive significant revenue from areas like socila media and entertainment, health and fitness, clothing and apparel, foodand dining, travel and leisure, housing and home goods, and financial services. The index methodology employs a set of key words of theme-related products, ser-



vices and concepts built using natural language processing and data analysis techniques. These key words help identify relevant companies based on the proportion of revenue that can be linked to the Millennials theme. Annually, the expression of the high-level index objective and associated sub-themes are reviewed with the consultative input of a thematic industry expert retained by MSCI. The index is filtered based on MSCI ESG Ratings, controversy scores and certain business activities, with final stock weights based on a combined score of three fundamental metrics: 1-year sales growth, Return on Invested Capital, and % sales spent on R&D and Capex. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI World Select Catholic Principles ESG Universal and Environment Net USD. The index is designed to represent the performance of a strategy that aims to select companies having lower carbon exposure and higher Environmental, Social and Governance (ESG) performance than that of the broader market, while excluding companies involved in controversial businesses like weapons, gambling, or adult entertainment. The index also excludes companies involved in abortion and contraceptive, stem cell research, and animal testing. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

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

The Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF - Monthly Hedged to EUR - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx USD Liquid Emerging Markets Sovereigns Mid Price TCA TRI. The Fund aims to track the performance of the Markit iBoxx USD Liquid Emerging Markets Sovereign Mid Price TCA (Eur Hedged). The Index contains some of the most liquid USD denominated bonds issued by low or middle-income emerging sovereign states, as defined by the World Bank. The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism, which is embedded into the fund to help manage the foreign-exchange risk. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

Luxembourg, February 23, 2024

The Board of Directors of the Company

To the Shareholders of  
**Lyxor Index Fund**  
*Société d'Investissement à Capital Variable*  
28-32, Place de la gare  
L-1616 LUXEMBOURG

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

### Report on the Audit of the Financial Statements

#### Opinion

We have audited the Financial Statements of Lyxor Index Fund (the "Company") and of each of its sub-funds, which comprise the statement of net assets and the schedule of investments as at October 31, 2023 and the statement of operations and changes in net assets for the year then ended and notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements give a true and fair view of the financial position of the Company and of each of its sub-funds as at October 31, 2023 and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

#### Basis for Opinion

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

#### Key Audit Matters

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

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

### Key audit matter description

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

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

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

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

### **Other information**

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

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

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

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

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

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

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

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

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

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

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

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

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



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

We have been appointed as "réviseur d'entreprises agréé" by the General Meeting of the Shareholders on February 27, 2023 and the duration of our uninterrupted engagement, including previous renewals and reappointments, is 13 years.

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

For Deloitte Audit, *Cabinet de révision agréé*

Elisabeth Layer, *Réviseur d'entreprises agréé*

Partner

Luxembourg, March 07, 2023

## Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) EUR	Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR) EUR	Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		5 574 342 539	304 063 564	234 896 604
Net unrealised profit/ (loss)		136 704 240	625 791	(27 454 413)
Securities portfolio at market value	2	5 711 046 779	304 689 355	207 442 191
Cash at bank	2	90 022 742	1 006 162	1 063 152
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		77 555	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	44 608 571
Dividends receivable, net		4 226 506	235 174	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	2 330 561
Swaps at market value	2.8, 10	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	234 896	-	38 838
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	-
Other assets		1 004 917	268 624	31 540
		<b>5 806 613 395</b>	<b>306 199 315</b>	<b>255 514 853</b>
<b>LIABILITIES</b>				
Bank Overdraft		6 075 289	-	80 571
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	44 400 523
Management fees payable	3	702 530	66 650	57 933
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	69 465	-	245 574
Unrealised depreciation on financial futures contracts	2.7, 8	4 391 020	46 690	-
Other liabilities		417 234	30 100	80 459
		<b>11 655 538</b>	<b>143 440</b>	<b>44 865 060</b>
<b>TOTAL NET ASSETS</b>		<b>5 794 957 857</b>	<b>306 055 875</b>	<b>210 649 793</b>

## 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 EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF
	Notes	USD	EUR	EUR
<b>ASSETS</b>				
Securities portfolio at cost		166 774 737	138 294 262	257 922 622
Net unrealised profit/ (loss)		(9 324 529)	(562 592)	(8 342 277)
Securities portfolio at market value	2	157 450 208	137 731 670	249 580 345
Cash at bank	2	1 724 677	43 607	93 699
Receivable for Fund shares issued		-	-	8 340 118
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		2 624 702	777 508	3 510 030
Swaps at market value	2.8, 10	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	362 154	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	-
Other assets		276	-	-
		<b>162 162 017</b>	<b>138 552 785</b>	<b>261 524 192</b>
<b>LIABILITIES</b>				
Bank Overdraft		102 259	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	10 184 730
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	75 184	36 366	61 640
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	404 497	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	-	-	-
Other liabilities		93 407	7 827	13 880
		<b>675 347</b>	<b>44 193</b>	<b>10 260 250</b>
<b>TOTAL NET ASSETS</b>		<b>161 486 670</b>	<b>138 508 592</b>	<b>251 263 942</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		103 076 004	204 325 968	139 572 833
Net unrealised profit/ (loss)		2 985 260	(15 723 512)	343 811
Securities portfolio at market value	2	106 061 264	188 602 456	139 916 644
Cash at bank	2	225 646	2 259 598	695 700
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		39 511	68 790	122 665
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 10	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	-
Other assets		-	198 638	139 823
		<b>106 326 421</b>	<b>191 129 482</b>	<b>140 874 832</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	59 793	132 477	105 119
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	8 280	94 150	31 720
Other liabilities		5 030	12 045	32 365
		<b>73 103</b>	<b>238 672</b>	<b>169 204</b>
<b>TOTAL NET ASSETS</b>		<b>106 253 318</b>	<b>190 890 810</b>	<b>140 705 628</b>



## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF EUR	Lyxor Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		108 330 757	230 472 760	56 810 794
Net unrealised profit/ (loss)		(250 351)	(50 510 217)	(5 131 703)
Securities portfolio at market value	2	108 080 406	179 962 543	51 679 091
Cash at bank	2	12 871	644 508	464 297
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		3 897 918	-	-
Receivable on swaps		3 039 115	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	59 371
Bank interest receivable		-	-	-
Interest receivable on bonds		917 724	1 604 658	-
Swaps at market value	2.8, 10	108 988 851	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	1 140
Other assets		-	-	-
		<b>224 936 885</b>	<b>182 211 709</b>	<b>52 203 899</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	1 451
Payable for Fund shares redeemed		3 039 115	-	-
Payable for securities purchased		868 829	-	312 893
Payable on swaps		3 029 089	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	56 940	22 298	19 494
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	108 998 130	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	-	-	-
Other liabilities		-	11 586	5 070
		<b>115 992 103</b>	<b>33 884</b>	<b>338 908</b>
<b>TOTAL NET ASSETS</b>		<b>108 944 782</b>	<b>182 177 825</b>	<b>51 864 991</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF USD	Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		220 447 130	49 829 102	163 269 941
Net unrealised profit/ (loss)		(3 626 732)	40 650	(3 863 220)
Securities portfolio at market value	2	216 820 398	49 869 752	159 406 721
Cash at bank	2	317 000	2 658	33 201
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		96 667	1 261 478	6 855 522
Receivable on swaps		-	300 723	2 772 258
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		3 648 967	268 915	-
Swaps at market value	2.8, 10	-	49 736 535	159 091 936
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	-
Other assets		-	-	-
		<b>220 883 032</b>	<b>101 440 061</b>	<b>328 159 638</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	76	3 002
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	1 562 202	6 691 702
Payable on swaps		-	-	2 935 910
Payable on spot exchange		-	-	-
Management fees payable	3	101 843	24 705	83 659
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	-	50 138 668	159 406 721
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	-	-	-
Other liabilities		13 535	-	20 333
		<b>115 378</b>	<b>51 725 651</b>	<b>169 141 327</b>
<b>TOTAL NET ASSETS</b>		<b>220 767 654</b>	<b>49 714 410</b>	<b>159 018 311</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Smart Overnight Return EUR	Lyxor Index Fund - Lyxor Alpha Plus Fund EUR	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		2 411 825 250	60 965 988	121 500 468
Net unrealised profit/ (loss)		(6 575 144)	6 758 166	2 285 014
Securities portfolio at market value	2	2 405 250 105	67 724 154	123 785 482
Cash at bank	2	174	4 569 954	12 971
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	1 152 784
Receivable on swaps		-	-	14
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	22
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 10	2 379 141 977	-	124 599 249
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	-
Other assets		-	-	-
		<b>4 784 392 256</b>	<b>72 294 108</b>	<b>249 550 522</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	567
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	1 152 784
Payable on spot exchange		-	-	-
Management fees payable	3	440 976	43 573	103 168
Performance fees payable	4	-	7 360	-
Depositary fees payable	5	-	16 746	-
Taxe d'abonnement payable	6	5 975	365	-
Administration fees payable	5	-	29 705	-
Registrar Agent fees payable	5	-	996	-
Professional fees payable	5	-	23 353	-
Interest and bank charges payable		-	1 353	-
Swaps at market value	2.8, 10	2 383 047 794	-	123 785 482
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	-	-	-
Other liabilities		46	4 619	6 007
		<b>2 383 494 791</b>	<b>128 070</b>	<b>125 048 008</b>
<b>TOTAL NET ASSETS</b>		<b>2 400 897 465</b>	<b>72 166 038</b>	<b>124 502 514</b>

## 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
<b>ASSETS</b>				
Securities portfolio at cost		24 533 119	26 851 974	139 812 216
Net unrealised profit/ (loss)		(1 093 504)	(2 831 049)	14 921 405
Securities portfolio at market value	2	23 439 615	24 020 925	154 733 621
Cash at bank	2	20 496	16 317	19 612
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	24 012	2 974 506
Receivable on swaps		-	-	2 956 826
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 10	23 437 535	23 990 564	155 285 480
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	-
Other assets		-	-	-
		<b>46 897 646</b>	<b>48 051 818</b>	<b>315 970 045</b>
<b>LIABILITIES</b>				
Bank Overdraft		1 670	15 305	88
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	2 956 752
Payable on swaps		-	24 012	2 974 506
Payable on spot exchange		-	-	-
Management fees payable	3	14 570	12 714	80 171
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	23 439 615	24 020 925	154 733 621
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	-	-	-
Other liabilities		4 433	821	4 281
		<b>23 460 288</b>	<b>24 073 777</b>	<b>160 749 419</b>
<b>TOTAL NET ASSETS</b>		<b>23 437 358</b>	<b>23 978 041</b>	<b>155 220 626</b>

## 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
<b>ASSETS</b>				
Securities portfolio at cost		750 262 746	32 210 827	67 107 046
Net unrealised profit/ (loss)		(13 560 686)	920 554	(2 288 210)
Securities portfolio at market value	2	736 702 060	33 131 381	64 818 836
Cash at bank	2	445 757	10 275	27 860
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		32 076 913	-	-
Receivable on swaps		23 040 975	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 10	734 439 077	33 040 980	64 903 148
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	-
Other assets		-	-	-
		<b>1 526 704 782</b>	<b>66 182 636</b>	<b>129 749 844</b>
<b>LIABILITIES</b>				
Bank Overdraft		398	6 648	1 410
Payable for Fund shares redeemed		2 125 796	-	-
Payable for securities purchased		32 889 241	-	-
Payable on swaps		20 100 846	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	394 321	15 845	16 335
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	736 702 060	33 131 380	64 818 836
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	-	-	-
Other liabilities		83 485	884	5 614
		<b>792 296 147</b>	<b>33 154 757</b>	<b>64 842 195</b>
<b>TOTAL NET ASSETS</b>		<b>734 408 635</b>	<b>33 027 879</b>	<b>64 907 649</b>

## 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 - Amundi STOXX Europe 600 Energy ESG Screened EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		10 806 418	178 630 418	38 018 590
Net unrealised profit/ (loss)		(1 027 326)	(3 229 364)	(56 885)
Securities portfolio at market value	2	9 779 092	175 401 054	37 961 705
Cash at bank	2	7 740	499 383	13 429
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	628 676
Receivable on swaps		-	-	423 398
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 10	9 639 912	-	37 958 984
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	-
Other assets		-	197 950	-
		<b>19 426 744</b>	<b>176 098 387</b>	<b>76 986 192</b>
<b>LIABILITIES</b>				
Bank Overdraft		345	-	2 204
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	423 385
Payable on swaps		2 839	-	635 535
Payable on spot exchange		-	-	-
Management fees payable	3	5 283	99 101	21 228
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	9 779 092	-	37 961 705
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	-	280	-
Other liabilities		417	15 698	3 273
		<b>9 787 976</b>	<b>115 079</b>	<b>39 047 330</b>
<b>TOTAL NET ASSETS</b>		<b>9 638 768</b>	<b>175 983 308</b>	<b>37 938 862</b>

## 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
<b>ASSETS</b>				
Securities portfolio at cost		13 732 811	126 292 423	33 221 264
Net unrealised profit/ (loss)		(960 131)	3 230 832	1 095 226
Securities portfolio at market value	2	12 772 680	129 523 255	34 316 490
Cash at bank	2	5 115	16 682	13 342
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	2 086 236	1 048 320
Receivable on swaps		-	26	467 166
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 10	12 879 373	130 102 942	34 253 825
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	-
Other assets		-	-	-
		<b>25 657 168</b>	<b>261 729 141</b>	<b>70 099 143</b>
<b>LIABILITIES</b>				
Bank Overdraft		124	2 928	10 514
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	1 061 252
Payable on swaps		-	2 086 236	454 208
Payable on spot exchange		-	-	-
Management fees payable	3	6 451	57 382	16 232
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	12 772 680	129 523 255	34 316 490
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	-	-	-
Other liabilities		471	6 577	1 060
		<b>12 779 726</b>	<b>131 676 378</b>	<b>35 859 756</b>
<b>TOTAL NET ASSETS</b>		<b>12 877 442</b>	<b>130 052 763</b>	<b>34 239 387</b>

## 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
<b>ASSETS</b>				
Securities portfolio at cost		82 774 644	52 022 134	47 116 315
Net unrealised profit/ (loss)		(3 437 843)	(1 040 553)	(3 848 084)
Securities portfolio at market value	2	79 336 801	50 981 581	43 268 231
Cash at bank	2	54 033	7 100	4 041
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		166 824	-	747 149
Receivable on swaps		555 426	-	13
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 10	78 571 890	50 705 174	43 200 587
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	-
Other assets		-	-	-
		<b>158 684 974</b>	<b>101 693 855</b>	<b>87 220 021</b>
<b>LIABILITIES</b>				
Bank Overdraft		7 424	460	1 010
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		555 417	-	318 378
Payable on swaps		166 824	-	428 771
Payable on spot exchange		-	-	-
Management fees payable	3	43 875	21 625	25 545
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	79 336 801	50 981 581	43 268 231
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	-	-	-
Other liabilities		15 643	1 726	2 771
		<b>80 125 984</b>	<b>51 005 392</b>	<b>44 044 706</b>
<b>TOTAL NET ASSETS</b>		<b>78 558 990</b>	<b>50 688 463</b>	<b>43 175 315</b>



## 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
<b>ASSETS</b>				
Securities portfolio at cost		455 263 270	383 450 768	28 878 198
Net unrealised profit/ (loss)		91 861 223	17 531 158	(2 017 522)
Securities portfolio at market value	2	547 124 493	400 981 926	26 860 676
Cash at bank	2	172 190	89 144	2 708
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		6 889 975	40 506 779	-
Receivable on swaps		2 738 474	20 047 429	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 10	545 767 517	398 168 287	27 089 278
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	-
Other assets		-	-	-
		<b>1 102 692 649</b>	<b>859 793 565</b>	<b>53 952 662</b>
<b>LIABILITIES</b>				
Bank Overdraft		3 802	1 105	450
Payable for Fund shares redeemed		2 738 388	-	-
Payable for securities purchased		-	39 035 933	-
Payable on swaps		6 889 975	21 517 281	-
Payable on spot exchange		-	-	-
Management fees payable	3	298 249	222 907	13 552
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	547 124 493	400 981 926	26 860 676
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	-	-	-
Other liabilities		21 943	30 463	818
		<b>557 076 850</b>	<b>461 789 615</b>	<b>26 875 496</b>
<b>TOTAL NET ASSETS</b>		<b>545 615 799</b>	<b>398 003 950</b>	<b>27 077 166</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF USD	Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened USD	Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		82 502 140	153 742 344	165 908 658
Net unrealised profit/ (loss)		(8 766 914)	(10 760 164)	(22 587 244)
Securities portfolio at market value	2	73 735 226	142 982 180	143 321 414
Cash at bank	2	395 605	2 650 408	3 394 352
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		82 606	36 662	67 707
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 10	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	1 140	4 560
Other assets		-	-	-
		<b>74 213 437</b>	<b>145 670 390</b>	<b>146 788 033</b>
<b>LIABILITIES</b>				
Bank Overdraft		129 299	172 164	268 626
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	2 241 685	2 410 736
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	59 261	112 496	117 303
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	16 935	-	-
Other liabilities		6 289	10 269	9 582
		<b>211 784</b>	<b>2 536 614</b>	<b>2 806 247</b>
<b>TOTAL NET ASSETS</b>		<b>74 001 653</b>	<b>143 133 776</b>	<b>143 981 786</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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	Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		360 178 639	58 917 523	167 558 836
Net unrealised profit/ (loss)		(91 596 330)	(10 783 987)	(3 998 545)
Securities portfolio at market value	2	268 582 309	48 133 536	163 560 291
Cash at bank	2	333 155	116 096	1 115 231
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	159
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		289 578	45 733	185 105
Bank interest receivable		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 10	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 8	-	-	-
Other assets		-	-	-
		<b>269 205 042</b>	<b>48 295 365</b>	<b>164 860 786</b>
<b>LIABILITIES</b>				
Bank Overdraft		150	78 246	211 100
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	326 697
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	234 897	36 867	85 349
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 10	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 8	17 220	4 173	9 971
Other liabilities		21 728	2 276	15 731
		<b>273 995</b>	<b>121 562</b>	<b>648 848</b>
<b>TOTAL NET ASSETS</b>		<b>268 931 047</b>	<b>48 173 803</b>	<b>164 211 938</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	
	Notes	USD	Combined USD
<b>ASSETS</b>			
Securities portfolio at cost		89 641 467	14 830 331 641
Net unrealised profit/ (loss)		(274 031)	(27 417 937)
Securities portfolio at market value	2	89 367 436	14 802 913 704
Cash at bank	2	14 655	118 415 037
Receivable for Fund shares issued		-	8 815 505
Receivable for securities sold		4 966 695	111 114 269
Receivable on swaps		2 209 292	61 745 479
Receivable on spot exchange		-	44 608 571
Dividends receivable, net		-	5 726 889
Bank interest receivable		-	23
Interest receivable on bonds		986 067	17 265 289
Swaps at market value	2.8, 10	90 178 524	5 610 161 249
Unrealised appreciation on forward foreign exchange contracts	2.6, 9	-	649 277
Unrealised appreciation on financial futures contracts	2.7, 8	-	6 840
Other assets		-	1 944 935
		<b>187 722 669</b>	<b>20 783 367 067</b>
<b>LIABILITIES</b>			
Bank Overdraft		-	7 528 365
Payable for Fund shares redeemed		-	8 353 787
Payable for securities purchased		5 215 251	112 469 263
Payable on swaps		1 960 736	67 916 285
Payable on spot exchange		-	44 400 523
Management fees payable	3	47 243	4 445 948
Performance fees payable	4	-	7 780
Depositary fees payable	5	-	17 701
Taxe d'abonnement payable	6	-	6 701
Administration fees payable	5	-	31 398
Registrar Agent fees payable	5	-	1 053
Professional fees payable	5	-	24 684
Interest and bank charges payable		-	1 430
Swaps at market value	2.8, 10	90 353 503	5 621 028 180
Unrealised depreciation on forward foreign exchange contracts	2.6, 9	-	723 496
Unrealised depreciation on financial futures contracts	2.7, 8	-	4 881 051
Other liabilities		-	1 063 970
		<b>97 576 733</b>	<b>5 872 901 615</b>
<b>TOTAL NET ASSETS</b>		<b>90 145 936</b>	<b>14 910 465 452</b>

## Statement of Operations and Changes in Net Assets

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) EUR	Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR) EUR	Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)* EUR
<b>Net assets at the beginning of the year</b>		<b>4 616 422 874</b>	<b>249 380 324</b>	<b>288 826 740</b>
<b>INCOME</b>				
Dividends, net	2	171 950 098	8 600 045	10 862 969
Interest on Bonds, net	2	-	-	-
Bank interest		1 441 765	29 446	64 099
Other income	2	3 826 375	220 170	163 724
		<b>177 218 238</b>	<b>8 849 661</b>	<b>11 090 792</b>
<b>EXPENSES</b>				
Management fees	3	3 968 421	363 736	223 785
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		312 559	5 227	1 088
Transaction costs	2	4 453 647	490 989	223 284
Other expenses	2	136 056	6 675	2 334
		<b>8 870 683</b>	<b>866 627</b>	<b>450 491</b>
<b>Net investment income/ (loss)</b>		<b>168 347 555</b>	<b>7 983 034</b>	<b>10 640 301</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(9 795 660)	6 838 130	14 441 811
- currencies	2	(4 577 546)	(7 237)	40 069 683
- forward foreign exchange contracts	2, 9	220 252	-	-
- financial futures contracts	2, 8	1 590 008	157 360	579 928
- swaps	2, 10	-	-	-
		<b>(12 562 946)</b>	<b>6 988 253</b>	<b>55 091 422</b>
<b>Net realised result for the year</b>		<b>155 784 609</b>	<b>14 971 287</b>	<b>65 731 723</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		207 174 175	9 929 717	(8 400 386)
- forward foreign exchange contracts	2, 9	264 729	-	-
- financial futures contracts	2, 8	(3 713 890)	(53 580)	(39 245)
- swaps	2, 10	-	-	-
		<b>203 725 014</b>	<b>9 876 137</b>	<b>(8 439 631)</b>
<b>Result of operations</b>		<b>359 509 623</b>	<b>24 847 424</b>	<b>57 292 092</b>
<b>Movements in capital</b>				
Subscriptions		859 022 955	124 908 801	68 235 271
Redemptions		(39 441 732)	(92 870 708)	(413 315 107)
		<b>819 581 223</b>	<b>32 038 093</b>	<b>(345 079 836)</b>
Dividend paid	13	(555 863)	(209 966)	(1 038 996)
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>5 794 957 857</b>	<b>306 055 875</b>	<b>-</b>

\* For more detail please refer to the note 1 of this report  
The accompanying notes form an integral part of these financial statements.

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

(expressed in the Sub-Fund's currency)

		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*
	Notes	USD	USD	USD
<b>Net assets at the beginning of the year</b>		<b>158 167 732</b>	<b>127 528 970</b>	<b>105 464 333</b>
<b>INCOME</b>				
Dividends, net	2	9 815	27 211	24 546
Interest on Bonds, net	2	8 823 950	10 173 480	1 038 942
Bank interest		146 011	226 861	15 584
Other income	2	7 423	11 391	-
		<b>8 987 199</b>	<b>10 438 943</b>	<b>1 079 071</b>
<b>EXPENSES</b>				
Management fees	3	339 964	459 305	71 506
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		92 795	138 679	2 860
Transaction costs	2	66 024	83 268	-
Other expenses	2	4 912	14 112	1 551
		<b>503 695</b>	<b>695 364</b>	<b>75 917</b>
<b>Net investment income/ (loss)</b>		<b>8 483 504</b>	<b>9 743 579</b>	<b>1 003 154</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(8 837 982)	(8 336 431)	(3 514 347)
- currencies	2	825 778	(47 443)	6 442
- forward foreign exchange contracts	2, 9	2 264 159	2 796 717	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	-	-	4 007 473
		<b>(5 748 045)</b>	<b>(5 587 157)</b>	<b>499 568</b>
<b>Net realised result for the year</b>		<b>2 735 459</b>	<b>4 156 422</b>	<b>1 502 722</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		3 095 755	4 464 047	5 983 991
- forward foreign exchange contracts	2, 9	(540 515)	(468 008)	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	-	-	91 284
		<b>2 555 240</b>	<b>3 996 039</b>	<b>6 075 275</b>
<b>Result of operations</b>		<b>5 290 699</b>	<b>8 152 461</b>	<b>7 577 997</b>
<b>Movements in capital</b>				
Subscriptions		209 105 738	266 849 584	20 473 555
Redemptions		(159 045 659)	(236 749 171)	(131 683 390)
		<b>50 060 079</b>	<b>30 100 413</b>	<b>(111 209 835)</b>
Dividend paid	13	(2 868 717)	(4 295 174)	(1 832 495)
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>210 649 793</b>	<b>161 486 670</b>	<b>-</b>

\* For more detail please refer to the note 1 of this report  
The accompanying notes form an integral part of these financial statements.

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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>97 743 148</b>	<b>140 079 067</b>	<b>57 225 280</b>
<b>INCOME</b>				
Dividends, net	2	125	288	1 068 946
Interest on Bonds, net	2	2 435 127	5 549 090	-
Bank interest		1 515	4 608	14 663
Other income	2	29	127	93 022
		<b>2 436 796</b>	<b>5 554 113</b>	<b>1 176 631</b>
<b>EXPENSES</b>				
Management fees	3	193 190	294 145	287 638
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		24	19 947	-
Transaction costs	2	10 253	14 490	101 156
Other expenses	2	345	-	-
		<b>203 812</b>	<b>328 582</b>	<b>388 794</b>
<b>Net investment income/ (loss)</b>		<b>2 232 984</b>	<b>5 225 531</b>	<b>787 837</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(2 675 485)	(14 668 330)	809 965
- currencies	2	-	-	(771)
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	27 213
- swaps	2, 10	-	-	-
		<b>(2 675 485)</b>	<b>(14 668 330)</b>	<b>836 407</b>
<b>Net realised result for the year</b>		<b>(442 501)</b>	<b>(9 442 799)</b>	<b>1 624 244</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		2 759 046	6 926 785	1 202 321
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	(8 640)
- swaps	2, 10	-	-	-
		<b>2 759 046</b>	<b>6 926 785</b>	<b>1 193 681</b>
<b>Result of operations</b>		<b>2 316 545</b>	<b>(2 516 014)</b>	<b>2 817 925</b>
<b>Movements in capital</b>				
Subscriptions		105 921 916	301 249 821	52 719 330
Redemptions		(66 681 952)	(187 548 932)	(6 509 217)
		<b>39 239 964</b>	<b>113 700 889</b>	<b>46 210 113</b>
Dividend paid	13	(791 065)	-	-
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>138 508 592</b>	<b>251 263 942</b>	<b>106 253 318</b>

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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>191 065 265</b>	<b>259 613 668</b>	<b>117 020 221</b>
<b>INCOME</b>				
Dividends, net	2	6 289 029	10 544 364	809 527
Interest on Bonds, net	2	-	-	3 257 124
Bank interest		48 624	29 439	257 695
Other income	2	167 436	239 524	1 730
		<b>6 505 089</b>	<b>10 813 327</b>	<b>4 326 076</b>
<b>EXPENSES</b>				
Management fees	3	878 358	968 001	339 911
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		9 795	33 124	1 355
Transaction costs	2	150 322	250 026	-
Other expenses	2	26 109	65 980	-
		<b>1 064 584</b>	<b>1 317 131</b>	<b>341 266</b>
<b>Net investment income/ (loss)</b>		<b>5 440 505</b>	<b>9 496 196</b>	<b>3 984 810</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(592 298)	7 532 610	1 347 895
- currencies	2	1 252	(3 514)	-
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	141 825	247 633	-
- swaps	2, 10	-	-	(1 038 169)
		<b>(449 221)</b>	<b>7 776 729</b>	<b>309 726</b>
<b>Net realised result for the year</b>		<b>4 991 284</b>	<b>17 272 925</b>	<b>4 294 536</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		5 125 262	17 488 791	1 290 666
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	(95 110)	(43 033)	-
- swaps	2, 10	-	-	1 393 662
		<b>5 030 152</b>	<b>17 445 758</b>	<b>2 684 328</b>
<b>Result of operations</b>		<b>10 021 436</b>	<b>34 718 683</b>	<b>6 978 864</b>
<b>Movements in capital</b>				
Subscriptions		92 277 408	90 745 578	55 158 526
Redemptions		(102 473 299)	(241 558 192)	(70 212 829)
		<b>(10 195 891)</b>	<b>(150 812 614)</b>	<b>(15 054 303)</b>
Dividend paid	13	-	(2 814 109)	-
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>190 890 810</b>	<b>140 705 628</b>	<b>108 944 782</b>



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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF* EUR	Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF USD
<b>Net assets at the beginning of the year</b>		<b>237 124 354</b>	<b>18 458 383</b>	<b>52 200 851</b>
<b>INCOME</b>				
Dividends, net	2	156	96	1 778 878
Interest on Bonds, net	2	5 742 422	17 534	-
Bank interest		6 424	64	32 561
Other income	2	405	-	17 305
		<b>5 749 407</b>	<b>17 694</b>	<b>1 828 744</b>
<b>EXPENSES</b>				
Management fees	3	173 274	1 422	124 271
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		2 219	-	16 175
Transaction costs	2	13 201	-	39 516
Other expenses	2	-	-	7 408
		<b>188 694</b>	<b>1 422</b>	<b>187 370</b>
<b>Net investment income/ (loss)</b>		<b>5 560 713</b>	<b>16 272</b>	<b>1 641 374</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(71 909 205)	(80 763)	(333 451)
- currencies	2	-	9 011	(2 901)
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	41 332
- swaps	2, 10	-	(178 198)	-
		<b>(71 909 205)</b>	<b>(249 950)</b>	<b>(295 020)</b>
<b>Net realised result for the year</b>		<b>(66 348 492)</b>	<b>(233 678)</b>	<b>1 346 354</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		35 295 806	240 763	1 277 478
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	(12 058)
- swaps	2, 10	-	111 765	-
		<b>35 295 806</b>	<b>352 528</b>	<b>1 265 420</b>
<b>Result of operations</b>		<b>(31 052 686)</b>	<b>118 850</b>	<b>2 611 774</b>
<b>Movements in capital</b>				
Subscriptions		183 672 937	-	9 760 646
Redemptions		(207 460 667)	(18 577 233)	(12 708 280)
		<b>(23 787 730)</b>	<b>(18 577 233)</b>	<b>(2 947 634)</b>
Dividend paid	13	(106 113)	-	-
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>182 177 825</b>	<b>-</b>	<b>51 864 991</b>

\* For more detail please refer to the note 1 of this report  
The accompanying notes form an integral part of these financial statements.

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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF USD	Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>135 814 049</b>	<b>27 020 394</b>	<b>145 009 685</b>
<b>INCOME</b>				
Dividends, net	2	36 835	8 962	60 411
Interest on Bonds, net	2	6 576 795	1 041 387	-
Bank interest		55 747	7 400	93 711
Other income	2	1 557	2 522	6 286
		<b>6 670 934</b>	<b>1 060 271</b>	<b>160 408</b>
<b>EXPENSES</b>				
Management fees	3	443 071	130 301	477 020
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		38 352	10 151	83 964
Transaction costs	2	16 877	-	22 360
Other expenses	2	2 071	-	-
		<b>500 371</b>	<b>140 452</b>	<b>583 344</b>
<b>Net investment income/ (loss)</b>		<b>6 170 563</b>	<b>919 819</b>	<b>(422 936)</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(9 395 892)	(4 508 522)	1 761 887
- currencies	2	-	(95)	(292 704)
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	-	3 558 705	457 515
		<b>(9 395 892)</b>	<b>(949 912)</b>	<b>1 926 698</b>
<b>Net realised result for the year</b>		<b>(3 225 329)</b>	<b>(30 093)</b>	<b>1 503 762</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		13 166 385	2 519 349	2 958 385
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	-	(19 997)	(1 280 025)
		<b>13 166 385</b>	<b>2 499 352</b>	<b>1 678 360</b>
<b>Result of operations</b>		<b>9 941 056</b>	<b>2 469 259</b>	<b>3 182 122</b>
<b>Movements in capital</b>				
Subscriptions		309 110 390	24 599 994	27 363 632
Redemptions		(234 097 841)	(4 375 237)	(15 251 640)
		<b>75 012 549</b>	<b>20 224 757</b>	<b>12 111 992</b>
Dividend paid	13	-	-	(1 285 488)
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>220 767 654</b>	<b>49 714 410</b>	<b>159 018 311</b>

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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Smart Overnight Return EUR	Lyxor Index Fund - Lyxor Alpha Plus Fund EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF* EUR
<b>Net assets at the beginning of the year</b>		<b>1 980 767 257</b>	<b>76 307 013</b>	<b>25 935 944</b>
<b>INCOME</b>				
Dividends, net	2	45 528 497	-	136
Interest on Bonds, net	2	-	-	-
Bank interest		315 943	39 207	23
Other income	2	-	11 703	-
		<b>45 844 440</b>	<b>50 910</b>	<b>159</b>
<b>EXPENSES</b>				
Management fees	3	1 142 406	258 825	3 745
Depository fees	4	-	23 564	-
<i>Taxe d'abonnement</i>	5	11 432	4 187	-
Administration fees	6	-	35 915	-
Registrar Agent fees	5	-	1 550	-
Professional fees	5	-	13 838	-
Interest and bank charges		187 081	8 979	175
Transaction costs	2	-	8 464	-
Other expenses	2	-	12 391	-
		<b>1 340 919</b>	<b>367 713</b>	<b>3 920</b>
<b>Net investment income/ (loss)</b>		<b>44 503 521</b>	<b>(316 803)</b>	<b>(3 761)</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	145 823 435	3 115 300	(1 125 065)
- currencies	2	140 981	-	17 448
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	(142 980 742)	-	578 642
		<b>2 983 674</b>	<b>3 115 300</b>	<b>(528 975)</b>
<b>Net realised result for the year</b>		<b>47 487 195</b>	<b>2 798 497</b>	<b>(532 736)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(43 738 366)	(2 820 566)	1 971 738
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	46 384 350	-	(236 456)
		<b>2 645 984</b>	<b>(2 820 566)</b>	<b>1 735 282</b>
<b>Result of operations</b>		<b>50 133 179</b>	<b>(22 069)</b>	<b>1 202 546</b>
<b>Movements in capital</b>				
Subscriptions		2 471 150 106	-	-
Redemptions		(2 101 153 077)	(4 118 906)	(27 138 490)
		<b>369 997 029</b>	<b>(4 118 906)</b>	<b>(27 138 490)</b>
Dividend paid	13	-	-	-
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>2 400 897 465</b>	<b>72 166 038</b>	<b>-</b>

\* For more detail please refer to the note 1 of this report  
The accompanying notes form an integral part of these financial statements.

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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>144 028 762</b>	<b>28 483 852</b>	<b>24 868 173</b>
<b>INCOME</b>				
Dividends, net	2	550 652	36	16 060
Interest on Bonds, net	2	-	-	-
Bank interest		8 837	11 075	21 134
Other income	2	-	8 539	-
		<b>559 489</b>	<b>19 650</b>	<b>37 194</b>
<b>EXPENSES</b>				
Management fees	3	624 006	95 508	75 442
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		6 054	214	2 122
Transaction costs	2	7 722	5 076	821
Other expenses	2	-	-	-
		<b>637 782</b>	<b>100 798</b>	<b>78 385</b>
<b>Net investment income/ (loss)</b>		<b>(78 293)</b>	<b>(81 148)</b>	<b>(41 191)</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(2 120 634)	(1 549 764)	2 742 065
- currencies	2	109 770	(249)	(6 621)
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	(25 617 749)	3 365 123	1 756 657
		<b>(27 628 613)</b>	<b>1 815 110</b>	<b>4 492 101</b>
<b>Net realised result for the year</b>		<b>(27 706 906)</b>	<b>1 733 962</b>	<b>4 450 910</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		9 079 816	2 145 964	(2 671 799)
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	(85 071)	23 956	221 950
		<b>8 994 745</b>	<b>2 169 920</b>	<b>(2 449 849)</b>
<b>Result of operations</b>		<b>(18 712 161)</b>	<b>3 903 882</b>	<b>2 001 061</b>
<b>Movements in capital</b>				
Subscriptions		36 838 122	9 036 172	4 826 391
Redemptions		(35 580 799)	(17 978 956)	(7 691 826)
		<b>1 257 323</b>	<b>(8 942 784)</b>	<b>(2 865 435)</b>
Dividend paid	13	(2 071 410)	(7 592)	(25 758)
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>124 502 514</b>	<b>23 437 358</b>	<b>23 978 041</b>

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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>197 551 097</b>	<b>685 901 026</b>	<b>49 635 833</b>
<b>INCOME</b>				
Dividends, net	2	3 968 504	1 468	797 741
Interest on Bonds, net	2	-	-	-
Bank interest		15 978	54 706	11 165
Other income	2	-	184 021	-
		<b>3 984 482</b>	<b>240 195</b>	<b>808 906</b>
<b>EXPENSES</b>				
Management fees	3	539 425	2 158 789	133 277
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		10 844	59 190	1 503
Transaction costs	2	4 669	102 713	886
Other expenses	2	-	-	-
		<b>554 938</b>	<b>2 320 692</b>	<b>135 666</b>
<b>Net investment income/ (loss)</b>		<b>3 429 544</b>	<b>(2 080 497)</b>	<b>673 240</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	1 894 428	25 435 800	1 620 653
- currencies	2	31 393	105 780	(46 322)
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	(22 143 717)	(35 599 895)	283 663
		<b>(20 217 896)</b>	<b>(10 058 315)</b>	<b>1 857 994</b>
<b>Net realised result for the year</b>		<b>(16 788 352)</b>	<b>(12 138 812)</b>	<b>2 531 234</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		13 562 662	38 477 383	455 395
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	(1 090 915)	(6 102 456)	345 322
		<b>12 471 747</b>	<b>32 374 927</b>	<b>800 717</b>
<b>Result of operations</b>		<b>(4 316 605)</b>	<b>20 236 115</b>	<b>3 331 951</b>
<b>Movements in capital</b>				
Subscriptions		72 079 507	312 196 078	36 424 249
Redemptions		(109 798 358)	(283 728 835)	(56 339 005)
		<b>(37 718 851)</b>	<b>28 467 243</b>	<b>(19 914 756)</b>
Dividend paid	13	(295 015)	(195 749)	(25 149)
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>155 220 626</b>	<b>734 408 635</b>	<b>33 027 879</b>

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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF EUR	Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened EUR
<b>Net assets at the beginning of the year</b>		<b>68 463 682</b>	<b>14 618 271</b>	<b>496 811 780</b>
<b>INCOME</b>				
Dividends, net	2	1 106 218	5 688	8 912 165
Interest on Bonds, net	2	-	-	-
Bank interest		7 214	3 453	57 128
Other income	2	25 546	-	28 866
		<b>1 138 978</b>	<b>9 141</b>	<b>8 998 159</b>
<b>EXPENSES</b>				
Management fees	3	255 635	37 815	981 144
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		3 855	1 964	19 295
Transaction costs	2	5 816	441	585 676
Other expenses	2	-	-	-
		<b>265 306</b>	<b>40 220</b>	<b>1 586 115</b>
<b>Net investment income/ (loss)</b>		<b>873 672</b>	<b>(31 079)</b>	<b>7 412 044</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	1 535 521	1 226 972	56 956 937
- currencies	2	41 482	12 622	82 540
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	82 450
- swaps	2, 10	4 002 529	1 213 009	(51 228 931)
		<b>5 579 532</b>	<b>2 452 603</b>	<b>5 892 996</b>
<b>Net realised result for the year</b>		<b>6 453 204</b>	<b>2 421 524</b>	<b>13 305 040</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(1 520 445)	(1 403 607)	(11 103 038)
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	(280)
- swaps	2, 10	208 948	(381 175)	(2 071 539)
		<b>(1 311 497)</b>	<b>(1 784 782)</b>	<b>(13 174 857)</b>
<b>Result of operations</b>		<b>5 141 707</b>	<b>636 742</b>	<b>130 183</b>
<b>Movements in capital</b>				
Subscriptions		190 775 436	34 608 532	135 658 267
Redemptions		(199 438 766)	(40 216 596)	(456 184 082)
		<b>(8 663 330)</b>	<b>(5 608 064)</b>	<b>(320 525 815)</b>
Dividend paid	13	(34 410)	(8 181)	(432 840)
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>64 907 649</b>	<b>9 638 768</b>	<b>175 983 308</b>

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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>38 452 018</b>	<b>17 108 304</b>	<b>111 284 761</b>
<b>INCOME</b>				
Dividends, net	2	320 279	13 182	1 683 998
Interest on Bonds, net	2	-	-	-
Bank interest		16 743	5 290	19 954
Other income	2	-	-	-
		<b>337 022</b>	<b>18 472</b>	<b>1 703 952</b>
<b>EXPENSES</b>				
Management fees	3	184 865	44 917	419 208
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		1 252	1 414	3 324
Transaction costs	2	3 508	492	6 891
Other expenses	2	-	-	-
		<b>189 625</b>	<b>46 823</b>	<b>429 423</b>
<b>Net investment income/ (loss)</b>		<b>147 397</b>	<b>(28 351)</b>	<b>1 274 529</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(3 033 440)	1 019 081	1 410 982
- currencies	2	110 003	(5 677)	17 056
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	681 350	4 164 691	12 687 586
		<b>(2 242 087)</b>	<b>5 178 095</b>	<b>14 115 624</b>
<b>Net realised result for the year</b>		<b>(2 094 690)</b>	<b>5 149 744</b>	<b>15 390 153</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(594 834)	(613 435)	3 913 119
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	34 802	232 900	1 112 056
		<b>(560 032)</b>	<b>(380 535)</b>	<b>5 025 175</b>
<b>Result of operations</b>		<b>(2 654 722)</b>	<b>4 769 209</b>	<b>20 415 328</b>
<b>Movements in capital</b>				
Subscriptions		85 526 478	17 932 648	58 806 741
Redemptions		(83 284 884)	(26 882 345)	(60 404 439)
		<b>2 241 594</b>	<b>(8 949 697)</b>	<b>(1 597 698)</b>
Dividend paid	13	(100 028)	(50 374)	(49 628)
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>37 938 862</b>	<b>12 877 442</b>	<b>130 052 763</b>



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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>51 026 383</b>	<b>120 839 457</b>	<b>46 588 983</b>
<b>INCOME</b>				
Dividends, net	2	1 068 482	853	1 017 491
Interest on Bonds, net	2	-	-	-
Bank interest		26 325	8 337	4 866
Other income	2	-	17 272	-
		<b>1 094 807</b>	<b>26 462</b>	<b>1 022 357</b>
<b>EXPENSES</b>				
Management fees	3	130 504	319 196	148 840
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		1 034	1 816	3 152
Transaction costs	2	1 172	17 005	1 843
Other expenses	2	-	-	-
		<b>132 710</b>	<b>338 017</b>	<b>153 835</b>
<b>Net investment income/ (loss)</b>		<b>962 097</b>	<b>(311 555)</b>	<b>868 522</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	4 535 892	12 372 683	2 082 580
- currencies	2	(9 021)	1 686	2 094
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	(5 872 193)	(3 695 654)	2 430 487
		<b>(1 345 322)</b>	<b>8 678 715</b>	<b>4 515 161</b>
<b>Net realised result for the year</b>		<b>(383 225)</b>	<b>8 367 160</b>	<b>5 383 683</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(122 869)	1 749 444	(772 198)
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	(298 891)	(1 773 205)	(333 157)
		<b>(421 760)</b>	<b>(23 761)</b>	<b>(1 105 355)</b>
<b>Result of operations</b>		<b>(804 985)</b>	<b>8 343 399</b>	<b>4 278 328</b>
<b>Movements in capital</b>				
Subscriptions		29 186 838	8 424 213	31 925 731
Redemptions		(45 104 745)	(58 969 785)	(32 015 569)
		<b>(15 917 907)</b>	<b>(50 545 572)</b>	<b>(89 838)</b>
Dividend paid	13	(64 104)	(78 294)	(89 010)
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>34 239 387</b>	<b>78 558 990</b>	<b>50 688 463</b>

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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF EUR
<b>Net assets at the beginning of the year</b>		<b>58 093 370</b>	<b>991 939 277</b>	<b>552 002 225</b>
<b>INCOME</b>				
Dividends, net	2	193 644	17 372 622	5 929 529
Interest on Bonds, net	2	-	-	-
Bank interest		2 680	103 864	52 300
Other income	2	-	-	-
		<b>196 324</b>	<b>17 476 486</b>	<b>5 981 829</b>
<b>EXPENSES</b>				
Management fees	3	190 683	2 551 313	1 606 545
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		3 210	28 107	29 276
Transaction costs	2	2 899	24 274	31 948
Other expenses	2	-	600	-
		<b>196 792</b>	<b>2 604 294</b>	<b>1 667 769</b>
<b>Net investment income/ (loss)</b>		<b>(468)</b>	<b>14 872 192</b>	<b>4 314 060</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	67 624	42 974 363	86 235 764
- currencies	2	(75 365)	6 377	290 152
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	10 841 453	139 207 703	(89 210 810)
		<b>10 833 712</b>	<b>182 188 443</b>	<b>(2 684 894)</b>
<b>Net realised result for the year</b>		<b>10 833 244</b>	<b>197 060 635</b>	<b>1 629 166</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(995 105)	27 155 352	4 792 774
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	-
- swaps	2, 10	(100 947)	(8 345 542)	(2 506 460)
		<b>(1 096 052)</b>	<b>18 809 810</b>	<b>2 286 314</b>
<b>Result of operations</b>		<b>9 737 192</b>	<b>215 870 445</b>	<b>3 915 480</b>
<b>Movements in capital</b>				
Subscriptions		52 768 608	161 498 323	435 494 447
Redemptions		(77 423 855)	(823 444 008)	(592 846 354)
		<b>(24 655 247)</b>	<b>(661 945 685)</b>	<b>(157 351 907)</b>
Dividend paid	13	-	(248 238)	(561 848)
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>43 175 315</b>	<b>545 615 799</b>	<b>398 003 950</b>

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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF* USD	Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF USD
<b>Net assets at the beginning of the year</b>		<b>27 843 906</b>	<b>250 603 789</b>	<b>58 705 769</b>
<b>INCOME</b>				
Dividends, net	2	124 910	-	946 183
Interest on Bonds, net	2	-	-	-
Bank interest		1 271	82 999	47 599
Other income	2	-	-	17 847
		<b>126 181</b>	<b>82 999</b>	<b>1 011 629</b>
<b>EXPENSES</b>				
Management fees	3	84 776	1 061 797	328 891
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		727	15 967	7 963
Transaction costs	2	858	22 857	49 654
Other expenses	2	-	-	950
		<b>86 361</b>	<b>1 100 621</b>	<b>387 458</b>
<b>Net investment income/ (loss)</b>		<b>39 820</b>	<b>(1 017 622)</b>	<b>624 171</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	1 253 415	40 454 091	(1 423 404)
- currencies	2	(10 175)	(744 076)	(4 583)
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	10 212
- swaps	2, 10	23 552	2 154 756	-
		<b>1 266 792</b>	<b>41 864 771</b>	<b>(1 417 775)</b>
<b>Net realised result for the year</b>		<b>1 306 612</b>	<b>40 847 149</b>	<b>(793 604)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		(808 627)	10 783 179	598 498
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	-	-	(12 740)
- swaps	2, 10	297 025	474 121	-
		<b>(511 602)</b>	<b>11 257 300</b>	<b>585 758</b>
<b>Result of operations</b>		<b>795 010</b>	<b>52 104 449</b>	<b>(207 846)</b>
<b>Movements in capital</b>				
Subscriptions		13 919 576	35 723 443	18 330 087
Redemptions		(15 453 130)	(338 431 681)	(2 826 357)
		<b>(1 533 554)</b>	<b>(302 708 238)</b>	<b>15 503 730</b>
Dividend paid	13	(28 196)	-	-
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>27 077 166</b>	<b>-</b>	<b>74 001 653</b>

\* For more detail please refer to the note 1 of this report  
The accompanying notes form an integral part of these financial statements.

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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened USD	Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF USD
<b>Net assets at the beginning of the year</b>		<b>112 659 468</b>	<b>171 208 951</b>	<b>276 297 392</b>
<b>INCOME</b>				
Dividends, net	2	571 695	5 294 753	3 310 807
Interest on Bonds, net	2	-	-	-
Bank interest		24 813	33 873	35 178
Other income	2	26 913	34 258	70 402
		<b>623 421</b>	<b>5 362 884</b>	<b>3 416 387</b>
<b>EXPENSES</b>				
Management fees	3	609 585	724 498	1 379 353
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		7 501	9 424	6 697
Transaction costs	2	30 646	51 588	118 037
Other expenses	2	2 876	1 251	9 699
		<b>650 608</b>	<b>786 761</b>	<b>1 513 786</b>
<b>Net investment income/ (loss)</b>		<b>(27 187)</b>	<b>4 576 123</b>	<b>1 902 601</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(7 592 565)	(10 543 256)	(20 580 842)
- currencies	2	10 806	(5 078)	(16 352)
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	63 617	192 756	192 824
- swaps	2, 10	-	-	-
		<b>(7 518 142)</b>	<b>(10 355 578)</b>	<b>(20 404 370)</b>
<b>Net realised result for the year</b>		<b>(7 545 329)</b>	<b>(5 779 455)</b>	<b>(18 501 769)</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		24 398 775	11 552 458	(19 405 700)
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	31 367	(53 468)	(26 392)
- swaps	2, 10	-	-	-
		<b>24 430 142</b>	<b>11 498 990</b>	<b>(19 432 092)</b>
<b>Result of operations</b>		<b>16 884 813</b>	<b>5 719 535</b>	<b>(37 933 861)</b>
<b>Movements in capital</b>				
Subscriptions		25 717 006	8 303 009	53 310 302
Redemptions		(12 127 511)	(41 249 709)	(22 742 786)
		<b>13 589 495</b>	<b>(32 946 700)</b>	<b>30 567 516</b>
Dividend paid	13	-	-	-
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>143 133 776</b>	<b>143 981 786</b>	<b>268 931 047</b>

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

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF USD
<b>Net assets at the beginning of the year</b>		<b>47 887 401</b>	<b>122 642 450</b>	<b>141 856 341</b>
<b>INCOME</b>				
Dividends, net	2	1 378 838	2 893 104	144 034
Interest on Bonds, net	2	-	-	3 638 918
Bank interest		17 887	25 722	37 905
Other income	2	8 445	48 340	-
		<b>1 405 170</b>	<b>2 967 166</b>	<b>3 820 857</b>
<b>EXPENSES</b>				
Management fees	3	223 350	491 522	322 124
Depository fees	4	-	-	-
<i>Taxe d'abonnement</i>	5	-	-	-
Administration fees	6	-	-	-
Registrar Agent fees	5	-	-	-
Professional fees	5	-	-	-
Interest and bank charges		2 549	29 574	13 895
Transaction costs	2	16 328	57 111	-
Other expenses	2	2 152	1 813	-
		<b>244 379</b>	<b>580 020</b>	<b>336 019</b>
<b>Net investment income/ (loss)</b>		<b>1 160 791</b>	<b>2 387 146</b>	<b>3 484 838</b>
<b>Net realised gains/ (losses) on</b>				
- securities sold	2	(3 439 565)	(1 669 150)	(8 574 750)
- currencies	2	(1 787)	11 033	74
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	35 714	80 363	-
- swaps	2, 10	-	-	6 724 965
		<b>(3 405 638)</b>	<b>(1 577 754)</b>	<b>(1 849 711)</b>
<b>Net realised result for the year</b>		<b>(2 244 847)</b>	<b>809 392</b>	<b>1 635 127</b>
<b>Change in net unrealised profit/ (loss) on</b>				
- securities		6 166 348	18 243 705	5 714 887
- forward foreign exchange contracts	2, 9	-	-	-
- financial futures contracts	2, 8	(29 195)	3 079	-
- swaps	2, 10	-	-	(1 148 366)
		<b>6 137 153</b>	<b>18 246 784</b>	<b>4 566 521</b>
<b>Result of operations</b>		<b>3 892 306</b>	<b>19 056 176</b>	<b>6 201 648</b>
<b>Movements in capital</b>				
Subscriptions		2 197 053	47 296 686	47 456 408
Redemptions		(5 802 957)	(24 783 374)	(105 368 461)
		<b>(3 605 904)</b>	<b>22 513 312</b>	<b>(57 912 053)</b>
Dividend paid	13	-	-	-
Exchange differences on the net assets at October 31, 2022		-	-	-
<b>Net assets at the end of the year</b>		<b>48 173 803</b>	<b>164 211 938</b>	<b>90 145 936</b>

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

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
<b>Net assets at the beginning of the year</b>		<b>13 870 557 079</b>
<b>INCOME</b>		
Dividends, net	2	332 355 228
Interest on Bonds, net	2	49 638 299
Bank interest		3 731 872
Other income	2	5 527 442
		<b>391 252 841</b>
<b>EXPENSES</b>		
Management fees	3	28 041 326
Depository fees	4	24 907
<i>Taxe d'abonnement</i>	5	16 509
Administration fees	6	37 962
Registrar Agent fees	5	1 638
Professional fees	5	14 627
Interest and bank charges		1 286 765
Transaction costs	2	7 470 725
Other expenses	2	313 702
		<b>37 208 161</b>
<b>Net investment income/ (loss)</b>		<b>354 044 680</b>
<b>Net realised gains/ (losses) on</b>		
- securities sold	2	286 909 147
- currencies	2	38 458 742
- forward foreign exchange contracts	2, 9	5 293 682
- financial futures contracts	2, 8	3 609 560
- swaps	2, 10	(190 600 539)
		<b>143 670 592</b>
<b>Net realised result for the year</b>		<b>497 715 272</b>
<b>Change in net unrealised profit/ (loss) on</b>		
- securities		425 444 329
- forward foreign exchange contracts	2, 9	(728 704)
- financial futures contracts	2, 8	(4 278 904)
- swaps	2, 10	26 629 309
		<b>447 066 030</b>
<b>Result of operations</b>		<b>944 781 302</b>
<b>Movements in capital</b>		
Subscriptions		7 607 960 049
Redemptions		(8 342 229 286)
		<b>(734 269 237)</b>
Dividend paid	13	(20 809 704)
Exchange differences on the net assets at October 31, 2022*		850 206 012
<b>Net assets at the end of the year</b>		<b>14 910 465 452</b>

\* This amount is explained by the difference between the exchange rate applied as at 31/10/2022 and the one applied as at 31/10/2023 for the calculation of the Net Assets at the beginning of the year of the Sub-Funds, expressed in currencies other than USD.  
The accompanying notes form an integral part of these financial statements.

## Statistical information

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class UCITS ETF Acc</b>				
Number of shares		29 103 552.000	25 049 918.000	15 653 051.000
Net asset value per share	EUR	196.1590	181.2918	203.4147
<b>Class UCITS ETF Monthly Hedged to EUR - Dist</b>				
Number of shares		758 599.000	712 645.000	573 699.000
Net asset value per share	EUR	113.4126	105.3498	122.7599
Total Net Assets	EUR	5 794 957 857	4 616 422 874	3 254 488 663

### Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)

	Currency	31/10/23	31/10/22	31/10/21
<b>Class IE</b>				
Number of shares		12 884.897	11 667.897	11 667.897
Net asset value per share	EUR	1 858.9369	1 669.0074	1 994.5067
<b>Class UCITS ETF Acc</b>				
Number of shares		1 221 307.000	1 089 528.000	1 427 186.000
Net asset value per share	EUR	215.6745	193.6001	231.3191
<b>Class UCITS ETF Dist</b>				
Number of shares		117 486.000	131 380.000	141 072.000
Net asset value per share	EUR	159.1586	144.4194	177.8181
Total Net Assets	EUR	306 055 875	249 380 324	378 492 273

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

	Currency	21/09/23*	31/10/22	31/10/21
<b>Class SE</b>				
Number of shares		-	5 373.967	5 373.967
Net asset value per share	EUR	-	1 537.9533	1 754.1915
<b>Class UCITS ETF Acc</b>				
Number of shares		704 889.000	580 943.000	516 953.000
Net asset value per share	EUR	226.6558	189.0573	215.6248
<b>Class UCITS ETF Dist</b>				
Number of shares		2 250 197.000	2 328 217.000	2 237 167.000
Net asset value per share	EUR	87.4178	73.3309	86.6528
Total Net Assets	EUR	356 474 365	288 826 740	314 751 723

\* The Sub-Fund has merged, see more details in note 1  
The accompanying notes form an integral part of these financial statements.

## Statistical information (continued)

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		2 613 063.000	1 361 000.000	100 000.000
Net asset value per share	USD	8.3710	8.1580	10.0387
<b>Class Dist</b>				
Number of shares		1 673 019.000	1 158 708.000	874 285.000
Net asset value per share	USD	86.8079	85.9340	109.3571
<b>Class Monthly Hedged to EUR - Dist</b>				
Number of shares		577 851.000	662 110.000	331 160.000
Net asset value per share	EUR	71.2922	72.5741	94.6383
Total Net Assets	USD	210 649 793	158 167 732	132 881 877

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		592 936.000	525 603.000	131 000.000
Net asset value per share	USD	9.1781	8.8059	10.1097
<b>Class Dist</b>				
Number of shares		938 461.000	789 979.000	1 036 449.000
Net asset value per share	USD	87.3126	85.9842	104.1278
<b>Class Monthly Hedged to EUR - Dist</b>				
Number of shares		997 813.000	783 146.000	971 898.000
Net asset value per share	EUR	70.2625	71.0247	88.0037
Total Net Assets	USD	161 486 670	127 528 970	208 227 881

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

	Currency	15/06/23*	31/10/22	31/10/21
<b>Class Dist</b>				
Number of shares		424 522.000	634 503.000	738 200.000
Net asset value per share	USD	101.4598	99.0772	100.3215
<b>Class Monthly Hedged to EUR - Dist</b>				
Number of shares		351 100.000	481 100.000	450 100.000
Net asset value per share	EUR	90.3285	89.5897	92.2857
Total Net Assets	USD	77 677 028	105 464 333	122 127 026

\* The Sub-Fund has merged, see more details in note 1  
The accompanying notes form an integral part of these financial statements.



## Statistical information (continued)

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Dist</b>				
Number of shares		1 359 873.000	969 650.000	520 950.000
Net asset value per share	EUR	101.8540	100.8025	107.7936
Total Net Assets	EUR	138 508 592	97 743 148	56 155 109

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		1 956 539.000	1 104 677.000	559 144.000
Net asset value per share	EUR	128.4226	126.8054	159.3222
Total Net Assets	EUR	251 263 942	140 079 067	89 084 099

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Dist</b>				
Number of shares		687 578.000	404 116.000	366 327.000
Net asset value per share	EUR	154.5327	141.6060	181.7679
Total Net Assets	EUR	106 253 318	57 225 280	66 586 509

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Dist</b>				
Number of shares		623 643.000	654 240.000	687 409.000
Net asset value per share	EUR	306.0898	292.0415	378.0707
Total Net Assets	EUR	190 890 810	191 065 265	259 889 247

## Statistical information (continued)

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Dist</b>				
Number of shares		1 223 270.000	2 544 623.000	3 239 129.000
Net asset value per share	EUR	115.0241	102.0244	117.4850
Total Net Assets	EUR	140 705 628	259 613 668	380 549 339

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Dist</b>				
Number of shares		1 180 937.000	1 345 937.000	1 609 000.000
Net asset value per share	EUR	92.2528	86.9433	96.0814
Total Net Assets	EUR	108 944 782	117 020 221	154 595 080

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		2 501 993.000	2 735 812.000	1 687 600.000
Net asset value per share	EUR	69.1937	80.4943	132.0505
<b>Class Dist</b>				
Number of shares		70 968.000	112 940.000	78 000.000
Net asset value per share	EUR	127.6010	149.6986	250.0657
Total Net Assets	EUR	182 177 825	237 124 354	242 353 571

### Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

	Currency	17/11/22*	31/10/22	31/10/21
<b>Class Dist</b>				
Number of shares		156 000.000	156 000.000	416 000.000
Net asset value per share	EUR	119.0848	118.3229	134.1765
Total Net Assets	EUR	18 577 232	18 458 383	55 817 452

\* The Sub-Fund has merged, see more details in note 1  
The accompanying notes form an integral part of these financial statements.

## Statistical information (continued)

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		4 177 757.000	4 402 798.000	4 320 798.000
Net asset value per share	USD	12.4145	11.8562	14.9002
Total Net Assets	USD	51 864 991	52 200 851	64 380 940

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		3 169 394.000	1 230 797.000	1 110 000.000
Net asset value per share	EUR	9.1879	8.5884	9.9710
<b>Class Dist</b>				
Number of shares		1 950 502.000	1 363 648.000	1 493 556.000
Net asset value per share	EUR	98.2554	91.8443	110.5695
Total Net Assets	EUR	220 767 654	135 814 049	176 209 670

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		311 374.000	339 719.000	484 600.000
Net asset value per share	USD	19.2643	17.9756	21.7091
<b>Class Monthly Hedged to EUR - Acc</b>				
Number of shares		2 226 850.000	1 175 356.000	1 249 902.000
Net asset value per share	EUR	18.5726	18.0032	21.0685
Total Net Assets	USD	49 714 410	27 020 394	40 994 821

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Dist</b>				
Number of shares		11 040 363.000	10 266 366.000	9 299 035.000
Net asset value per share	EUR	14.4033	14.1247	17.2124
Total Net Assets	EUR	159 018 311	145 009 685	160 059 509

## Statistical information (continued)

### Lyxor Index Fund - Lyxor Smart Overnight Return

	Currency	31/10/23	31/10/22	31/10/21
<b>Class IE</b>				
Number of shares		99 066.896	188 426.390	183 084.273
Net asset value per share	EUR	1 015.5268	977.9910	979.9795
<b>Class IG</b>				
Number of shares		200.000	200.000	200.000
Net asset value per share	GBP	1 101.3259	1 045.2783	1 034.4000
<b>Class IU</b>				
Number of shares		2 316.798	79 402.134	122 355.732
Net asset value per share	USD	1 159.8069	1 094.1202	1 080.6674
<b>Class UCITS ETF C-EUR</b>				
Number of shares		11 666 083.000	8 580 755.000	6 883 540.000
Net asset value per share	EUR	101.5526	97.7991	97.9979
<b>Class UCITS ETF C-GBP</b>				
Number of shares		469 052.000	236 064.000	17 775.000
Net asset value per share	GBP	1 101.3259	1 045.2783	1 034.4000
<b>Class UCITS ETF C-USD</b>				
Number of shares		228 251.000	424 668.000	247 069.000
Net asset value per share	USD	1 159.8069	1 094.1202	1 080.6674
<b>Class UCITS ETF D-EUR</b>				
Number of shares		2 636 513.000	1 159 413.000	460 200.000
Net asset value per share	EUR	103.2353	99.4195	99.6217
Total Net Assets	EUR	2 400 897 465	1 980 767 257	1 263 715 241

### Lyxor Index Fund - Lyxor Alpha Plus Fund

	Currency	31/10/23	31/10/22	31/10/21
<b>Class IE-D</b>				
Number of shares		681 000.000	719 933.381	1 003 933.381
Net asset value per share	EUR	105.9707	105.9918	106.4967
Total Net Assets	EUR	72 166 038	76 307 013	106 915 565

## Statistical information (continued)

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

	Currency	17/11/22*	31/10/22	31/10/21
<b>Class Dist</b>				
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	31/10/23	31/10/22	31/10/21
<b>Class Dist EUR</b>				
Number of shares		2 931 630.000	2 512 408.000	2 495 970.000
Net asset value per share	EUR	35.0604	40.7826	48.1372
<b>Class Dist USD</b>				
Number of shares		1 548 056.000	2 548 311.000	2 416 810.000
Net asset value per share	USD	14.8290	16.1212	22.3006
Total Net Assets	EUR	124 502 514	144 028 762	166 721 910

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		231 120.000	351 256.000	657 502.000
Net asset value per share	EUR	73.8521	65.0905	77.4756
<b>Class Dist</b>				
Number of shares		58 401.000	58 401.000	56 850.000
Net asset value per share	EUR	109.0503	96.2378	117.8643
Total Net Assets	EUR	23 437 358	28 483 852	57 640 977

\* The Sub-Fund has merged, see more details in note 1  
The accompanying notes form an integral part of these financial statements.

## Statistical information (continued)

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		188 669.000	239 569.000	310 386.000
Net asset value per share	EUR	82.2234	75.9595	99.0721
<b>Class Dist</b>				
Number of shares		65 887.000	55 995.000	48 990.000
Net asset value per share	EUR	128.4778	119.1287	159.6416
Total Net Assets	EUR	23 978 041	24 868 173	38 571 451

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		1 231 063.000	1 515 768.000	1 319 887.000
Net asset value per share	EUR	87.1804	90.0017	99.2527
<b>Class Dist</b>				
Number of shares		373 853.000	459 993.000	462 599.000
Net asset value per share	EUR	128.1145	132.8918	149.1132
Total Net Assets	EUR	155 220 626	197 551 097	199 982 046

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		5 154 519.000	4 908 997.000	3 153 519.000
Net asset value per share	EUR	129.0780	124.3453	129.6346
<b>Class Dist</b>				
Number of shares		402 274.000	455 231.000	436 384.000
Net asset value per share	EUR	171.7073	165.8276	176.6159
Total Net Assets	EUR	734 408 635	685 901 026	485 877 827

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		333 305.000	564 184.000	654 613.000
Net asset value per share	EUR	81.7514	77.6916	93.0520

## Statistical information (continued)

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Dist</b>				
Number of shares		49 793.000	52 393.000	40 062.000
Net asset value per share	EUR	116.0749	110.7673	135.7582
Total Net Assets	EUR	33 027 879	49 635 833	66 351 841

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		1 024 496.000	1 332 213.000	946 382.000
Net asset value per share	EUR	52.2799	45.1906	47.0742
<b>Class Dist</b>				
Number of shares		165 625.000	138 975.000	120 100.000
Net asset value per share	EUR	68.5106	59.4362	65.5423
Total Net Assets	EUR	64 907 649	68 463 682	52 421 811

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		149 644.000	295 851.000	100 280.000
Net asset value per share	EUR	52.0395	44.7544	47.8180
<b>Class Dist</b>				
Number of shares		25 030.000	21 530.000	25 330.000
Net asset value per share	EUR	73.9657	63.9863	69.7797
Total Net Assets	EUR	9 638 768	14 618 271	6 562 715

## Statistical information (continued)

### Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened

	Currency	31/10/23	31/10/22	31/10/21
<b>Class UCITS ETF Acc</b>				
Number of shares		2 783 100.000	8 590 062.000	8 299 678.000
Net asset value per share	EUR	53.4341	54.3814	44.2733
<b>Class UCITS ETF Dist</b>				
Number of shares		345 219.000	363 731.000	382 431.000
Net asset value per share	EUR	78.9950	81.5761	69.1305
Total Net Assets	EUR	175 983 308	496 811 780	393 892 434

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		218 811.000	244 447.000	216 332.000
Net asset value per share	EUR	125.9779	118.4925	132.3515
<b>Class Dist</b>				
Number of shares		56 473.000	54 363.000	53 963.000
Net asset value per share	EUR	183.6895	174.5098	200.0197
Total Net Assets	EUR	37 938 862	38 452 018	39 425 536

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		250 039.000	460 111.000	212 159.000
Net asset value per share	EUR	44.2194	33.7787	54.9525
<b>Class Dist</b>				
Number of shares		27 566.000	30 164.000	14 216.000
Net asset value per share	EUR	66.0545	51.9266	86.1374
Total Net Assets	EUR	12 877 442	17 108 304	12 883 200

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		1 474 612.000	1 460 578.000	1 237 658.000
Net asset value per share	EUR	72.9376	61.9391	90.5808



## Statistical information (continued)

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Dist</b>				
Number of shares		238 979.000	259 802.000	318 410.000
Net asset value per share	EUR	94.1419	80.1292	118.2136
Total Net Assets	EUR	130 052 763	111 284 761	149 748 471

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		971 726.000	1 491 576.000	2 113 889.000
Net asset value per share	EUR	31.0705	31.7314	33.9314
<b>Class Dist</b>				
Number of shares		85 816.000	75 416.000	158 829.000
Net asset value per share	EUR	47.1625	49.0152	54.3878
Total Net Assets	EUR	34 239 387	51 026 383	80 365 734

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		2 863 006.000	4 648 407.000	3 265 584.000
Net asset value per share	EUR	25.1419	24.1193	31.3271
<b>Class Dist</b>				
Number of shares		177 971.000	243 606.000	204 590.000
Net asset value per share	EUR	36.9571	35.8077	46.8213
Total Net Assets	EUR	78 558 990	120 839 457	111 880 642

## Statistical information (continued)

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		687 605.000	709 945.000	870 790.000
Net asset value per share	EUR	60.1639	55.1085	60.3181
<b>Class Dist</b>				
Number of shares		91 070.000	78 770.000	96 670.000
Net asset value per share	EUR	102.3324	94.7689	108.2309
Total Net Assets	EUR	50 688 463	46 588 983	62 987 138

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		448 504.000	708 838.000	1 213 082.000
Net asset value per share	EUR	76.9433	69.0513	85.4348
<b>Class Dist</b>				
Number of shares		93 456.000	109 917.000	137 050.000
Net asset value per share	EUR	92.7273	83.2185	111.6478
Total Net Assets	EUR	43 175 315	58 093 370	118 940 841

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		22 687 088.000	52 726 412.000	64 776 007.000
Net asset value per share	EUR	22.9477	18.4721	20.3309
<b>Class Dist</b>				
Number of shares		686 511.000	605 901.000	360 700.000
Net asset value per share	EUR	36.4141	29.6597	34.9474
Total Net Assets	EUR	545 615 799	991 939 277	1 329 562 519

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		4 559 367.000	6 290 159.000	7 532 980.000
Net asset value per share	EUR	83.4296	83.9026	79.6678

## Statistical information (continued)

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Dist</b>				
Number of shares		157 030.000	210 430.000	204 870.000
Net asset value per share	EUR	112.1920	115.1983	118.2476
Total Net Assets	EUR	398 003 950	552 002 225	624 361 934

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		92 623.000	109 709.000	133 899.000
Net asset value per share	EUR	147.5338	142.7745	159.7835
<b>Class Dist</b>				
Number of shares		59 045.000	55 286.000	50 650.000
Net asset value per share	EUR	227.1511	220.3136	253.5763
Total Net Assets	EUR	27 077 166	27 843 906	34 238 496

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

	Currency	21/09/23*	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		9 946 240.000	9 885 421.000	9 132 339.000
Net asset value per share	USD	30.5716	25.3508	41.6307
Total Net Assets	USD	304 072 506	250 603 789	380 186 383

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		6 234 241.000	5 070 847.000	4 641 216.000
Net asset value per share	USD	11.8701	11.5771	15.4424
Total Net Assets	USD	74 001 653	58 705 769	71 671 846

\* The Sub-Fund has merged, see more details in note 1  
The accompanying notes form an integral part of these financial statements.

## Statistical information (continued)

### Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened

	Currency	31/10/23	31/10/22	31/10/21
<b>Class UCITS ETF Acc</b>				
Number of shares		12 543 695.000	11 491 317.000	10 329 595.000
Net asset value per share	USD	11.4108	9.8038	17.7133
Total Net Assets	USD	143 133 776	112 659 468	182 971 611

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		13 108 890.000	16 027 085.000	20 169 710.000
Net asset value per share	USD	10.9835	10.6824	17.4710
Total Net Assets	USD	143 981 786	171 208 951	352 385 565

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		17 818 656.000	16 242 923.000	13 087 410.000
Net asset value per share	USD	15.0926	17.0103	23.8467
Total Net Assets	USD	268 931 047	276 297 392	312 091 801

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		3 878 646.000	4 186 136.000	5 078 127.000
Net asset value per share	USD	12.4202	11.4395	18.3390
Total Net Assets	USD	48 173 803	47 887 401	93 127 858

## Statistical information (continued)

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Acc</b>				
Number of shares		6 746 086.000	5 776 738.000	5 862 269.000
Net asset value per share	USD	24.3418	21.2303	28.3003
Total Net Assets	USD	164 211 938	122 642 450	165 904 412

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

	Currency	31/10/23	31/10/22	31/10/21
<b>Class Dist</b>				
Number of shares		1 152 775.000	1 646 932.000	3 401 541.000
Net asset value per share	USD	72.1033	69.3538	93.8879
<b>Class Monthly Hedged to EUR Dist</b>				
Number of shares		107 984.000	457 984.000	750 000.000
Net asset value per share	EUR	61.5651	61.0521	84.7369
Total Net Assets	USD	90 145 936	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
108 367	AAK AB	SEK	1 753 606	1 945 366	0.03
68 917	AALBERTS NV	EUR	2 955 929	2 027 538	0.03
1 009 437	ABB LTD	CHF	27 296 013	31 942 681	0.55
269 837	ABN AMRO BANK NV	EUR	3 157 904	3 422 882	0.06
1 088 463	ABRDN PLC	GBP	3 647 467	1 957 496	0.03
70 242	ACCELLERON INDUSTRIES AG	CHF	1 740 107	1 631 276	0.03
14 758	ACCIONA SA	EUR	1 948 597	1 756 202	0.03
118 259	ACCOR SA	EUR	3 915 432	3 556 048	0.06
14 760	ACKERMANS & VAN HAAREN NV	EUR	2 239 685	2 070 828	0.04
134 643	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	3 713 166	4 600 751	0.08
180 489	ADDTech AB	SEK	2 502 565	2 497 303	0.04
111 404	ADECCO GROUP AG - REG	CHF	4 919 626	3 965 355	0.07
104 752	ADIDAS AG - REG	EUR	23 000 561	17 514 534	0.30
160 628	ADMIRAL GROUP PLC	GBP	4 745 125	4 505 071	0.08
18 133	ADYEN NV	EUR	24 354 058	11 494 509	0.20
31 859	AEDIFICA SA	EUR	2 754 555	1 639 146	0.03
931 801	AEGON LTD	EUR	4 185 581	4 271 376	0.07
46 364	AENA SME SA	EUR	6 783 072	6 340 277	0.11
13 954	AEROPORTS DE PARIS SA	EUR	1 914 114	1 476 333	0.03
103 105	AGEAS SA/NV	EUR	4 498 992	3 738 587	0.06
837 782	AIB GROUP PLC	EUR	2 823 994	3 429 880	0.06
63 572	AIR FRANCE-KLM	EUR	999 040	677 296	0.01
236 082	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	31 923 048	38 169 738	0.66
365 468	AIRBUS SE	EUR	39 380 181	46 151 299	0.80
64 144	AIXTRON SE	EUR	1 437 396	1 697 250	0.03
184 085	AKER BP ASA	NOK	5 270 147	5 005 690	0.09
102 182	AKZO NOBEL NV	EUR	8 415 792	6 464 033	0.11
305 608	ALCON INC	CHF	18 350 569	20 593 077	0.36
189 650	ALFA LAVAL AB	SEK	5 130 487	5 790 913	0.10
308 700	ALLEGRO.EU SA	PLN	3 302 753	2 089 581	0.04
199 552	ALLFUNDS GROUP PLC	EUR	2 500 921	961 442	0.02
248 557	ALLIANZ SE - REG	EUR	50 378 723	54 906 241	0.95
9 675	ALLREAL HOLDING AG	CHF	1 583 610	1 466 412	0.03
167 460	ALSTOM SA	EUR	5 228 316	2 135 115	0.04
17 768	ALTEN SA	EUR	2 089 778	1 977 578	0.03
278 902	AMADEUS IT GROUP SA - A	EUR	16 758 549	15 010 506	0.26
129 154	AMBU A/S	DKK	2 353 665	1 202 278	0.02
78 795	AMPLIFON SPA	EUR	2 448 698	2 099 099	0.04
136 906	AMS-OSRAM AG	CHF	2 301 945	459 556	0.01
38 114	AMUNDI SA	EUR	2 401 148	1 875 971	0.03
50 304	ANDRITZ AG	EUR	2 204 345	2 183 194	0.04
781 878	ANGLO AMERICAN PLC	GBP	25 499 858	18 818 750	0.32
551 794	ANHEUSER-BUSCH INBEV SA/NV	EUR	29 860 488	29 592 712	0.51

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
258 498	ANTOFAGASTA PLC	GBP	3 784 049	3 991 502	0.07
3 047	AP MOLLER - MAERSK A/S - B	DKK	6 099 992	4 786 548	0.08
52 826	ARCADIS NV	EUR	2 223 214	2 108 814	0.04
330 439	ARCELORMITTAL SA	EUR	7 882 459	6 899 566	0.12
36 701	ARGENX SE	EUR	9 665 177	16 298 914	0.28
35 339	ARKEMA SA	EUR	3 572 608	3 123 261	0.05
284 636	ASHTREAD GROUP PLC	GBP	13 255 124	15 371 422	0.27
26 697	ASM INTERNATIONAL NV	EUR	5 879 194	10 371 785	0.18
250 111	ASML HOLDING NV	EUR	110 915 679	141 387 749	2.43
93 579	ASR NEDERLAND NV	EUR	3 564 184	3 293 981	0.06
602 170	ASSA ABLOY AB	SEK	13 198 897	12 110 197	0.21
696 650	ASSICURAZIONI GENERALI SPA	EUR	12 209 120	13 058 704	0.23
221 314	ASSOCIATED BRITISH FOODS PLC	GBP	5 489 079	5 147 605	0.09
961 835	ASTRAZENECA PLC	GBP	96 885 621	113 183 042	1.94
1 619 123	ATLAS COPCO AB	SEK	16 771 130	19 770 315	0.34
20 578	AURUBIS AG	EUR	2 105 561	1 598 087	0.03
592 917	AUTO TRADER GROUP PLC	GBP	3 914 019	4 228 460	0.07
86 110	AVANZA BANK HOLDING AB	SEK	1 914 871	1 370 818	0.02
1 679 532	AVIVA PLC	GBP	8 179 988	7 666 402	0.13
65 351	AVOLTA AG - REG	CHF	2 770 512	2 154 249	0.04
1 167 364	AXA SA	EUR	28 680 953	32 633 661	0.56
58 600	AXFOOD AB	SEK	1 557 936	1 223 656	0.02
94 438	AZELIS GROUP NV	EUR	1 977 731	1 520 452	0.03
69 633	AZIMUT HOLDING SPA	EUR	1 322 296	1 384 304	0.02
938 982	A2A SPA	EUR	1 530 298	1 662 937	0.03
16 090	BACHEM HOLDING AG - B	CHF	1 448 073	1 097 255	0.02
33 650	BAKKAFROST P/F	NOK	2 124 382	1 434 795	0.02
445 825	BALFOUR BEATTY PLC	GBP	1 724 625	1 582 562	0.03
26 967	BALOISE HOLDING AG - REG	CHF	3 993 344	3 649 985	0.06
3 676 446	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	20 221 923	27 286 582	0.47
905 135	BANCO BPM SPA	EUR	2 557 753	4 365 466	0.08
3 361 420	BANCO DE SABADELL SA	EUR	3 216 609	3 936 223	0.07
9 974 085	BANCO SANTANDER SA	EUR	34 748 868	34 570 179	0.60
651 192	BANK OF IRELAND GROUP PLC	EUR	3 954 926	5 502 572	0.09
105 728	BANK POLSKA KASA OPIEKI SA	PLN	2 406 858	3 031 210	0.05
387 207	BANKINTER SA	EUR	1 963 567	2 308 528	0.04
20 483	BANQUE CANTONALE VAUDOISE	CHF	2 010 692	2 184 683	0.04
9 070 889	BARCLAYS PLC	GBP	17 817 090	13 704 483	0.24
617 814	BARRATT DEVELOPMENTS PLC	GBP	4 184 804	2 935 689	0.05
2 174	BARRY CALLEBAUT AG - REG	CHF	4 226 292	3 107 490	0.05
559 510	BASF SE - REG	EUR	31 158 525	24 358 268	0.42
49 704	BAWAG GROUP AG	EUR	1 903 194	2 084 586	0.04
614 832	BAYER AG	EUR	38 710 500	24 999 069	0.43
183 806	BAYERISCHE MOTOREN WERKE AG	EUR	15 045 352	16 106 920	0.28

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
53 111	BE SEMICONDUCTOR INDUSTRIES NV	EUR	3 129 332	5 167 700	0.09
429 123	BEAZLEY PLC	GBP	2 563 747	2 534 686	0.04
49 078	BECHTLE AG	EUR	2 121 527	2 065 202	0.04
61 829	BEIERSDORF AG	EUR	6 163 125	7 669 887	0.13
262 544	BEIJER REF AB	SEK	3 008 578	2 349 879	0.04
5 932	BELIMO HOLDING AG	CHF	2 352 511	2 349 490	0.04
83 926	BELLWAY PLC	GBP	2 756 263	2 011 796	0.03
69 789	BERKELEY GROUP HOLDINGS PLC	GBP	3 311 117	3 233 665	0.06
91 823	BIG YELLOW GROUP PLC	GBP	1 578 697	1 006 727	0.02
167 031	BILLERUD AB	SEK	2 107 779	1 463 881	0.03
29 160	BIOMERIEUX	EUR	2 654 934	2 638 980	0.05
11 856	BKW AG	CHF	1 576 026	1 880 790	0.03
618 331	B&M EUROPEAN VALUE RETAIL SA	GBP	3 516 692	3 753 785	0.06
721 755	BNP PARIBAS SA	EUR	38 373 885	39 184 079	0.68
164 785	BOLIDEN AB	SEK	5 237 676	3 987 240	0.07
532 094	BOLLORE SE	EUR	2 330 804	2 740 284	0.05
166 017	BOUYGUES SA	EUR	5 653 775	5 513 425	0.10
10 717 253	BP PLC	GBP	53 852 081	61 839 060	1.07
596 261	BPER BANCA	EUR	1 401 520	1 829 925	0.03
89 377	BRENNTAG SE	EUR	5 629 554	6 267 115	0.11
1 267 212	BRITISH AMERICAN TOBACCO PLC	GBP	47 436 674	35 701 030	0.62
523 815	BRITISH LAND CO PLC	GBP	3 081 988	1 789 047	0.03
133 619	BRITVIC PLC	GBP	1 312 512	1 285 491	0.02
18 007	BRUNELLO CUCINELLI SPA	EUR	1 229 817	1 365 831	0.02
3 926 118	BT GROUP PLC	GBP	8 352 132	5 082 025	0.09
4 835	BUCHER INDUSTRIES AG - REG	CHF	1 926 296	1 625 489	0.03
217 838	BUNZL PLC	GBP	6 660 687	7 332 541	0.13
246 025	BURBERRY GROUP PLC	GBP	5 203 907	4 778 994	0.08
178 001	BUREAU VERITAS SA	EUR	4 268 237	3 825 241	0.07
54 327	BUZZI UNICEM SPA	EUR	1 410 329	1 358 175	0.02
2 284 568	CAIXABANK SA	EUR	6 982 157	8 761 318	0.15
109 268	CAPGEMINI SE	EUR	16 815 341	18 193 122	0.31
19 153	CARL ZEISS MEDITEC AG	EUR	2 405 737	1 565 566	0.03
59 539	CARLSBERG AS - B	DKK	7 252 184	6 700 665	0.12
337 423	CARREFOUR SA	EUR	5 809 843	5 594 473	0.10
252 612	CASTELLUM AB	SEK	3 534 077	2 279 166	0.04
41 809	CD PROJEKT SA	PLN	1 391 228	985 585	0.02
294 952	CELLNEX TELECOM SAU	EUR	12 090 595	8 176 069	0.14
15 449	CEMBRA MONEY BANK AG	CHF	1 187 742	1 002 952	0.02
3 466 262	CENTRICA PLC	GBP	3 747 249	6 259 606	0.11
649	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	6 651 816	6 780 446	0.12
60 086	CHR HANSEN HOLDING A/S	DKK	4 353 408	3 868 154	0.07
2 705	CHRISTIAN DIOR SE	EUR	1 808 995	1 763 660	0.03
313 281	CIE DE SAINT-GOBAIN SA	EUR	15 173 051	16 102 643	0.28



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
321 702	CIE FINANCIERE RICHEMONT SA - REG	CHF	32 163 052	35 750 240	0.62
440 102	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	12 887 565	12 331 658	0.21
146 526	CLARIANT AG - REG	CHF	2 237 409	1 960 382	0.03
643 717	CNH INDUSTRIAL NV	EUR	7 417 176	6 736 498	0.12
131 982	COCA-COLA HBC AG	GBP	3 184 002	3 230 419	0.06
23 262	COFINIMMO SA	EUR	2 479 012	1 365 479	0.02
73 930	COLOPLAST A/S	DKK	8 584 023	7 280 231	0.13
645 179	COMMERZBANK AG	EUR	4 934 688	6 548 567	0.11
1 118 020	COMPASS GROUP PLC	GBP	22 146 458	26 607 605	0.46
39 930	COMPUTACENTER PLC	GBP	954 850	1 176 286	0.02
71 270	CONTINENTAL AG	EUR	6 719 654	4 378 829	0.08
1 056 733	CONVATEC GROUP PLC	GBP	2 531 988	2 477 296	0.04
118 045	COVESTRO AG	EUR	5 823 451	5 630 747	0.10
32 407	COVIVIO SA/FRANCE	EUR	2 235 669	1 309 243	0.02
736 792	CREDIT AGRICOLE SA	EUR	8 296 338	8 383 219	0.14
471 350	CRH PLC	GBP	604 365	23 923 292	0.41
90 527	CRODA INTERNATIONAL PLC	GBP	6 666 880	4 549 994	0.08
37 304	CTS EVENTIM AG & CO KGAA	EUR	2 142 442	2 128 193	0.04
332 598	DAIMLER TRUCK HOLDING AG	EUR	8 473 732	9 851 553	0.17
392 008	DANONE SA	EUR	23 342 101	22 011 249	0.38
414 188	DANSKE BANK A/S	DKK	7 431 010	9 170 142	0.16
14 032	DASSAULT AVIATION SA	EUR	2 011 376	2 631 000	0.05
446 677	DASSAULT SYSTEMES SE	EUR	15 681 206	17 337 768	0.30
334 402	DAVIDE CAMPARI-MILANO NV	EUR	3 475 185	3 487 813	0.06
68 334	DCC PLC	GBP	4 568 205	3 581 249	0.06
77 164	DECHRA PHARMACEUTICALS PLC	GBP	3 130 925	3 373 406	0.06
124 337	DELIVERY HERO SE	EUR	6 583 506	2 980 358	0.05
50 339	DEMANT A/S	DKK	1 718 932	1 812 213	0.03
76 990	DERWENT LONDON PLC	GBP	2 464 342	1 611 306	0.03
1 286 274	DEUTSCHE BANK AG - REG	EUR	13 352 359	13 320 654	0.23
119 444	DEUTSCHE BOERSE AG	EUR	17 054 806	18 537 709	0.32
377 555	DEUTSCHE LUFTHANSA AG - REG	EUR	3 074 092	2 493 373	0.04
617 574	DEUTSCHE POST AG - REG	EUR	24 599 126	22 702 020	0.39
2 137 028	DEUTSCHE TELEKOM AG - REG	EUR	35 751 988	43 755 648	0.76
1 393 255	DIAGEO PLC	GBP	54 190 201	49 696 840	0.86
13 030	DIASORIN SPA	EUR	1 642 421	1 101 035	0.02
13 166	D'IETEREN GROUP	EUR	2 102 885	1 844 557	0.03
28 702	DINO POLSKA SA	PLN	1 840 760	2 567 885	0.04
91 606	DIPLOMA PLC	GBP	2 680 369	2 988 855	0.05
786 088	DIRECT LINE INSURANCE GROUP PLC	GBP	2 549 715	1 365 422	0.02
26 574	DKSH HOLDING AG	CHF	1 978 830	1 538 720	0.03
555 074	DNB BANK ASA	NOK	9 777 558	9 462 370	0.16
960 837	DOWLAIS GROUP PLC	GBP	1 556 297	1 103 079	0.02
68 601	DR ING HC F PORSCHE AG	EUR	6 615 434	5 662 327	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
206 174	DRAX GROUP PLC	GBP	1 604 382	1 000 277	0.02
943 995	DS SMITH PLC	GBP	3 825 839	3 090 837	0.05
116 515	DSM-FIRMENICH AG	EUR	14 791 834	9 972 519	0.17
113 255	DSV A/S	DKK	15 673 939	15 962 842	0.28
155 385	EDENRED SE	EUR	6 681 319	7 806 542	0.13
1 677 100	EDP - ENERGIAS DE PORTUGAL SA	EUR	6 919 864	6 658 087	0.11
201 106	EDP RENOVAVEIS SA	EUR	3 866 352	3 054 800	0.05
58 744	EIFFAGE SA	EUR	5 337 525	5 034 361	0.09
112 713	ELECTROLUX AB	SEK	1 862 324	893 343	0.02
235 233	ELEKTA AB - B	SEK	2 059 536	1 511 849	0.03
20 359	ELIA GROUP SA/NV	EUR	2 273 225	1 825 184	0.03
131 867	ELIS SA	EUR	2 142 126	2 039 982	0.04
91 974	ELISA OYJ	EUR	4 523 338	3 686 318	0.06
534 397	EMBRACER GROUP AB	SEK	2 511 035	819 323	0.01
4 077	EMS-CHEMIE HOLDING AG	CHF	2 869 880	2 627 725	0.05
141 341	ENAGAS SA	EUR	2 851 886	2 232 481	0.04
198 744	ENDESA SA	EUR	4 065 190	3 530 687	0.06
4 769 941	ENEL SPA	EUR	31 113 049	28 562 407	0.49
70 734	ENERGEAN OIL & GAS PLC	GBP	1 021 730	691 870	0.01
1 171 998	ENGIE SA (ISIN FR0010208488)	EUR	15 389 638	17 584 658	0.30
1 394 490	ENI SPA	EUR	17 290 834	21 514 192	0.37
420 575	ENTAIN PLC	GBP	6 161 055	4 492 314	0.08
80 793	ENVAVIS AG	EUR	1 593 391	994 158	0.02
1 259 621	E.ON SE	EUR	12 807 729	14 132 948	0.24
405 622	EPIROC AB - A	SEK	6 046 147	6 302 692	0.11
459 709	EQT AB	SEK	10 564 558	7 898 299	0.14
610 756	EQUINOR ASA	NOK	14 770 588	19 367 200	0.33
199 726	ERSTE GROUP BANK AG	EUR	6 394 798	6 740 753	0.12
189 588	ESSILORLUXOTTICA SA	EUR	27 827 782	32 351 296	0.56
368 927	ESSITY AB	SEK	9 269 930	7 944 294	0.14
25 889	EURAZEO SE	EUR	1 756 992	1 376 000	0.02
77 829	EUROFINS SCIENTIFIC SE	EUR	5 467 372	3 722 561	0.06
54 995	EURONEXT NV	EUR	4 004 512	3 618 671	0.06
119 069	EVOLUTION AB	SEK	10 282 888	10 000 808	0.17
122 908	EVONIK INDUSTRIES AG	EUR	3 022 268	2 133 683	0.04
83 770	EVOTEC SE	EUR	2 244 898	1 362 938	0.02
68 862	EXOR NV	EUR	4 715 636	5 573 690	0.10
579 164	EXPERIAN PLC	GBP	17 814 963	16 562 741	0.29
182 494	FABEGE AB	SEK	2 323 053	1 283 539	0.02
396 872	FASTIGHETS AB BALDER - B	SEK	2 658 625	1 585 875	0.03
72 592	FERRARI NV	EUR	12 923 477	20 725 016	0.36
323 222	FERROVIAL SE	EUR	7 821 915	9 192 434	0.16
385 899	FINECOBANK BANCA FINECO SPA	EUR	4 735 120	4 289 267	0.07
13 295	FLUGHAFEN ZURICH AG	CHF	2 149 477	2 338 494	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
108 838	FLUTTER ENTERTAINMENT PLC	EUR	13 551 385	16 102 582	0.28
266 530	FORTNOX AB	SEK	1 267 282	996 201	0.02
286 753	FORTUM OYJ	EUR	4 876 216	3 211 634	0.06
101 283	FORVIA SE	EUR	3 136 990	1 604 323	0.03
76 489	FREENET AG	EUR	1 761 963	1 831 147	0.03
122 132	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	7 428 318	3 825 174	0.07
266 917	FRESENIUS SE & CO KGAA	EUR	10 339 287	6 470 068	0.11
105 877	FRONTLINE PLC	NOK	1 581 588	2 235 266	0.04
51 254	FUCHS PETROLUB SE	EUR	1 935 312	1 964 053	0.03
35 134	GALENICA AG	CHF	2 270 521	2 503 702	0.04
290 470	GALP ENERGIA SGPS SA	EUR	3 473 497	4 127 579	0.07
19 730	GAMES WORKSHOP GROUP PLC	GBP	1 670 829	2 236 769	0.04
21 026	GAZTRANSPORT ET TECHNIGAZ SA	EUR	2 429 292	2 537 838	0.04
103 816	GEA GROUP AG	EUR	3 733 929	3 345 990	0.06
22 001	GEBERIT AG - REG	CHF	11 030 842	9 647 094	0.17
28 394	GECINA SA	EUR	3 507 336	2 629 284	0.05
1	GEN DIGITAL INC	USD	16	16	0.00
40 710	GENMAB A/S	DKK	11 390 022	10 854 036	0.19
48 877	GENUS PLC	GBP	1 784 329	1 199 690	0.02
56 018	GEORG FISCHER AG	CHF	3 021 400	2 732 330	0.05
18 694	GERRESHEIMER AG	EUR	1 869 062	1 643 203	0.03
127 364	GETINGE AB - B	SEK	3 237 514	2 161 289	0.04
183 105	GETLINK SE - REG	EUR	2 580 479	2 789 605	0.05
4 847	GIVAUDAN SA - REG	CHF	15 114 443	15 216 945	0.26
116 355	GJENSIDIGE FORSIKRING ASA	NOK	2 083 317	1 648 490	0.03
117 212	GLANBIA PLC	EUR	1 522 141	1 744 115	0.03
6 280 542	GLENCORE PLC	GBP	23 808 094	31 375 671	0.54
67 088	GN STORE NORD AS	DKK	2 872 998	1 054 338	0.02
149 599	GRAFTON GROUP PLC	GBP	1 816 209	1 324 330	0.02
61 295	GREGGS PLC	GBP	1 838 167	1 667 748	0.03
162 847	GRIFOLS SA	EUR	3 241 393	1 723 736	0.03
56 866	GROUPE BRUXELLES LAMBERT NV	EUR	4 870 403	3 923 754	0.07
2 552 264	GSK PLC	GBP	46 359 983	42 703 284	0.74
370 298	H & M HENNES & MAURITZ AB - B	SEK	5 808 810	4 681 442	0.08
3 735 637	HALEON PLC	GBP	13 146 970	14 131 134	0.24
248 327	HALMA PLC	GBP	6 244 886	5 259 897	0.09
37 863	HANNOVER RUECK SE - REG	EUR	5 700 371	7 886 863	0.14
319 672	HARBOUR ENERGY PLC	GBP	1 292 019	931 436	0.02
211 848	HARGREAVES LANSDOWN PLC	GBP	3 303 971	1 718 521	0.03
1 220 832	HAYS PLC	GBP	1 877 707	1 346 903	0.02
93 594	HEIDELBERG MATERIALS AG	EUR	5 889 711	6 409 317	0.11
73 614	HEINEKEN HOLDING NV	EUR	5 754 096	5 285 485	0.09
181 010	HEINEKEN NV	EUR	16 335 756	15 338 787	0.26
101 416	HELLOFRESH SE	EUR	3 112 531	2 085 113	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
23 152	HELVETIA HOLDING AG	CHF	2 639 999	2 931 455	0.05
105 053	HENKEL AG & CO KGAA - PFD	EUR	8 468 257	7 152 008	0.12
402 218	HERA SPA	EUR	1 358 391	1 067 487	0.02
21 665	HERMES INTERNATIONAL SCA	EUR	23 768 327	38 121 734	0.66
1 244 178	HEXAGON AB	SEK	12 313 421	9 555 607	0.16
129 220	HEXPOL AB	SEK	1 129 507	1 079 979	0.02
108 713	HIKMA PHARMACEUTICALS PLC	GBP	2 546 799	2 373 202	0.04
227 042	HISCOX LTD	GBP	2 942 178	2 444 927	0.04
18 537	HOCHTIEF AG	EUR	1 809 021	1 809 211	0.03
327 540	HOLCIM AG - REG	CHF	13 530 052	19 095 008	0.33
47 550	HOLMEN AB	SEK	1 746 231	1 693 915	0.03
367 566	HOWDEN JOINERY GROUP PLC	GBP	2 920 845	2 690 547	0.05
12 354 642	HSBC HOLDINGS PLC	GBP	80 063 217	84 009 581	1.45
35 680	HUGO BOSS AG	EUR	2 028 182	1 965 968	0.03
69 215	HUHTAMAKI OYJ	EUR	2 380 441	2 243 258	0.04
248 982	HUSQVARNA AB - B	SEK	2 065 670	1 520 098	0.03
3 572 722	IBERDROLA SA	EUR	32 103 468	37 513 581	0.65
215 411	IG GROUP HOLDINGS PLC	GBP	1 901 792	1 577 776	0.03
33 248	IMCD NV	EUR	4 035 079	3 773 648	0.07
177 877	IMI PLC	GBP	2 777 659	2 991 674	0.05
538 421	IMPERIAL BRANDS PLC	GBP	11 895 718	10 823 433	0.19
290 311	INCHCAPE PLC	GBP	2 542 758	2 219 702	0.04
76 702	INDIVIOR PLC	GBP	1 274 007	1 386 897	0.02
684 941	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	18 307 068	22 294 830	0.38
92 801	INDUSTRIVARDEN AB - C	SEK	2 041 494	2 256 865	0.04
182 499	INDUTRADE AB	SEK	3 218 090	3 046 672	0.05
817 812	INFINEON TECHNOLOGIES AG - REG	EUR	22 466 157	22 469 385	0.39
845 829	INFORMA PLC	GBP	6 170 092	6 909 958	0.12
212 387	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	2 120 990	2 191 834	0.04
2 222 229	ING GROEP NV	EUR	24 398 042	26 728 970	0.46
149 267	INMOBILIARIA COLONIAL SOCIMI SA	EUR	1 280 820	789 622	0.01
176 485	INPOST SA	EUR	1 732 192	1 646 252	0.03
104 847	INTERCONTINENTAL HOTELS GROUP PLC	GBP	5 834 367	6 993 411	0.12
176 441	INTERMEDIATE CAPITAL GROUP PLC	GBP	3 104 785	2 642 412	0.05
1 689 314	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	GBP	3 609 960	2 795 644	0.05
537 357	INTERNATIONAL DISTRIBUTIONS SERVICES PLC	GBP	1 841 495	1 558 308	0.03
55 433	INTERPUMP GROUP SPA	EUR	2 188 004	2 184 060	0.04
106 023	INTERTEK GROUP PLC	GBP	6 023 284	4 653 303	0.08
10 063 655	INTESA SANPAOLO SPA	EUR	20 245 982	24 721 369	0.43
363 477	INVESTEC PLC	GBP	1 838 443	1 903 242	0.03
105 530	INVESTMENT AB LATOUR - B	SEK	2 155 008	1 722 419	0.03
1 144 220	INVESTOR AB - B	SEK	18 087 484	19 804 274	0.34
21 795	IPSEN SA	EUR	2 250 749	2 430 143	0.04
116 012	ISS A/S	DKK	2 197 117	1 585 405	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
244 488	ITALGAS SPA	EUR	1 341 469	1 173 053	0.02
2 179 421	ITV PLC	GBP	2 786 568	1 597 817	0.03
1 075 653	J SAINSBURY PLC	GBP	3 162 021	3 177 378	0.05
1 502 515	JD SPORTS FASHION PLC	GBP	2 601 006	2 199 307	0.04
69 928	JDE PEET'S NV	EUR	2 059 977	1 834 911	0.03
169 004	JERONIMO MARTINS SGPS SA	EUR	3 222 644	3 680 907	0.06
116 131	JOHNSON MATTHEY PLC	GBP	3 371 278	1 991 846	0.03
124 427	JULIUS BAER GROUP LTD	CHF	5 973 459	6 933 091	0.12
122 664	JUST EAT TAKEAWAY.COM NV	EUR	5 960 800	1 405 239	0.02
25 537	JYSKE BANK A/S - REG	DKK	1 322 293	1 697 711	0.03
156 170	KBC GROUP NV	EUR	9 869 200	8 105 223	0.14
44 341	KERING SA	EUR	23 561 584	16 991 471	0.29
96 767	KERRY GROUP PLC	EUR	9 653 105	7 052 379	0.12
181 522	KESKO OYJ - B	EUR	3 519 450	2 897 999	0.05
81 775	KGHM POLSKA MIEDZ SA	PLN	2 313 159	2 060 830	0.04
126 095	KINDRED GROUP PLC	SEK	1 338 091	974 421	0.02
1 137 032	KINGFISHER PLC	GBP	3 616 754	2 738 641	0.05
93 530	KINGSPAN GROUP PLC	EUR	6 237 744	5 937 284	0.10
167 089	KINNEVIK AB - B	SEK	2 696 732	1 343 843	0.02
51 876	KION GROUP AG	EUR	2 669 319	1 496 104	0.03
114 229	KLEPIERRE SA	EUR	2 786 528	2 615 844	0.05
45 881	KNORR-BREMSE AG	EUR	3 541 185	2 410 588	0.04
83 839	KOJAMO OYJ	EUR	1 303 989	675 742	0.01
256 051	KONE OYJ - B	EUR	13 007 724	10 469 925	0.18
53 139	KONECRANES OYJ	EUR	1 653 184	1 642 526	0.03
61 830	KONGSBERG GRUPPEN ASA	NOK	2 183 013	2 387 643	0.04
608 936	KONINKLIJKE AHOLD DELHAIZE NV	EUR	15 837 865	17 050 208	0.29
2 030 463	KONINKLIJKE KPN NV	EUR	5 934 915	6 446 720	0.11
482 015	KONINKLIJKE PHILIPS NV	EUR	13 710 778	8 627 104	0.15
114 731	K+S AG	EUR	2 283 391	1 820 781	0.03
36 213	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	7 764 073	9 204 302	0.16
67 951	LA FRANCAISE DES JEUX SAEM	EUR	2 028 633	2 067 069	0.04
115 655	LAGERCRANTZ GROUP AB	SEK	1 365 638	995 987	0.02
492 492	LAND SECURITIES GROUP PLC	GBP	4 287 352	3 217 128	0.06
40 805	LANXESS	EUR	2 150 873	881 388	0.02
47 282	LEG IMMOBILIEN SE	EUR	4 616 473	2 782 073	0.05
3 819 318	LEGAL & GENERAL GROUP PLC	GBP	11 444 421	9 269 317	0.16
163 058	LEGRAND SA	EUR	12 681 395	13 285 966	0.23
263 273	LEONARDO SPA	EUR	2 683 546	3 747 691	0.06
153 524	LIFCO AB	SEK	2 537 912	2 649 409	0.05
39 964 169	LLOYDS BANKING GROUP PLC	GBP	23 624 977	18 324 653	0.32
94 468	LOGITECH INTERNATIONAL SA - REG	CHF	5 315 596	6 988 246	0.12
265 420	LONDON STOCK EXCHANGE GROUP PLC	GBP	22 161 872	25 230 212	0.44
616 332	LONDONMETRIC PROPERTY PLC	GBP	1 612 115	1 170 327	0.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
46 565	LONZA GROUP AG - REG	CHF	22 544 662	15 335 300	0.26
108 294	L'OREAL SA	EUR	37 805 143	42 900 668	0.74
253	LOTUS BAKERIES NV	EUR	1 450 393	1 771 000	0.03
691	LPP SA	PLN	1 949 965	2 103 647	0.04
51 673	LUNDBERGFÖRETAGEN AB - B	SEK	2 056 265	1 989 560	0.03
160 101	LVMH MOËT HENNESSY LOUIS VUITTON SE	EUR	87 726 594	107 988 126	1.85
815 894	LXI REIT PLC	GBP	1 370 760	803 202	0.01
853 045	MAN GROUP PLC	GBP	1 949 391	2 149 628	0.04
1 182 034	MARKS & SPENCER GROUP PLC	GBP	2 815 491	2 942 024	0.05
352 214	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	3 385 876	3 969 452	0.07
850 102	MELROSE INDUSTRIES PLC	GBP	3 541 749	4 557 691	0.08
499 631	MERCEDES-BENZ GROUP AG	EUR	28 751 672	27 694 546	0.48
79 650	MERCK KGAA	EUR	11 838 043	11 338 178	0.20
206 887	MERLIN PROPERTIES SOCIMI SA	EUR	2 049 436	1 626 132	0.03
427 023	METSO OYJ	EUR	3 199 007	3 546 853	0.06
1 423 478	M&G PLC	GBP	3 594 163	3 239 003	0.06
85 125	MILLICOM INTERNATIONAL CELLULAR SA - SDR	SEK	1 342 374	1 261 431	0.02
127 427	MONCLER SPA	EUR	5 958 088	6 236 277	0.11
292 458	MONDI PLC	GBP	5 433 019	4 462 163	0.08
263 353	MOWI ASA	NOK	5 496 514	4 043 350	0.07
35 062	MTU AERO ENGINES AG	EUR	6 845 615	6 205 974	0.11
84 897	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	21 216 848	32 133 515	0.55
2 310 313	NATIONAL GRID PLC	GBP	26 926 547	25 955 712	0.45
96 260	NATURGY ENERGY GROUP SA	EUR	2 235 042	2 570 142	0.04
3 607 888	NATWEST GROUP PLC	GBP	10 168 481	7 381 042	0.13
796 191	NEL ASA	NOK	1 151 283	493 553	0.01
35 937	NEMETSCHEK SE	EUR	2 453 312	2 529 965	0.04
265 294	NESTE OYJ	EUR	9 704 538	8 412 473	0.15
1 655 714	NESTLE SA	CHF	174 264 741	168 781 450	2.90
23 113	NEXANS SA	EUR	1 863 010	1 541 637	0.03
390 827	NEXI SPA	EUR	4 416 887	2 140 169	0.04
77 622	NEXT PLC	GBP	5 685 338	6 134 549	0.11
969 245	NIBE INDUSTRIER AB - B	SEK	6 694 321	5 267 466	0.09
39 411	NKT A/S	DKK	2 133 673	1 869 209	0.03
159 145	NN GROUP NV	EUR	6 031 167	4 815 728	0.08
3 354 140	NOKIA OYJ	EUR	14 849 156	10 532 000	0.18
2 228 130	NORDEA BANK ABP	EUR	20 152 411	22 145 384	0.38
132 776	NORDIC SEMICONDUCTOR ASA	NOK	2 319 231	1 013 768	0.02
96 019	NORDNET AB PUBL	SEK	1 397 949	1 280 579	0.02
856 396	NORSK HYDRO ASA	NOK	5 461 574	4 618 309	0.08
1 273 823	NOVARTIS AG - REG	CHF	96 087 945	111 948 643	1.92

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
2 008 061	NOVO NORDISK A/S	DKK	85 893 174	182 138 883	3.13
125 340	NOVOZYMES A/S - B	DKK	6 405 158	5 316 645	0.09
373 849	OCADO GROUP PLC	GBP	5 104 121	1 997 037	0.03
89 226	OCI NV	EUR	2 797 417	1 963 864	0.03
94 989	OMV AG	EUR	4 330 621	3 928 745	0.07
1 263 126	ORANGE SA	EUR	14 845 147	14 033 330	0.24
68 110	ORION OYJ - B	EUR	2 624 653	2 556 849	0.04
450 277	ORKLAASA	NOK	3 639 322	2 933 845	0.05
361 959	ORLEN SA	PLN	5 046 227	5 404 011	0.09
116 247	ORSTED AS	DKK	10 683 206	5 292 273	0.09
50 223	PANDORA A/S	DKK	3 841 861	5 370 954	0.09
14 325	PARTNERS GROUP HOLDING AG	CHF	13 599 083	14 248 308	0.25
446 502	PEARSON PLC	GBP	3 844 811	4 877 921	0.08
132 906	PENNON GROUP PLC	GBP	1 862 122	1 108 504	0.02
123 324	PERNOD RICARD SA	EUR	21 436 272	20 656 770	0.36
215 455	PERSIMMON PLC	GBP	5 319 482	2 513 085	0.04
513 333	PHOENIX GROUP HOLDINGS PLC	GBP	3 855 683	2 674 364	0.05
101 089	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	6 622 196	4 260 901	0.07
279 817	POSTE ITALIANE SPA	EUR	2 687 490	2 613 491	0.05
532 323	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	4 528 397	5 201 149	0.09
340 648	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	2 824 912	3 641 155	0.06
947 965	PROSUS NV	EUR	27 492 498	25 054 715	0.43
1 733 808	PRUDENTIAL PLC	GBP	25 021 463	17 074 341	0.29
168 278	PRYSMIAN SPA	EUR	4 760 712	5 938 531	0.10
28 006	PSP SWISS PROPERTY AG - REG	CHF	3 000 809	3 252 009	0.06
146 432	PUBLICIS GROUPE SA	EUR	7 548 580	10 502 103	0.18
61 241	PUMA SE	EUR	4 286 822	3 264 145	0.06
138 366	QIAGEN NV	EUR	5 312 704	4 859 414	0.08
402 753	QINETIQ GROUP PLC	GBP	1 711 676	1 530 466	0.03
82 939	RANDSTAD NV	EUR	4 403 769	4 050 741	0.07
3 648	RATIONAL AG	EUR	2 130 102	1 960 800	0.03
460 353	RECKITT BENCKISER GROUP PLC	GBP	32 607 293	29 078 264	0.50
60 397	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	2 597 914	2 633 309	0.05
250 096	REDEIA CORP SA	EUR	4 421 554	3 677 662	0.06
1 208 447	RELX PLC	GBP	29 685 954	39 789 059	0.69
12 135	REMY COINTREAU SA	EUR	1 883 127	1 300 265	0.02
124 953	RENAULT SA	EUR	5 316 087	4 129 697	0.07
1 602 919	RENTOKIL INITIAL PLC	GBP	9 013 718	7 670 015	0.13
11 251	REPLY SPA	EUR	1 618 276	999 651	0.02
738 745	REPSOL SA	EUR	8 841 771	10 213 150	0.18
121 936	REXEL SA	EUR	1 602 013	2 345 439	0.04
539 701	RIGHTMOVE PLC	GBP	3 670 841	2 930 699	0.05
18 523	RINGKJOEBING LANDBOBANK A/S	DKK	2 142 822	2 383 668	0.04
666 390	RIO TINTO PLC	GBP	39 207 910	40 202 967	0.69



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
436 091	ROCHE HOLDING AG	CHF	134 636 751	106 013 703	1.83
6 861	ROCKWOOL A/S	DKK	1 782 820	1 441 354	0.02
5 329 481	ROLLS-ROYCE HOLDINGS PLC	GBP	9 930 833	13 179 154	0.23
614 808	ROTORK PLC	GBP	2 121 907	2 066 653	0.04
27 867	ROYAL UNIBREW A/S	DKK	2 056 339	1 903 387	0.03
328 393	RS GROUP PLC	GBP	3 327 557	2 553 100	0.04
66 943	RUBIS SCA	EUR	2 408 148	1 375 009	0.02
427 521	RWE AG	EUR	14 035 239	15 446 334	0.27
341 345	RYANAIR HOLDINGS PLC	EUR	4 919 069	4 840 272	0.08
54 776	SAAB AB	SEK	2 108 286	2 653 107	0.05
105 228	SAFESTORE HOLDINGS PLC	GBP	1 676 830	825 708	0.01
233 745	SAFRAN SA	EUR	26 691 873	34 365 190	0.59
124 968	SAGAX AB	SEK	2 577 214	2 132 271	0.04
638 771	SAGE GROUP PLC	GBP	5 225 058	7 117 744	0.12
42 891	SALMAR ASA	NOK	2 263 396	1 920 715	0.03
284 957	SAMPO OYJ	EUR	10 956 956	10 574 754	0.18
254 764	SANDOZ GROUP AG	CHF	5 185 654	6 263 495	0.11
682 168	SANDVIK AB	SEK	11 950 143	10 952 119	0.19
712 519	SANOFI SA	EUR	62 359 776	61 062 878	1.05
19 829	SANTANDER BANK POLSKA SA	PLN	1 729 380	2 031 803	0.04
635 617	SAP SE	EUR	68 605 724	80 558 100	1.39
16 158	SARTORIUS AG	EUR	5 113 236	3 816 520	0.07
15 294	SARTORIUS STEDIM BIOTECH	EUR	4 013 766	2 700 156	0.05
26 704	SCHINDLER HOLDING AG	CHF	5 420 420	5 085 683	0.09
353 032	SCHNEIDER ELECTRIC SE	EUR	42 616 746	51 182 579	0.88
585 594	SCHRODERS PLC	GBP	3 379 681	2 482 749	0.04
86 238	SCOR SE	EUR	2 610 659	2 427 600	0.04
50 762	SCOUT24 SE	EUR	2 823 711	2 945 211	0.05
16 244	SEB SA	EUR	2 134 207	1 513 129	0.03
72 260	SECTRA AB (ISIN SE0020539310)	SEK	1 189 991	737 928	0.01
350 970	SECURITAS AB - B	SEK	2 933 699	2 652 744	0.05
702 520	SEGRO PLC	GBP	8 098 894	5 748 881	0.10
861 332	SERCO GROUP PLC	GBP	1 546 237	1 414 046	0.02
281 139	SES SA	EUR	2 251 993	1 547 670	0.03
163 074	SEVERN TRENT PLC	GBP	5 027 737	4 972 442	0.09
14 144	SFS GROUP AG	CHF	1 693 861	1 329 193	0.02
97 289	SGS SA	CHF	8 894 594	7 482 135	0.13
4 138 963	SHELL PLC	EUR	101 094 149	127 624 925	2.19
2 194	SIEGFRIED HOLDING AG	CHF	1 489 976	1 641 024	0.03
465 859	SIEMENS AG - REG	EUR	55 394 962	58 213 741	1.00
324 047	SIEMENS ENERGY AG	EUR	6 890 503	2 712 273	0.05
170 570	SIEMENS HEALTHINEERS AG	EUR	8 560 976	7 900 802	0.14
203 093	SIG GROUP AG	CHF	3 978 771	4 220 416	0.07



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
79 315	SIGNIFY NV	EUR	2 565 973	1 940 045	0.03
91 150	SIKA AG	CHF	21 617 496	20 552 456	0.35
1 029 494	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	10 361 067	10 835 861	0.19
224 125	SKANSKA AB - B	SEK	4 261 584	3 176 029	0.05
227 494	SKF AB - B	SEK	3 863 593	3 469 382	0.06
569 040	SMITH & NEPHEW PLC	GBP	8 796 178	6 015 407	0.10
231 381	SMITHS GROUP PLC	GBP	4 157 978	4 286 014	0.07
157 499	SMURFIT KAPPA GROUP PLC	EUR	5 691 243	4 841 519	0.08
1 232 737	SNAM SPA	EUR	5 897 011	5 337 751	0.09
498 634	SOCIETE GENERALE SA	EUR	13 865 588	10 543 616	0.18
32 893	SODEXO SA	EUR	2 791 105	3 285 353	0.06
9 615	SOFINA SA	EUR	2 520 946	1 721 085	0.03
97 745	SOFTCAT PLC	GBP	1 845 841	1 419 522	0.02
15 411	SOITEC	EUR	2 376 486	2 165 246	0.04
44 149	SOLVAY SA	EUR	4 390 444	4 403 421	0.08
30 882	SONOVA HOLDING AG	CHF	8 053 585	6 886 209	0.12
9 573	SOPRA GROUPE	EUR	1 470 781	1 620 709	0.03
74 280	SPECTRIS PLC	GBP	2 532 923	2 643 568	0.05
88 100	SPIE SA	EUR	1 860 065	2 188 404	0.04
48 286	SPIRAX-SARCO ENGINEERING PLC	GBP	5 925 661	4 541 173	0.08
380 128	SSAB AB - B	SEK	2 035 707	2 083 228	0.04
693 816	SSE PLC	GBP	12 607 031	13 007 308	0.22
474 411	SSP GROUP PLC	GBP	1 473 077	980 357	0.02
328 838	ST JAMES'S PLACE PLC	GBP	4 558 443	2 414 612	0.04
1 456 065	STANDARD CHARTERED PLC	GBP	10 288 615	10 531 209	0.18
1 404 330	STELLANTIS NV	EUR	19 670 694	24 716 208	0.43
416 159	STMICROELECTRONICS NV	EUR	12 912 332	14 973 401	0.26
378 449	STORA ENSO OYJ - R	EUR	5 430 309	4 285 935	0.07
302 474	STOREBRAND ASA	NOK	2 346 852	2 385 775	0.04
71 554	STRAUMANN HOLDING AG	CHF	8 039 974	7 955 403	0.14
153 964	SUBSEA 7 SA	NOK	1 547 124	1 908 822	0.03
325 310	SVENSKA CELLULOSA AB SCA - B	SEK	3 993 199	4 213 232	0.07
948 578	SVENSKA HANDELSBANKEN AB	SEK	8 571 888	7 630 713	0.13
16 719	SWATCH GROUP AG	CHF	4 537 299	4 035 711	0.07
158 652	SWECO AB	SEK	2 020 912	1 377 013	0.02
556 476	SWEDBANK AB - A	SEK	8 712 601	8 611 371	0.15
138 767	SWEDISH ORPHAN BIOVITRUM AB	SEK	2 373 817	2 695 554	0.05
18 773	SWISS LIFE HOLDING AG - REG	CHF	8 816 990	11 354 157	0.20
46 639	SWISS PRIME SITE AG - REG	CHF	3 810 540	4 092 033	0.07
181 173	SWISS RE AG	CHF	15 676 868	18 668 192	0.32
15 231	SWISSCOM AG - REG	CHF	7 697 357	8 613 404	0.15
33 070	SYDBANK A/S	DKK	1 393 864	1 355 791	0.02
80 769	SYMRISE AG	EUR	7 962 665	7 769 978	0.13

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
37 372	TALANX AG	EUR	1 679 369	2 221 765	0.04
262 399	TATE & LYLE PLC	GBP	2 458 289	1 899 346	0.03
2 132 171	TAYLOR WIMPEY PLC	GBP	3 770 582	2 712 181	0.05
79 726	TEAMVIEWER AG	EUR	1 283 589	1 155 628	0.02
7 277	TECAN GROUP AG - REG	CHF	2 489 133	1 969 885	0.03
99 815	TECHNIP ENERGIES NV	EUR	1 994 744	2 061 180	0.04
6 105 154	TELECOM ITALIA SPA/MILANO	EUR	2 699 264	1 490 268	0.03
1 919 734	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	14 577 706	8 129 548	0.14
3 543 935	TELEFONICA SA	EUR	16 498 781	12 921 187	0.22
389 080	TELENOR ASA	NOK	5 505 410	3 761 145	0.06
33 903	TELEPERFORMANCE SE	EUR	8 840 608	3 666 609	0.06
313 426	TELE2 AB	SEK	3 501 823	2 100 388	0.04
1 546 941	TELIA CO AB	SEK	5 145 985	3 092 703	0.05
40 389	TEMENOS AG - REG	CHF	4 221 181	2 735 006	0.05
291 313	TENARIS SA	EUR	3 598 642	4 353 673	0.08
867 923	TERNA - RETE ELETTRICA NAZIONALE	EUR	5 910 091	6 271 612	0.11
4 509 290	TESCO PLC	GBP	14 395 726	13 961 948	0.24
63 979	THALES SA	EUR	6 574 793	8 902 678	0.15
68 309	THULE GROUP AB	SEK	2 144 571	1 465 148	0.03
347 085	THYSSENKRUPP AG	EUR	3 308 025	2 276 183	0.04
63 601	TIETOEVRY OYJ	EUR	1 601 866	1 258 028	0.02
174 362	TOMRA SYSTEMS ASA	NOK	2 929 912	1 303 821	0.02
23 457	TOPDANMARK AS	DKK	1 247 008	993 108	0.02
1 546 663	TOTALENERGIES SE	EUR	70 874 458	97 749 103	1.69
162 820	TRAVIS PERKINS PLC	GBP	2 268 001	1 382 489	0.02
152 705	TRELLEBORG AB - B	SEK	2 922 579	3 641 283	0.06
1 141 162	TRITAX BIG BOX REIT PLC	GBP	2 443 644	1 792 216	0.03
202 976	TRYG A/S	DKK	4 107 969	3 743 329	0.06
302 601	TUI AG	EUR	1 931 930	1 436 750	0.02
52 686	UBISOFT ENTERTAINMENT SA	EUR	3 007 677	1 416 200	0.02
1 991 541	UBS GROUP AG	CHF	29 626 697	43 932 117	0.76
80 732	UCB SA	EUR	6 698 664	5 575 352	0.10
121 088	UMICORE SA	EUR	4 535 933	2 718 426	0.05
60 834	UNIBAIL RODAMCO REITS	EUR	5 811 092	2 838 514	0.05
1 121 420	UNICREDIT SPA	EUR	13 390 902	26 493 548	0.46
1 557 238	UNILEVER PLC	GBP	73 247 671	69 526 417	1.20
223 837	UNITE GROUP PLC	GBP	2 664 024	2 231 817	0.04
441 874	UNITED UTILITIES GROUP PLC	GBP	4 994 162	5 392 481	0.09
472 209	UNIVERSAL MUSIC GROUP NV	EUR	9 953 056	10 908 028	0.19
338 055	UPM-KYMMENE OYJ	EUR	9 978 096	10 740 007	0.19
129 221	VALEO SE	EUR	3 611 886	1 607 509	0.03
109 368	VALMET OYJ	EUR	2 905 594	2 314 227	0.04
17 501	VAT GROUP AG	CHF	4 337 636	5 834 576	0.10
415 090	VEOLIA ENVIRONNEMENT SA	EUR	10 689 272	10 721 775	0.19

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
40 637	VERALLIA SA	EUR	1 250 762	1 249 181	0.02
41 791	VERBUND AG	EUR	3 076 018	3 426 862	0.06
640 778	VESTAS WIND SYSTEMS A/S	DKK	14 675 507	13 071 653	0.23
17 699	VIDRALA SA	EUR	1 625 784	1 240 700	0.02
368 095	VINCI SA	EUR	34 064 325	38 458 566	0.66
703 289	VIRGIN MONEY UK PLC	GBP	1 518 083	1 202 628	0.02
20 105	VISCOFAN SA	EUR	1 255 002	1 097 733	0.02
208 225	VISTRY GROUP PLC	GBP	2 266 217	1 690 088	0.03
432 773	VIVENDI SE	EUR	3 777 041	3 659 528	0.06
14 740 363	VODAFONE GROUP PLC	GBP	22 270 308	12 810 349	0.22
71 934	VOESTALPINE AG	EUR	2 058 814	1 694 765	0.03
130 372	VOLKSWAGEN AG - PFD	EUR	19 843 002	13 015 037	0.22
993 939	VOLVO AB - B	SEK	16 447 807	18 591 907	0.32
267 690	VOLVO CAR AB	SEK	1 926 152	868 386	0.01
443 861	VONOVIA SE	EUR	17 355 586	9 631 784	0.17
11 826	WACKER CHEMIE AG	EUR	1 817 254	1 365 903	0.02
88 994	WAREHOUSES DE PAUW CVA	EUR	2 807 834	2 075 340	0.04
329 496	WARTSILA OYJ ABP	EUR	3 204 750	3 703 535	0.06
119 576	WATCHES OF SWITZERLAND GROUP PLC	GBP	1 793 684	687 763	0.01
174 270	WEIR GROUP PLC	GBP	3 364 174	3 415 176	0.06
13 636	WENDEL SE	EUR	1 488 820	962 702	0.02
77 945	WH SMITH PLC	GBP	1 487 974	1 038 014	0.02
120 784	WHITBREAD PLC	GBP	4 280 858	4 614 766	0.08
65 934	WIENERBERGER AG	EUR	1 741 063	1 512 526	0.03
206 305	WIHLBORGS FASTIGHETER AB	SEK	1 532 867	1 260 418	0.02
410 136	WISE PLC	GBP	3 426 698	3 133 994	0.05
152 901	WOLTERS KLUWER NV	EUR	12 634 698	18 516 311	0.32
145 319	WORLDLINE SA	EUR	7 647 927	1 740 922	0.03
664 056	WPP PLC	GBP	7 809 297	5 386 855	0.09
97 401	YARA INTERNATIONAL ASA	NOK	3 898 951	3 010 659	0.05
132 562	ZALANDO SE	EUR	8 356 546	2 915 038	0.05
91 289	ZURICH INSURANCE GROUP AG	CHF	35 420 524	40 863 915	0.71
615 192	3I GROUP PLC	GBP	9 253 287	13 662 694	0.24
<b>Total Shares</b>			<b>5 553 723 357</b>	<b>5 678 679 741</b>	<b>98.00</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>5 553 723 357</b>	<b>5 678 679 741</b>	<b>98.00</b>

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Other transferable securities</b>					
<b>Shares</b>					
86 702	AIR LIQUIDE SA PRIME DE FIDELITE	EUR	8 198 297	14 017 979	0.24
20 292	NMC HEALTH PLC	GBP	620 669	-	0.00
41 244	L'OREAL SA - PF	EUR	9 003 004	16 338 811	0.28
72 260	SECTRA AB (ISIN SE0020539344)	SEK	-	6 700	0.00
19 442	SODEXO SA - PF 2026	EUR	1 797 212	1 941 867	0.03
17 699	VIDRALA SA - RIGHTS - 02/11/2023	EUR	-	61 681	0.00
<b>Total Shares</b>			<b>19 619 182</b>	<b>32 367 038</b>	<b>0.55</b>
<b>Total Other transferable securities</b>			<b>19 619 182</b>	<b>32 367 038</b>	<b>0.55</b>
<b>Total Investments</b>			<b>5 574 342 539</b>	<b>5 711 046 779</b>	<b>98.55</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	13.16	United Kingdom	21.76
Banks	8.56	France	16.93
Oil, Gas and Coal	6.60	Switzerland	14.51
Personal Goods	5.29	Germany	12.02
Non-life Insurance	4.29	Netherlands	8.59
Food Producers	4.23	Denmark	5.02
Technology Hardware and Equipment	4.07	Sweden	4.44
Construction and Materials	3.49	Spain	3.80
Investment Banking and Brokerage Services	3.48	Italy	3.14
Software and Computer Services	3.33	Finland	1.81
Personal Care, Drug and Grocery Stores	3.01	Ireland	1.35
Chemicals	2.71	Belgium	1.28
General Industrials	2.38	Norway	1.09
Automobiles and Parts	2.37	Jersey	0.96
Beverages	2.37	Luxembourg	0.47
Industrial Transportation	2.29	Poland	0.47
Telecommunications Service Providers	2.29	Austria	0.38
Industrial Engineering	2.26	Portugal	0.25
Medical Equipment and Services	2.17	Bermuda	0.12
Aerospace and Defense	2.10	Isle of Man	0.08
Electricity	2.10	Cyprus	0.04
Media	1.90	Faroe Islands	0.02
Gas, Water and Multi-utilities	1.87	Malta	0.02
Industrial Support Services	1.78		
Industrial Metals and Mining	1.76		
Electronic and Electrical Equipment	1.29		
Travel and Leisure	1.08		
Life Insurance	1.06		
Retailers	0.94		
Tobacco	0.86		
Real Estate Investment Trusts	0.64		
Consumer Services	0.57		
Real Estate Investment and Services	0.56		
Household Goods and Home Construction	0.43		
Industrial Materials	0.39		
Telecommunications Equipment	0.37		
Alternative Energy	0.23		
Health Care Providers	0.18		
Leisure Goods	0.09		
	<b>98.55</b>		<b>98.55</b>

## Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
11 089	ABN AMRO BANK NV	EUR	151 260	140 664	0.05
1 044	ACCIONA SA	EUR	186 773	124 236	0.04
3 952	ACCOR SA	EUR	114 191	118 837	0.04
36 659	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	967 370	1 252 638	0.41
12 121	ADIDAS AG - REG	EUR	2 488 638	2 026 631	0.66
879	ADYEN NV	EUR	1 195 781	557 198	0.18
87 359	AEGON LTD	EUR	403 555	400 454	0.13
5 359	AENA SME SA	EUR	755 716	732 843	0.24
21 890	AERCAP HOLDINGS NV	USD	1 156 193	1 286 478	0.42
8 003	AEROPORTS DE PARIS SA	EUR	1 016 821	846 717	0.28
14 734	AGEAS SA/NV	EUR	567 464	534 255	0.17
132 729	AIB GROUP PLC	EUR	455 305	543 393	0.18
29 327	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	3 719 381	4 741 589	1.55
29 426	AKZO NOBEL NV	EUR	2 261 328	1 861 489	0.61
32 248	ALLIANZ SE - REG	EUR	6 479 196	7 123 583	2.32
29 302	ALSTOM SA	EUR	791 671	373 601	0.12
41 066	AMADEUS IT GROUP SA - A	EUR	2 375 434	2 210 172	0.72
18 998	AMPLIFON SPA	EUR	609 146	506 107	0.17
2 455	AMUNDI SA	EUR	143 702	120 835	0.04
83 829	ANHEUSER-BUSCH INBEV SA/NV	EUR	4 666 093	4 495 749	1.47
11 737	ARCELORMITTAL SA	EUR	255 066	245 069	0.08
2 409	ARGENX SE	EUR	910 010	1 069 837	0.35
1 358	ARKEMA SA	EUR	116 184	120 020	0.04
2 865	ASM INTERNATIONAL NV	EUR	850 868	1 113 053	0.36
29 621	ASML HOLDING NV	EUR	14 393 716	16 744 750	5.46
20 511	ASR NEDERLAND NV	EUR	828 008	721 987	0.24
202 967	ASSICURAZIONI GENERALI SPA	EUR	3 700 945	3 804 616	1.24
183 307	AXA SA	EUR	4 620 066	5 124 347	1.67
457 725	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 590 033	3 397 235	1.11
1 112 631	BANCO SANTANDER SA	EUR	3 504 530	3 856 379	1.26
37 478	BANK OF IRELAND GROUP PLC	EUR	326 206	316 689	0.10
53 583	BAYERISCHE MOTOREN WERKE AG	EUR	4 908 464	4 695 478	1.53
4 231	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	336 283	339 115	0.11
4 786	BE SEMICONDUCTOR INDUSTRIES NV	EUR	507 782	465 678	0.15
2 952	BECHTLE AG	EUR	120 569	124 220	0.04
2 132	BEIERSDORF AG	EUR	215 027	264 475	0.09
5 788	BIOMERIEUX	EUR	568 193	523 814	0.17
82 257	BNP PARIBAS SA	EUR	4 380 729	4 465 733	1.46
24 048	BOLLORE SE	EUR	114 160	123 847	0.04
64 677	BOUYGUES SA	EUR	2 024 741	2 147 923	0.70
12 059	BRENTAG SE	EUR	801 627	845 577	0.28
6 237	BUREAU VERITAS SA	EUR	158 373	134 033	0.04
183 843	CAIXABANK SA	EUR	615 783	705 038	0.23
6 598	CAPGEMINI SE	EUR	1 034 918	1 098 567	0.36

## Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
1 453	CARL ZEISS MEDITEC AG	EUR	166 898	118 768	0.04
66 515	CARREFOUR SA	EUR	1 119 743	1 102 819	0.36
12 464	CELLNEX TELECOM SAU	EUR	472 784	345 502	0.11
24 496	CIE DE SAINT-GOBAIN SA	EUR	1 171 636	1 259 094	0.41
121 304	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	3 545 922	3 398 938	1.11
135 457	CNH INDUSTRIAL NV	EUR	1 799 944	1 417 558	0.46
37 095	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	1 985 300	2 053 385	0.67
97 036	COMMERZBANK AG	EUR	874 820	984 915	0.32
2 326	CONTINENTAL AG	EUR	146 128	142 909	0.05
22 169	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	694 581	567 083	0.19
6 946	COVESTRO AG	EUR	304 506	331 324	0.11
21 360	COVIVIO SA/FRANCE	EUR	1 296 815	862 944	0.28
82 110	CREDIT AGRICOLE SA	EUR	880 588	934 248	0.31
10 442	DAIMLER TRUCK HOLDING AG	EUR	296 235	309 292	0.10
53 358	DASSAULT SYSTEMES SE	EUR	1 954 594	2 071 091	0.68
11 055	DAVIDE CAMPARI-MILANO NV	EUR	105 355	115 304	0.04
8 838	DELIVERY HERO SE	EUR	421 579	211 847	0.07
163 925	DEUTSCHE BANK AG - REG	EUR	1 693 447	1 697 607	0.55
13 017	DEUTSCHE BOERSE AG	EUR	2 012 982	2 020 238	0.66
123 643	DEUTSCHE LUFTHANSA AG - REG	EUR	1 056 107	816 538	0.27
84 008	DEUTSCHE POST AG - REG	EUR	3 307 666	3 088 134	1.01
154 245	DEUTSCHE TELEKOM AG - REG	EUR	2 935 893	3 158 166	1.03
1 440	DIASORIN SPA	EUR	167 659	121 680	0.04
2 331	D'IETEREN GROUP	EUR	370 231	326 573	0.11
11 043	DR ING HC F PORSCHE AG	EUR	1 231 657	911 489	0.30
21 405	DSM-FIRMENICH AG	EUR	2 499 968	1 832 054	0.60
16 484	EDENRED SE	EUR	796 208	828 156	0.27
23 958	EDP RENOVAVEIS SA	EUR	457 731	363 922	0.12
27 289	EIFFAGE SA	EUR	2 544 129	2 338 667	0.76
4 691	ELIA GROUP SA/NV	EUR	592 450	420 548	0.14
3 008	ELISA OYJ	EUR	149 820	120 561	0.04
99 500	ENAGAS SA	EUR	1 853 649	1 571 603	0.51
30 710	ENDESA SA	EUR	600 018	545 563	0.18
744 084	ENEL SPA	EUR	4 452 744	4 455 575	1.46
39 768	ENGIE SA (ISIN FR0010208488)	EUR	539 471	596 679	0.19
98 557	E.ON SE	EUR	1 063 406	1 105 810	0.36
20 857	ERSTE GROUP BANK AG	EUR	667 327	703 924	0.23
21 524	ESSILORLUXOTTICA SA	EUR	3 305 208	3 672 855	1.20
9 868	EURAZEO SE	EUR	604 166	524 484	0.17
15 183	EUROFINS SCIENTIFIC SE	EUR	934 591	726 203	0.24
1 437	EURONEXT NV	EUR	101 873	94 555	0.03
7 380	EVONIK INDUSTRIES AG	EUR	162 487	128 117	0.04
2 293	EXOR NV	EUR	167 012	185 595	0.06
2 666	FERRARI NV	EUR	631 675	761 143	0.25

## Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
22 479	FERROVIAL SE	EUR	571 893	639 303	0.21
12 913	FINECOBANK BANCA FINECO SPA	EUR	150 741	143 528	0.05
11 705	FLUTTER ENTERTAINMENT PLC	EUR	1 741 917	1 731 755	0.57
4 343	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	230 268	136 023	0.04
25 221	FRESENIUS SE & CO KGAA	EUR	746 398	611 357	0.20
198 416	GALP ENERGIA SGPS SA	EUR	2 054 601	2 819 491	0.92
36 016	GEA GROUP AG	EUR	1 408 966	1 160 796	0.38
13 411	GECINA SA	EUR	1 436 912	1 241 859	0.41
76 435	GETLINK SE - REG	EUR	1 223 323	1 164 487	0.38
9 610	GRIFOLS SA	EUR	162 862	101 722	0.03
2 285	GROUPE BRUXELLES LAMBERT NV	EUR	183 746	157 665	0.05
1 275	HANNOVER RUECK SE - REG	EUR	212 109	265 583	0.09
3 063	HEIDELBERG MATERIALS AG	EUR	202 411	209 754	0.07
4 167	HEINEKEN HOLDING NV	EUR	325 360	299 191	0.10
22 427	HEINEKEN NV	EUR	2 058 034	1 900 464	0.62
12 819	HELLOFRESH SE	EUR	372 352	263 559	0.09
12 648	HENKEL AG & CO KGAA	EUR	820 760	754 580	0.25
21 436	HENKEL AG & CO KGAA - PFD	EUR	1 518 326	1 459 363	0.48
2 323	HERMES INTERNATIONAL SCA	EUR	3 458 291	4 087 551	1.34
567 414	IBERDROLA SA	EUR	5 471 259	5 957 847	1.95
1 368	IMCD NV	EUR	201 370	155 268	0.05
98 449	INDUSTRIA DE DISENO TEXTIL SA	EUR	2 862 164	3 204 515	1.05
112 919	INFINEON TECHNOLOGIES AG - REG	EUR	3 442 104	3 102 450	1.01
11 602	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	118 031	119 733	0.04
202 534	ING GROEP NV	EUR	2 297 219	2 436 079	0.80
1 116 836	INTESA SANPAOLO SPA	EUR	2 451 436	2 743 508	0.90
1 759	IPSEN SA	EUR	172 760	196 129	0.06
5 501	JDE PEET'S NV	EUR	152 398	144 346	0.05
5 989	JERONIMO MARTINS SGPS SA	EUR	126 241	130 440	0.04
29 461	KBC GROUP NV	EUR	1 908 176	1 529 026	0.50
6 732	KERING SA	EUR	3 515 528	2 579 702	0.84
24 826	KERRY GROUP PLC	EUR	2 282 070	1 809 319	0.59
47 977	KESKO OYJ - B	EUR	940 603	765 953	0.25
11 078	KINGSPAN GROUP PLC	EUR	755 281	703 231	0.23
38 458	KLEPIERRE SA	EUR	829 676	880 688	0.29
2 089	KNORR-BREMSE AG	EUR	129 872	109 756	0.04
19 299	KONE OYJ - B	EUR	911 138	789 136	0.26
93 979	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 565 965	2 631 412	0.86
649 201	KONINKLIJKE KPN NV	EUR	2 086 789	2 061 213	0.67
3 977	LA FRANCAISE DES JEUX SAEM	EUR	131 172	120 980	0.04
16 087	LEG IMMOBILIEN SE	EUR	1 207 630	946 559	0.31
30 514	LEGRAND SA	EUR	2 428 844	2 486 281	0.81
17 000	L'OREAL SA	EUR	4 352 599	6 734 550	2.20
20 288	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	12 749 551	13 684 256	4.46



## Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
31 265	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	325 387	352 357	0.12
17 961	MERCK KGAA	EUR	3 031 084	2 556 748	0.84
93 199	METSO OYJ	EUR	957 301	774 111	0.25
9 486	MONCLER SPA	EUR	537 520	464 245	0.15
11 594	MTU AERO ENGINES AG	EUR	2 357 065	2 052 138	0.67
13 641	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	3 778 014	5 163 119	1.69
5 042	NATURGY ENERGY GROUP SA	EUR	128 104	134 621	0.04
2 138	NEMETSCHEK SE	EUR	139 400	150 515	0.05
76 113	NESTE OYJ	EUR	2 945 922	2 413 543	0.79
19 709	NEXI SPA	EUR	242 348	107 926	0.04
17 420	NN GROUP NV	EUR	630 954	527 129	0.17
605 326	NOKIA OYJ	EUR	2 558 009	1 900 724	0.62
32 914	OCI NV	EUR	1 020 377	724 437	0.24
96 029	ORANGE SA	EUR	966 427	1 066 882	0.35
3 380	ORION OYJ - B	EUR	131 135	126 885	0.04
21 113	PERNOD RICARD SA	EUR	3 863 010	3 536 428	1.16
107 382	POSTE ITALIANE SPA	EUR	1 053 766	1 002 948	0.33
111 091	PROSUS NV	EUR	3 413 593	2 936 135	0.96
14 972	PRYSMIAN SPA	EUR	505 035	528 362	0.17
18 704	PUBLICIS GROUPE SA	EUR	1 150 586	1 341 451	0.44
10 081	PUMA SE	EUR	619 700	537 317	0.18
12 404	QIAGEN NV	EUR	530 041	435 628	0.14
2 426	RANDSTAD NV	EUR	122 561	118 486	0.04
192	RATIONAL AG	EUR	114 863	103 200	0.03
2 882	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	128 190	125 655	0.04
159 305	REDEIA CORP SA	EUR	2 610 003	2 342 580	0.77
1 518	REMY COINTREAU SA	EUR	229 269	162 654	0.05
24 713	RENAULT SA	EUR	922 609	816 765	0.27
9 725	SAMPO OYJ	EUR	385 432	360 895	0.12
86 426	SANOFI SA	EUR	7 620 800	7 406 707	2.41
80 746	SAP SE	EUR	8 950 340	10 233 747	3.33
2 096	SARTORIUS AG	EUR	711 453	495 075	0.16
585	SARTORIUS STEDIM BIOTECH	EUR	161 996	103 282	0.03
56 016	SCHNEIDER ELECTRIC SE	EUR	7 620 954	8 121 199	2.64
2 126	SCOUT24 SE	EUR	118 450	123 351	0.04
1 288	SEB SA	EUR	143 680	119 977	0.04
51 784	SIEMENS AG - REG	EUR	6 632 329	6 470 929	2.11
10 987	SIEMENS ENERGY AG	EUR	239 238	91 961	0.03
8 440	SIEMENS HEALTHINEERS AG	EUR	426 188	390 941	0.13
10 704	SMURFIT KAPPA GROUP PLC	EUR	383 857	329 041	0.11
255 190	SNAM SPA	EUR	1 222 413	1 104 973	0.36
101 652	SOCIETE GENERALE SA	EUR	2 641 065	2 149 432	0.70
3 584	SODEXO SA	EUR	318 848	357 970	0.12

## Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
639	SOFINA SA	EUR	139 524	114 381	0.04
1 567	SOLVAY SA	EUR	151 349	156 293	0.05
68 107	STMICROELECTRONICS NV	EUR	2 495 544	2 450 490	0.80
12 305	STORA ENSO OYJ - R	EUR	179 984	139 354	0.05
10 491	SYMRISE AG	EUR	1 042 183	1 009 234	0.33
2 130	TALANX AG	EUR	111 080	126 629	0.04
462 732	TELECOM ITALIA SPA/MILANO	EUR	163 852	112 953	0.04
229 495	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	477 594	367 995	0.12
109 449	TELEFONICA SA	EUR	408 260	399 051	0.13
3 263	TELEPERFORMANCE SE	EUR	625 399	352 893	0.12
172 087	TENARIS SA	EUR	2 319 716	2 571 840	0.84
187 577	TERNA - RETE ELETTRICA NAZIONALE	EUR	1 390 028	1 355 431	0.44
12 119	UCB SA	EUR	970 672	836 938	0.27
15 471	UMICORE SA	EUR	502 674	347 324	0.11
20 703	UNIBAIL RODAMCO REITS	EUR	1 219 910	966 002	0.32
150 363	UNICREDIT SPA	EUR	2 371 707	3 552 326	1.16
33 334	UNIVERSAL MUSIC GROUP NV	EUR	702 728	770 015	0.25
43 967	UPM-KYMMENE OYJ	EUR	1 376 779	1 396 832	0.46
38 796	VALEO SE	EUR	810 375	482 622	0.16
10 111	VERBUND AG	EUR	794 458	829 102	0.27
35 443	VINCI SA	EUR	3 500 499	3 703 085	1.21
15 958	VIVENDI SE	EUR	137 575	134 941	0.04
4 693	VOESTALPINE AG	EUR	139 953	110 567	0.04
55 765	VONOVIA SE	EUR	1 402 144	1 210 101	0.40
986	WACKER CHEMIE AG	EUR	122 461	113 883	0.04
16 457	WAREHOUSES DE PAUW CVA	EUR	459 851	383 777	0.13
62 928	WARTSILA OYJ ABP	EUR	634 122	707 311	0.23
4 103	WENDEL SE	EUR	375 729	289 672	0.09
14 845	WOLTERS KLUWER NV	EUR	1 460 813	1 797 730	0.59
11 178	WORLDLINE SA	EUR	584 658	133 912	0.04
20 254	ZALANDO SE	EUR	909 179	445 385	0.15
<b>Total Shares</b>			<b>304 063 564</b>	<b>304 689 355</b>	<b>99.55</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>304 063 564</b>	<b>304 689 355</b>	<b>99.55</b>
<b>Total Investments</b>			<b>304 063 564</b>	<b>304 689 355</b>	<b>99.55</b>

## Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	9.91	France	33.31
Personal Goods	9.85	Germany	23.23
Technology Hardware and Equipment	8.79	Netherlands	15.21
Non-life Insurance	7.41	Spain	9.09
Software and Computer Services	6.19	Italy	6.73
Electricity	5.50	Finland	3.10
Pharmaceuticals and Biotechnology	4.19	Belgium	3.04
Beverages	4.11	Ireland	1.78
Construction and Materials	4.04	Luxembourg	1.16
Automobiles and Parts	3.77	Portugal	0.96
Chemicals	3.44	United Kingdom	0.67
Industrial Transportation	3.20	Switzerland	0.60
Oil, Gas and Coal	2.91	Austria	0.54
Electronic and Electrical Equipment	2.78	Bermuda	0.13
Telecommunications Service Providers	2.53		
General Industrials	2.46		
Medical Equipment and Services	2.19		
Personal Care, Drug and Grocery Stores	1.69		
Real Estate Investment Trusts	1.42		
Media	1.32		
Retailers	1.30		
Investment Banking and Brokerage Services	1.26		
Food Producers	1.19		
Industrial Engineering	1.19		
Gas, Water and Multi-utilities	1.11		
Household Goods and Home Construction	0.76		
Travel and Leisure	0.72		
Aerospace and Defense	0.71		
Real Estate Investment and Services	0.70		
Life Insurance	0.67		
Industrial Support Services	0.65		
Telecommunications Equipment	0.62		
Industrial Materials	0.50		
Health Care Providers	0.24		
Industrial Metals and Mining	0.12		
Consumer Services	0.07		
Tobacco	0.04		
	<b>99.55</b>		<b>99.55</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
400 000	ABBOTT LABORATORIES 3.75% 30/11/2026	USD	387 188	382 732	0.18
200 000	ABBOTT LABORATORIES 4.75% 30/11/2036	USD	209 038	182 644	0.09
410 000	ABBVIE INC 2.6% 21/11/2024	USD	400 670	396 265	0.19
162 000	ABBVIE INC 2.95% 21/11/2026	USD	177 968	149 993	0.07
187 000	ABBVIE INC 3.2% 14/05/2026	USD	187 024	176 266	0.08
365 000	ABBVIE INC 3.2% 21/11/2029	USD	384 824	318 097	0.15
399 000	ABBVIE INC 3.6% 14/05/2025	USD	410 479	385 968	0.18
350 000	ABBVIE INC 3.8% 15/03/2025	USD	372 719	340 760	0.16
312 000	ABBVIE INC 4.05% 21/11/2039	USD	240 580	243 447	0.12
130 000	ABBVIE INC 4.25% 14/11/2028	USD	147 334	122 411	0.06
410 000	ABBVIE INC 4.25% 21/11/2049	USD	336 827	307 466	0.15
100 000	ABBVIE INC 4.3% 14/05/2036	USD	117 056	84 801	0.04
140 000	ABBVIE INC 4.4% 06/11/2042	USD	151 050	110 958	0.05
150 000	ABBVIE INC 4.45% 14/05/2046	USD	153 065	116 739	0.06
219 000	ABBVIE INC 4.5% 14/05/2035	USD	223 493	191 373	0.09
100 000	ABBVIE INC 4.55% 15/03/2035	USD	94 594	87 848	0.04
77 000	ABBVIE INC 4.7% 14/05/2045	USD	89 212	62 479	0.03
50 000	ABBVIE INC 4.85% 15/06/2044	USD	45 992	41 771	0.02
184 000	ABBVIE INC 4.875% 14/11/2048	USD	202 144	152 050	0.07
100 000	ACTIVISION BLIZZARD INC 2.5% 15/09/2050	USD	65 330	55 984	0.03
230 000	ADOBE INC 2.3% 01/02/2030	USD	219 450	191 266	0.09
100 000	AEP TEXAS INC 5.25% 15/05/2052	USD	96 390	81 067	0.04
450 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 2.45% 29/10/2026	USD	385 249	400 252	0.19
363 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.3% 30/01/2032	USD	335 285	281 502	0.13
150 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.4% 29/10/2033	USD	121 683	112 785	0.05
150 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.65% 21/07/2027	USD	135 867	134 790	0.06
150 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.85% 29/10/2041	USD	154 360	100 683	0.05
214 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 6.5% 15/07/2025	USD	239 170	213 570	0.10
100 000	AETNA INC 3.875% 15/08/2047	USD	82 770	65 774	0.03
100 000	AFLAC INC 3.6% 01/04/2030	USD	101 649	87 226	0.04
200 000	AIR LEASE CORP 1.875% 15/08/2026	USD	176 980	176 970	0.08
10 000	ALEXANDRIA REAL ESTATE EQUITIES INC 1.875% 01/02/2033	USD	7 531	6 814	0.00
120 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.55% 15/03/2052	USD	90 070	71 587	0.03
112 000	ALLY FINANCIAL INC 8% 01/11/2031	USD	121 793	109 365	0.05
80 000	ALPHABET INC 0.45% 15/08/2025	USD	72 415	73 662	0.03
80 000	ALPHABET INC 0.8% 15/08/2027	USD	68 309	68 490	0.03
10 000	ALPHABET INC 1.1% 15/08/2030	USD	7 884	7 662	0.00
100 000	ALPHABET INC 1.9% 15/08/2040	USD	66 582	59 746	0.03
200 000	ALPHABET INC 1.998% 15/08/2026	USD	183 136	183 882	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
265 000	ALPHABET INC 2.05% 15/08/2050	USD	161 006	136 833	0.06
60 000	ALPHABET INC 2.25% 15/08/2060	USD	34 309	29 954	0.01
100 000	AMAZON COM INC 4.7% 01/12/2032	USD	102 205	93 692	0.04
110 000	AMAZON.COM INC 1% 12/05/2026	USD	98 887	98 940	0.05
278 000	AMAZON.COM INC 1.2% 03/06/2027	USD	257 866	240 912	0.11
146 000	AMAZON.COM INC 1.5% 03/06/2030	USD	128 166	113 810	0.05
250 000	AMAZON.COM INC 1.65% 12/05/2028	USD	220 765	213 428	0.10
246 000	AMAZON.COM INC 2.1% 12/05/2031	USD	237 876	193 809	0.09
215 000	AMAZON.COM INC 2.5% 03/06/2050	USD	146 801	118 792	0.06
100 000	AMAZON.COM INC 2.7% 03/06/2060	USD	63 469	53 175	0.03
225 000	AMAZON.COM INC 2.875% 12/05/2041	USD	167 291	150 957	0.07
254 000	AMAZON.COM INC 3.1% 12/05/2051	USD	255 642	157 696	0.07
408 000	AMAZON.COM INC 3.15% 22/08/2027	USD	436 404	377 509	0.18
150 000	AMAZON.COM INC 3.25% 12/05/2061	USD	104 181	89 736	0.04
100 000	AMAZON.COM INC 3.3% 13/04/2027	USD	95 477	93 694	0.04
130 000	AMAZON.COM INC 3.45% 13/04/2029	USD	122 915	118 602	0.06
200 000	AMAZON.COM INC 3.6% 13/04/2032	USD	193 352	173 542	0.08
209 000	AMAZON.COM INC 3.875% 22/08/2037	USD	259 237	171 079	0.08
210 000	AMAZON.COM INC 3.95% 13/04/2052	USD	187 520	153 684	0.07
177 000	AMAZON.COM INC 4.05% 22/08/2047	USD	166 987	134 950	0.06
100 000	AMAZON.COM INC 4.1% 13/04/2062	USD	88 320	71 858	0.03
54 000	AMAZON.COM INC 4.25% 22/08/2057	USD	53 977	40 848	0.02
70 000	AMAZON.COM INC 4.55% 01/12/2027	USD	71 294	68 104	0.03
200 000	AMAZON.COM INC 4.65% 01/12/2029	USD	197 342	192 566	0.09
325 000	AMAZON.COM INC 4.7% 29/11/2024	USD	325 670	322 402	0.15
179 000	AMAZON.COM INC 4.8% 05/12/2034	USD	190 239	167 438	0.08
120 000	AMAZON.COM INC 4.95% 05/12/2044	USD	145 146	107 234	0.05
100 000	AMERICAN EXPRESS CO FRN 01/05/2034	USD	99 756	89 736	0.04
200 000	AMERICAN EXPRESS CO FRN 03/08/2033	USD	193 316	174 634	0.08
260 000	AMERICAN EXPRESS CO 1.65% 04/11/2026	USD	236 712	228 959	0.11
300 000	AMERICAN EXPRESS CO 2.55% 04/03/2027	USD	274 346	268 506	0.13
164 000	AMERICAN EXPRESS CO 3% 30/10/2024	USD	170 105	159 310	0.08
160 000	AMERICAN EXPRESS CO 3.3% 03/05/2027	USD	148 599	146 320	0.07
29 000	AMERICAN EXPRESS CO 4.05% 03/12/2042	USD	28 955	21 838	0.01
92 000	AMERICAN EXPRESS CO 4.9% 13/02/2026	USD	91 331	90 136	0.04
250 000	AMERICAN EXPRESS CO 5.85% 05/11/2027	USD	258 365	250 210	0.12
90 000	AMERICAN HONDA FINANCE CORP 1.5% 13/01/2025	USD	84 972	85 671	0.04
57 000	AMERICAN INTERNATIONAL GROUP INC 4.375% 30/06/2050	USD	67 939	41 690	0.02
109 000	AMERICAN INTERNATIONAL GROUP INC 4.75% 01/04/2048	USD	115 620	85 362	0.04
50 000	AMERICAN TOWER CORP 2.95% 15/01/2051	USD	31 557	26 615	0.01
40 000	AMERICAN TOWER CORP 3.1% 15/06/2050	USD	39 188	22 071	0.01
200 000	AMERICAN TOWER CORP 3.8% 15/08/2029	USD	193 488	175 026	0.08
273 000	AMERICAN WATER CAPITAL CORP 2.3% 01/06/2031	USD	237 209	212 307	0.10
53 000	AMERICAN WATER CAPITAL CORP 3.25% 01/06/2051	USD	53 336	32 670	0.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	AMERICAN WATER CAPITAL CORP 3.75% 01/09/2047	USD	110 848	68 580	0.03
50 000	AMERICAN WATER CAPITAL CORP 4.2% 01/09/2048	USD	63 271	36 724	0.02
118 000	AMERICAN WATER CAPITAL CORP 6.593% 15/10/2037	USD	171 294	122 139	0.06
150 000	AMERISOURCEBERGEN CORP 2.7% 15/03/2031	USD	129 378	118 784	0.06
50 000	AMGEN INC 1.65% 15/08/2028	USD	43 437	41 516	0.02
97 000	AMGEN INC 2.2% 21/02/2027	USD	94 017	86 928	0.04
130 000	AMGEN INC 2.3% 25/02/2031	USD	136 157	101 577	0.05
37 000	AMGEN INC 2.45% 21/02/2030	USD	38 344	30 201	0.01
10 000	AMGEN INC 2.6% 19/08/2026	USD	10 062	9 210	0.00
50 000	AMGEN INC 2.8% 15/08/2041	USD	33 597	30 908	0.01
160 000	AMGEN INC 3% 15/01/2052	USD	128 766	90 730	0.04
50 000	AMGEN INC 3.125% 01/05/2025	USD	48 079	48 093	0.02
160 000	AMGEN INC 3.15% 21/02/2040	USD	131 176	106 992	0.05
50 000	AMGEN INC 3.2% 02/11/2027	USD	49 383	45 629	0.02
150 000	AMGEN INC 3.375% 21/02/2050	USD	119 557	92 565	0.04
224 000	AMGEN INC 4.4% 01/05/2045	USD	243 195	168 134	0.08
140 000	AMGEN INC 4.4% 22/02/2062	USD	135 453	96 887	0.05
73 000	AMGEN INC 4.563% 15/06/2048	USD	69 685	55 281	0.03
326 000	AMGEN INC 4.663% 15/06/2051	USD	357 080	247 893	0.12
338 000	AMGEN INC 5.15% 02/03/2028	USD	337 619	329 863	0.16
178 000	AMGEN INC 5.25% 02/03/2025	USD	177 571	176 610	0.08
211 000	AMGEN INC 5.25% 02/03/2030	USD	210 040	202 598	0.10
326 000	AMGEN INC 5.25% 02/03/2033	USD	323 741	304 105	0.14
140 000	AMGEN INC 5.507% 02/03/2026	USD	139 789	139 217	0.07
161 000	AMGEN INC 5.6% 02/03/2043	USD	160 074	143 522	0.07
326 000	AMGEN INC 5.65% 02/03/2053	USD	323 477	286 592	0.14
250 000	AMGEN INC 5.75% 02/03/2063	USD	247 437	216 393	0.10
120 000	ANALOG DEVICES INC 2.1% 01/10/2031	USD	108 947	92 515	0.04
50 000	ANALOG DEVICES INC 2.95% 01/10/2051	USD	36 059	29 240	0.01
82 000	ANTHEM INC 3.125% 15/05/2050	USD	66 966	48 596	0.02
100 000	ANTHEM INC 4.101% 01/03/2028	USD	98 862	93 418	0.04
119 000	ANTHEM INC 4.375% 01/12/2047	USD	125 063	88 999	0.04
100 000	APPLE INC 3.2% 13/05/2025	USD	97 088	96 876	0.05
133 000	APPLE INC 0.55% 20/08/2025	USD	128 466	122 427	0.06
350 000	APPLE INC 0.7% 08/02/2026	USD	316 518	316 085	0.15
80 000	APPLE INC 1.125% 11/05/2025	USD	78 620	75 067	0.04
50 000	APPLE INC 1.2% 08/02/2028	USD	43 881	42 422	0.02
250 000	APPLE INC 1.4% 05/08/2028	USD	215 000	210 513	0.10
150 000	APPLE INC 1.65% 08/02/2031	USD	134 525	116 666	0.06
100 000	APPLE INC 1.65% 11/05/2030	USD	98 246	79 768	0.04
150 000	APPLE INC 2.05% 11/09/2026	USD	159 802	137 468	0.07
150 000	APPLE INC 2.2% 11/09/2029	USD	151 000	126 948	0.06
150 000	APPLE INC 2.375% 08/02/2041	USD	133 003	95 750	0.05

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
10 000	APPLE INC 2.4% 20/08/2050	USD	7 218	5 565	0.00
175 000	APPLE INC 2.45% 04/08/2026	USD	176 205	162 538	0.08
20 000	APPLE INC 2.55% 20/08/2060	USD	13 705	10 962	0.01
300 000	APPLE INC 2.65% 08/02/2051	USD	199 984	172 224	0.08
221 000	APPLE INC 2.65% 11/05/2050	USD	199 972	127 866	0.06
120 000	APPLE INC 2.7% 05/08/2051	USD	94 739	69 320	0.03
160 000	APPLE INC 2.75% 13/01/2025	USD	159 614	155 144	0.07
111 000	APPLE INC 2.8% 08/02/2061	USD	81 978	61 282	0.03
50 000	APPLE INC 2.85% 05/08/2061	USD	32 074	27 724	0.01
150 000	APPLE INC 2.9% 12/09/2027	USD	163 665	137 981	0.07
158 000	APPLE INC 2.95% 11/09/2049	USD	163 984	98 357	0.05
325 000	APPLE INC 3% 13/11/2027	USD	328 338	298 870	0.14
72 000	APPLE INC 3% 20/06/2027	USD	80 651	66 794	0.03
300 000	APPLE INC 3.2% 11/05/2027	USD	317 742	280 317	0.13
302 000	APPLE INC 3.25% 23/02/2026	USD	313 371	289 014	0.14
200 000	APPLE INC 3.35% 08/08/2032	USD	189 332	171 680	0.08
265 000	APPLE INC 3.35% 09/02/2027	USD	282 142	249 854	0.12
8 000	APPLE INC 3.45% 09/02/2045	USD	7 882	5 715	0.00
110 000	APPLE INC 3.75% 13/11/2047	USD	114 930	80 633	0.04
250 000	APPLE INC 3.85% 04/05/2043	USD	233 680	193 218	0.09
158 000	APPLE INC 3.85% 04/08/2046	USD	138 252	118 438	0.06
210 000	APPLE INC 3.95% 08/08/2052	USD	179 844	155 614	0.07
100 000	APPLE INC 4% 10/05/2028	USD	98 382	95 242	0.05
100 000	APPLE INC 4.1% 08/08/2062	USD	84 694	73 260	0.03
80 000	APPLE INC 4.25% 09/02/2047	USD	67 598	64 618	0.03
80 000	APPLE INC 4.3% 10/05/2033	USD	79 602	73 951	0.04
187 000	APPLE INC 4.375% 13/05/2045	USD	209 384	153 288	0.07
80 000	APPLE INC 4.421% 08/05/2026	USD	79 426	78 493	0.04
97 000	APPLE INC 4.45% 06/05/2044	USD	112 761	81 934	0.04
24 000	APPLE INC 4.5% 23/02/2036	USD	32 162	22 180	0.01
279 000	APPLE INC 4.65% 23/02/2046	USD	330 264	237 686	0.11
100 000	APPLE INC 4.85% 10/05/2053	USD	101 749	86 808	0.04
101 000	APPLIED MATERIALS INC 3.3% 01/04/2027	USD	101 180	94 109	0.04
98 000	APPLIED MATERIALS INC 4.35% 01/04/2047	USD	125 067	78 343	0.04
78 000	APTIV PLC / APTIV CORP 4.15% 01/05/2052	USD	66 631	51 188	0.02
133 000	APTIV PLC 3.1% 01/12/2051	USD	93 325	71 609	0.03
13 000	ARCH CAPITAL GROUP LTD 3.635% 30/06/2050	USD	11 834	8 265	0.00
100 000	ASTRAZENECA FINANCE LLC 1.2% 28/05/2026	USD	91 400	89 914	0.04
250 000	ASTRAZENECA FINANCE LLC 1.75% 28/05/2028	USD	217 853	212 535	0.10
35 000	ASTRAZENECA FINANCE LLC 4.875% 03/03/2028	USD	36 076	34 162	0.02
150 000	ASTRAZENECA PLC 0.7% 08/04/2026	USD	131 758	134 112	0.06
211 000	ASTRAZENECA PLC 1.375% 06/08/2030	USD	185 924	160 584	0.08
80 000	ASTRAZENECA PLC 3.375% 16/11/2025	USD	81 675	76 819	0.04
138 000	ASTRAZENECA PLC 4.375% 16/11/2045	USD	129 957	109 676	0.05



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
175 000	ASTRAZENECA PLC 6.45% 15/09/2037	USD	246 452	181 878	0.09
250 000	ATMOS ENERGY CORP 1.5% 15/01/2031	USD	208 462	184 643	0.09
50 000	ATMOS ENERGY CORP 4.125% 15/10/2044	USD	42 058	37 336	0.02
88 000	ATMOS ENERGY CORP 4.3% 01/10/2048	USD	88 747	65 789	0.03
300 000	AT&T INC 1.65% 01/02/2028	USD	253 691	250 911	0.12
300 000	AT&T INC 1.7% 25/03/2026	USD	266 954	272 319	0.13
200 000	AT&T INC 2.25% 01/02/2032	USD	151 876	147 746	0.07
275 000	AT&T INC 2.3% 01/06/2027	USD	242 500	242 987	0.12
400 000	AT&T INC 2.55% 01/12/2033	USD	297 303	287 044	0.14
450 000	AT&T INC 2.75% 01/06/2031	USD	375 088	353 907	0.17
242 000	AT&T INC 3.5% 01/06/2041	USD	177 901	161 738	0.08
550 000	AT&T INC 3.5% 15/09/2053	USD	378 626	323 884	0.15
689 000	AT&T INC 3.55% 15/09/2055	USD	463 112	400 949	0.19
150 000	AT&T INC 3.65% 01/06/2051	USD	102 699	92 124	0.04
450 000	AT&T INC 3.65% 15/09/2059	USD	295 560	260 190	0.12
550 000	AT&T INC 3.8% 01/12/2057	USD	382 195	330 979	0.16
50 000	AT&T INC 3.85% 01/06/2060	USD	37 599	30 103	0.01
400 000	AT&T INC 4.3% 15/02/2030	USD	374 469	358 460	0.17
110 000	AT&T INC 4.3% 15/12/2042	USD	92 934	81 322	0.04
260 000	AT&T INC 4.35% 01/03/2029	USD	250 332	239 320	0.11
10 000	AT&T INC 4.5% 09/03/2048	USD	8 023	7 251	0.00
150 000	AT&T INC 4.5% 15/05/2035	USD	132 189	124 938	0.06
50 000	AT&T INC 4.75% 15/05/2046	USD	41 728	37 738	0.02
100 000	AT&T INC 5.4% 15/02/2034	USD	100 336	91 887	0.04
34 000	AT&T INC 5.539% 20/02/2026	USD	33 855	33 710	0.02
250 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD/NEW YORK NY 5.375% 03/07/2025	USD	250 040	248 892	0.12
100 000	AUTODESK INC 2.4% 15/12/2031	USD	83 910	76 842	0.04
113 000	AUTOMATIC DATA PROCESSING INC 1.25% 01/09/2030	USD	93 880	85 948	0.04
250 000	AVANGRID INC 3.2% 15/04/2025	USD	239 684	239 323	0.11
93 000	AVANGRID INC 3.8% 01/06/2029	USD	95 774	81 720	0.04
76 000	AXA EQUITABLE HOLDINGS INC 5% 20/04/2048	USD	83 756	57 850	0.03
100 000	BAKER HUGHES A GE CO LLC / BAKER HUGHES CO-OBLIGOR INC 4.08% 15/12/2047	USD	80 626	71 278	0.03
120 000	BAKER HUGHES HOLDINGS LLC 5.125% 15/09/2040	USD	121 550	104 572	0.05
100 000	BALTIMORE GAS AND ELECTRIC CO 2.25% 15/06/2031	USD	89 186	77 787	0.04
50 000	BALTIMORE GAS AND ELECTRIC CO 5.4% 01/06/2053	USD	49 370	43 421	0.02
200 000	BANCO SANTANDER SA FRN 14/09/2027	USD	170 588	173 478	0.08
200 000	BANCO SANTANDER SA 2.746% 28/05/2025	USD	188 810	188 494	0.09
200 000	BANCO SANTANDER SA 2.749% 03/12/2030	USD	160 070	146 196	0.07
200 000	BANCO SANTANDER SA 3.49% 28/05/2030	USD	177 316	163 936	0.08
200 000	BANCO SANTANDER SA 3.496% 24/03/2025	USD	191 662	192 378	0.09
200 000	BANCO SANTANDER SA 3.8% 23/02/2028	USD	205 021	177 876	0.08
200 000	BANCO SANTANDER SA 4.379% 12/04/2028	USD	213 667	181 956	0.09
200 000	BANCO SANTANDER SA 6.921% 08/08/2033	USD	200 254	185 940	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
210 000	BANK OF AMERICA CORP FRN 10/11/2028	USD	219 476	208 662	0.10
350 000	BANK OF AMERICA CORP FRN 02/04/2026	USD	328 488	335 254	0.16
150 000	BANK OF AMERICA CORP FRN 04/02/2028	USD	138 201	132 573	0.06
400 000	BANK OF AMERICA CORP FRN 04/02/2033	USD	343 165	306 416	0.15
208 000	BANK OF AMERICA CORP FRN 05/03/2029	USD	231 094	188 155	0.09
236 000	BANK OF AMERICA CORP FRN 07/02/2030	USD	263 089	208 600	0.10
200 000	BANK OF AMERICA CORP FRN 08/03/2037	USD	175 804	158 296	0.08
200 000	BANK OF AMERICA CORP FRN 11/03/2027	USD	184 902	178 858	0.08
177 000	BANK OF AMERICA CORP FRN 11/03/2032	USD	166 602	135 656	0.06
330 000	BANK OF AMERICA CORP FRN 13/02/2026	USD	323 384	311 159	0.15
198 000	BANK OF AMERICA CORP FRN 13/02/2031	USD	172 908	156 153	0.07
200 000	BANK OF AMERICA CORP FRN 14/06/2029	USD	185 666	164 938	0.08
163 000	BANK OF AMERICA CORP FRN 15/03/2050	USD	151 313	119 864	0.06
300 000	BANK OF AMERICA CORP FRN 15/09/2034	USD	292 395	282 618	0.13
238 000	BANK OF AMERICA CORP FRN 19/06/2026	USD	229 073	218 789	0.10
417 000	BANK OF AMERICA CORP FRN 19/06/2041	USD	327 353	253 953	0.12
235 000	BANK OF AMERICA CORP FRN 20/01/2027	USD	232 345	228 733	0.11
193 000	BANK OF AMERICA CORP FRN 20/01/2028	USD	186 581	178 039	0.08
100 000	BANK OF AMERICA CORP FRN 20/01/2048	USD	79 617	75 516	0.04
125 000	BANK OF AMERICA CORP FRN 20/03/2051	USD	117 046	87 685	0.04
200 000	BANK OF AMERICA CORP FRN 20/10/2032	USD	160 987	149 916	0.07
500 000	BANK OF AMERICA CORP FRN 20/12/2028	USD	496 812	445 050	0.22
300 000	BANK OF AMERICA CORP FRN 21/07/2032	USD	245 576	221 412	0.11
265 000	BANK OF AMERICA CORP FRN 21/07/2052	USD	180 826	152 131	0.07
250 000	BANK OF AMERICA CORP FRN 21/09/2036	USD	184 655	178 210	0.08
700 000	BANK OF AMERICA CORP FRN 22/04/2027	USD	641 218	617 547	0.30
400 000	BANK OF AMERICA CORP FRN 22/04/2032	USD	412 513	306 760	0.15
91 000	BANK OF AMERICA CORP FRN 22/04/2042	USD	82 859	60 369	0.03
300 000	BANK OF AMERICA CORP FRN 22/07/2028	USD	288 513	285 138	0.14
250 000	BANK OF AMERICA CORP FRN 22/07/2033	USD	236 448	223 405	0.11
150 000	BANK OF AMERICA CORP FRN 22/10/2025	USD	144 207	144 171	0.07
280 000	BANK OF AMERICA CORP FRN 22/10/2030	USD	270 977	228 978	0.11
200 000	BANK OF AMERICA CORP FRN 23/01/2026	USD	216 813	192 182	0.09
100 000	BANK OF AMERICA CORP FRN 23/01/2049	USD	85 030	69 625	0.03
404 000	BANK OF AMERICA CORP FRN 23/04/2027	USD	377 334	377 235	0.18
140 000	BANK OF AMERICA CORP FRN 23/04/2040	USD	150 672	105 407	0.05
347 000	BANK OF AMERICA CORP FRN 23/07/2029	USD	390 027	315 509	0.15
252 000	BANK OF AMERICA CORP FRN 23/07/2030	USD	264 477	211 269	0.10
115 000	BANK OF AMERICA CORP FRN 23/07/2031	USD	90 140	85 535	0.04
97 000	BANK OF AMERICA CORP FRN 24/04/2038	USD	111 964	76 535	0.04
250 000	BANK OF AMERICA CORP FRN 24/10/2026	USD	228 042	225 848	0.11
90 000	BANK OF AMERICA CORP FRN 24/10/2031	USD	79 479	66 380	0.03
115 000	BANK OF AMERICA CORP FRN 24/10/2051	USD	74 773	63 549	0.03
278 000	BANK OF AMERICA CORP FRN 25/04/2029	USD	276 141	264 269	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
350 000	BANK OF AMERICA CORP FRN 25/04/2034	USD	352 628	316 246	0.15
400 000	BANK OF AMERICA CORP FRN 27/04/2028	USD	385 516	373 172	0.18
300 000	BANK OF AMERICA CORP FRN 27/04/2033	USD	289 513	258 771	0.12
385 000	BANK OF AMERICA CORP FRN 29/04/2031	USD	352 358	303 622	0.14
100 000	BANK OF AMERICA CORP 3.248% 21/10/2027	USD	98 474	90 384	0.04
201 000	BANK OF AMERICA CORP 3.5% 19/04/2026	USD	206 764	189 639	0.09
300 000	BANK OF AMERICA CORP 3.95% 21/04/2025	USD	329 368	290 028	0.14
285 000	BANK OF AMERICA CORP 4% 22/01/2025	USD	301 774	277 367	0.13
229 000	BANK OF AMERICA CORP 4.183% 25/11/2027	USD	253 265	210 721	0.10
252 000	BANK OF AMERICA CORP 4.25% 22/10/2026	USD	257 044	237 974	0.11
150 000	BANK OF AMERICA CORP 5% 21/01/2044	USD	142 954	125 844	0.06
181 000	BANK OF AMERICA CORP 5.875% 07/02/2042	USD	262 458	169 454	0.08
162 000	BANK OF AMERICA CORP 6.11% 29/01/2037	USD	197 954	153 949	0.07
200 000	BANK OF AMERICA CORP 7.75% 14/05/2038	USD	279 577	214 166	0.10
250 000	BANK OF AMERICA NA 5.526% 18/08/2026	USD	251 508	247 875	0.12
122 000	BANK OF MONTREAL FRN 10/01/2037	USD	110 622	88 326	0.04
100 000	BANK OF MONTREAL FRN 15/12/2032	USD	89 024	86 571	0.04
100 000	BANK OF MONTREAL 1.5% 10/01/2025	USD	93 424	94 850	0.05
100 000	BANK OF MONTREAL 1.85% 01/05/2025	USD	93 551	93 983	0.04
100 000	BANK OF MONTREAL 2.65% 08/03/2027	USD	93 174	89 447	0.04
200 000	BANK OF MONTREAL 3.7% 07/06/2025	USD	193 436	192 796	0.09
50 000	BANK OF MONTREAL 5.203% 01/02/2028	USD	50 917	48 199	0.02
150 000	BANK OF MONTREAL 5.3% 05/06/2026	USD	149 774	147 524	0.07
100 000	BANK OF MONTREAL 5.717% 25/09/2028	USD	99 222	97 874	0.05
100 000	BANK OF NEW YORK MELLON CORP FRN 25/10/2033	USD	100 335	95 814	0.05
100 000	BANK OF NEW YORK MELLON CORP FRN 26/04/2034	USD	101 097	89 741	0.04
249 000	BANK OF NEW YORK MELLON CORP 2.1% 24/10/2024	USD	257 717	240 071	0.11
50 000	BANK OF NOVA SCOTIA FRN 04/05/2037	USD	42 804	40 398	0.02
210 000	BANK OF NOVA SCOTIA 1.3% 11/06/2025	USD	194 097	194 737	0.09
200 000	BANK OF NOVA SCOTIA 1.45% 10/01/2025	USD	189 492	189 562	0.09
115 000	BANK OF NOVA SCOTIA 4.5% 16/12/2025	USD	119 286	110 914	0.05
300 000	BANK OF NOVA SCOTIA 4.75% 02/02/2026	USD	296 735	292 074	0.14
96 000	BANK OF NOVA SCOTIA 4.85% 01/02/2030	USD	93 183	88 205	0.04
200 000	BANK OF NOVA SCOTIA 5.45% 12/06/2025	USD	199 148	197 980	0.09
100 000	BAXTER INTERNATIONAL INC 2.272% 01/12/2028	USD	86 918	82 755	0.04
90 000	BAXTER INTERNATIONAL INC 2.539% 01/02/2032	USD	81 255	67 433	0.03
113 000	BECTON DICKINSON AND CO 3.7% 06/06/2027	USD	109 913	105 208	0.05
120 000	BECTON DICKINSON AND CO 4.669% 06/06/2047	USD	151 337	94 480	0.04
47 000	BELL CANADA INC 4.464% 01/04/2048	USD	47 883	34 741	0.02
120 000	BIOGEN INC 2.25% 01/05/2030	USD	111 004	94 195	0.04
110 000	BIOGEN INC 3.15% 01/05/2050	USD	105 144	63 304	0.03
230 000	BIOGEN INC 4.05% 15/09/2025	USD	222 934	221 962	0.11
90 000	BIOGEN INC 5.2% 15/09/2045	USD	101 837	74 937	0.04
150 000	BLACKROCK INC 1.9% 28/01/2031	USD	124 507	115 626	0.05

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
50 000	BLACKROCK INC 2.4% 30/04/2030	USD	43 225	41 028	0.02
100 000	BLACKROCK INC 3.25% 30/04/2029	USD	95 130	89 271	0.04
200 000	BLACKROCK INC 4.75% 25/05/2033	USD	187 952	183 078	0.09
150 000	BOOKING HOLDINGS INC 4.625% 13/04/2030	USD	154 222	139 752	0.07
177 000	BORGWARNER INC 2.65% 01/07/2027	USD	161 665	157 395	0.07
80 000	BOSTON PROPERTIES LP 3.25% 30/01/2031	USD	64 118	60 658	0.03
171 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	180 859	150 328	0.07
50 000	BRISTOL-MYERS SQUIBB CO 1.125% 13/11/2027	USD	43 699	42 471	0.02
100 000	BRISTOL-MYERS SQUIBB CO 1.45% 13/11/2030	USD	83 944	75 363	0.04
140 000	BRISTOL-MYERS SQUIBB CO 2.55% 13/11/2050	USD	103 862	74 575	0.04
50 000	BRISTOL-MYERS SQUIBB CO 2.95% 15/03/2032	USD	47 298	40 632	0.02
180 000	BRISTOL-MYERS SQUIBB CO 3.2% 15/06/2026	USD	202 090	170 516	0.08
270 000	BRISTOL-MYERS SQUIBB CO 3.4% 26/07/2029	USD	266 931	242 231	0.11
200 000	BRISTOL-MYERS SQUIBB CO 3.55% 15/03/2042	USD	174 647	141 630	0.07
70 000	BRISTOL-MYERS SQUIBB CO 3.7% 15/03/2052	USD	72 979	46 995	0.02
80 000	BRISTOL-MYERS SQUIBB CO 3.9% 15/03/2062	USD	74 529	52 314	0.02
210 000	BRISTOL-MYERS SQUIBB CO 3.9% 20/02/2028	USD	213 063	197 276	0.09
115 000	BRISTOL-MYERS SQUIBB CO 4.125% 15/06/2039	USD	120 938	91 201	0.04
286 000	BRISTOL-MYERS SQUIBB CO 4.25% 26/10/2049	USD	335 991	212 927	0.10
66 000	BRISTOL-MYERS SQUIBB CO 4.35% 15/11/2047	USD	82 996	50 219	0.02
100 000	BRISTOL-MYERS SQUIBB CO 4.55% 20/02/2048	USD	121 681	78 732	0.04
198 000	BRITISH TELECOMMUNICATIONS PLC FRN 15/12/2030	USD	244 312	228 227	0.11
400 000	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027	USD	379 810	373 708	0.18
200 000	BROADCOM INC - 144A - 2.45% 15/02/2031	USD	165 010	153 434	0.07
300 000	BROADCOM INC - 144A - 3.137% 15/11/2035	USD	225 662	211 497	0.10
290 000	BROADCOM INC - 144A - 3.187% 15/11/2036	USD	233 038	200 741	0.10
290 000	BROADCOM INC - 144A - 3.419% 15/04/2033	USD	251 445	225 414	0.11
160 000	BROADCOM INC - 144A - 3.75% 15/02/2051	USD	113 086	102 246	0.05
160 000	BROADCOM INC - 144A - 4.15% 15/04/2032	USD	142 578	135 286	0.06
250 000	BROADCOM INC - 144A - 4.926% 15/05/2037	USD	214 602	207 795	0.10
100 000	BROADCOM INC 3.469% 15/04/2034	USD	81 044	76 123	0.04
250 000	BROADCOM INC 3.5% 15/02/2041	USD	182 335	166 100	0.08
50 000	BROADCOM INC 4.11% 15/09/2028	USD	44 848	45 830	0.02
50 000	BROADCOM INC 4.3% 15/11/2032	USD	45 635	42 538	0.02
210 000	BROADCOM INC 4.75% 15/04/2029	USD	206 930	195 229	0.09
150 000	CANADIAN IMPERIAL BANK OF COMMERCE 2.25% 28/01/2025	USD	142 675	143 237	0.07
400 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.3% 07/04/2025	USD	384 609	384 852	0.18
250 000	CANADIAN IMPERIAL BANK OF COMMERCE 3.45% 07/04/2027	USD	240 473	228 545	0.11
100 000	CANADIAN PACIFIC RAILWAY CO 2.45% 02/12/2031	USD	94 635	87 389	0.04
100 000	CANADIAN PACIFIC RAILWAY CO 3% 02/12/2041	USD	79 307	80 182	0.04
200 000	CANADIAN PACIFIC RAILWAY CO 3.1% 02/12/2051	USD	151 741	117 380	0.06
200 000	CAPITAL ONE FINANCIAL CORP FRN 01/02/2029	USD	201 536	185 958	0.09
50 000	CAPITAL ONE FINANCIAL CORP FRN 02/01/2034	USD	50 101	43 647	0.02
110 000	CAPITAL ONE FINANCIAL CORP FRN 02/11/2027	USD	96 501	94 358	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	CAPITAL ONE FINANCIAL CORP FRN 08/06/2029	USD	99 461	95 695	0.05
150 000	CAPITAL ONE FINANCIAL CORP FRN 08/06/2034	USD	149 294	136 839	0.06
100 000	CAPITAL ONE FINANCIAL CORP FRN 10/05/2028	USD	97 173	92 497	0.04
100 000	CAPITAL ONE FINANCIAL CORP FRN 10/05/2033	USD	93 156	85 695	0.04
135 000	CAPITAL ONE FINANCIAL CORP FRN 24/07/2026	USD	132 194	130 149	0.06
50 000	CAPITAL ONE FINANCIAL CORP FRN 29/07/2032	USD	38 164	33 094	0.02
100 000	CAPITAL ONE FINANCIAL CORP 3.65% 11/05/2027	USD	94 686	90 179	0.04
400 000	CAPITAL ONE FINANCIAL CORP 3.8% 31/01/2028	USD	367 138	352 604	0.17
50 000	CAPITAL ONE FINANCIAL CORP 4.2% 29/10/2025	USD	48 189	47 437	0.02
260 000	CARRIER GLOBAL CORP 2.722% 15/02/2030	USD	235 503	211 760	0.10
112 000	CARRIER GLOBAL CORP 3.377% 05/04/2040	USD	102 860	75 439	0.04
134 000	CARRIER GLOBAL CORP 3.577% 05/04/2050	USD	117 326	84 167	0.04
150 000	CBRE SERVICES INC 5.95% 15/08/2034	USD	147 209	136 247	0.06
90 000	CDW LLC / CDW FINANCE CORP 3.569% 01/12/2031	USD	80 325	72 463	0.03
450 000	CENTENE CORP 2.5% 01/03/2031	USD	352 714	340 780	0.16
250 000	CENTENE CORP 3% 15/10/2030	USD	204 096	197 655	0.09
200 000	CENTENE CORP 3.375% 15/02/2030	USD	170 084	165 484	0.08
50 000	CENTENE CORP 4.25% 15/12/2027	USD	46 415	46 019	0.02
250 000	CENTENE CORP 4.625% 15/12/2029	USD	230 811	223 400	0.11
43 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.35% 01/04/2051	USD	43 427	26 916	0.01
57 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.55% 01/08/2042	USD	54 397	39 496	0.02
50 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.6% 01/03/2052	USD	35 749	32 806	0.02
139 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 4.25% 01/02/2049	USD	143 106	104 206	0.05
46 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 4.95% 01/04/2033	USD	47 067	42 502	0.02
100 000	CHARLES SCHWAB CORP FRN 19/05/2034	USD	103 050	91 698	0.04
200 000	CHARLES SCHWAB CORP FRN 24/08/2034	USD	194 492	187 280	0.09
350 000	CHARLES SCHWAB CORP 1.15% 13/05/2026	USD	318 612	307 422	0.15
200 000	CHARLES SCHWAB CORP 2.9% 03/03/2032	USD	167 667	152 790	0.07
200 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 2.25% 15/01/2029	USD	163 538	162 028	0.08
400 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 2.3% 01/02/2032	USD	292 512	285 936	0.14
400 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.5% 01/06/2041	USD	251 556	240 948	0.11
200 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.9% 01/06/2052	USD	120 042	113 276	0.05
150 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.4% 01/12/2061	USD	92 175	87 278	0.04
400 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.8% 01/03/2050	USD	279 544	263 612	0.13
400 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025	USD	391 856	391 108	0.19
400 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.75% 01/04/2048	USD	320 448	305 748	0.15
500 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 6.484% 23/10/2045	USD	437 290	421 735	0.20

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
13 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 30/06/2027	USD	14 304	12 545	0.01
376 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.875% 31/03/2025	USD	385 680	374 089	0.18
100 000	CHENIERE ENERGY PARTNERS LP 3.25% 31/01/2032	USD	80 784	77 462	0.04
200 000	CHENIERE ENERGY PARTNERS LP 5.95% 30/06/2033	USD	201 887	187 132	0.09
50 000	CHUBB INA HOLDINGS INC 1.375% 15/09/2030	USD	43 303	37 473	0.02
226 000	CHUBB INA HOLDINGS INC 4.35% 03/11/2045	USD	217 526	176 447	0.08
100 000	CIGNA CORP 3.4% 15/03/2050	USD	66 027	61 856	0.03
450 000	CIGNA CORP 4.375% 15/10/2028	USD	456 632	420 597	0.20
20 000	CIGNA CORP 4.8% 15/07/2046	USD	21 000	15 874	0.01
100 000	CIGNA CORP 4.8% 15/08/2038	USD	108 223	84 642	0.04
200 000	CIGNA CORP 4.9% 15/12/2048	USD	226 883	159 770	0.08
50 000	CIGNA GROUP 2.375% 15/03/2031	USD	42 445	38 945	0.02
325 000	CIGNA GROUP 2.4% 15/03/2030	USD	327 974	262 353	0.12
26 000	CIGNA GROUP 3.4% 15/03/2051	USD	22 226	16 021	0.01
150 000	CIGNA GROUP 4.125% 15/11/2025	USD	157 487	145 332	0.07
50 000	CINTAS CORP NO 2 3.7% 01/04/2027	USD	48 712	47 097	0.02
165 000	CISCO SYSTEMS INC 2.5% 20/09/2026	USD	164 029	153 194	0.07
35 000	CISCO SYSTEMS INC 5.5% 15/01/2040	USD	47 141	33 204	0.02
240 000	CISCO SYSTEMS INC 5.9% 15/02/2039	USD	305 530	238 776	0.11
250 000	CITIBANK NA 5.803% 29/09/2028	USD	250 733	246 892	0.12
310 000	CITIGROUP INC FRN 01/05/2032	USD	273 529	235 346	0.11
400 000	CITIGROUP INC FRN 03/06/2031	USD	336 571	313 148	0.15
100 000	CITIGROUP INC FRN 03/11/2042	USD	64 065	61 305	0.03
100 000	CITIGROUP INC FRN 05/11/2030	USD	83 633	82 043	0.04
400 000	CITIGROUP INC FRN 08/04/2026	USD	422 664	381 596	0.18
200 000	CITIGROUP INC FRN 09/06/2027	USD	171 857	176 002	0.08
183 000	CITIGROUP INC FRN 10/01/2028	USD	189 638	169 676	0.08
400 000	CITIGROUP INC FRN 17/03/2033	USD	362 714	324 976	0.15
200 000	CITIGROUP INC FRN 17/11/2033	USD	218 096	194 256	0.09
223 000	CITIGROUP INC FRN 20/03/2030	USD	225 510	197 123	0.09
60 000	CITIGROUP INC FRN 24/01/2039	USD	71 472	45 040	0.02
300 000	CITIGROUP INC FRN 24/02/2028	USD	279 071	270 066	0.13
20 000	CITIGROUP INC FRN 24/04/2048	USD	17 107	14 683	0.01
95 000	CITIGROUP INC FRN 24/05/2028	USD	93 861	89 946	0.04
200 000	CITIGROUP INC FRN 24/05/2033	USD	196 526	177 132	0.08
100 000	CITIGROUP INC FRN 24/07/2028	USD	114 618	90 654	0.04
410 000	CITIGROUP INC FRN 25/01/2033	USD	358 486	315 748	0.15
260 000	CITIGROUP INC FRN 25/05/2034	USD	260 156	242 481	0.12
70 000	CITIGROUP INC FRN 26/03/2041	USD	69 541	60 439	0.03
205 000	CITIGROUP INC FRN 27/10/2028	USD	228 031	184 227	0.09
504 000	CITIGROUP INC FRN 28/01/2027	USD	490 649	448 000	0.22
200 000	CITIGROUP INC FRN 29/01/2031	USD	159 680	159 436	0.08
250 000	CITIGROUP INC FRN 29/09/2026	USD	250 546	246 762	0.12
210 000	CITIGROUP INC FRN 31/03/2031	USD	235 595	185 577	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
252 000	CITIGROUP INC 3.2% 21/10/2026	USD	270 580	232 536	0.11
426 000	CITIGROUP INC 3.4% 01/05/2026	USD	416 174	400 592	0.19
175 000	CITIGROUP INC 3.7% 12/01/2026	USD	182 859	166 514	0.08
200 000	CITIGROUP INC 4.125% 25/07/2028	USD	188 561	179 392	0.09
312 000	CITIGROUP INC 4.45% 29/09/2027	USD	332 904	288 259	0.14
551 000	CITIGROUP INC 4.6% 09/03/2026	USD	563 420	528 088	0.26
22 000	CITIGROUP INC 4.65% 30/07/2045	USD	18 722	16 888	0.01
7 000	CITIGROUP INC 4.75% 18/05/2046	USD	7 207	5 220	0.00
61 000	CITIGROUP INC 5.5% 13/09/2025	USD	70 682	60 150	0.03
55 000	CITIGROUP INC 5.875% 30/01/2042	USD	75 713	50 960	0.02
50 000	CITIGROUP INC 6.625% 15/06/2032	USD	60 401	49 544	0.02
100 000	CITIGROUP INC 6.675% 13/09/2043	USD	101 898	95 660	0.05
110 000	CITIGROUP INC 8.125% 15/07/2039	USD	156 974	124 031	0.06
40 000	CMS ENERGY CORP FRN 01/06/2050	USD	35 322	33 334	0.02
300 000	COCA-COLA CO 1% 15/03/2028	USD	261 209	251 781	0.12
150 000	COCA-COLA CO 1.375% 15/03/2031	USD	128 332	112 356	0.05
64 000	COCA-COLA CO 1.65% 01/06/2030	USD	58 569	50 526	0.02
50 000	COCA-COLA CO 2.25% 05/01/2032	USD	43 280	39 585	0.02
183 000	COCA-COLA CO 2.5% 01/06/2040	USD	145 042	117 998	0.06
98 000	COCA-COLA CO 2.5% 15/03/2051	USD	90 351	54 063	0.03
50 000	COCA-COLA CO 2.6% 01/06/2050	USD	52 337	28 450	0.01
78 000	COCA-COLA CO 2.75% 01/06/2060	USD	60 221	43 770	0.02
125 000	COCA-COLA CO 3% 05/03/2051	USD	108 244	77 714	0.04
25 000	COCA-COLA CO 3.375% 25/03/2027	USD	27 157	23 599	0.01
131 000	COCA-COLA CO 3.45% 25/03/2030	USD	153 393	116 696	0.06
210 000	COMCAST CORP 1.5% 15/02/2031	USD	169 168	155 360	0.07
500 000	COMCAST CORP 1.95% 15/01/2031	USD	416 995	383 100	0.18
150 000	COMCAST CORP 2.65% 15/08/2062	USD	87 648	73 022	0.03
100 000	COMCAST CORP 2.8% 15/01/2051	USD	66 136	54 631	0.03
500 000	COMCAST CORP 2.887% 01/11/2051	USD	358 695	275 770	0.13
500 000	COMCAST CORP 2.937% 01/11/2056	USD	342 991	264 810	0.13
220 000	COMCAST CORP 2.987% 01/11/2063	USD	150 792	113 067	0.05
360 000	COMCAST CORP 3.25% 01/11/2039	USD	286 063	247 963	0.12
200 000	COMCAST CORP 3.3% 01/02/2027	USD	192 475	186 036	0.09
50 000	COMCAST CORP 3.4% 15/07/2046	USD	38 913	32 108	0.02
50 000	COMCAST CORP 3.45% 01/02/2050	USD	36 477	31 680	0.02
350 000	COMCAST CORP 3.55% 01/05/2028	USD	328 216	320 701	0.15
200 000	COMCAST CORP 3.75% 01/04/2040	USD	175 862	146 954	0.07
100 000	COMCAST CORP 3.9% 01/03/2038	USD	88 435	77 538	0.04
250 000	COMCAST CORP 3.95% 15/10/2025	USD	247 593	242 525	0.12
50 000	COMCAST CORP 3.969% 01/11/2047	USD	36 738	35 050	0.02
300 000	COMCAST CORP 3.999% 01/11/2049	USD	262 695	209 679	0.10
400 000	COMCAST CORP 4.15% 15/10/2028	USD	399 888	373 680	0.18
150 000	COMCAST CORP 4.25% 15/01/2033	USD	141 756	131 157	0.06



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
77 000	COMCAST CORP 4.65% 15/02/2033	USD	76 130	69 635	0.03
100 000	COMCAST CORP 4.7% 15/10/2048	USD	83 950	79 770	0.04
70 000	COMCAST CORP 4.8% 15/05/2033	USD	68 321	63 842	0.03
100 000	COMCAST CORP 4.95% 15/10/2058	USD	95 249	80 496	0.04
150 000	COMCAST CORP 5.35% 15/05/2053	USD	150 641	129 029	0.06
200 000	COMCAST CORP 5.5% 15/11/2032	USD	205 684	192 574	0.09
250 000	COMMONWEALTH BANK OF AUSTRALIA/NEW YORK NY 5.316% 13/03/2026	USD	254 670	248 520	0.12
50 000	COMMONWEALTH EDISON CO 3% 01/03/2050	USD	31 889	28 856	0.01
100 000	COMMONWEALTH EDISON CO 3.125% 15/03/2051	USD	83 863	58 944	0.03
60 000	COMMONWEALTH EDISON CO 3.65% 15/06/2046	USD	46 517	40 204	0.02
250 000	COMMONWEALTH EDISON CO 3.7% 15/08/2028	USD	239 465	229 538	0.11
95 000	COMMONWEALTH EDISON CO 4% 01/03/2048	USD	120 406	67 908	0.03
150 000	CONAGRA BRANDS INC 1.375% 01/11/2027	USD	139 464	124 761	0.06
150 000	CONAGRA BRANDS INC 4.6% 01/11/2025	USD	148 185	145 650	0.07
50 000	CONAGRA BRANDS INC 4.85% 01/11/2028	USD	61 697	46 986	0.02
98 000	CONAGRA BRANDS INC 5.3% 01/11/2038	USD	109 112	81 788	0.04
80 000	CONAGRA BRANDS INC 5.4% 01/11/2048	USD	89 760	64 074	0.03
87 000	CONNECTICUT LIGHT AND POWER CO 4% 01/04/2048	USD	86 072	62 325	0.03
136 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.35% 01/04/2030	USD	129 430	117 040	0.06
66 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.85% 15/06/2046	USD	57 387	44 813	0.02
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/03/2043	USD	91 690	71 758	0.03
73 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/04/2050	USD	87 670	50 955	0.02
70 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.125% 15/05/2049	USD	79 455	49 239	0.02
38 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.3% 01/12/2056	USD	46 589	26 440	0.01
161 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.45% 15/03/2044	USD	157 254	122 798	0.06
98 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.5% 15/05/2058	USD	100 383	70 389	0.03
72 000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.65% 01/12/2048	USD	68 897	55 352	0.03
38 000	CONSOLIDATED EDISON CO OF NEW YORK INC 5.2% 01/03/2033	USD	38 084	35 756	0.02
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 5.5% 01/12/2039	USD	101 288	88 320	0.04
50 000	CONSOLIDATED EDISON CO OF NEW YORK INC 6.15% 15/11/2052	USD	55 137	47 570	0.02
72 000	CONSOLIDATED EDISON CO OF NEW YORK INC 6.75% 01/04/2038	USD	109 463	74 119	0.04
167 000	CONSUMERS ENERGY CO 2.5% 01/05/2060	USD	97 819	80 431	0.04
50 000	CONSUMERS ENERGY CO 3.5% 01/08/2051	USD	39 294	32 655	0.02
10 000	COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	USD	10 801	9 295	0.00
250 000	COOPERATIEVE RABOBANK UA 5.25% 04/08/2045	USD	214 153	205 620	0.10
160 000	COOPERATIEVE RABOBANK UA 5.25% 24/05/2041	USD	176 862	146 174	0.07
250 000	COOPERATIEVE RABOBANK UA/NY 5% 13/01/2025	USD	248 510	247 550	0.12
100 000	CORNING INC 5.45% 15/11/2079	USD	91 744	78 748	0.04
100 000	COSTCO WHOLESALE CORP 1.375% 20/06/2027	USD	85 829	86 999	0.04
262 000	COSTCO WHOLESALE CORP 1.6% 20/04/2030	USD	227 619	207 142	0.10
250 000	CREDIT SUISSE AG/NEW YORK NY 3.7% 21/02/2025	USD	242 188	240 743	0.11
250 000	CREDIT SUISSE AG/NEW YORK NY 7.5% 15/02/2028	USD	262 783	259 512	0.12
200 000	CROWN CASTLE INC 2.1% 01/04/2031	USD	156 768	147 962	0.07
112 000	CROWN CASTLE INTERNATIONAL CORP 2.25% 15/01/2031	USD	103 281	84 423	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
53 000	CROWN CASTLE INTERNATIONAL CORP 2.9% 01/04/2041	USD	49 739	31 935	0.02
162 000	CROWN CASTLE INTERNATIONAL CORP 3.8% 15/02/2028	USD	177 028	146 062	0.07
79 000	CVS HEALTH CORP 1.3% 21/08/2027	USD	70 881	66 635	0.03
100 000	CVS HEALTH CORP 1.875% 28/02/2031	USD	84 863	74 313	0.04
50 000	CVS HEALTH CORP 2.7% 21/08/2040	USD	34 817	30 235	0.01
200 000	CVS HEALTH CORP 2.875% 01/06/2026	USD	193 081	185 746	0.09
200 000	CVS HEALTH CORP 3.25% 15/08/2029	USD	217 396	172 716	0.08
257 000	CVS HEALTH CORP 3.875% 20/07/2025	USD	263 818	248 598	0.12
100 000	CVS HEALTH CORP 4.125% 01/04/2040	USD	87 327	73 967	0.04
385 000	CVS HEALTH CORP 4.3% 25/03/2028	USD	430 586	360 679	0.17
421 000	CVS HEALTH CORP 4.78% 25/03/2038 4.78% 25/03/2038	USD	452 381	347 951	0.17
115 000	CVS HEALTH CORP 5% 20/02/2026	USD	113 781	112 761	0.05
685 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	733 629	539 286	0.27
260 000	CVS HEALTH CORP 5.125% 20/07/2045	USD	286 983	207 389	0.10
265 000	CVS HEALTH CORP 5.125% 21/02/2030	USD	259 928	249 388	0.12
184 000	CVS HEALTH CORP 5.25% 21/02/2033	USD	181 126	169 661	0.08
50 000	CVS HEALTH CORP 5.3% 01/06/2033	USD	49 957	46 115	0.02
96 000	CVS HEALTH CORP 5.625% 21/02/2053	USD	93 321	81 326	0.04
100 000	CVS HEALTH CORP 5.875% 01/06/2053	USD	102 818	87 499	0.04
83 000	DAIMLER FINANCE NORTH AMERICA LLC 8.5% 18/01/2031	USD	116 783	95 935	0.05
100 000	DANAHER CORP 2.6% 01/10/2050	USD	68 102	54 902	0.03
90 000	DANAHER CORP 2.8% 10/12/2051	USD	75 196	50 595	0.02
50 000	DEERE & CO 3.9% 09/06/2042	USD	56 556	39 118	0.02
100 000	DELL INTERNATIONAL LLC / EMC CORP 3.375% 15/12/2041	USD	68 721	64 372	0.03
100 000	DELL INTERNATIONAL LLC / EMC CORP 3.45% 15/12/2051	USD	62 354	59 515	0.03
100 000	DELL INTERNATIONAL LLC / EMC CORP 5.75% 01/02/2033	USD	96 482	94 485	0.04
316 000	DELL INTERNATIONAL LLC / EMC CORP 6.02% 15/06/2026	USD	353 447	316 230	0.15
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 10/02/2034	USD	185 606	175 888	0.08
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 14/01/2032	USD	146 012	145 088	0.07
300 000	DEUTSCHE BANK AG/NEW YORK NY FRN 16/11/2027	USD	250 014	259 257	0.12
200 000	DEUTSCHE BANK AG/NEW YORK NY FRN 18/01/2029	USD	210 816	196 134	0.09
350 000	DEUTSCHE BANK AG/NEW YORK NY FRN 24/11/2026	USD	324 078	315 749	0.15
150 000	DEUTSCHE BANK NY FRN 26/11/2025	USD	163 476	144 674	0.07
300 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 8.75% 15/06/2030	USD	365 016	336 078	0.16
50 000	DISCOVER FINANCIAL SERVICES 4.1% 09/02/2027	USD	45 463	44 861	0.02
50 000	DISCOVERY COMMUNICATIONS LLC 3.625% 15/05/2030	USD	43 878	41 616	0.02
40 000	DISCOVERY COMMUNICATIONS LLC 3.95% 20/03/2028	USD	37 448	36 097	0.02
179 000	DISCOVERY COMMUNICATIONS LLC 4% 15/09/2055	USD	154 683	102 733	0.05
96 000	DISCOVERY COMMUNICATIONS LLC 4.65% 15/05/2050	USD	83 184	63 188	0.03
106 000	DISCOVERY COMMUNICATIONS LLC 5.2% 20/09/2047	USD	116 132	75 921	0.04
100 000	DOLLAR GENERAL CORP 5.45% 05/07/2033	USD	99 205	91 312	0.04
56 000	DOW CHEMICAL CO 3.6% 15/11/2050	USD	49 623	35 363	0.02
100 000	DOW CHEMICAL CO 4.375% 15/11/2042	USD	93 855	74 292	0.04
200 000	DOWDUPONT INC 5.319% 15/11/2038	USD	198 646	178 776	0.08



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	DOWDUPONT INC 5.419% 15/11/2048	USD	101 844	86 735	0.04
257 000	DUPONT DE NEMOURS INC 4.725% 15/11/2028	USD	254 171	245 624	0.12
50 000	EATON CORP 4.15% 02/11/2042	USD	40 702	38 808	0.02
120 000	EBAY INC 3.65% 10/05/2051	USD	111 980	74 984	0.04
42 000	ELEVANCE HEALTH INC 2.375% 15/01/2025	USD	40 720	40 297	0.02
150 000	ELEVANCE HEALTH INC 3.6% 15/03/2051	USD	122 684	96 185	0.05
100 000	ELEVANCE HEALTH INC 5.125% 15/02/2053	USD	89 430	82 959	0.04
87 000	ELI LILLY & CO 4.7% 27/02/2033	USD	86 232	81 601	0.04
96 000	ELI LILLY & CO 4.875% 27/02/2053	USD	95 779	83 098	0.04
27 000	ELI LILLY & CO 4.95% 27/02/2063	USD	26 853	22 952	0.01
150 000	ELI LILLY AND CO 2.25% 15/05/2050	USD	100 722	79 799	0.04
200 000	EMERSON ELECTRIC CO 2% 21/12/2028	USD	175 890	169 418	0.08
150 000	ENBRIDGE INC 3.125% 15/11/2029	USD	146 808	126 969	0.06
200 000	ENBRIDGE INC 5.7% 08/03/2033	USD	208 392	187 066	0.09
24 000	ENTERPRISE PRODUCTS OPERATING LLC FRN 16/08/2077	USD	20 888	20 619	0.01
100 000	ENTERPRISE PRODUCTS OPERATING LLC 2.8% 31/01/2030	USD	86 978	83 595	0.04
150 000	ENTERPRISE PRODUCTS OPERATING LLC 3.125% 31/07/2029	USD	132 959	130 212	0.06
100 000	ENTERPRISE PRODUCTS OPERATING LLC 3.3% 15/02/2053	USD	71 089	61 256	0.03
100 000	ENTERPRISE PRODUCTS OPERATING LLC 3.7% 31/01/2051	USD	76 346	66 989	0.03
167 000	ENTERPRISE PRODUCTS OPERATING LLC 3.75% 15/02/2025	USD	166 299	162 593	0.08
50 000	ENTERPRISE PRODUCTS OPERATING LLC 3.95% 31/01/2060	USD	36 783	33 677	0.02
185 000	ENTERPRISE PRODUCTS OPERATING LLC 4.2% 31/01/2050	USD	205 411	135 622	0.06
297 000	ENTERPRISE PRODUCTS OPERATING LLC 4.25% 15/02/2048 4.25% 15/02/2048	USD	300 262	222 596	0.11
100 000	ENTERPRISE PRODUCTS OPERATING LLC 4.8% 01/02/2049	USD	86 346	80 831	0.04
370 000	EQUINIX INC 3.2% 18/11/2029	USD	345 807	312 619	0.15
250 000	EQUITABLE HOLDINGS INC 4.35% 20/04/2028	USD	237 318	228 943	0.11
51 000	ESSENTIAL UTILITIES INC 3.351% 15/04/2050	USD	46 014	29 977	0.01
50 000	ESSENTIAL UTILITIES INC 4.276% 01/05/2049	USD	40 429	34 887	0.02
50 000	ESSENTIAL UTILITIES INC 5.3% 01/05/2052	USD	48 302	40 372	0.02
100 000	EVEREST REINSURANCE HOLDINGS INC 3.125% 15/10/2052	USD	65 413	56 159	0.03
100 000	EVEREST REINSURANCE HOLDINGS INC 3.5% 15/10/2050	USD	70 629	60 488	0.03
300 000	EVERSOURCE ENERGY 2.9% 01/03/2027	USD	271 707	272 091	0.13
90 000	EVERSOURCE ENERGY 3.45% 15/01/2050	USD	85 793	54 849	0.03
100 000	EVERSOURCE ENERGY 5.125% 15/05/2033	USD	98 745	90 446	0.04
158 000	EVERSOURCE ENERGY 5.45% 01/03/2028	USD	164 228	154 246	0.07
150 000	EXELON CORP 4.1% 15/03/2052	USD	130 227	101 966	0.05
132 000	EXELON CORP 4.7% 15/04/2050	USD	131 343	99 531	0.05
60 000	EXELON CORP 5.1% 15/06/2045	USD	56 415	48 817	0.02
177 000	EXELON CORP 5.15% 15/03/2028	USD	175 336	171 649	0.08
65 000	EXELON CORP 5.3% 15/03/2033	USD	64 176	60 330	0.03
50 000	EXELON CORP 5.6% 15/03/2053	USD	48 889	42 931	0.02
100 000	FEDEX CORP 2.4% 15/05/2031	USD	84 165	78 086	0.04
100 000	FEDEX CORP 4.05% 15/02/2048	USD	95 162	69 493	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
110 000	FEDEX CORP 4.55% 01/04/2046	USD	117 687	82 866	0.04
20 000	FEDEX CORP 4.75% 15/11/2045	USD	20 297	15 522	0.01
119 000	FEDEX CORP 5.25% 15/05/2050	USD	145 646	98 805	0.05
190 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.15% 01/03/2026	USD	170 730	170 099	0.08
150 000	FIFTH THIRD BANCORP FRN 27/10/2028	USD	150 602	146 285	0.07
100 000	FIFTH THIRD BANCORP 8.25% 01/03/2038	USD	123 217	101 687	0.05
250 000	FIFTH THIRD BANK NA FRN 27/10/2025	USD	246 960	243 448	0.12
421 000	FISERV INC 3.2% 01/07/2026	USD	438 286	393 268	0.19
302 000	FISERV INC 3.5% 01/07/2029	USD	278 614	264 874	0.13
39 000	FISERV INC 4.2% 01/10/2028	USD	46 199	35 980	0.02
43 000	FISERV INC 4.4% 01/07/2049	USD	44 469	31 167	0.01
100 000	FISERV INC 5.625% 21/08/2033	USD	96 866	93 752	0.04
150 000	FOX CORP 5.476% 25/01/2039	USD	156 534	124 073	0.06
130 000	FOX CORP 5.576% 25/01/2049	USD	133 142	102 445	0.05
200 000	GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO 4.418% 15/11/2035	USD	184 984	174 074	0.08
100 000	GE HEALTHCARE TECHNOLOGIES INC 5.6% 15/11/2025	USD	99 998	99 382	0.05
150 000	GE HEALTHCARE TECHNOLOGIES INC 5.65% 15/11/2027	USD	152 120	148 484	0.07
150 000	GE HEALTHCARE TECHNOLOGIES INC 5.905% 22/11/2032	USD	155 061	145 118	0.07
100 000	GENERAL MILLS INC 4.2% 17/04/2028	USD	107 135	93 749	0.04
150 000	GENERAL MILLS INC 4.95% 29/03/2033	USD	152 490	136 298	0.06
50 000	GENERAL MOTORS CO 5.15% 01/04/2038	USD	44 295	40 214	0.02
50 000	GENERAL MOTORS CO 5.2% 01/04/2045	USD	42 251	37 016	0.02
150 000	GENERAL MOTORS CO 5.4% 15/10/2029	USD	147 979	140 804	0.07
250 000	GENERAL MOTORS CO 5.6% 15/10/2032	USD	240 722	228 220	0.11
100 000	GENERAL MOTORS CO 6.125% 01/10/2025	USD	101 266	99 819	0.05
50 000	GENERAL MOTORS CO 6.25% 02/10/2043	USD	48 316	42 885	0.02
200 000	GENERAL MOTORS CO 6.6% 01/04/2036	USD	203 136	187 782	0.09
200 000	GENERAL MOTORS FINANCIAL CO INC 1.25% 08/01/2026	USD	176 874	179 212	0.09
150 000	GENERAL MOTORS FINANCIAL CO INC 1.5% 10/06/2026	USD	132 099	132 353	0.06
50 000	GENERAL MOTORS FINANCIAL CO INC 2.35% 26/02/2027	USD	44 126	43 949	0.02
50 000	GENERAL MOTORS FINANCIAL CO INC 2.4% 10/04/2028	USD	42 422	42 143	0.02
200 000	GENERAL MOTORS FINANCIAL CO INC 2.4% 15/10/2028	USD	168 247	164 920	0.08
50 000	GENERAL MOTORS FINANCIAL CO INC 2.7% 10/06/2031	USD	39 423	37 631	0.02
50 000	GENERAL MOTORS FINANCIAL CO INC 2.75% 20/06/2025	USD	47 110	47 211	0.02
100 000	GENERAL MOTORS FINANCIAL CO INC 2.9% 26/02/2025	USD	94 659	95 521	0.05
150 000	GENERAL MOTORS FINANCIAL CO INC 3.1% 12/01/2032	USD	118 291	114 050	0.05
100 000	GENERAL MOTORS FINANCIAL CO INC 3.6% 21/06/2030	USD	85 988	82 436	0.04
50 000	GENERAL MOTORS FINANCIAL CO INC 3.8% 07/04/2025	USD	48 410	48 267	0.02
100 000	GENERAL MOTORS FINANCIAL CO INC 4.35% 09/04/2025	USD	98 111	97 205	0.05
100 000	GENERAL MOTORS FINANCIAL CO INC 4.35% 17/01/2027	USD	96 156	93 883	0.04
100 000	GENERAL MOTORS FINANCIAL CO INC 5% 09/04/2027	USD	97 969	95 548	0.05
150 000	GENERAL MOTORS FINANCIAL CO INC 5.25% 01/03/2026	USD	149 089	146 115	0.07
50 000	GENERAL MOTORS FINANCIAL CO INC 5.8% 23/06/2028	USD	49 867	48 432	0.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	GENERAL MOTORS FINANCIAL CO INC 5.85% 06/04/2030	USD	99 943	94 522	0.04
100 000	GENERAL MOTORS FINANCIAL CO INC 6.05% 10/10/2025	USD	101 168	99 615	0.05
100 000	GENERAL MOTORS FINANCIAL CO INC 6.4% 09/01/2033	USD	101 729	95 768	0.05
26 000	GILEAD SCIENCES INC 2.6% 01/10/2040	USD	25 874	16 251	0.01
176 000	GILEAD SCIENCES INC 2.8% 01/10/2050	USD	118 332	99 206	0.05
266 000	GILEAD SCIENCES INC 2.95% 01/03/2027	USD	282 016	243 760	0.12
5 000	GILEAD SCIENCES INC 3.5% 01/02/2025	USD	5 507	4 859	0.00
320 000	GILEAD SCIENCES INC 3.65% 01/03/2026	USD	317 772	305 465	0.15
131 000	GILEAD SCIENCES INC 4.15% 01/03/2047	USD	145 357	96 514	0.05
169 000	GILEAD SCIENCES INC 4.5% 01/02/2045	USD	200 198	132 124	0.06
50 000	GILEAD SCIENCES INC 4.6% 01/09/2035	USD	45 716	43 896	0.02
176 000	GILEAD SCIENCES INC 4.75% 01/03/2046	USD	176 837	141 983	0.07
190 000	GILEAD SCIENCES INC 4.8% 01/04/2044	USD	188 333	155 962	0.07
100 000	GILEAD SCIENCES INC 5.25% 15/10/2033	USD	97 780	94 726	0.04
50 000	GILEAD SCIENCES INC 5.55% 15/10/2053	USD	48 151	45 174	0.02
41 000	GILEAD SCIENCES INC 5.65% 01/12/2041	USD	57 980	37 871	0.02
100 000	GLAXOSMITHKLINE CAPITAL INC 3.875% 15/05/2028	USD	96 279	93 737	0.04
200 000	GLAXOSMITHKLINE CAPITAL INC 6.375% 15/05/2038	USD	249 494	207 962	0.10
50 000	GLAXOSMITHKLINE CAPITAL PLC 3.375% 01/06/2029	USD	46 502	45 042	0.02
50 000	GLOBAL PAYMENTS INC 2.9% 15/05/2030	USD	39 549	40 062	0.02
310 000	GLOBAL PAYMENTS INC 3.2% 15/08/2029	USD	264 744	260 400	0.12
127 000	GOLDMAN SACHS GROUP INC FRN 01/05/2029	USD	146 869	115 834	0.05
200 000	GOLDMAN SACHS GROUP INC FRN 05/06/2028	USD	214 898	182 470	0.09
20 000	GOLDMAN SACHS GROUP INC FRN 09/03/2027	USD	18 344	17 755	0.01
350 000	GOLDMAN SACHS GROUP INC FRN 09/12/2026	USD	325 708	312 312	0.15
150 000	GOLDMAN SACHS GROUP INC FRN 15/03/2028	USD	140 139	137 280	0.07
450 000	GOLDMAN SACHS GROUP INC FRN 21/07/2032	USD	407 316	334 296	0.16
50 000	GOLDMAN SACHS GROUP INC FRN 21/07/2042	USD	36 684	30 820	0.01
450 000	GOLDMAN SACHS GROUP INC FRN 21/10/2027	USD	428 331	394 623	0.19
200 000	GOLDMAN SACHS GROUP INC FRN 21/10/2032	USD	160 285	150 408	0.07
515 000	GOLDMAN SACHS GROUP INC FRN 22/04/2032	USD	516 335	392 362	0.19
150 000	GOLDMAN SACHS GROUP INC FRN 22/04/2042	USD	151 445	97 506	0.05
319 000	GOLDMAN SACHS GROUP INC FRN 23/04/2029	USD	334 633	286 522	0.14
76 000	GOLDMAN SACHS GROUP INC FRN 23/04/2039	USD	84 026	60 196	0.03
160 000	GOLDMAN SACHS GROUP INC FRN 24/02/2028	USD	146 385	141 749	0.07
280 000	GOLDMAN SACHS GROUP INC FRN 24/02/2033	USD	263 354	217 557	0.10
150 000	GOLDMAN SACHS GROUP INC FRN 24/02/2043	USD	113 776	98 993	0.05
200 000	GOLDMAN SACHS GROUP INC FRN 31/10/2038	USD	177 615	151 452	0.07
145 000	GOLDMAN SACHS GROUP INC 2.6% 07/02/2030	USD	153 919	116 402	0.06
447 000	GOLDMAN SACHS GROUP INC 3.5% 01/04/2025	USD	460 564	430 263	0.21
230 000	GOLDMAN SACHS GROUP INC 3.5% 16/11/2026	USD	252 914	213 261	0.10
332 000	GOLDMAN SACHS GROUP INC 3.5% 23/01/2025	USD	335 112	321 587	0.15
173 000	GOLDMAN SACHS GROUP INC 3.75% 22/05/2025	USD	182 398	166 750	0.08
150 000	GOLDMAN SACHS GROUP INC 3.75% 25/02/2026	USD	149 554	142 310	0.07

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
175 000	GOLDMAN SACHS GROUP INC 3.8% 15/03/2030	USD	202 954	151 176	0.07
1 000	GOLDMAN SACHS GROUP INC 3.85% 08/07/2024	USD	1 098	985	0.00
312 000	GOLDMAN SACHS GROUP INC 3.85% 26/01/2027	USD	340 745	290 590	0.14
150 000	GOLDMAN SACHS GROUP INC 4.25% 21/10/2025	USD	153 162	143 844	0.07
28 000	GOLDMAN SACHS GROUP INC 4.75% 21/10/2045	USD	31 986	22 375	0.01
287 000	GOLDMAN SACHS GROUP INC 4.8% 08/07/2044	USD	356 978	227 330	0.11
182 000	GOLDMAN SACHS GROUP INC 5.15% 22/05/2045	USD	208 460	147 677	0.07
60 000	GOLDMAN SACHS GROUP INC 6.125% 15/02/2033	USD	81 203	59 512	0.03
200 000	GOLDMAN SACHS GROUP INC 6.25% 01/02/2041	USD	238 041	193 596	0.09
411 000	GOLDMAN SACHS GROUP INC 6.75% 01/10/2037	USD	520 908	401 394	0.19
250 000	GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.375% 24/03/2027	USD	235 260	230 575	0.11
250 000	HALEON US CAPITAL LLC 3.625% 24/03/2032	USD	221 948	208 155	0.10
185 000	HALLIBURTON CO 4.85% 15/11/2035	USD	184 639	162 724	0.08
131 000	HALLIBURTON CO 5% 15/11/2045	USD	136 706	107 635	0.05
57 000	HALLIBURTON CO 7.45% 15/09/2039	USD	81 280	61 997	0.03
200 000	HCA INC 3.125% 15/03/2027	USD	181 798	180 422	0.09
300 000	HCA INC 3.5% 01/09/2030	USD	257 521	248 298	0.12
300 000	HCA INC 3.5% 15/07/2051	USD	228 356	173 583	0.08
100 000	HCA INC 3.625% 15/03/2032	USD	86 389	80 305	0.04
90 000	HCA INC 4.5% 15/02/2027	USD	93 665	85 073	0.04
210 000	HCA INC 4.625% 15/03/2052	USD	167 331	146 370	0.07
80 000	HCA INC 5.125% 15/06/2039	USD	88 847	65 746	0.03
109 000	HCA INC 5.25% 15/04/2025	USD	107 802	107 478	0.05
259 000	HCA INC 5.25% 15/06/2026	USD	263 614	252 824	0.12
200 000	HCA INC 5.25% 15/06/2049	USD	222 410	153 782	0.07
200 000	HCA INC 5.375% 01/02/2025	USD	198 336	197 886	0.09
100 000	HCA INC 5.375% 01/09/2026	USD	100 580	97 791	0.05
23 000	HCA INC 5.5% 15/06/2047	USD	27 812	18 501	0.01
100 000	HCA INC 5.875% 01/02/2029	USD	100 028	96 861	0.05
200 000	HCA INC 5.875% 15/02/2026	USD	199 898	198 232	0.09
250 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2025	USD	248 979	244 972	0.12
96 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2045	USD	111 996	87 900	0.04
100 000	HEWLETT PACKARD ENTERPRISE CO 5.9% 01/10/2024	USD	101 438	99 854	0.05
170 000	HOME DEPOT INC 2.125% 15/09/2026	USD	156 492	155 615	0.07
59 000	HOME DEPOT INC 2.375% 15/03/2051	USD	45 572	30 102	0.01
259 000	HOME DEPOT INC 2.7% 15/04/2030	USD	270 941	216 856	0.10
60 000	HOME DEPOT INC 2.75% 15/09/2051	USD	39 103	33 434	0.02
101 000	HOME DEPOT INC 2.8% 14/09/2027	USD	109 603	91 868	0.04
105 000	HOME DEPOT INC 2.95% 15/06/2029	USD	118 112	92 076	0.04
245 000	HOME DEPOT INC 3% 01/04/2026	USD	243 662	231 660	0.11
116 000	HOME DEPOT INC 3.125% 15/12/2049	USD	128 146	70 576	0.03
210 000	HOME DEPOT INC 3.25% 15/04/2032	USD	186 796	174 974	0.08
50 000	HOME DEPOT INC 3.3% 15/04/2040	USD	49 106	35 360	0.02
148 000	HOME DEPOT INC 3.35% 15/04/2050	USD	127 995	94 183	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
120 000	HOME DEPOT INC 3.35% 15/09/2025	USD	121 769	115 678	0.05
147 000	HOME DEPOT INC 3.5% 15/09/2056	USD	131 192	93 197	0.04
27 000	HOME DEPOT INC 3.625% 15/04/2052	USD	23 979	17 995	0.01
109 000	HOME DEPOT INC 3.9% 15/06/2047	USD	115 766	78 040	0.04
100 000	HOME DEPOT INC 4.2% 01/04/2043	USD	91 251	77 523	0.04
123 000	HOME DEPOT INC 4.25% 01/04/2046	USD	139 557	93 512	0.04
17 000	HOME DEPOT INC 4.4% 15/03/2045	USD	16 179	13 310	0.01
154 000	HOME DEPOT INC 4.5% 06/12/2048	USD	150 501	121 297	0.06
110 000	HOME DEPOT INC 4.95% 15/09/2052	USD	110 586	92 563	0.04
170 000	HOME DEPOT INC 5.875% 16/12/2036	USD	202 440	168 354	0.08
45 000	HOME DEPOT INC 5.95% 01/04/2041	USD	63 995	43 614	0.02
110 000	HP INC 4% 15/04/2029	USD	104 134	99 471	0.05
250 000	HP INC 5.5% 15/01/2033	USD	236 760	229 308	0.11
200 000	HSBC HOLDINGS PLC FRN 03/11/2033	USD	200 310	207 164	0.10
200 000	HSBC HOLDINGS PLC FRN 04/06/2031	USD	206 718	156 990	0.07
200 000	HSBC HOLDINGS PLC FRN 09/03/2029	USD	205 952	195 786	0.09
212 000	HSBC HOLDINGS PLC FRN 09/03/2044	USD	224 198	196 634	0.09
330 000	HSBC HOLDINGS PLC FRN 10/03/2026	USD	322 539	314 631	0.15
400 000	HSBC HOLDINGS PLC FRN 11/08/2028	USD	387 134	381 236	0.18
250 000	HSBC HOLDINGS PLC FRN 12/09/2026	USD	286 188	239 868	0.11
264 000	HSBC HOLDINGS PLC FRN 13/03/2028	USD	302 007	242 502	0.12
400 000	HSBC HOLDINGS PLC FRN 19/06/2029	USD	379 828	364 484	0.17
200 000	HSBC HOLDINGS PLC FRN 20/06/2034	USD	199 370	186 482	0.09
400 000	HSBC HOLDINGS PLC FRN 22/05/2030	USD	350 567	345 524	0.16
300 000	HSBC HOLDINGS PLC FRN 22/09/2028	USD	271 263	251 904	0.12
200 000	HSBC HOLDINGS PLC FRN 22/11/2027	USD	178 422	175 344	0.08
400 000	HSBC HOLDINGS PLC FRN 24/05/2032	USD	371 701	300 828	0.14
200 000	HSBC HOLDINGS PLC FRN 29/03/2033	USD	170 648	165 388	0.08
400 000	HSBC HOLDINGS PLC 3.9% 25/05/2026	USD	375 376	377 556	0.18
463 000	HSBC HOLDINGS PLC 4.3% 08/03/2026	USD	465 782	443 437	0.22
200 000	HSBC HOLDINGS PLC 4.375% 23/11/2026	USD	219 914	188 716	0.09
200 000	HSBC HOLDINGS PLC 4.95% 31/03/2030	USD	195 974	183 760	0.09
200 000	HSBC HOLDINGS PLC 5.25% 14/03/2044	USD	162 500	160 840	0.08
200 000	HSBC USA INC 5.625% 17/03/2025	USD	200 972	198 712	0.09
200 000	HUNTINGTON BANCSHARES INC/OH FRN 21/08/2029	USD	195 566	192 234	0.09
211 000	ILLINOIS TOOL WORKS INC 2.65% 15/11/2026	USD	200 667	194 677	0.09
44 000	ILLINOIS TOOL WORKS INC 3.9% 01/09/2042	USD	53 933	33 880	0.02
200 000	ING GROEP NV FRN 11/09/2034	USD	194 816	187 314	0.09
200 000	ING GROEP NV FRN 28/03/2026	USD	193 004	192 756	0.09
200 000	ING GROEP NV FRN 28/03/2028	USD	194 080	184 060	0.09
100 000	INGERSOLL RAND INC 5.7% 14/08/2033	USD	96 685	94 493	0.04
200 000	INTEL CORP 1.6% 12/08/2028	USD	173 648	167 336	0.08
300 000	INTEL CORP 2.45% 15/11/2029	USD	272 189	251 865	0.12
51 000	INTEL CORP 2.6% 19/05/2026	USD	55 621	47 730	0.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
67 000	INTEL CORP 3.1% 15/02/2060	USD	67 354	36 161	0.02
216 000	INTEL CORP 3.15% 11/05/2027	USD	211 155	199 087	0.09
78 000	INTEL CORP 3.25% 15/11/2049	USD	83 190	47 060	0.02
157 000	INTEL CORP 3.4% 25/03/2025	USD	169 561	152 292	0.07
333 000	INTEL CORP 3.734% 08/12/2047	USD	291 852	224 106	0.11
183 000	INTEL CORP 3.9% 25/03/2030	USD	214 791	164 460	0.08
121 000	INTEL CORP 4.1% 11/05/2047	USD	105 183	87 252	0.04
100 000	INTEL CORP 4.1% 19/05/2046	USD	84 114	72 871	0.03
165 000	INTEL CORP 4.75% 25/03/2050	USD	158 868	129 489	0.06
115 000	INTEL CORP 4.875% 10/02/2026	USD	113 955	113 410	0.05
134 000	INTEL CORP 4.875% 10/02/2028	USD	132 119	130 248	0.06
150 000	INTEL CORP 4.9% 05/08/2052	USD	133 113	119 505	0.06
24 000	INTEL CORP 4.95% 25/03/2060	USD	32 831	19 173	0.01
46 000	INTEL CORP 5.125% 10/02/2030	USD	45 459	44 515	0.02
183 000	INTEL CORP 5.2% 10/02/2033	USD	179 521	172 736	0.08
77 000	INTEL CORP 5.625% 10/02/2043	USD	75 207	70 447	0.03
153 000	INTEL CORP 5.7% 10/02/2053	USD	149 626	136 863	0.06
86 000	INTEL CORP 5.9% 10/02/2063	USD	86 145	77 769	0.04
360 000	INTERCONTINENTAL EXCHANGE INC 1.85% 15/09/2032	USD	279 390	256 078	0.12
110 000	INTERCONTINENTAL EXCHANGE INC 2.1% 15/06/2030	USD	89 646	86 297	0.04
3 000	INTERCONTINENTAL EXCHANGE INC 2.65% 15/09/2040	USD	2 521	1 878	0.00
65 000	INTERCONTINENTAL EXCHANGE INC 3% 15/06/2050	USD	67 609	37 766	0.02
26 000	INTERCONTINENTAL EXCHANGE INC 3% 15/09/2060	USD	21 521	13 920	0.01
150 000	INTERCONTINENTAL EXCHANGE INC 4% 15/09/2027	USD	145 244	140 256	0.07
162 000	INTERCONTINENTAL EXCHANGE INC 4.25% 21/09/2048	USD	172 742	119 916	0.06
250 000	INTERCONTINENTAL EXCHANGE INC 4.35% 15/06/2029	USD	241 443	231 140	0.11
215 000	INTERCONTINENTAL EXCHANGE INC 4.6% 15/03/2033	USD	210 051	192 047	0.09
350 000	INTERNATIONAL BUSINESS MACHINES CORP 3.3% 15/05/2026	USD	358 736	331 065	0.16
200 000	INTERNATIONAL BUSINESS MACHINES CORP 3.45% 19/02/2026	USD	202 721	190 576	0.09
306 000	INTERNATIONAL BUSINESS MACHINES CORP 3.5% 15/05/2029	USD	343 649	272 593	0.13
48 000	INTERNATIONAL BUSINESS MACHINES CORP 4% 20/06/2042	USD	57 332	35 753	0.02
200 000	INTERNATIONAL BUSINESS MACHINES CORP 4.15% 15/05/2039	USD	173 236	156 938	0.07
285 000	INTERNATIONAL BUSINESS MACHINES CORP 4.25% 15/05/2049	USD	292 905	208 295	0.10
100 000	INTUIT INC 5.5% 15/09/2053	USD	96 083	90 824	0.04
300 000	JOHN DEERE CAPITAL CORP 3.4% 06/06/2025	USD	291 862	290 607	0.14
200 000	JOHN DEERE CAPITAL CORP 4.95% 14/07/2028	USD	201 566	195 130	0.09
50 000	JOHN DEERE CAPITAL CORP 5.15% 08/09/2033	USD	48 990	47 519	0.02
175 000	JOHNSON & JOHNSON 1.3% 01/09/2030	USD	143 518	135 165	0.06
188 000	JOHNSON & JOHNSON 2.1% 01/09/2040	USD	138 077	114 165	0.05
31 000	JOHNSON & JOHNSON 2.25% 01/09/2050	USD	23 120	16 665	0.01
151 000	JOHNSON & JOHNSON 2.45% 01/03/2026	USD	162 328	141 783	0.07
85 000	JOHNSON & JOHNSON 2.45% 01/09/2060	USD	75 361	43 782	0.02
131 000	JOHNSON & JOHNSON 2.9% 15/01/2028	USD	144 909	119 919	0.06
111 000	JOHNSON & JOHNSON 2.95% 03/03/2027	USD	121 997	103 425	0.05



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
299 000	JOHNSON & JOHNSON 3.4% 15/01/2038	USD	281 177	232 305	0.11
82 000	JOHNSON & JOHNSON 3.625% 03/03/2037	USD	95 461	66 490	0.03
146 000	JOHNSON & JOHNSON 3.7% 01/03/2046	USD	133 390	107 434	0.05
64 000	JOHNSON & JOHNSON 3.75% 03/03/2047	USD	71 786	47 358	0.02
36 000	JOHNSON & JOHNSON 5.95% 15/08/2037	USD	54 335	36 940	0.02
357 000	JPMORGAN CHASE & CO FRN 01/02/2028	USD	378 180	330 974	0.16
60 000	JPMORGAN CHASE & CO FRN 01/06/2029	USD	60 312	49 852	0.02
200 000	JPMORGAN CHASE & CO FRN 01/06/2034	USD	201 526	184 372	0.09
300 000	JPMORGAN CHASE & CO FRN 04/02/2032	USD	290 437	222 843	0.11
160 000	JPMORGAN CHASE & CO FRN 05/12/2029	USD	172 092	147 118	0.07
300 000	JPMORGAN CHASE & CO FRN 06/05/2030	USD	282 209	263 076	0.12
400 000	JPMORGAN CHASE & CO FRN 08/11/2032	USD	309 508	303 108	0.14
460 000	JPMORGAN CHASE & CO FRN 10/12/2025	USD	436 885	435 440	0.22
350 000	JPMORGAN CHASE & CO FRN 13/03/2026	USD	339 685	330 186	0.16
250 000	JPMORGAN CHASE & CO FRN 13/05/2031	USD	220 741	202 065	0.10
210 000	JPMORGAN CHASE & CO FRN 14/06/2030	USD	206 414	192 788	0.09
300 000	JPMORGAN CHASE & CO FRN 14/09/2033	USD	306 360	281 403	0.13
160 000	JPMORGAN CHASE & CO FRN 15/10/2030	USD	138 436	131 382	0.06
185 000	JPMORGAN CHASE & CO FRN 15/11/2048	USD	189 515	129 330	0.06
300 000	JPMORGAN CHASE & CO FRN 15/12/2025	USD	299 408	297 771	0.14
400 000	JPMORGAN CHASE & CO FRN 19/11/2026	USD	379 442	359 844	0.17
207 000	JPMORGAN CHASE & CO FRN 19/11/2041	USD	177 046	123 772	0.06
209 000	JPMORGAN CHASE & CO FRN 22/02/2048	USD	207 807	154 401	0.07
426 000	JPMORGAN CHASE & CO FRN 22/04/2026	USD	439 567	400 315	0.19
150 000	JPMORGAN CHASE & CO FRN 22/04/2027	USD	134 791	133 767	0.06
76 000	JPMORGAN CHASE & CO FRN 22/04/2031	USD	81 646	60 483	0.03
366 000	JPMORGAN CHASE & CO FRN 22/04/2032	USD	357 752	282 536	0.13
100 000	JPMORGAN CHASE & CO FRN 22/04/2041	USD	84 331	66 401	0.03
179 000	JPMORGAN CHASE & CO FRN 22/04/2051	USD	129 839	105 494	0.05
80 000	JPMORGAN CHASE & CO FRN 22/04/2052	USD	64 962	49 062	0.02
400 000	JPMORGAN CHASE & CO FRN 23/01/2029	USD	455 089	358 580	0.17
209 000	JPMORGAN CHASE & CO FRN 23/01/2049	USD	243 955	144 538	0.07
200 000	JPMORGAN CHASE & CO FRN 23/04/2029	USD	228 816	182 118	0.09
182 000	JPMORGAN CHASE & CO FRN 23/07/2029	USD	193 410	166 812	0.08
160 000	JPMORGAN CHASE & CO FRN 24/02/2028	USD	144 565	144 016	0.07
150 000	JPMORGAN CHASE & CO FRN 24/03/2031	USD	143 585	135 294	0.06
200 000	JPMORGAN CHASE & CO FRN 24/07/2038	USD	176 454	153 028	0.07
50 000	JPMORGAN CHASE & CO FRN 24/07/2048	USD	40 091	35 448	0.02
332 000	JPMORGAN CHASE & CO FRN 25/01/2033	USD	316 311	258 687	0.12
300 000	JPMORGAN CHASE & CO FRN 25/07/2028	USD	295 807	286 599	0.14
360 000	JPMORGAN CHASE & CO FRN 25/07/2033	USD	337 999	323 592	0.15
150 000	JPMORGAN CHASE & CO FRN 26/04/2026	USD	146 355	145 377	0.07
100 000	JPMORGAN CHASE & CO FRN 26/04/2028	USD	97 814	93 924	0.04
200 000	JPMORGAN CHASE & CO FRN 26/04/2033	USD	194 842	175 798	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
279 000	JPMORGAN CHASE & CO FRN 29/01/2027	USD	270 137	265 864	0.13
281 000	JPMORGAN CHASE & CO 2.95% 01/10/2026	USD	280 805	259 983	0.12
150 000	JPMORGAN CHASE & CO 3.125% 23/01/2025	USD	145 764	145 121	0.07
235 000	JPMORGAN CHASE & CO 3.2% 15/06/2026	USD	231 478	220 233	0.10
200 000	JPMORGAN CHASE & CO 3.3% 01/04/2026	USD	193 046	188 416	0.09
133 000	JPMORGAN CHASE & CO 3.625% 01/12/2027	USD	151 249	121 401	0.06
170 000	JPMORGAN CHASE & CO 3.9% 15/07/2025	USD	167 243	164 732	0.08
50 000	JPMORGAN CHASE & CO 4.25% 01/10/2027	USD	49 118	47 137	0.02
110 000	JPMORGAN CHASE & CO 4.85% 01/02/2044	USD	102 528	91 709	0.04
185 000	JPMORGAN CHASE & CO 4.95% 01/06/2045	USD	213 250	152 188	0.07
50 000	JPMORGAN CHASE & CO 5.4% 06/01/2042	USD	49 400	44 977	0.02
70 000	JPMORGAN CHASE & CO 5.5% 15/10/2040	USD	83 731	63 733	0.03
150 000	JPMORGAN CHASE & CO 5.6% 15/07/2041	USD	162 964	138 030	0.07
150 000	JPMORGAN CHASE & CO 5.625% 16/08/2043	USD	156 360	135 500	0.06
250 000	JPMORGAN CHASE & CO 6.4% 15/05/2038	USD	279 295	252 515	0.12
60 000	KEURIG DR PEPPER INC 3.95% 15/04/2029	USD	56 833	54 624	0.03
60 000	KEURIG DR PEPPER INC 4.5% 15/04/2052	USD	55 209	44 368	0.02
51 000	KEURIG DR PEPPER INC 4.597% 25/05/2028	USD	53 731	48 528	0.02
250 000	KEYBANK NA/CLEVELAND OH 4.15% 08/08/2025	USD	243 890	232 510	0.11
250 000	KRAFT HEINZ FOODS CO 3.875% 15/05/2027	USD	240 119	234 368	0.11
220 000	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	217 349	160 818	0.08
137 000	KRAFT HEINZ FOODS CO 4.875% 01/10/2049	USD	126 604	107 223	0.05
100 000	KRAFT HEINZ FOODS CO 5% 04/06/2042	USD	94 236	82 312	0.04
19 000	KRAFT HEINZ FOODS CO 5.2% 15/07/2045	USD	18 339	15 696	0.01
44 000	KROGER CO 4.45% 01/02/2047	USD	41 753	32 618	0.02
150 000	LABORATORY CORP OF AMERICA HOLDINGS 3.6% 01/02/2025	USD	144 905	145 674	0.07
110 000	LAM RESEARCH CORP 4% 15/03/2029	USD	121 832	102 015	0.05
200 000	LLOYDS BANKING GROUP PLC FRN 06/03/2029	USD	199 780	193 420	0.09
200 000	LLOYDS BANKING GROUP PLC FRN 11/08/2026	USD	196 098	193 836	0.09
200 000	LLOYDS BANKING GROUP PLC FRN 11/08/2033	USD	190 324	173 668	0.08
200 000	LLOYDS BANKING GROUP PLC 4.344% 09/01/2048	USD	166 348	130 142	0.06
200 000	LLOYDS BANKING GROUP PLC 4.375% 22/03/2028	USD	190 756	183 428	0.09
250 000	LLOYDS BANKING GROUP PLC 4.45% 08/05/2025	USD	278 238	242 878	0.12
300 000	LLOYDS BANKING GROUP PLC 4.582% 10/12/2025	USD	296 679	285 405	0.14
200 000	LLOYDS BANKING GROUP PLC 4.65% 24/03/2026	USD	192 950	189 500	0.09
61 000	LOWE'S COS INC 1.3% 15/04/2028	USD	59 557	50 404	0.02
50 000	LOWE'S COS INC 1.7% 15/09/2028	USD	42 859	41 379	0.02
200 000	LOWE'S COS INC 2.625% 01/04/2031	USD	164 242	157 926	0.07
50 000	LOWE'S COS INC 2.8% 15/09/2041	USD	40 503	30 346	0.01
136 000	LOWE'S COS INC 3% 15/10/2050	USD	100 911	74 803	0.04
50 000	LOWE'S COS INC 3.65% 05/04/2029	USD	46 718	44 855	0.02
222 000	LOWE'S COS INC 3.75% 01/04/2032	USD	217 030	186 089	0.09
100 000	LOWE'S COS INC 4.05% 03/05/2047	USD	92 950	68 924	0.03
150 000	LOWE'S COS INC 4.25% 01/04/2052	USD	124 125	103 866	0.05



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
50 000	LOWE'S COS INC 4.4% 08/09/2025	USD	49 591	48 885	0.02
138 000	LOWE'S COS INC 4.45% 01/04/2062	USD	122 087	94 221	0.04
200 000	LOWE'S COS INC 4.5% 15/04/2030	USD	201 574	182 930	0.09
100 000	LOWE'S COS INC 4.8% 01/04/2026	USD	100 557	97 903	0.05
110 000	LOWE'S COS INC 5% 15/04/2033	USD	103 636	100 161	0.05
150 000	LOWE'S COS INC 5.625% 15/04/2053	USD	136 337	129 452	0.06
50 000	LOWE'S COS INC 5.8% 15/09/2062	USD	47 374	42 321	0.02
120 000	LYB INTERNATIONAL FINANCE BV 4.875% 15/03/2044	USD	102 961	91 375	0.04
82 000	LYB INTERNATIONAL FINANCE III LLC 3.625% 01/04/2051	USD	67 115	49 404	0.02
50 000	LYB INTERNATIONAL FINANCE III LLC 4.2% 01/05/2050	USD	34 238	33 167	0.02
30 000	LYB INTERNATIONAL FINANCE 4.2% 15/10/2049	USD	23 201	19 906	0.01
100 000	LYONDELLBASELL INDUSTRIES NV 4.625% 26/02/2055	USD	81 021	69 656	0.03
4 000	MANULIFE FINANCIAL CORP 4.15% 04/03/2026	USD	4 087	3 849	0.00
100 000	MARATHON PETROLEUM CORP 6.5% 01/03/2041	USD	120 943	94 864	0.05
300 000	MARSH & MCLENNAN COS INC 4.375% 15/03/2029	USD	292 493	280 749	0.13
108 000	MARSH & MCLENNAN COS INC 4.9% 15/03/2049	USD	129 389	88 737	0.04
108 000	MASTERCARD INC 2.95% 01/06/2029	USD	115 091	94 818	0.05
110 000	MASTERCARD INC 3.3% 26/03/2027	USD	108 826	102 699	0.05
150 000	MASTERCARD INC 3.35% 26/03/2030	USD	147 126	131 897	0.06
55 000	MASTERCARD INC 3.65% 01/06/2049	USD	62 822	38 799	0.02
68 000	MASTERCARD INC 3.85% 26/03/2050	USD	85 223	49 656	0.02
336 000	MCDONALD'S CORP 3.5% 01/07/2027	USD	334 254	311 851	0.15
153 000	MCDONALD'S CORP 3.625% 01/09/2049	USD	137 468	101 392	0.05
250 000	MCDONALD'S CORP 4.875% 09/12/2045	USD	294 123	205 483	0.10
77 000	MEDTRONIC GLOBAL HOLDINGS SCA 4.25% 30/03/2028	USD	76 924	73 319	0.03
27 000	MEDTRONIC GLOBAL HOLDINGS SCA 4.5% 30/03/2033	USD	27 069	24 513	0.01
250 000	MEDTRONIC INC 4.375% 15/03/2035	USD	226 914	218 638	0.10
50 000	MEDTRONIC INC 4.625% 15/03/2045	USD	45 329	41 229	0.02
100 000	MERCK & CO INC 1.45% 24/06/2030	USD	82 680	76 830	0.04
100 000	MERCK & CO INC 1.7% 10/06/2027	USD	92 146	88 145	0.04
100 000	MERCK & CO INC 1.9% 10/12/2028	USD	88 682	84 618	0.04
200 000	MERCK & CO INC 2.15% 10/12/2031	USD	169 840	154 124	0.07
160 000	MERCK & CO INC 2.45% 24/06/2050	USD	108 507	85 877	0.04
200 000	MERCK & CO INC 2.75% 10/02/2025	USD	206 674	193 462	0.09
150 000	MERCK & CO INC 2.75% 10/12/2051	USD	116 893	84 578	0.04
135 000	MERCK & CO INC 2.9% 10/12/2061	USD	98 520	72 518	0.03
100 000	MERCK & CO INC 3.4% 07/03/2029	USD	95 896	90 410	0.04
145 000	MERCK & CO INC 3.7% 10/02/2045	USD	165 885	103 943	0.05
100 000	MERCK & CO INC 3.9% 07/03/2039	USD	117 521	79 418	0.04
50 000	MERCK & CO INC 4% 07/03/2049	USD	51 300	36 907	0.02
58 000	MERCK & CO INC 4.15% 18/05/2043	USD	56 068	45 480	0.02
200 000	MERCK & CO INC 4.5% 17/05/2033	USD	198 258	181 794	0.09
100 000	MERCK & CO INC 5% 17/05/2053	USD	91 364	85 412	0.04
100 000	METLIFE INC 4.05% 01/03/2045 4.05% 01/03/2045	USD	87 952	72 047	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	METLIFE INC 4.55% 23/03/2030	USD	95 192	92 972	0.04
140 000	METLIFE INC 4.875% 13/11/2043	USD	170 319	114 344	0.05
50 000	METLIFE INC 5% 15/07/2052	USD	47 073	40 355	0.02
50 000	METLIFE INC 5.375% 15/07/2033	USD	50 537	46 746	0.02
50 000	METLIFE INC 5.7% 15/06/2035	USD	52 011	47 585	0.02
80 000	METLIFE INC 6.4% 15/12/2036	USD	82 182	75 062	0.04
50 000	MICRON TECHNOLOGY INC 2.703% 15/04/2032	USD	39 710	37 117	0.02
100 000	MICRON TECHNOLOGY INC 6.75% 01/11/2029	USD	106 570	100 398	0.05
356 000	MICROSOFT CORP 2.4% 08/08/2026	USD	341 273	330 922	0.16
464 000	MICROSOFT CORP 2.525% 01/06/2050	USD	462 458	265 008	0.13
400 000	MICROSOFT CORP 2.675% 01/06/2060	USD	301 963	220 812	0.10
210 000	MICROSOFT CORP 2.7% 12/02/2025	USD	222 900	203 173	0.10
316 000	MICROSOFT CORP 2.921% 17/03/2052	USD	181 546	194 963	0.09
564 000	MICROSOFT CORP 3.3% 06/02/2027	USD	593 747	532 906	0.26
86 000	MICROSOFT CORP 3.45% 08/08/2036	USD	88 804	70 247	0.03
30 000	MICROSOFT CORP 3.5% 12/02/2035	USD	29 707	25 522	0.01
60 000	MICROSOFT CORP 3.7% 08/08/2046	USD	55 407	44 651	0.02
43 000	MICROSOFT CORP 4.25% 06/02/2047	USD	45 534	35 114	0.02
200 000	mitsubishi ufj financial group inc FRN 20/02/2026	USD	199 668	198 728	0.09
200 000	mitsubishi ufj financial group inc FRN 20/07/2027	USD	172 494	176 494	0.08
200 000	mitsubishi ufj financial group inc FRN 20/07/2032	USD	161 704	149 338	0.07
200 000	mitsubishi ufj financial group inc FRN 22/02/2029	USD	198 702	193 580	0.09
200 000	mitsubishi ufj financial group inc FRN 22/02/2034	USD	202 182	186 184	0.09
400 000	mitsubishi ufj financial group inc 2.193% 25/02/2025	USD	401 406	380 072	0.18
200 000	mitsubishi ufj financial group inc 3.195% 18/07/2029	USD	167 350	170 386	0.08
50 000	mitsubishi ufj financial group inc 3.677% 22/02/2027	USD	47 936	46 590	0.02
368 000	mitsubishi ufj financial group inc 3.741% 07/03/2029	USD	384 795	329 661	0.16
200 000	mitsubishi ufj financial group inc 3.751% 18/07/2039	USD	236 977	150 176	0.07
201 000	mitsubishi ufj financial group inc 3.85% 01/03/2026	USD	230 942	191 414	0.09
51 000	mitsubishi ufj financial group inc 3.961% 02/03/2028	USD	52 816	47 226	0.02
189 000	mitsubishi ufj financial group inc 4.05% 11/09/2028	USD	211 445	173 736	0.08
200 000	mizuho financial group inc FRN 06/07/2029	USD	200 736	195 308	0.09
200 000	mizuho financial group inc FRN 13/09/2028	USD	200 144	193 834	0.09
200 000	mizuho financial group inc 2.564% 13/09/2031	USD	155 392	147 118	0.07
200 000	mizuho financial group inc 3.17% 11/09/2027	USD	207 778	179 502	0.09
200 000	mizuho financial group inc 4.018% 05/03/2028	USD	234 597	184 356	0.09
95 000	MONDELEZ INTERNATIONAL INC 2.625% 04/09/2050	USD	75 479	51 501	0.02
210 000	MORGAN STANLEY FRN 01/02/2029	USD	210 919	199 998	0.09
242 000	MORGAN STANLEY FRN 01/04/2031	USD	250 314	204 981	0.10
450 000	MORGAN STANLEY FRN 04/05/2027	USD	421 876	399 649	0.19
180 000	MORGAN STANLEY FRN 10/12/2026	USD	166 384	160 164	0.08
74 000	MORGAN STANLEY FRN 13/02/2032	USD	73 748	53 546	0.03
470 000	MORGAN STANLEY FRN 16/09/2036	USD	365 369	333 215	0.16
200 000	MORGAN STANLEY FRN 16/10/2026	USD	205 049	199 476	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
200 000	MORGAN STANLEY FRN 18/10/2028	USD	201 968	199 670	0.09
200 000	MORGAN STANLEY FRN 18/10/2033	USD	218 282	196 060	0.09
200 000	MORGAN STANLEY FRN 20/04/2028	USD	194 547	186 506	0.09
220 000	MORGAN STANLEY FRN 20/04/2029	USD	218 007	209 158	0.10
110 000	MORGAN STANLEY FRN 20/04/2037	USD	97 148	95 516	0.05
200 000	MORGAN STANLEY FRN 20/07/2027	USD	178 250	175 554	0.08
177 000	MORGAN STANLEY FRN 20/07/2029	USD	175 257	170 180	0.08
60 000	MORGAN STANLEY FRN 20/07/2033	USD	58 652	53 111	0.03
150 000	MORGAN STANLEY FRN 21/01/2028	USD	135 549	132 920	0.06
400 000	MORGAN STANLEY FRN 21/01/2033	USD	323 916	306 880	0.15
150 000	MORGAN STANLEY FRN 21/04/2034	USD	151 862	135 143	0.06
149 000	MORGAN STANLEY FRN 21/07/2032	USD	125 703	109 938	0.05
200 000	MORGAN STANLEY FRN 21/07/2034	USD	200 174	182 530	0.09
150 000	MORGAN STANLEY FRN 21/10/2025	USD	148 043	141 902	0.07
444 000	MORGAN STANLEY FRN 22/01/2031	USD	415 980	356 917	0.17
50 000	MORGAN STANLEY FRN 22/04/2039	USD	53 216	40 039	0.02
207 000	MORGAN STANLEY FRN 22/07/2028	USD	210 847	187 565	0.09
196 000	MORGAN STANLEY FRN 22/07/2038	USD	190 258	148 376	0.07
144 000	MORGAN STANLEY FRN 23/01/2030	USD	173 709	131 092	0.06
429 000	MORGAN STANLEY FRN 24/01/2029	USD	478 716	386 627	0.18
150 000	MORGAN STANLEY FRN 24/03/2051	USD	173 141	134 057	0.06
15 000	MORGAN STANLEY FRN 25/01/2052	USD	10 837	8 271	0.00
150 000	MORGAN STANLEY FRN 28/01/2027	USD	149 203	146 420	0.07
441 000	MORGAN STANLEY FRN 28/04/2026	USD	439 422	414 768	0.20
51 000	MORGAN STANLEY FRN 28/04/2032	USD	43 750	36 970	0.02
176 000	MORGAN STANLEY 3.125% 27/07/2026	USD	175 896	162 853	0.08
251 000	MORGAN STANLEY 3.625% 20/01/2027	USD	266 074	233 149	0.11
275 000	MORGAN STANLEY 3.7% 23/10/2024	USD	267 926	268 724	0.13
234 000	MORGAN STANLEY 3.875% 27/01/2026	USD	249 284	223 124	0.11
190 000	MORGAN STANLEY 3.95% 23/04/2027	USD	191 384	174 870	0.08
251 000	MORGAN STANLEY 4% 23/07/2025	USD	261 905	242 945	0.12
191 000	MORGAN STANLEY 4.3% 27/01/2045	USD	186 918	143 535	0.07
450 000	MORGAN STANLEY 4.35% 08/09/2026	USD	434 881	425 565	0.21
225 000	MORGAN STANLEY 4.375% 22/01/2047	USD	227 659	167 951	0.08
250 000	MORGAN STANLEY 6.375% 24/07/2042	USD	295 001	247 590	0.12
100 000	MPLX LP 2.65% 15/08/2030	USD	85 621	79 019	0.04
100 000	MPLX LP 4% 15/03/2028	USD	94 273	91 627	0.04
100 000	MPLX LP 4.125% 01/03/2027	USD	95 379	93 988	0.04
200 000	MPLX LP 4.5% 15/04/2038	USD	198 279	156 024	0.07
100 000	MPLX LP 4.7% 15/04/2048	USD	99 593	72 311	0.03
290 000	MPLX LP 4.875% 01/06/2025	USD	309 726	284 385	0.14
100 000	MPLX LP 4.95% 01/09/2032	USD	97 009	88 851	0.04
140 000	MPLX LP 4.95% 14/03/2052	USD	135 366	103 872	0.05
80 000	MPLX LP 5.2% 01/03/2047	USD	69 306	62 020	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	MPLX LP 5.5% 15/02/2049	USD	105 910	80 815	0.04
150 000	NASDAQ INC 5.55% 15/02/2034	USD	151 086	139 019	0.07
270 000	NATIONAL AUSTRALIA BANK LTD/NEW YORK 2.5% 12/07/2026	USD	264 792	249 171	0.12
250 000	NATIONAL AUSTRALIA BANK LTD/NEW YORK 4.966% 12/01/2026	USD	252 261	246 922	0.12
200 000	NATIONAL GRID PLC 5.809% 12/06/2033	USD	203 130	188 628	0.09
113 000	NATIONAL OILWELL VARCO INC 3.95% 01/12/2042	USD	97 887	75 995	0.04
150 000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 1% 15/06/2026	USD	133 764	133 217	0.06
150 000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 2.75% 15/04/2032	USD	140 867	116 693	0.06
50 000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.4% 07/02/2028	USD	47 267	45 560	0.02
46 000	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.45% 13/03/2026	USD	45 068	44 821	0.02
200 000	NATWEST GROUP PLC FRN 02/03/2027	USD	198 426	196 604	0.09
200 000	NATWEST GROUP PLC FRN 14/06/2027	USD	173 984	175 860	0.08
500 000	NATWEST GROUP PLC FRN 27/01/2030	USD	548 813	458 930	0.23
200 000	NATWEST GROUP PLC 4.8% 05/04/2026	USD	198 532	192 642	0.09
71 000	NEWMONT CORP 2.25% 01/10/2030	USD	67 523	55 537	0.03
50 000	NEWMONT CORP 2.6% 15/07/2032	USD	39 170	38 247	0.02
70 000	NEWMONT MINING CORP 4.875% 15/03/2042	USD	90 247	57 595	0.03
150 000	NIKE INC 2.375% 01/11/2026	USD	146 843	137 982	0.07
20 000	NIKE INC 2.4% 27/03/2025	USD	19 437	19 198	0.01
131 000	NIKE INC 2.85% 27/03/2030	USD	140 222	111 907	0.05
71 000	NIKE INC 3.25% 27/03/2040	USD	82 155	51 102	0.02
99 000	NIKE INC 3.375% 27/03/2050	USD	92 165	66 573	0.03
87 000	NIKE INC 3.875% 01/11/2045	USD	91 516	65 021	0.03
290 000	NOMURA HOLDINGS INC 1.851% 16/07/2025	USD	274 160	268 710	0.13
200 000	NOMURA HOLDINGS INC 2.329% 22/01/2027	USD	187 465	175 216	0.08
200 000	NOMURA HOLDINGS INC 2.608% 14/07/2031	USD	154 308	148 856	0.07
100 000	NORTHERN TRUST CORP 4% 10/05/2027	USD	97 438	93 936	0.04
100 000	NORTHERN TRUST CORP 6.125% 02/11/2032	USD	100 280	96 326	0.05
478 000	NOVARTIS CAPITAL CORP 2% 14/02/2027	USD	436 532	430 194	0.21
177 000	NOVARTIS CAPITAL CORP 2.2% 14/08/2030	USD	186 572	143 915	0.07
60 000	NOVARTIS CAPITAL CORP 2.75% 14/08/2050	USD	53 007	35 629	0.02
50 000	NOVARTIS CAPITAL CORP 4% 20/11/2045	USD	61 499	38 233	0.02
143 000	NOVARTIS CAPITAL CORP 4.4% 06/05/2044	USD	141 098	116 717	0.06
100 000	NVIDIA CORP 1.55% 15/06/2028	USD	88 472	84 575	0.04
250 000	NVIDIA CORP 2.85% 01/04/2030	USD	224 827	213 610	0.10
125 000	NVIDIA CORP 3.5% 01/04/2040	USD	133 936	93 580	0.04
158 000	NVIDIA CORP 3.5% 01/04/2050	USD	162 011	108 048	0.05
50 000	OHIO POWER CO 2.9% 01/10/2051	USD	34 436	27 954	0.01
100 000	ONCOR ELECTRIC DELIVERY CO LLC 3.75% 01/04/2045	USD	98 926	70 411	0.03
100 000	ONCOR ELECTRIC DELIVERY CO LLC 4.55% 15/09/2032	USD	96 279	89 353	0.04
50 000	ONE GAS INC 4.658% 01/02/2044	USD	46 239	38 727	0.02
100 000	ONEOK INC 5.2% 15/07/2048	USD	94 755	77 352	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
150 000	ONEOK INC 6.625% 01/09/2053	USD	151 458	140 163	0.07
50 000	ORACLE CORP 1.65% 25/03/2026	USD	45 672	45 331	0.02
287 000	ORACLE CORP 2.5% 01/04/2025	USD	301 628	273 823	0.13
289 000	ORACLE CORP 2.65% 15/07/2026	USD	295 918	265 931	0.13
490 000	ORACLE CORP 2.8% 01/04/2027	USD	473 243	443 199	0.22
100 000	ORACLE CORP 2.875% 25/03/2031	USD	85 131	80 192	0.04
50 000	ORACLE CORP 2.95% 01/04/2030	USD	46 105	41 434	0.02
250 000	ORACLE CORP 2.95% 15/05/2025	USD	250 049	239 200	0.11
262 000	ORACLE CORP 2.95% 15/11/2024	USD	263 913	254 115	0.12
121 000	ORACLE CORP 3.25% 15/11/2027	USD	114 646	109 501	0.05
242 000	ORACLE CORP 3.6% 01/04/2040	USD	258 917	166 039	0.08
531 000	ORACLE CORP 3.6% 01/04/2050	USD	453 504	324 998	0.15
40 000	ORACLE CORP 3.65% 25/03/2041	USD	33 858	27 201	0.01
150 000	ORACLE CORP 3.8% 15/11/2037	USD	124 368	110 400	0.05
298 000	ORACLE CORP 3.85% 01/04/2060	USD	275 107	178 392	0.08
177 000	ORACLE CORP 3.85% 15/07/2036	USD	167 488	134 800	0.06
150 000	ORACLE CORP 3.95% 25/03/2051	USD	150 433	97 361	0.05
224 000	ORACLE CORP 4% 15/07/2046	USD	225 855	150 230	0.07
149 000	ORACLE CORP 4% 15/11/2047	USD	158 035	99 162	0.05
210 000	ORACLE CORP 4.1% 25/03/2061	USD	163 042	131 702	0.06
212 000	ORACLE CORP 4.125% 15/05/2045	USD	189 155	147 083	0.07
223 000	ORACLE CORP 4.3% 08/07/2034	USD	219 859	185 734	0.09
229 000	ORACLE CORP 4.375% 15/05/2055	USD	197 013	155 512	0.07
145 000	ORACLE CORP 4.5% 08/07/2044	USD	137 845	107 020	0.05
200 000	ORACLE CORP 4.9% 06/02/2033	USD	188 932	179 454	0.09
175 000	ORACLE CORP 5.375% 15/07/2040	USD	223 797	148 876	0.07
50 000	ORACLE CORP 5.55% 06/02/2053	USD	46 478	41 566	0.02
200 000	ORACLE CORP 6.25% 09/11/2032	USD	217 450	198 006	0.09
150 000	ORACLE CORP 6.9% 09/11/2052	USD	166 635	147 714	0.07
150 000	ORANGE SA FRN 01/03/2031	USD	183 447	171 860	0.08
230 000	OTIS WORLDWIDE CORP 2.565% 15/02/2030	USD	196 907	187 105	0.09
200 000	PARKER-HANNIFIN CORP 4.5% 15/09/2029	USD	195 921	186 060	0.09
207 000	PAYPAL HOLDINGS INC 2.4% 01/10/2024	USD	200 355	200 730	0.10
224 000	PAYPAL HOLDINGS INC 2.85% 01/10/2029	USD	229 857	190 519	0.09
98 000	PAYPAL HOLDINGS INC 3.25% 01/06/2050	USD	78 413	60 235	0.03
100 000	PAYPAL HOLDINGS INC 5.05% 01/06/2052	USD	99 585	84 370	0.04
64 000	PECO ENERGY CO 3.9% 01/03/2048	USD	68 095	45 416	0.02
40 000	PEPSICO INC 2.25% 19/03/2025	USD	42 723	38 320	0.02
111 000	PEPSICO INC 2.375% 06/10/2026	USD	120 502	102 794	0.05
141 000	PEPSICO INC 2.625% 29/07/2029	USD	153 689	121 948	0.06
215 000	PEPSICO INC 2.75% 19/03/2030	USD	230 031	183 135	0.09
31 000	PEPSICO INC 2.75% 30/04/2025	USD	31 777	29 806	0.01
100 000	PEPSICO INC 2.875% 15/10/2049	USD	70 875	60 761	0.03
65 000	PEPSICO INC 3% 15/10/2027	USD	73 191	59 926	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
110 000	PEPSICO INC 3.9% 18/07/2032	USD	107 040	97 474	0.05
27 000	PEPSICO INC 4.45% 15/02/2033	USD	26 579	25 234	0.01
150 000	PFIZER INC 1.75% 18/08/2031	USD	131 393	113 220	0.05
210 000	PFIZER INC 2.55% 28/05/2040	USD	164 255	133 277	0.06
200 000	PFIZER INC 2.625% 01/04/2030	USD	190 190	167 014	0.08
110 000	PFIZER INC 2.7% 28/05/2050	USD	87 324	63 788	0.03
150 000	PFIZER INC 3.45% 15/03/2029	USD	143 033	136 214	0.06
40 000	PFIZER INC 3.6% 15/09/2028	USD	38 998	36 974	0.02
100 000	PFIZER INC 4% 15/03/2049	USD	99 088	74 083	0.04
110 000	PFIZER INC 4% 15/12/2036	USD	105 263	91 418	0.04
150 000	PFIZER INC 4.4% 15/05/2044	USD	140 450	121 442	0.06
150 000	PFIZER INC 7.2% 15/03/2039	USD	176 101	164 820	0.08
300 000	PFIZER INVESTMENT ENTERPRISES PTE LTD 4.45% 19/05/2026	USD	296 750	292 830	0.14
300 000	PFIZER INVESTMENT ENTERPRISES PTE LTD 4.45% 19/05/2028	USD	296 643	286 629	0.14
210 000	PFIZER INVESTMENT ENTERPRISES PTE LTD 4.65% 19/05/2025	USD	208 208	207 341	0.10
50 000	PFIZER INVESTMENT ENTERPRISES PTE LTD 4.65% 19/05/2030	USD	50 126	47 011	0.02
500 000	PFIZER INVESTMENT ENTERPRISES PTE LTD 4.75% 19/05/2033	USD	502 590	458 910	0.23
200 000	PFIZER INVESTMENT ENTERPRISES PTE LTD 5.11% 19/05/2043	USD	198 966	175 544	0.08
500 000	PFIZER INVESTMENT ENTERPRISES PTE LTD 5.3% 19/05/2053	USD	515 638	437 430	0.22
300 000	PFIZER INVESTMENT ENTERPRISES PTE LTD 5.34% 19/05/2063	USD	298 145	257 001	0.12
130 000	PHILLIPS 66 3.3% 15/03/2052	USD	86 905	76 583	0.04
53 000	PHILLIPS 66 4.65% 15/11/2034	USD	63 541	46 089	0.02
117 000	PHILLIPS 66 4.875% 15/11/2044	USD	125 789	96 062	0.05
116 000	PHILLIPS 66 5.875% 01/05/2042	USD	139 014	108 364	0.05
250 000	PNC BANK NA 3.25% 01/06/2025	USD	239 200	238 813	0.11
100 000	PNC FINANCIAL SERVICES GROUP INC FRN 12/06/2026	USD	99 562	98 676	0.05
100 000	PNC FINANCIAL SERVICES GROUP INC FRN 12/06/2029	USD	99 640	95 735	0.05
150 000	PNC FINANCIAL SERVICES GROUP INC FRN 26/01/2027	USD	148 706	144 308	0.07
100 000	PNC FINANCIAL SERVICES GROUP INC FRN 28/10/2033	USD	100 691	94 159	0.04
400 000	PNC FINANCIAL SERVICES GROUP INC 2.55% 22/01/2030	USD	350 019	316 984	0.15
210 000	PNC FINANCIAL SERVICES GROUP INC 2.6% 23/07/2026	USD	203 672	192 977	0.09
110 000	PNC FINANCIAL SERVICES GROUP INC 3.45% 23/04/2029	USD	100 499	95 007	0.05
24 000	POTOMAC ELECTRIC POWER CO 6.5% 15/11/2037	USD	35 365	24 348	0.01
96 000	PPL ELECTRIC UTILITIES CORP 5% 15/05/2033	USD	97 506	88 997	0.04
58 000	PPL ELECTRIC UTILITIES CORP 5.25% 15/05/2053	USD	58 756	50 040	0.02
60 000	PRICELINE GROUP 3.6% 01/06/2026	USD	57 131	57 125	0.03
50 000	PROCTER & GAMBLE CO 1.2% 29/10/2030	USD	49 543	37 824	0.02
200 000	PROCTER & GAMBLE CO 1.95% 23/04/2031	USD	171 325	158 320	0.08
350 000	PROCTER & GAMBLE CO 3% 25/03/2030	USD	324 588	304 829	0.14
50 000	PROLOGIS LP 2.25% 15/04/2030	USD	41 947	39 947	0.02
216 000	PRUDENTIAL FINANCIAL INC FRN 15/09/2048	USD	224 499	193 793	0.09
124 000	PRUDENTIAL FINANCIAL INC 3.7% 13/03/2051	USD	124 205	80 986	0.04
222 000	PRUDENTIAL FINANCIAL INC 3.935% 07/12/2049	USD	201 487	150 418	0.07
100 000	PUBLIC SERVICE ELECTRIC AND GAS CO 4.65% 15/03/2033	USD	99 812	91 177	0.04



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	QUALCOMM INC 1.65% 20/05/2032	USD	80 315	72 928	0.03
150 000	QUALCOMM INC 3.25% 20/05/2027	USD	144 603	139 527	0.07
110 000	QUALCOMM INC 3.45% 20/05/2025	USD	110 093	106 570	0.05
150 000	QUALCOMM INC 4.3% 20/05/2047	USD	143 182	114 581	0.05
145 000	QUALCOMM INC 4.5% 20/05/2052	USD	143 867	111 462	0.05
150 000	QUALCOMM INC 4.65% 20/05/2035	USD	150 655	136 692	0.06
100 000	QUALCOMM INC 6% 20/05/2053	USD	107 620	96 239	0.05
130 000	REGAL REXNORD CORP 6.05% 15/02/2026	USD	130 297	127 846	0.06
96 000	REGAL REXNORD CORP 6.05% 15/04/2028	USD	94 789	91 883	0.04
130 000	REGAL REXNORD CORP 6.3% 15/02/2030	USD	129 820	122 685	0.06
100 000	REGAL REXNORD CORP 6.4% 15/04/2033	USD	102 585	91 868	0.04
50 000	REGENERON PHARMACEUTICALS INC 1.75% 15/09/2030	USD	37 635	37 652	0.02
50 000	ROGERS COMMUNICATIONS INC 3.7% 15/11/2049	USD	45 128	30 395	0.01
50 000	ROGERS COMMUNICATIONS INC 3.8% 15/03/2032	USD	42 657	40 542	0.02
50 000	ROGERS COMMUNICATIONS INC 4.35% 01/05/2049	USD	42 937	33 952	0.02
218 000	ROGERS COMMUNICATIONS INC 4.55% 15/03/2052	USD	182 234	150 897	0.07
147 000	ROGERS COMMUNICATIONS INC 5% 15/03/2044	USD	131 599	113 069	0.05
150 000	ROPER TECHNOLOGIES INC 1.75% 15/02/2031	USD	118 804	110 841	0.05
100 000	ROYAL BANK OF CANADA 0.875% 20/01/2026	USD	88 842	89 605	0.04
125 000	ROYAL BANK OF CANADA 1.15% 10/06/2025	USD	114 463	116 143	0.06
150 000	ROYAL BANK OF CANADA 1.2% 27/04/2026	USD	130 992	133 767	0.06
100 000	ROYAL BANK OF CANADA 1.6% 21/01/2025	USD	93 846	95 087	0.05
125 000	ROYAL BANK OF CANADA 2.25% 01/11/2024	USD	121 481	120 550	0.06
150 000	ROYAL BANK OF CANADA 2.3% 03/11/2031	USD	125 811	113 037	0.05
50 000	ROYAL BANK OF CANADA 3.625% 04/05/2027	USD	48 258	46 271	0.02
100 000	ROYAL BANK OF CANADA 3.875% 04/05/2032	USD	91 498	84 029	0.04
300 000	ROYAL BANK OF CANADA 4.24% 03/08/2027	USD	290 556	281 703	0.13
100 000	ROYAL BANK OF CANADA 4.65% 27/01/2026	USD	97 744	96 913	0.05
100 000	ROYAL BANK OF CANADA 4.875% 12/01/2026	USD	100 741	97 851	0.05
90 000	ROYAL BANK OF CANADA 5% 01/02/2033	USD	88 191	81 365	0.04
260 000	ROYAL BANK OF CANADA 6% 01/11/2027	USD	261 216	259 961	0.12
100 000	ROYALTY PHARMA PLC 3.3% 02/09/2040	USD	65 690	63 170	0.03
227 000	SABINE PASS LIQUEFACTION LLC 4.2% 15/03/2028	USD	233 151	208 885	0.10
145 000	SABINE PASS LIQUEFACTION LLC 5% 15/03/2027	USD	149 105	139 622	0.07
150 000	SABINE PASS LIQUEFACTION LLC 5.625% 01/03/2025	USD	159 607	149 024	0.07
380 000	SABINE PASS LIQUEFACTION LLC 5.875% 30/06/2026	USD	408 060	377 134	0.18
19 000	SAN DIEGO GAS & ELECTRIC CO 4.5% 15/08/2040	USD	24 027	15 234	0.01
62 000	SAN DIEGO GAS & ELECTRIC CO 5.35% 01/04/2053	USD	62 783	53 117	0.03
110 000	SANTANDER HOLDINGS USA INC FRN 06/01/2028	USD	91 178	94 725	0.04
130 000	SANTANDER HOLDINGS USA INC FRN 09/03/2029	USD	129 667	125 728	0.06
78 000	SANTANDER HOLDINGS USA INC 3.45% 02/06/2025	USD	77 906	73 743	0.04
84 000	SANTANDER HOLDINGS USA INC 4.4% 13/07/2027	USD	80 086	77 136	0.04
50 000	SANTANDER HOLDINGS USA INC 4.5% 17/07/2025	USD	48 359	47 995	0.02
200 000	SANTANDER UK GROUP HOLDINGS PLC FRN 03/11/2028	USD	196 508	176 016	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
200 000	SANTANDER UK GROUP HOLDINGS PLC FRN 10/01/2029	USD	202 710	195 636	0.09
30 000	SEMPRA ENERGY FRN 01/04/2052	USD	26 196	23 439	0.01
45 000	SEMPRA ENERGY 3.25% 15/06/2027	USD	43 831	40 806	0.02
100 000	SEMPRA ENERGY 3.4% 01/02/2028	USD	92 985	90 091	0.04
50 000	SEMPRA ENERGY 3.7% 01/04/2029	USD	46 770	44 358	0.02
100 000	SEMPRA ENERGY 3.8% 01/02/2038	USD	84 801	74 579	0.04
133 000	SEMPRA ENERGY 4% 01/02/2048	USD	119 359	90 683	0.04
200 000	SEMPRA ENERGY 5.5% 01/08/2033	USD	194 407	185 924	0.09
61 000	SEMPRA ENERGY 6% 15/10/2039	USD	86 924	55 804	0.03
150 000	SHERWIN-WILLIAMS CO 4.5% 01/06/2047	USD	130 206	113 111	0.05
350 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2% 23/09/2026	USD	366 960	325 832	0.15
100 000	SIMON PROPERTY GROUP LP 3.25% 13/09/2049	USD	68 417	57 949	0.03
200 000	SIMON PROPERTY GROUP LP 3.5% 01/09/2025	USD	193 553	191 626	0.09
200 000	SOUTHERN CALIFORNIA GAS CO 2.55% 01/02/2030	USD	188 047	162 726	0.08
50 000	SOUTHERN CALIFORNIA GAS CO 4.3% 15/01/2049	USD	41 315	35 893	0.02
50 000	SOUTHERN CALIFORNIA GAS CO 6.35% 15/11/2052	USD	58 287	48 442	0.02
30 000	S&P GLOBAL INC 2.45% 01/03/2027	USD	28 760	27 142	0.01
200 000	S&P GLOBAL INC 2.9% 01/03/2032	USD	171 607	160 440	0.08
50 000	STARBUCKS CORP 2.55% 15/11/2030	USD	45 500	40 344	0.02
39 000	STARBUCKS CORP 3.5% 15/11/2050	USD	35 760	24 967	0.01
61 000	STARBUCKS CORP 3.55% 15/08/2029	USD	63 449	54 582	0.03
51 000	STARBUCKS CORP 3.8% 15/08/2025	USD	57 710	49 341	0.02
156 000	STARBUCKS CORP 4.45% 15/08/2049	USD	154 091	117 591	0.06
95 000	STARBUCKS CORP 4.5% 15/11/2048	USD	97 717	72 063	0.03
327 000	STARBUCKS CORP 4.75% 15/02/2026	USD	323 457	321 178	0.15
246 000	STATE STREET CORP 3.55% 18/08/2025	USD	273 156	236 332	0.11
95 000	STATE STREET CORP 5.272% 03/08/2026	USD	95 113	93 440	0.04
90 000	STRYKER CORP 1.95% 15/06/2030	USD	74 914	70 318	0.03
60 000	STRYKER CORP 3.5% 15/03/2026	USD	57 619	57 070	0.03
100 000	STRYKER CORP 4.625% 15/03/2046	USD	93 258	80 635	0.04
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.948% 12/01/2026	USD	179 198	179 068	0.09
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.474% 08/07/2025	USD	195 408	185 198	0.09
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.902% 17/09/2028	USD	163 776	163 558	0.08
251 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.632% 14/07/2026	USD	242 982	229 690	0.11
212 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.01% 19/10/2026	USD	231 571	194 518	0.09
500 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.04% 16/07/2029	USD	500 517	421 320	0.20
50 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.364% 12/07/2027	USD	46 712	45 462	0.02
100 000	SUMITOMO MITSUI FINANCIAL GROUP INC 3.784% 09/03/2026	USD	97 440	94 976	0.05
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 5.464% 13/01/2026	USD	199 680	197 306	0.09
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 5.71% 13/01/2030	USD	208 592	192 548	0.09
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 5.766% 13/01/2033	USD	209 358	189 800	0.09
200 000	SYNCHRONY FINANCIAL 4.5% 23/07/2025	USD	190 014	187 790	0.09
80 000	SYSCO CORP 3.3% 15/07/2026	USD	88 291	74 801	0.04
231 000	SYSCO CORP 5.95% 01/04/2030	USD	253 715	229 237	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
51 000	SYSCO CORP 6.6% 01/04/2050	USD	79 355	50 407	0.02
250 000	TAKEDA PHARMACEUTICAL CO LTD 2.05% 31/03/2030	USD	253 345	197 640	0.09
200 000	TAKEDA PHARMACEUTICAL CO LTD 3.025% 09/07/2040	USD	152 950	131 506	0.06
210 000	TAKEDA PHARMACEUTICAL CO LTD 3.175% 09/07/2050	USD	178 059	124 499	0.06
369 000	TARGET CORP 2.25% 15/04/2025	USD	381 678	352 471	0.17
110 000	TARGET CORP 2.95% 15/01/2052	USD	81 962	63 327	0.03
230 000	TARGET CORP 3.375% 15/04/2029	USD	236 450	207 568	0.10
100 000	TARGET CORP 4% 01/07/2042	USD	92 215	77 403	0.04
50 000	TARGET CORP 4.8% 15/01/2053	USD	47 874	40 680	0.02
150 000	TELEFONICA EMISIONES SA 4.103% 08/03/2027	USD	144 863	140 388	0.07
150 000	TELEFONICA EMISIONES SA 5.213% 08/03/2047	USD	156 210	114 291	0.05
160 000	TELEFONICA EMISIONES SA 5.52% 01/03/2049	USD	158 394	126 914	0.06
181 000	TELEFONICA EMISIONES SAU 7.045% 20/06/2036	USD	231 954	181 103	0.09
110 000	TELEFONICA EUROPE BV 8.25% 15/09/2030	USD	130 670	119 606	0.06
100 000	TEXAS INSTRUMENTS INC 4.15% 15/05/2048	USD	96 332	75 663	0.04
100 000	TEXAS INSTRUMENTS INC 5.05% 18/05/2063	USD	88 542	83 426	0.04
240 000	THERMO FISHER SCIENTIFIC INC 1.215% 18/10/2024	USD	228 775	229 286	0.11
110 000	THERMO FISHER SCIENTIFIC INC 2% 15/10/2031	USD	105 861	82 946	0.04
50 000	THERMO FISHER SCIENTIFIC INC 2.8% 15/10/2041	USD	36 847	31 806	0.02
200 000	TIME WARNER CABLE LLC 4.5% 15/09/2042	USD	139 070	131 378	0.06
150 000	TIME WARNER CABLE LLC 5.875% 15/11/2040	USD	124 746	118 338	0.06
200 000	TIME WARNER CABLE LLC 7.3% 01/07/2038	USD	193 102	186 760	0.09
100 000	TIME WARNER ENTERTAINMENT CO LP 8.375% 15/07/2033	USD	107 232	104 132	0.05
20 000	TJX COS INC 2.25% 15/09/2026	USD	18 812	18 365	0.01
50 000	TORONTO-DOMINION BANK FRN 15/09/2031	USD	46 563	45 937	0.02
100 000	TORONTO-DOMINION BANK 1.2% 03/06/2026	USD	89 267	88 566	0.04
200 000	TORONTO-DOMINION BANK 1.25% 10/09/2026	USD	177 656	175 916	0.08
270 000	TORONTO-DOMINION BANK 2.8% 10/03/2027	USD	256 129	243 513	0.12
200 000	TORONTO-DOMINION BANK 3.766% 06/06/2025	USD	199 316	193 262	0.09
200 000	TORONTO-DOMINION BANK 4.108% 08/06/2027	USD	191 880	187 410	0.09
200 000	TORONTO-DOMINION BANK 4.456% 08/06/2032	USD	198 216	174 360	0.08
200 000	TORONTO-DOMINION BANK 4.693% 15/09/2027	USD	193 378	190 428	0.09
115 000	TOYOTA MOTOR CREDIT CORP 0.8% 16/10/2025	USD	112 222	105 062	0.05
70 000	TOYOTA MOTOR CREDIT CORP 1.45% 13/01/2025	USD	66 604	66 659	0.03
174 000	TOYOTA MOTOR CREDIT CORP 1.8% 13/02/2025	USD	179 340	165 855	0.08
312 000	TOYOTA MOTOR CREDIT CORP 3% 01/04/2025	USD	308 576	300 939	0.14
50 000	TOYOTA MOTOR CREDIT CORP 3.05% 22/03/2027	USD	48 301	46 103	0.02
300 000	TOYOTA MOTOR CREDIT CORP 3.95% 30/06/2025	USD	292 724	292 491	0.14
100 000	TOYOTA MOTOR CREDIT CORP 4.625% 12/01/2028	USD	100 477	96 790	0.05
100 000	TOYOTA MOTOR CREDIT CORP 4.8% 10/01/2025	USD	100 476	99 135	0.05
250 000	TRANSCANADA PIPELINES LTD 4.1% 15/04/2030	USD	249 204	219 405	0.10
100 000	TRANSCANADA PIPELINES LTD 4.25% 15/05/2028	USD	98 264	92 440	0.04
169 000	TRANSCANADA PIPELINES LTD 4.625% 01/03/2034	USD	174 037	143 148	0.07
56 000	TRANSCANADA PIPELINES LTD 4.875% 15/05/2048	USD	61 031	42 440	0.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
61 000	TRANSCANADA PIPELINES LTD 5.1% 15/03/2049	USD	80 610	47 760	0.02
93 000	TRANSCANADA PIPELINES LTD 6.2% 15/10/2037	USD	107 947	86 777	0.04
103 000	TRANSCANADA PIPELINES LTD 7.625% 15/01/2039	USD	149 087	108 986	0.05
250 000	TRUIST BANK 3.625% 16/09/2025	USD	280 568	235 780	0.11
350 000	TRUIST FINANCIAL CORP FRN 07/06/2029	USD	291 108	280 007	0.13
300 000	TRUIST FINANCIAL CORP FRN 08/06/2027	USD	300 420	293 658	0.14
139 000	TRUIST FINANCIAL CORP FRN 08/06/2034	USD	137 952	126 501	0.06
150 000	TRUIST FINANCIAL CORP FRN 26/01/2029	USD	146 262	138 473	0.07
50 000	TRUIST FINANCIAL CORP FRN 26/01/2034	USD	50 894	42 947	0.02
100 000	TRUIST FINANCIAL CORP FRN 28/07/2026	USD	96 640	95 765	0.05
100 000	TWDC ENTERPRISES 18 CORP 3% 13/02/2026	USD	105 564	94 374	0.04
90 000	TWDC ENTERPRISES 18 CORP 4.125% 01/06/2044	USD	86 141	67 531	0.03
121 000	TYSON FOODS INC 5.1% 28/09/2048	USD	147 673	93 666	0.04
250 000	UBS GROUP AG 4.55% 17/04/2026	USD	236 315	238 898	0.11
250 000	UBS GROUP AG 4.875% 15/05/2045	USD	319 029	199 090	0.09
100 000	UNILEVER CAPITAL CORP 3.5% 22/03/2028	USD	95 459	92 346	0.04
35 000	UNILEVER CAPITAL CORP 5.9% 15/11/2032	USD	45 914	35 388	0.02
223 000	UNION PACIFIC CORP 2.8% 14/02/2032	USD	192 982	178 487	0.08
105 000	UNION PACIFIC CORP 2.973% 16/09/2062	USD	78 689	55 334	0.03
109 000	UNION PACIFIC CORP 3.2% 20/05/2041	USD	89 492	74 260	0.04
50 000	UNION PACIFIC CORP 3.25% 05/02/2050	USD	48 582	31 444	0.01
150 000	UNION PACIFIC CORP 3.5% 14/02/2053	USD	115 271	97 026	0.05
103 000	UNION PACIFIC CORP 3.799% 01/10/2051	USD	104 940	71 086	0.03
100 000	UNION PACIFIC CORP 3.799% 06/04/2071	USD	69 032	62 452	0.03
148 000	UNION PACIFIC CORP 3.839% 20/03/2060	USD	159 151	97 306	0.05
49 000	UNITED PARCEL SERVICE INC 3.05% 15/11/2027	USD	51 966	44 761	0.02
50 000	UNITED PARCEL SERVICE INC 3.75% 15/11/2047	USD	43 274	35 486	0.02
200 000	UNITED PARCEL SERVICE INC 3.9% 01/04/2025	USD	196 293	195 310	0.09
34 000	UNITED PARCEL SERVICE INC 5.05% 03/03/2053	USD	33 752	29 171	0.01
59 000	UNITED PARCEL SERVICE INC 5.3% 01/04/2050	USD	82 403	52 761	0.03
90 000	UNITED PARCEL SERVICE INC 6.2% 15/01/2038	USD	122 570	92 249	0.04
150 000	UNITEDHEALTH GROUP INC 1.15% 15/05/2026	USD	135 896	135 414	0.06
150 000	UNITEDHEALTH GROUP INC 2.75% 15/05/2040	USD	113 901	97 016	0.05
100 000	UNITEDHEALTH GROUP INC 3.1% 15/03/2026	USD	98 720	94 917	0.05
50 000	UNITEDHEALTH GROUP INC 3.125% 15/05/2060	USD	35 676	28 479	0.01
160 000	UNITEDHEALTH GROUP INC 3.25% 15/05/2051	USD	117 906	98 323	0.05
50 000	UNITEDHEALTH GROUP INC 3.5% 15/08/2039	USD	43 013	36 696	0.02
250 000	UNITEDHEALTH GROUP INC 3.875% 15/08/2059	USD	225 985	165 543	0.08
50 000	UNITEDHEALTH GROUP INC 4.2% 15/05/2032	USD	48 502	44 305	0.02
100 000	UNITEDHEALTH GROUP INC 4.25% 15/01/2029	USD	99 450	94 001	0.04
100 000	UNITEDHEALTH GROUP INC 4.25% 15/06/2048	USD	87 189	74 837	0.04
300 000	UNITEDHEALTH GROUP INC 4.45% 15/12/2048	USD	303 240	231 468	0.11
100 000	UNITEDHEALTH GROUP INC 4.5% 15/04/2033	USD	99 575	89 983	0.04
200 000	UNITEDHEALTH GROUP INC 4.625% 15/07/2035	USD	209 564	177 738	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
90 000	UNITEDHEALTH GROUP INC 4.75% 15/05/2052	USD	80 129	71 950	0.03
160 000	UNITEDHEALTH GROUP INC 4.75% 15/07/2045	USD	152 568	131 222	0.06
100 000	UNITEDHEALTH GROUP INC 5.05% 15/04/2053	USD	101 258	84 095	0.04
150 000	UNITEDHEALTH GROUP INC 5.2% 15/04/2063	USD	152 292	125 373	0.06
250 000	UNITEDHEALTH GROUP INC 5.25% 15/02/2028	USD	254 812	248 265	0.12
100 000	UNITEDHEALTH GROUP INC 5.3% 15/02/2030	USD	100 084	98 136	0.05
350 000	UNITEDHEALTH GROUP INC 5.35% 15/02/2033	USD	358 581	336 294	0.16
200 000	UNITEDHEALTH GROUP INC 5.875% 15/02/2053	USD	210 793	189 172	0.09
100 000	UNITEDHEALTH GROUP INC 6.05% 15/02/2063	USD	102 184	95 376	0.05
200 000	US BANCORP FRN 01/02/2029	USD	200 324	184 542	0.09
200 000	US BANCORP FRN 01/02/2034	USD	199 798	170 922	0.08
200 000	US BANCORP FRN 03/11/2026	USD	148 429	136 832	0.06
50 000	US BANCORP FRN 12/06/2029	USD	50 024	48 086	0.02
200 000	US BANCORP FRN 12/06/2034	USD	188 890	184 448	0.09
15 000	US BANCORP FRN 21/10/2026	USD	14 937	14 776	0.01
50 000	US BANCORP FRN 21/10/2033	USD	49 742	45 940	0.02
100 000	US BANCORP FRN 22/07/2028	USD	97 938	92 787	0.04
150 000	US BANCORP FRN 22/07/2033	USD	143 707	125 844	0.06
200 000	US BANCORP FRN 27/01/2028	USD	179 916	174 130	0.08
60 000	US BANCORP 1.375% 22/07/2030	USD	48 546	42 632	0.02
50 000	US BANCORP 1.45% 12/05/2025	USD	46 604	46 606	0.02
100 000	US BANCORP 2.375% 22/07/2026	USD	102 072	90 490	0.04
50 000	US BANCORP 3% 30/07/2029	USD	42 351	40 833	0.02
36 000	US BANCORP 3.1% 27/04/2026	USD	38 219	33 151	0.02
150 000	VALERO ENERGY CORP 6.625% 15/06/2037	USD	156 174	147 365	0.07
100 000	VERIZON COMMUNICATIONS INC 0.85% 20/11/2025	USD	90 477	90 544	0.04
230 000	VERIZON COMMUNICATIONS INC 1.45% 20/03/2026	USD	229 061	207 987	0.10
100 000	VERIZON COMMUNICATIONS INC 1.5% 18/09/2030	USD	81 053	74 711	0.04
200 000	VERIZON COMMUNICATIONS INC 1.68% 30/10/2030	USD	156 380	149 142	0.07
174 000	VERIZON COMMUNICATIONS INC 1.75% 20/01/2031	USD	154 067	128 668	0.06
300 000	VERIZON COMMUNICATIONS INC 2.1% 22/03/2028	USD	277 533	255 930	0.12
400 000	VERIZON COMMUNICATIONS INC 2.355% 15/03/2032	USD	373 044	298 656	0.14
416 000	VERIZON COMMUNICATIONS INC 2.55% 21/03/2031	USD	382 230	324 799	0.15
280 000	VERIZON COMMUNICATIONS INC 2.65% 20/11/2040	USD	182 473	169 266	0.08
60 000	VERIZON COMMUNICATIONS INC 2.85% 03/09/2041	USD	42 224	37 043	0.02
311 000	VERIZON COMMUNICATIONS INC 2.875% 20/11/2050	USD	228 554	169 828	0.08
250 000	VERIZON COMMUNICATIONS INC 2.987% 30/10/2056	USD	184 676	131 405	0.06
253 000	VERIZON COMMUNICATIONS INC 3% 20/11/2060	USD	158 848	129 569	0.06
210 000	VERIZON COMMUNICATIONS INC 3.15% 22/03/2030	USD	203 337	176 125	0.08
174 000	VERIZON COMMUNICATIONS INC 3.376% 15/02/2025	USD	176 261	168 686	0.08
184 000	VERIZON COMMUNICATIONS INC 3.4% 22/03/2041	USD	161 682	123 996	0.06
100 000	VERIZON COMMUNICATIONS INC 3.5% 01/11/2024	USD	97 760	97 753	0.05
350 000	VERIZON COMMUNICATIONS INC 3.55% 22/03/2051	USD	311 489	219 877	0.10
183 000	VERIZON COMMUNICATIONS INC 3.7% 22/03/2061	USD	140 545	111 851	0.05

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
50 000	VERIZON COMMUNICATIONS INC 3.875% 01/03/2052	USD	38 326	33 343	0.02
124 000	VERIZON COMMUNICATIONS INC 4% 22/03/2050	USD	109 877	84 226	0.04
102 000	VERIZON COMMUNICATIONS INC 4.016% 03/12/2029	USD	114 624	91 081	0.04
300 000	VERIZON COMMUNICATIONS INC 4.125% 16/03/2027	USD	300 725	284 160	0.13
110 000	VERIZON COMMUNICATIONS INC 4.272% 15/01/2036	USD	97 638	90 756	0.04
437 000	VERIZON COMMUNICATIONS INC 4.329% 21/09/2028	USD	457 884	406 907	0.19
80 000	VERIZON COMMUNICATIONS INC 4.4% 01/11/2034	USD	81 425	67 642	0.03
226 000	VERIZON COMMUNICATIONS INC 4.5% 10/08/2033	USD	255 225	195 845	0.09
50 000	VERIZON COMMUNICATIONS INC 4.522% 15/09/2048	USD	45 187	37 417	0.02
31 000	VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	40 433	24 643	0.01
170 000	VERIZON COMMUNICATIONS INC 5.25% 16/03/2037	USD	203 703	152 896	0.07
105 000	VIACOM INC 5.85% 01/09/2043	USD	93 138	75 879	0.04
150 000	VIACOM INC 6.875% 30/04/2036	USD	174 914	128 981	0.06
100 000	VIACOMCBS INC 4.95% 15/01/2031	USD	85 575	83 500	0.04
35 000	VIACOMCBS INC 4.95% 19/05/2050	USD	34 809	22 149	0.01
210 000	VICI PROPERTIES LP 4.75% 15/02/2028	USD	204 223	193 381	0.09
129 000	VICI PROPERTIES LP 5.125% 15/05/2032	USD	118 663	111 381	0.05
350 000	VMWARE INC 1.4% 15/08/2026	USD	308 475	308 248	0.15
80 000	VMWARE INC 2.2% 15/08/2031	USD	62 770	59 140	0.03
139 000	VMWARE INC 3.9% 21/08/2027	USD	146 901	128 834	0.06
110 000	VODAFONE GROUP PLC 4.125% 30/05/2025	USD	107 236	107 197	0.05
135 000	VODAFONE GROUP PLC 4.25% 17/09/2050	USD	127 318	92 004	0.04
257 000	VODAFONE GROUP PLC 4.375% 19/02/2043	USD	216 904	189 563	0.09
29 000	VODAFONE GROUP PLC 4.875% 19/06/2049	USD	30 537	21 923	0.01
60 000	VODAFONE GROUP PLC 6.15% 27/02/2037	USD	73 761	57 079	0.03
151 000	WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024	USD	162 347	146 757	0.07
200 000	WALMART INC 1.05% 17/09/2026	USD	186 326	178 224	0.08
150 000	WALMART INC 1.5% 22/09/2028	USD	134 696	126 273	0.06
250 000	WALMART INC 1.8% 22/09/2031	USD	249 198	192 125	0.09
100 000	WALMART INC 2.5% 22/09/2041	USD	76 985	63 178	0.03
200 000	WALMART INC 2.65% 22/09/2051	USD	200 578	114 788	0.05
150 000	WALMART INC 3.9% 09/09/2025	USD	146 946	146 487	0.07
120 000	WALMART INC 4.05% 29/06/2048	USD	132 229	92 537	0.04
150 000	WALMART INC 4.5% 09/09/2052	USD	139 882	121 698	0.06
150 000	WAL-MART STORES INC 5.25% 01/09/2035	USD	162 803	146 762	0.07
50 000	WAL-MART STORES INC 6.5% 15/08/2037	USD	61 038	53 710	0.03
51 000	WALT DISNEY CO 1.75% 13/01/2026	USD	50 693	47 086	0.02
58 000	WALT DISNEY CO 1.85% 30/07/2026	USD	60 542	52 731	0.03
242 000	WALT DISNEY CO 2% 01/09/2029	USD	232 712	198 309	0.09
65 000	WALT DISNEY CO 2.2% 13/01/2028	USD	63 288	57 214	0.03
311 000	WALT DISNEY CO 2.65% 13/01/2031	USD	283 297	252 323	0.12
204 000	WALT DISNEY CO 2.75% 01/09/2049	USD	179 200	114 071	0.05
45 000	WALT DISNEY CO 3.35% 24/03/2025	USD	44 902	43 596	0.02
61 000	WALT DISNEY CO 3.5% 13/05/2040	USD	70 532	43 838	0.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
240 000	WALT DISNEY CO 3.6% 13/01/2051	USD	235 161	158 568	0.08
71 000	WALT DISNEY CO 3.8% 13/05/2060	USD	85 165	46 285	0.02
98 000	WALT DISNEY CO 3.8% 22/03/2030	USD	100 491	87 343	0.04
81 000	WALT DISNEY CO 4.7% 23/03/2050	USD	104 166	65 547	0.03
150 000	WALT DISNEY CO 6.65% 15/11/2037	USD	181 709	156 002	0.07
330 000	WARNERMEDIA HOLDINGS INC 3.755% 15/03/2027	USD	301 633	303 837	0.14
115 000	WARNERMEDIA HOLDINGS INC 4.054% 15/03/2029	USD	105 178	101 731	0.05
359 000	WARNERMEDIA HOLDINGS INC 4.279% 15/03/2032	USD	322 535	297 567	0.14
324 000	WARNERMEDIA HOLDINGS INC 5.05% 15/03/2042	USD	272 690	239 608	0.11
500 000	WARNERMEDIA HOLDINGS INC 5.141% 15/03/2052	USD	423 928	353 945	0.17
250 000	WARNERMEDIA HOLDINGS INC 5.391% 15/03/2062	USD	199 502	175 098	0.08
180 000	WARNERMEDIA HOLDINGS INC 6.412% 15/03/2026	USD	180 670	179 584	0.09
60 000	WASTE MANAGEMENT INC 4.15% 15/04/2032	USD	58 791	53 147	0.03
150 000	WASTE MANAGEMENT INC 4.875% 15/02/2034	USD	146 689	137 538	0.07
150 000	WELLPOINT INC 4.65% 15/01/2043	USD	152 756	119 792	0.06
77 000	WESTERN DIGITAL CORP 4.75% 15/02/2026	USD	74 304	72 201	0.03
50 000	WESTERN MIDSTREAM OPERATING LP FRN 01/02/2030	USD	45 877	43 299	0.02
50 000	WESTERN MIDSTREAM OPERATING LP FRN 01/02/2050	USD	42 558	36 764	0.02
225 000	WESTPAC BANKING CORP FRN 04/02/2030	USD	219 224	212 954	0.10
150 000	WESTPAC BANKING CORP FRN 15/11/2035	USD	120 427	109 160	0.05
90 000	WESTPAC BANKING CORP FRN 18/11/2036	USD	79 985	65 008	0.03
50 000	WESTPAC BANKING CORP FRN 23/11/2031	USD	49 880	46 168	0.02
100 000	WESTPAC BANKING CORP FRN 24/07/2034	USD	93 843	85 034	0.04
150 000	WESTPAC BANKING CORP 1.019% 18/11/2024	USD	148 934	142 898	0.07
275 000	WESTPAC BANKING CORP 1.15% 03/06/2026	USD	250 444	245 753	0.12
160 000	WESTPAC BANKING CORP 2.7% 19/08/2026	USD	151 518	147 957	0.07
150 000	WESTPAC BANKING CORP 2.85% 13/05/2026	USD	150 339	140 483	0.07
90 000	WESTPAC BANKING CORP 2.963% 16/11/2040	USD	74 060	52 459	0.02
50 000	WESTPAC BANKING CORP 3.133% 18/11/2041	USD	35 016	29 205	0.01
155 000	WESTPAC BANKING CORP 3.35% 08/03/2027	USD	160 638	143 778	0.07
10 000	WESTPAC BANKING CORP 3.4% 25/01/2028	USD	10 240	9 169	0.00
150 000	WESTPAC BANKING CORP 4.043% 26/08/2027	USD	145 674	142 452	0.07
50 000	WESTPAC BANKING CORP 4.421% 24/07/2039	USD	43 551	36 654	0.02
250 000	WORKDAY INC 3.5% 01/04/2027	USD	232 173	231 973	0.11
131 000	WW GRAINGER INC 4.6% 15/06/2045	USD	152 016	106 102	0.05
150 000	WYETH LLC 5.95% 01/04/2037	USD	165 005	147 731	0.07
138 000	ZOETIS INC 4.7% 01/02/2043	USD	128 420	113 217	0.05
110 000	3M CO 3.25% 26/08/2049	USD	110 464	64 656	0.03
141 000	3M CO 4% 14/09/2048	USD	135 408	98 919	0.05
<b>Total Bonds</b>			<b>234 896 604</b>	<b>207 442 191</b>	<b>98.48</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>234 896 604</b>	<b>207 442 191</b>	<b>98.48</b>
<b>Total Investments</b>			<b>234 896 604</b>	<b>207 442 191</b>	<b>98.48</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	28.35	United States of America	82.48
Investment Banking and Brokerage Services	16.81	United Kingdom	4.62
Pharmaceuticals and Biotechnology	7.26	Canada	3.55
Telecommunications Service Providers	7.02	Japan	3.05
Technology Hardware and Equipment	5.69	Singapore	1.03
Software and Computer Services	4.65	Spain	0.94
Retailers	4.63	Australia	0.88
Health Care Providers	3.71	Ireland	0.83
Industrial Support Services	2.53	Netherlands	0.73
Personal Care, Drug and Grocery Stores	2.00	Switzerland	0.21
Electronic and Electrical Equipment	1.82	France	0.08
Gas, Water and Multi-utilities	1.80	Luxembourg	0.05
Oil, Gas and Coal	1.77	Jersey	0.03
Medical Equipment and Services	1.06		<b>98.48</b>
Industrial Transportation	0.98		
Media	0.96		
Electricity	0.91		
Beverages	0.89		
Travel and Leisure	0.71		
Food Producers	0.64		
Real Estate Investment Trusts	0.49		
Automobiles and Parts	0.48		
Life Insurance	0.48		
Real Estate Investment and Services	0.45		
Chemicals	0.33		
General Industrials	0.32		
Industrial Engineering	0.26		
Construction and Materials	0.24		
Non-life Insurance	0.24		
Personal Goods	0.24		
Finance and Credit Services	0.21		
Telecommunications Equipment	0.20		
Consumer Services	0.14		
Waste and Disposal Services	0.09		
Precious Metals and Mining	0.07		
Leisure Goods	0.03		
Open-end and Miscellaneous Investment Vehicles	0.02		
	<b>98.48</b>		



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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
139 000	ACADIA HEALTHCARE CO INC - 144A - 5.5% 01/07/2028	USD	135 105	128 468	0.08
188 000	ACADIA HEALTHCARE CO INC 5% 15/04/2029	USD	176 910	168 429	0.10
210 000	ACCO BRANDS CORP - 144A - 4.25% 15/03/2029	USD	180 458	174 159	0.11
131 000	ADAPTHEALTH LLC - 144A - 5.125% 01/03/2030	USD	115 908	99 657	0.06
176 000	ADAPTHEALTH LLC 4.625% 01/08/2029	USD	154 991	131 592	0.08
129 000	ADAPTHEALTH LLC 6.125% 01/08/2028	USD	118 919	106 629	0.07
300 000	ADT SECURITY CORP 4.125% 01/08/2029	USD	263 418	257 421	0.16
321 000	ADT SECURITY CORP 4.875% 15/07/2032	USD	282 510	268 433	0.17
100 000	ADVANCE AUTO PARTS INC 1.75% 01/10/2027	USD	81 229	81 065	0.05
100 000	ADVANCE AUTO PARTS INC 3.5% 15/03/2032	USD	74 830	74 014	0.05
150 000	ADVANCE AUTO PARTS INC 3.9% 15/04/2030	USD	121 832	121 688	0.08
100 000	ADVANCE AUTO PARTS INC 5.9% 09/03/2026	USD	96 609	97 064	0.06
100 000	ADVANCE AUTO PARTS INC 5.95% 09/03/2028	USD	94 674	93 508	0.06
200 000	ADVANCED DRAINAGE SYSTEMS INC - 144A - 6.375% 15/06/2030	USD	197 386	189 524	0.12
272 000	AECOM 5.125% 15/03/2027	USD	270 796	256 482	0.16
150 000	AHP HEALTH PARTNERS INC - 144A - 5.75% 15/07/2029	USD	128 080	123 624	0.08
449 000	AIR CANADA - 144A - 3.875% 15/08/2026	USD	420 344	408 742	0.25
400 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 3.5% 15/03/2029	USD	339 616	341 000	0.21
350 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 4.625% 15/01/2027	USD	328 357	328 559	0.20
400 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 4.875% 15/02/2030	USD	362 617	357 192	0.22
250 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 5.875% 15/02/2028	USD	240 533	239 603	0.15
145 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 6.5% 15/02/2028	USD	144 086	142 351	0.09
150 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 7.5% 15/03/2026	USD	154 198	152 408	0.09
250 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 3.25% 15/03/2026	USD	230 191	231 158	0.14
250 000	ALGONQUIN POWER & UTILITIES CORP FRN 18/01/2082	USD	218 959	197 300	0.12
100 000	ALLEGHENY TECHNOLOGIES INC 4.875% 01/10/2029	USD	83 408	85 406	0.05
170 000	ALLEGHENY TECHNOLOGIES INC 5.875% 01/12/2027	USD	164 682	157 940	0.10
150 000	ALLEGIANTRAVEL CO - 144A - 7.25% 15/08/2027	USD	147 425	136 365	0.08
336 000	ALLY FINANCIAL INC 5.75% 20/11/2025	USD	330 097	321 112	0.20
170 000	ALLY FINANCIAL INC 6.7% 14/02/2033	USD	156 577	143 011	0.09
125 000	ALTERYX INC - 144A - 8.75% 15/03/2028	USD	120 956	123 415	0.08
420 000	AMC ENTERTAINMENT HOLDINGS INC - 144A - FRN 15/06/2026	USD	255 733	317 516	0.20
340 000	AMC ENTERTAINMENT HOLDINGS INC - 144A - 7.5% 15/02/2029	USD	254 745	238 636	0.15
280 000	AMERICAN AXLE & MANUFACTURING INC 5% 01/10/2029	USD	234 629	220 951	0.14
150 000	AMERICAN AXLE & MANUFACTURING INC 6.5% 01/04/2027	USD	139 939	141 485	0.09
100 000	AMERICAN AXLE & MANUFACTURING INC 6.875% 01/07/2028	USD	98 208	88 905	0.06
200 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.5% 20/05/2025	USD	197 321	191 986	0.12
134 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.75% 20/05/2027	USD	130 486	123 111	0.08
254 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 5.875% 20/08/2026	USD	256 700	238 135	0.15

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
200 000	AMERIGAS PARTNERS LP / AMERIGAS FINANCE CORP 9.375% 01/06/2028	USD	202 949	198 268	0.12
275 000	AMN HEALTHCARE INC - 144A - 4.625% 01/10/2027	USD	264 821	246 637	0.15
200 000	AMS AG - 144A - 7% 31/07/2025	USD	188 158	195 780	0.12
250 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP - 144A - 5.75% 01/03/2027	USD	237 847	239 153	0.15
200 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP - 144A - 5.75% 15/01/2028	USD	205 311	187 756	0.12
198 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.375% 15/06/2029	USD	188 139	180 463	0.11
250 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 7.875% 15/05/2026	USD	256 562	252 325	0.16
150 000	ANYWHERE REAL ESTATE GROUP LLC / ANYWHERE CO-ISSUER CORP 7% 15/04/2030	USD	135 449	117 903	0.07
100 000	API GROUP DE INC - 144A - 4.125% 15/07/2029	USD	87 837	82 612	0.05
100 000	APOLLO COMMERCIAL REAL ESTATE FINANCE INC 4.625% 15/06/2029	USD	80 318	76 645	0.05
262 000	APX GROUP INC - 144A - 5.75% 15/07/2029	USD	246 340	218 820	0.14
250 000	APX GROUP INC - 144A - 6.75% 15/02/2027	USD	246 061	241 493	0.15
350 000	ARAMARK SERVICES INC - 144A - 5% 01/02/2028	USD	327 312	321 031	0.20
200 000	ARAMARK SERVICES INC - 144A - 5% 01/04/2025	USD	197 719	195 694	0.12
204 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.25% 01/04/2028	USD	194 837	189 789	0.12
200 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.875% 01/04/2027	USD	193 640	192 904	0.12
131 000	ARCOSA INC - 144A - 4.375% 15/04/2029	USD	118 422	114 548	0.07
120 000	ARKO CORP 5.125% 15/11/2029	USD	100 811	97 255	0.06
300 000	ASBURY AUTOMOTIVE GROUP INC - 144A - 4.625% 15/11/2029	USD	284 337	253 584	0.16
283 000	ASBURY AUTOMOTIVE GROUP INC - 144A - 5% 15/02/2032	USD	246 711	229 923	0.14
50 000	ASBURY AUTOMOTIVE GROUP INC 4.5% 01/03/2028	USD	45 507	44 389	0.03
73 000	ASBURY AUTOMOTIVE GROUP INC 4.75% 01/03/2030	USD	70 661	61 787	0.04
150 000	ASGN INC - 144A - 4.625% 15/05/2028	USD	136 856	133 203	0.08
100 000	ASHLAND LLC 3.375% 01/09/2031	USD	82 861	76 744	0.05
73 000	ASSURANT INC FRN 27/03/2048	USD	71 212	69 956	0.04
450 000	ASTON MARTIN CAPITAL HOLDINGS LTD 10.5% 30/11/2025	USD	456 647	447 187	0.28
100 000	ATI INC 5.125% 01/10/2031	USD	90 926	82 300	0.05
100 000	ATKORE INC - 144A - 4.25% 01/06/2031	USD	89 033	82 642	0.05
200 000	ATS AUTOMATION TOOLING SYSTEMS INC - 144A - 4.125% 15/12/2028	USD	173 035	171 578	0.11
100 000	AUSTIN BIDCO INC 7.125% 15/12/2028	USD	81 387	79 585	0.05
560 000	AVANTOR FUNDING INC - 144A - 4.625% 15/07/2028	USD	552 628	499 441	0.31
286 000	AVANTOR FUNDING INC 3.875% 01/11/2029	USD	252 219	239 265	0.15
170 000	AVIENT CORP - 144A - 5.75% 15/05/2025	USD	170 994	166 445	0.10
250 000	AVIENT CORP 7.125% 01/08/2030	USD	246 878	241 570	0.15
190 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC - 144A - 4.75% 01/04/2028	USD	172 865	163 761	0.10
50 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC - 144A - 5.75% 15/07/2027	USD	46 697	45 897	0.03



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
159 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 5.375% 01/03/2029	USD	147 033	136 269	0.08
115 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC 5.75% 15/07/2027	USD	107 432	105 099	0.07
274 000	AXALTA COATING SYSTEMS LLC / AXALTA COATING SYSTEMS DUTCH HOLDING B BV - 144A - 4.75% 15/06/2027	USD	260 348	252 343	0.16
220 000	AXALTA COATING SYSTEMS LLC - 144A - 3.375% 15/02/2029	USD	193 752	181 328	0.11
400 000	BALL CORP 2.875% 15/08/2030	USD	340 811	311 812	0.19
298 000	BALL CORP 3.125% 15/09/2031	USD	241 164	230 417	0.14
249 000	BALL CORP 4.875% 15/03/2026	USD	250 053	239 874	0.15
337 000	BALL CORP 5.25% 01/07/2025	USD	366 415	331 777	0.21
300 000	BALL CORP 6% 15/06/2029	USD	298 617	287 331	0.18
300 000	BALL CORP 6.875% 15/03/2028	USD	311 526	299 529	0.19
374 000	BATH & BODY WORKS INC - 144A - 6.625% 01/10/2030	USD	391 321	344 611	0.21
301 000	BATH & BODY WORKS INC 6.875% 01/11/2035	USD	292 956	265 590	0.16
100 000	BATH & BODY WORKS INC 6.95% 01/03/2033	USD	88 798	86 897	0.05
100 000	BATH & BODY WORKS INC 7.5% 15/06/2029	USD	110 489	97 770	0.06
240 000	BAUSCH HEALTH AMERICAS INC - 144A - 8.5% 31/01/2027	USD	112 765	107 832	0.07
250 000	BAUSCH HEALTH AMERICAS INC - 144A - 9.25% 01/04/2026	USD	167 184	219 908	0.14
569 000	BAUSCH HEALTH COS INC - 144A - 11% 30/09/2028	USD	626 969	347 039	0.21
117 000	BAUSCH HEALTH COS INC - 144A - 14% 15/10/2030	USD	95 746	63 737	0.04
469 000	BAUSCH HEALTH COS INC - 144A - 4.875% 01/06/2028	USD	394 947	232 966	0.14
150 000	BAUSCH HEALTH COS INC - 144A - 5% 15/02/2029	USD	63 568	52 530	0.03
100 000	BAUSCH HEALTH COS INC - 144A - 5% 30/01/2028	USD	41 740	36 811	0.02
100 000	BAUSCH HEALTH COS INC - 144A - 5.25% 15/02/2031	USD	41 971	35 000	0.02
237 000	BAUSCH HEALTH COS INC - 144A - 5.25% 30/01/2030	USD	92 925	82 121	0.05
578 000	BAUSCH HEALTH COS INC - 144A - 5.5% 01/11/2025	USD	516 498	500 200	0.31
182 000	BAUSCH HEALTH COS INC - 144A - 5.75% 15/08/2027	USD	119 299	96 547	0.06
290 000	BAUSCH HEALTH COS INC - 144A - 6.25% 15/02/2029	USD	117 530	105 528	0.07
100 000	BAUSCH HEALTH COS INC - 144A - 7.25% 30/05/2029	USD	43 923	37 728	0.02
300 000	BAUSCH HEALTH COS INC - 144A - 9% 15/12/2025	USD	229 077	262 032	0.16
351 000	BAUSCH HEALTH COS INC 6.125% 01/02/2027	USD	245 447	195 574	0.12
105 000	BEACON ROOFING SUPPLY INC - 144A - 4.125% 15/05/2029	USD	90 856	88 160	0.05
200 000	BEACON ROOFING SUPPLY INC - 144A - 4.5% 15/11/2026	USD	187 078	186 606	0.12
100 000	BEACON ROOFING SUPPLY INC 6.5% 01/08/2030	USD	98 525	95 530	0.06
180 000	BEAZER HOMES USA INC 5.875% 15/10/2027	USD	173 933	160 754	0.10
50 000	BEAZER HOMES USA INC 7.25% 15/10/2029	USD	46 905	45 629	0.03
110 000	BERRY GLOBAL INC - 144A - 4.5% 15/02/2026	USD	104 093	103 710	0.06
150 000	BERRY GLOBAL INC - 144A - 5.625% 15/07/2027	USD	144 506	143 349	0.09
115 000	B&G FOODS INC 5.25% 01/04/2025	USD	106 445	110 394	0.07
200 000	B&G FOODS INC 5.25% 15/09/2027	USD	168 211	164 604	0.10
300 000	BIG RIVER STEEL LLC / BRS FINANCE CORP 6.625% 31/01/2029	USD	298 792	297 135	0.18
326 000	BLACK KNIGHT INFOSERV LLC - 144A - 3.625% 01/09/2028	USD	294 051	290 753	0.18
200 000	BLACKSTONE MORTGAGE TRUST INC 3.75% 15/01/2027	USD	172 542	166 458	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	BLOOMIN' BRANDS INC / OSI RESTAURANT PARTNERS LLC - 144A - 5.125% 15/04/2029	USD	90 184	86 930	0.05
50 000	BLUELINX HOLDINGS INC 6% 15/11/2029	USD	42 159	42 184	0.03
100 000	BOISE CASCADE CO 4.875% 01/07/2030	USD	88 231	86 013	0.05
100 000	BRANDYWINE OPERATING PARTNERSHIP LP 3.95% 15/11/2027	USD	83 467	83 000	0.05
100 000	BRANDYWINE OPERATING PARTNERSHIP LP 4.1% 01/10/2024	USD	96 975	96 159	0.06
100 000	BRANDYWINE OPERATING PARTNERSHIP LP 4.55% 01/10/2029	USD	77 978	76 625	0.05
100 000	BRANDYWINE OPERATING PARTNERSHIP LP 7.55% 15/03/2028	USD	93 177	90 224	0.06
50 000	BRINKER INTERNATIONAL INC - 144A - 5% 01/10/2024	USD	49 266	48 775	0.03
150 000	BRINKER INTERNATIONAL INC - 144A - 8.25% 15/07/2030	USD	145 843	144 836	0.09
400 000	BRITISH TELECOMMUNICATIONS PLC FRN 23/11/2081	USD	384 500	350 484	0.22
270 000	BROOKFIELD PROPERTY REIT INC / BPR CUMULUS LLC / BPR NIMBUS LLC / GCSI SELCO LL - 144A - 5.75% 15/05/2026	USD	251 820	247 334	0.15
250 000	BROOKFIELD PROPERTY REIT INC / BPR CUMULUS LLC / BPR NIMBUS LLC / GCSI SELCO LL 4.5% 01/04/2027	USD	221 756	208 345	0.13
453 000	BUILDERS FIRSTSOURCE INC - 144A - 4.25% 01/02/2032	USD	394 665	360 601	0.22
151 000	BUILDERS FIRSTSOURCE INC - 144A - 5% 01/03/2030	USD	139 578	132 063	0.08
200 000	BUILDERS FIRSTSOURCE INC - 144A - 6.375% 15/06/2032	USD	192 408	183 304	0.11
200 000	BURFORD CAPITAL GLOBAL FINANCE LLC 6.875% 15/04/2030	USD	186 358	180 582	0.11
200 000	BURFORD CAPITAL GLOBAL FINANCE LLC 9.25% 01/07/2031	USD	206 598	197 820	0.12
183 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	147 371	136 472	0.08
200 000	CAMELOT FINANCE SA - 144A - 4.5% 01/11/2026	USD	188 830	185 522	0.11
175 000	CAMELOT RETURN MERGER SUB INC - 144A - 8.75% 01/08/2028	USD	166 706	163 398	0.10
150 000	CARGO AIRCRAFT MANAGEMENT INC - 144A - 4.75% 01/02/2028	USD	133 883	132 365	0.08
140 000	CARPENTER TECHNOLOGY CORP 6.375% 15/07/2028	USD	136 865	133 007	0.08
50 000	CARPENTER TECHNOLOGY CORP 7.625% 15/03/2030	USD	50 968	49 495	0.03
70 000	CARRIAGE SERVICES INC - 144A - 4.25% 15/05/2029	USD	56 347	57 240	0.04
150 000	CARS.COM INC 6.375% 01/11/2028	USD	138 559	133 508	0.08
70 000	CASCADES INC/CASCADES USA INC 5.375% 15/01/2028	USD	65 346	63 415	0.04
250 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.125% 15/02/2029	USD	206 234	197 918	0.12
231 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.5% 01/04/2030	USD	196 802	181 374	0.11
100 000	CATALENT PHARMA SOLUTIONS INC - 144A - 5% 15/07/2027	USD	93 968	89 332	0.06
650 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.25% 01/02/2031	USD	517 920	505 752	0.31
430 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.25% 15/01/2034	USD	317 280	310 451	0.19
400 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.5% 01/06/2033	USD	306 212	298 400	0.18
600 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.5% 15/08/2030	USD	492 438	481 704	0.30
150 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.75% 01/02/2032	USD	120 083	117 099	0.07
650 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.75% 01/03/2030	USD	546 968	536 328	0.33
600 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5% 01/02/2028	USD	544 956	537 036	0.33

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
700 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5.125% 01/05/2027	USD	652 309	643 965	0.41
300 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5.375% 01/06/2029	USD	269 337	262 563	0.16
200 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5.5% 01/05/2026	USD	193 214	191 358	0.12
200 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 7.375% 01/03/2031	USD	193 372	189 004	0.12
650 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.5% 01/05/2032	USD	510 445	497 419	0.31
200 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 6.375% 01/09/2029	USD	186 278	183 440	0.11
386 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP - 144A - 5.5% 01/05/2025	USD	396 447	378 553	0.23
86 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP 5.375% 15/04/2027	USD	83 487	79 645	0.05
114 000	CEDAR FAIR LP / CANADA'S WONDERLAND CO / MAGNUM MANAGEMENT CORP / MILLENNIUM OP 6.5% 01/10/2028	USD	109 682	106 014	0.07
100 000	CEDAR FAIR LP 5.25% 15/07/2029	USD	91 464	86 209	0.05
200 000	CELLNEX FINANCE CO SA 3.875% 07/07/2041	USD	190 912	136 550	0.08
275 000	CENTRAL PARENT INC / CDK GLOBAL INC - 144A - 7.25% 15/06/2029	USD	269 625	263 956	0.16
165 000	CENTURY COMMUNITIES INC 3.875% 15/08/2029	USD	143 110	133 211	0.08
215 000	CENTURY COMMUNITIES INC 6.75% 01/06/2027	USD	210 327	207 464	0.13
80 000	CENTURYLINK INC - 144A - 5.125% 15/12/2026	USD	53 011	38 736	0.02
200 000	CGG SA 8.75% 01/04/2027	USD	169 560	176 640	0.11
150 000	CHARLES RIVER LABORATORIES INTERNATIONAL INC - 144A - 3.75% 15/03/2029	USD	131 865	127 091	0.08
200 000	CHARLES RIVER LABORATORIES INTERNATIONAL INC - 144A - 4.25% 01/05/2028	USD	182 998	178 000	0.11
150 000	CHARLES RIVER LABORATORIES INTERNATIONAL INC 4% 15/03/2031	USD	130 318	122 480	0.08
500 000	CHART INDUSTRIES INC 7.5% 01/01/2030	USD	504 979	491 260	0.30
150 000	CHART INDUSTRIES INC 9.5% 01/01/2031	USD	156 010	154 541	0.10
198 000	CHEMOURS CO 4.625% 15/11/2029	USD	167 495	153 100	0.09
230 000	CHEMOURS CO 5.375% 15/05/2027	USD	214 474	208 392	0.13
200 000	CHEMOURS CO 5.75% 15/11/2028	USD	188 734	169 160	0.10
630 000	CHS/COMMUNITY HEALTH SYSTEMS INC - 144A - 5.625% 15/03/2027	USD	561 203	514 678	0.32
300 000	CHS/COMMUNITY HEALTH SYSTEMS INC - 144A - 6% 15/01/2029	USD	256 971	227 319	0.14
150 000	CHS/COMMUNITY HEALTH SYSTEMS INC - 144A - 6.875% 01/04/2028	USD	85 408	64 613	0.04
703 000	CHS/COMMUNITY HEALTH SYSTEMS INC - 144A - 8% 15/03/2026	USD	662 769	643 068	0.41
201 000	CHS/COMMUNITY HEALTH SYSTEMS INC - 144A - 8% 15/12/2027	USD	188 305	170 754	0.11
375 000	CHS/COMMUNITY HEALTH SYSTEMS INC 4.75% 15/02/2031	USD	286 090	252 225	0.16
540 000	CHS/COMMUNITY HEALTH SYSTEMS INC 5.25% 15/05/2030	USD	420 327	383 523	0.24
410 000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.125% 01/04/2030	USD	219 475	158 924	0.10
450 000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.875% 15/04/2029	USD	247 876	184 383	0.11
130 000	CIENA CORP 4% 31/01/2030	USD	113 783	108 325	0.07
200 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	174 810	174 120	0.11
100 000	CINEMARK USA INC 5.875% 15/03/2026	USD	96 485	95 326	0.06
290 000	CLARIVATE SCIENCE HOLDINGS CORP 3.875% 01/07/2028	USD	261 803	250 003	0.15

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
274 000	CLARIVATE SCIENCE HOLDINGS CORP 4.875% 01/07/2029	USD	239 822	231 020	0.14
317 000	CLEAR CHANNEL OUTDOOR HOLDINGS INC - 144A - 7.5% 01/06/2029	USD	252 043	231 017	0.14
330 000	CLEAR CHANNEL OUTDOOR HOLDINGS INC - 144A - 7.75% 15/04/2028	USD	264 202	252 859	0.16
275 000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 9% 15/09/2028	USD	277 195	267 872	0.17
450 000	CLEAR CHANNEL WORLDWIDE HOLDINGS INC - 144A - 5.125% 15/08/2027	USD	414 155	399 780	0.25
150 000	CLEARWAY ENERGY OPERATING LLC - 144A - 3.75% 15/01/2032	USD	124 170	113 699	0.07
346 000	CLEARWAY ENERGY OPERATING LLC - 144A - 3.75% 15/02/2031	USD	298 594	270 970	0.17
184 000	CLEARWAY ENERGY OPERATING LLC - 144A - 4.75% 15/03/2028	USD	180 236	164 796	0.10
154 000	CLEVELAND-CLIFFS INC - 144A - 6.75% 15/03/2026	USD	159 479	153 402	0.09
110 000	CLEVELAND-CLIFFS INC 4.625% 01/03/2029	USD	97 939	94 882	0.06
300 000	CLEVELAND-CLIFFS INC 5.875% 01/06/2027	USD	291 395	286 140	0.18
250 000	CLEVELAND-CLIFFS INC 6.75% 15/04/2030	USD	242 507	232 075	0.14
181 000	COEUR MINING INC - 144A - 5.125% 15/02/2029	USD	149 190	150 806	0.09
150 000	COGENT COMMUNICATIONS GROUP INC - 144A - 3.5% 01/05/2026	USD	138 841	136 730	0.08
100 000	COGENT COMMUNICATIONS GROUP INC - 144A - 7% 15/06/2027	USD	95 145	95 609	0.06
375 000	COHERENT CORP - 144A - 5% 15/12/2029	USD	338 072	318 589	0.20
150 000	COMMERCIAL METALS CO 3.875% 15/02/2031	USD	128 363	121 572	0.08
140 000	COMMERCIAL METALS CO 4.125% 15/01/2030	USD	126 992	118 146	0.07
100 000	COMMERCIAL METALS CO 4.375% 15/03/2032	USD	85 697	80 548	0.05
490 000	COMMSCOPE FINANCE LLC - 144A - 6% 01/03/2026	USD	477 245	411 649	0.25
339 000	COMMSCOPE INC - 144A - 4.75% 01/09/2029	USD	286 603	231 334	0.14
232 000	COMMSCOPE INC - 144A - 7.125% 01/07/2028	USD	186 434	88 694	0.05
325 000	COMMSCOPE INC - 144A - 8.25% 01/03/2027	USD	255 308	134 989	0.08
469 000	COMMSCOPE TECHNOLOGIES FINANCE LLC - 144A - 6% 15/06/2025	USD	437 865	282 859	0.18
200 000	COMMSCOPE TECHNOLOGIES LLC - 144A - 5% 15/03/2027	USD	149 398	76 362	0.05
200 000	COMPASS MINERALS INTERNATIONAL INC - 144A - 6.75% 01/12/2027	USD	193 319	188 440	0.12
173 000	CONSENSUS CLOUD SOLUTIONS INC 6.5% 15/10/2028	USD	161 371	143 350	0.09
210 000	CONSOLIDATED COMMUNICATIONS INC - 144A - 6.5% 01/10/2028	USD	161 303	166 440	0.10
140 000	CONSOLIDATED COMMUNICATIONS INC 5% 01/10/2028	USD	114 150	105 420	0.07
250 000	CONSTELLIUM SE - 144A - 3.75% 15/04/2029	USD	240 158	205 648	0.13
104 072	COOPER-STANDARD AUTOMOTIVE INC 5.625% 15/05/2027	USD	63 223	69 623	0.04
150 000	CORNERSTONE BUILDING BRANDS INC - 144A - 6.125% 15/01/2029	USD	112 911	110 000	0.07
260 000	COVANTA HOLDING CORP 4.875% 01/12/2029	USD	241 875	203 406	0.13
117 000	COVANTA HOLDING CORP 5% 01/09/2030	USD	103 306	91 193	0.06
50 000	CRANE NXT CO 4.2% 15/03/2048	USD	35 398	30 665	0.02
150 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP - 144A - 5.625% 01/05/2027	USD	144 837	144 273	0.09
300 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP - 144A - 7.375% 01/02/2031	USD	298 919	303 435	0.19
150 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP 5.75% 01/04/2025	USD	150 240	148 133	0.09
165 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP 6% 01/02/2029	USD	154 271	159 176	0.10
150 000	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP 8% 01/04/2029	USD	153 917	153 528	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
150 000	CROCS INC 4.125% 15/08/2031	USD	121 768	114 650	0.07
180 000	CROWDSTRIKE HOLDINGS INC 3% 15/02/2029	USD	154 676	151 258	0.09
50 000	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP V 4.25% 30/09/2026	USD	46 406	47 262	0.03
426 000	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP VI 4.75% 01/02/2026	USD	420 035	410 957	0.25
150 000	CROWN AMERICAS LLC 5.25% 01/04/2030	USD	143 346	135 752	0.08
175 000	CUSHMAN & WAKEFIELD US BORROWER LLC - 144A - 6.75% 15/05/2028	USD	163 705	159 698	0.10
150 000	CUSHMAN & WAKEFIELD US BORROWER LLC - 144A - 8.875% 01/09/2031	USD	150 462	142 272	0.09
200 000	DANA INC 4.25% 01/09/2030	USD	168 507	158 600	0.10
50 000	DANA INC 4.5% 15/02/2032	USD	39 279	39 138	0.02
145 000	DANA INC 5.375% 15/11/2027	USD	146 865	133 342	0.08
150 000	DANA INC 5.625% 15/06/2028	USD	136 966	135 912	0.08
250 000	DARLING INGREDIENTS INC - 144A - 5.25% 15/04/2027	USD	243 670	237 960	0.15
325 000	DARLING INGREDIENTS INC 6% 15/06/2030	USD	318 510	302 851	0.19
141 000	DAVE & BUSTER'S INC 7.625% 01/11/2025	USD	141 777	139 969	0.09
501 000	DAVITA INC 3.75% 15/02/2031	USD	404 775	360 328	0.22
926 000	DAVITA INC 4.625% 01/06/2030	USD	796 133	726 002	0.46
292 000	DELTA AIR LINES INC 2.9% 28/10/2024	USD	281 019	280 110	0.17
141 000	DELTA AIR LINES INC 3.75% 28/10/2029	USD	130 089	119 874	0.07
75 000	DELTA AIR LINES INC 4.375% 19/04/2028	USD	68 634	68 810	0.04
243 000	DELTA AIR LINES INC 7.375% 15/01/2026	USD	255 686	245 459	0.15
98 000	DELUXE CORP 8% 01/06/2029	USD	82 884	77 560	0.05
1 250 000	DIRECTV HOLDINGS LLC / DIRECTV FINANCING CO INC - 144A - 5.875% 15/08/2027	USD	1 107 269	1 094 612	0.69
200 000	DOMTAR CORP - 144A - 6.75% 01/10/2028	USD	176 870	163 016	0.10
200 000	DRAX FINCO PLC - 144A - 6.625% 01/11/2025	USD	196 532	193 138	0.12
300 000	DRESDNER FUNDING TRUST I - 144A - 8.151% 30/06/2031	USD	330 718	313 773	0.19
450 000	DT MIDSTREAM INC - 144A - 4.125% 15/06/2029	USD	416 317	387 184	0.24
244 000	DT MIDSTREAM INC 4.375% 15/06/2031	USD	219 239	202 864	0.13
250 000	DYCOM INDUSTRIES INC - 144A - 4.5% 15/04/2029	USD	223 541	215 848	0.13
100 000	EDGEWELL PERSONAL CARE CO - 144A - 4.125% 01/04/2029	USD	86 502	83 936	0.05
360 000	EDGEWELL PERSONAL CARE CO - 144A - 5.5% 01/06/2028	USD	351 335	328 604	0.20
205 000	ELANCO ANIMAL HEALTH INC FRN 28/08/2028	USD	198 073	196 060	0.12
99 000	ELASTIC NV 4.125% 15/07/2029	USD	84 295	83 322	0.05
250 000	ELEMENT SOLUTIONS INC - 144A - 3.875% 01/09/2028	USD	214 626	212 758	0.13
185 000	EMBECTA CORP - 144A - 5% 15/02/2030	USD	153 769	146 842	0.09
229 000	ENCOMPASS HEALTH CORP 4.5% 01/02/2028	USD	209 750	206 446	0.13
150 000	ENCOMPASS HEALTH CORP 4.625% 01/04/2031	USD	131 536	124 863	0.08
250 000	ENCOMPASS HEALTH CORP 4.75% 01/02/2030	USD	233 463	216 915	0.13
125 000	ENERFLEX LTD - 144A - 9% 15/10/2027	USD	123 715	113 346	0.07
200 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	170 307	164 070	0.10
250 000	ENERGIZER HOLDINGS INC - 144A - 4.75% 15/06/2028	USD	218 646	214 750	0.13
100 000	ENERGIZER HOLDINGS INC - 144A - 6.5% 31/12/2027	USD	95 824	93 801	0.06
31 000	ENERSYS 4.375% 15/12/2027	USD	28 938	27 744	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
65 000	ENLINK MIDSTREAM LLC - 144A - 5.625% 15/01/2028	USD	64 076	61 298	0.04
400 000	ENLINK MIDSTREAM LLC - 144A - 6.5% 01/09/2030	USD	401 673	384 248	0.24
77 000	ENLINK MIDSTREAM LLC 5.375% 01/06/2029	USD	73 527	70 541	0.04
125 000	ENPRO INDUSTRIES INC 5.75% 15/10/2026	USD	122 918	119 156	0.07
300 000	ENTEGRIS ESCROW CORP 5.95% 15/06/2030	USD	286 107	274 428	0.17
50 000	ENTEGRIS INC - 144A - 3.625% 01/05/2029	USD	41 858	41 811	0.03
143 000	ENTEGRIS INC - 144A - 4.375% 15/04/2028	USD	130 416	127 616	0.08
200 000	ENVIVA PARTNERS LP / ENVIVA PARTNERS FINANCE CORP 6.5% 15/01/2026	USD	186 900	140 542	0.09
292 000	EQM MIDSTREAM PARTNERS LP - 144A - 4.75% 15/01/2031	USD	276 569	244 562	0.15
200 000	EQM MIDSTREAM PARTNERS LP - 144A - 7.5% 01/06/2030	USD	195 712	196 856	0.12
68 000	EQM MIDSTREAM PARTNERS LP 4.125% 01/12/2026	USD	64 422	63 160	0.04
250 000	EQM MIDSTREAM PARTNERS LP 4.5% 15/01/2029	USD	209 884	219 058	0.14
48 000	EQM MIDSTREAM PARTNERS LP 6% 01/07/2025	USD	48 048	47 084	0.03
350 000	EQM MIDSTREAM PARTNERS LP 6.5% 01/07/2027	USD	341 110	341 842	0.21
160 000	EQM MIDSTREAM PARTNERS LP 6.5% 15/07/2048	USD	142 961	135 014	0.08
150 000	EQM MIDSTREAM PARTNERS LP 7.5% 01/06/2027	USD	150 410	149 001	0.09
300 000	EQT MIDSTREAM PARTNERS LP 5.5% 15/07/2028	USD	293 724	280 122	0.17
145 000	FAIR ISAAC CORP - 144A - 5.25% 15/05/2026	USD	146 857	139 795	0.09
320 000	FAIR ISAAC CORP 4% 15/06/2028	USD	291 543	284 582	0.18
458 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 4.375% 01/04/2031	USD	400 027	369 165	0.23
280 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 5.875% 15/04/2030	USD	258 174	250 953	0.16
260 000	FMG RESOURCES AUGUST 2006 PTY LTD - 144A - 6.125% 15/04/2032	USD	253 252	229 671	0.14
200 000	FMG RESOURCES AUGUST 2006 PTY LTD 4.5% 15/09/2027	USD	183 886	179 934	0.11
50 000	FOOT LOCKER INC 4% 01/10/2029	USD	37 149	36 768	0.02
200 000	FORTREA HOLDINGS INC 7.5% 01/07/2030	USD	196 473	193 326	0.12
425 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5% 01/05/2028	USD	401 001	368 211	0.23
372 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 6.75% 01/05/2029	USD	301 585	294 531	0.18
215 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	209 146	202 240	0.13
200 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.875% 01/11/2029	USD	149 983	150 636	0.09
617 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.875% 15/10/2027	USD	592 054	562 228	0.35
303 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 6% 15/01/2030	USD	238 957	228 156	0.14
400 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 8.75% 15/05/2030	USD	409 823	381 204	0.24
258 000	GAP INC - 144A - 3.625% 01/10/2029	USD	190 166	197 362	0.12
282 000	GAP INC - 144A - 3.875% 01/10/2031	USD	238 927	203 181	0.13
103 000	GARDEN SPINCO CORP 8.625% 20/07/2030	USD	110 940	106 246	0.07
250 000	GARTNER INC - 144A - 3.625% 15/06/2029	USD	219 312	211 053	0.13
230 000	GARTNER INC - 144A - 3.75% 01/10/2030	USD	202 974	191 178	0.12
228 000	GARTNER INC - 144A - 4.5% 01/07/2028	USD	223 385	205 230	0.13
250 000	GATES GLOBAL LLC / GATES CORP - 144A - 6.25% 15/01/2026	USD	244 632	244 310	0.15
199 000	GEN DIGITAL INC 7.125% 30/09/2030	USD	196 651	193 689	0.12
148 000	GLATFELTER CORP 4.75% 15/11/2029	USD	103 731	97 125	0.06
200 000	GLOBAL ATLANTIC FIN CO FRN 15/10/2051	USD	145 178	139 200	0.09
100 000	GLOBAL PARTNERS LP / GLP FINANCE CORP 6.875% 15/01/2029	USD	93 231	88 883	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	GLOBAL PARTNERS LP / GLP FINANCE CORP 7% 01/08/2027	USD	96 950	94 224	0.06
361 000	GO DADDY OPERATING CO LLC / GD FINANCE CO INC 3.5% 01/03/2029	USD	315 187	303 612	0.19
150 000	GO DADDY OPERATING CO LLC / GD FINANCE CO INC 5.25% 01/12/2027	USD	155 401	141 594	0.09
200 000	GOEASY LTD 4.375% 01/05/2026	USD	183 596	181 012	0.11
150 000	GOEASY LTD 5.375% 01/12/2024	USD	144 730	147 222	0.09
325 000	GOODYEAR TIRE & RUBBER CO 4.875% 15/03/2027	USD	310 890	299 029	0.19
300 000	GOODYEAR TIRE & RUBBER CO 5% 15/07/2029	USD	277 185	258 315	0.16
320 000	GOODYEAR TIRE & RUBBER CO 5% 31/05/2026	USD	310 142	302 666	0.19
100 000	GOODYEAR TIRE & RUBBER CO 5.25% 15/07/2031	USD	88 509	81 439	0.05
150 000	GOODYEAR TIRE & RUBBER CO 5.25% 30/04/2031	USD	136 142	123 605	0.08
150 000	GOODYEAR TIRE & RUBBER CO 5.625% 30/04/2033	USD	134 639	120 408	0.07
180 000	GOODYEAR TIRE & RUBBER CO 9.5% 31/05/2025	USD	185 035	182 288	0.11
64 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 3.5% 15/03/2028	USD	62 298	56 246	0.03
75 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 4.75% 15/07/2027	USD	70 266	70 051	0.04
150 000	GRAPHIC PACKAGING INTERNATIONAL LLC 3.5% 01/03/2029	USD	130 568	125 829	0.08
100 000	GRAPHIC PACKAGING INTERNATIONAL LLC 3.75% 01/02/2030	USD	86 921	82 253	0.05
460 000	GRAY ESCROW II INC - 144A - 5.375% 15/11/2031	USD	359 925	288 471	0.18
140 000	GRAY TELEVISION INC - 144A - 5.875% 15/07/2026	USD	135 874	124 719	0.08
209 000	GRAY TELEVISION INC - 144A - 7% 15/05/2027	USD	202 899	176 193	0.11
240 000	GRAY TELEVISION INC 4.75% 15/10/2030	USD	185 483	153 982	0.10
126 000	GREAT LAKES DREDGE & DOCK CORP 5.25% 01/06/2029	USD	105 638	103 105	0.06
350 000	GRIFFON CORP 5.75% 01/03/2028	USD	324 041	316 134	0.20
300 000	GRIFOLS SA - 144A - 4.75% 15/10/2028	USD	273 551	251 418	0.16
235 000	GROUP 1 AUTOMOTIVE INC - 144A - 4% 15/08/2028	USD	203 421	202 673	0.13
160 000	GRUBHUB HOLDINGS INC 5.5% 01/07/2027	USD	125 029	118 040	0.07
60 000	GYP HOLDINGS III CORP - 144A - 4.625% 01/05/2029	USD	48 713	49 313	0.03
242 000	HANESBRANDS INC - 144A - 4.875% 15/05/2026	USD	248 490	222 461	0.14
200 000	HANESBRANDS INC - 144A - 9% 15/02/2031	USD	202 753	185 958	0.12
310 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC - 144A - 3.375% 15/06/2026	USD	276 945	273 029	0.17
105 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC - 144A - 6% 15/04/2025	USD	103 198	102 045	0.06
128 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 3.75% 15/09/2030	USD	104 339	92 123	0.06
430 000	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD / HAWAIIANMILES LOYALTY LTD - 144A - 5.75% 20/01/2026	USD	399 718	317 637	0.20
150 000	HB FULLER CO 4.25% 15/10/2028	USD	132 625	129 939	0.08
142 000	HC2 HOLDINGS INC 8.5% 01/02/2026	USD	112 992	109 310	0.07
400 000	H&E EQUIPMENT SERVICES INC 3.875% 15/12/2028	USD	348 635	338 908	0.21
150 000	HEALTHQUITY INC - 144A - 4.5% 01/10/2029	USD	133 482	128 672	0.08
50 000	HEALTHSOUTH CORP 5.75% 15/09/2025	USD	49 886	48 787	0.03
200 000	HEARTLAND DENTAL LLC / HEARTLAND DENTAL FINANCE CORP - 144A - 10.5% 30/04/2028	USD	200 828	192 238	0.12
50 000	HEARTLAND DENTAL LLC / HEARTLAND DENTAL FINANCE CORP 8.5% 01/05/2026	USD	47 147	45 855	0.03
150 000	HECLA MINING CO 7.25% 15/02/2028	USD	148 875	144 137	0.09
150 000	HERBALIFE NUTRITION LTD / HLF FINANCING INC 7.875% 01/09/2025	USD	138 635	141 125	0.09
350 000	HERC HOLDINGS INC - 144A - 5.5% 15/07/2027	USD	345 884	329 312	0.20

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	HERTZ CORP - 144A - 4.625% 01/12/2026	USD	87 666	84 404	0.05
382 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	329 201	274 612	0.17
34 000	HILLENBRAND INC FRN 15/09/2026	USD	33 082	32 757	0.02
200 000	HILLENBRAND INC 3.75% 01/03/2031	USD	165 238	157 344	0.10
100 000	HILLENBRAND INC 5.75% 15/06/2025	USD	99 145	98 166	0.06
251 000	HILTON GRAND VACATIONS BORROWER ESCROW LLC / HILTON GRAND VACATIONS BORROWER ESC - 144A - 5% 01/06/2029	USD	222 668	211 209	0.13
150 000	HILTON GRAND VACATIONS BORROWER ESCROW LLC / HILTON GRAND VACATIONS BORROWER ESC 4.875% 01/07/2031	USD	123 999	119 070	0.07
200 000	HLF FINANCING SARL LLC / HERBALIFE INTERNATIONAL INC 4.875% 01/06/2029	USD	139 700	136 586	0.08
306 000	HOLOGIC INC - 144A - 3.25% 15/02/2029	USD	273 915	256 960	0.16
150 000	HOLOGIC INC - 144A - 4.625% 01/02/2028	USD	147 086	136 971	0.08
276 000	HOWARD HUGHES CORP 4.125% 01/02/2029	USD	245 381	223 858	0.14
228 000	HOWARD HUGHES CORP 4.375% 01/02/2031	USD	189 538	175 166	0.11
240 000	HOWARD HUGHES CORP 5.375% 01/08/2028	USD	219 765	211 195	0.13
200 000	HOWMET AEROSPACE INC 3% 15/01/2029	USD	174 223	168 622	0.10
267 000	HOWMET AEROSPACE INC 5.125% 01/10/2024	USD	283 921	263 417	0.16
211 000	HOWMET AEROSPACE INC 5.9% 01/02/2027	USD	216 996	208 128	0.13
175 000	HOWMET AEROSPACE INC 5.95% 01/02/2037	USD	169 534	160 164	0.10
150 000	HOWMET AEROSPACE INC 6.75% 15/01/2028	USD	152 539	150 378	0.09
192 000	HOWMET AEROSPACE INC 6.875% 01/05/2025	USD	198 605	192 810	0.12
108 000	IHEARTCOMMUNICATIONS INC 4.75% 15/01/2028	USD	86 024	76 433	0.05
198 000	IHEARTCOMMUNICATIONS INC 5.25% 15/08/2027	USD	165 292	145 174	0.09
294 000	IHEARTCOMMUNICATIONS INC 6.375% 01/05/2026	USD	264 657	239 592	0.15
339 000	IHEARTCOMMUNICATIONS INC 8.375% 01/05/2027	USD	328 808	207 702	0.13
178 000	INGEVITY CORP - 144A - 3.875% 01/11/2028	USD	150 227	145 775	0.09
50 000	INSTALLED BUILDING PRODUCTS INC 5.75% 01/02/2028	USD	46 817	45 350	0.03
1 000 000	INTELSAT JACKSON HOLDINGS SA - 144A - 6.5% 15/03/2030	USD	920 085	880 030	0.55
150 000	INTERFACE INC 5.5% 01/12/2028	USD	126 096	125 816	0.08
300 000	IQVIA INC - 144A - 5% 15/05/2027	USD	296 777	282 834	0.18
300 000	IQVIA INC - 144A - 5% 15/10/2026	USD	297 895	286 035	0.18
200 000	IQVIA INC 6.5% 15/05/2030	USD	195 148	194 036	0.12
334 000	IRON MOUNTAIN INC - 144A - 4.5% 15/02/2031	USD	297 070	273 449	0.17
325 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	310 344	298 171	0.18
322 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2029	USD	311 708	280 617	0.17
200 000	IRON MOUNTAIN INC - 144A - 5% 15/07/2028	USD	184 569	179 148	0.11
250 000	IRON MOUNTAIN INC - 144A - 5.25% 15/03/2028	USD	234 796	228 858	0.14
437 000	IRON MOUNTAIN INC - 144A - 5.25% 15/07/2030	USD	404 225	379 450	0.23
158 000	IRON MOUNTAIN INC - 144A - 5.625% 15/07/2032	USD	140 839	134 990	0.08
300 000	IRON MOUNTAIN INC - 144A - 7% 15/02/2029	USD	300 582	291 150	0.18
267 000	IRON MOUNTAIN INFORMATION MANAGEMENT SERVICES INC - 144A - 5% 15/07/2032	USD	239 037	218 684	0.14
411 000	ITT HOLDINGS LLC 6.5% 01/08/2029	USD	358 039	344 796	0.21
447 000	JAZZ SECURITIES DAC - 144A - 4.375% 15/01/2029	USD	401 504	388 522	0.24



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
80 000	JELD-WEN INC 4.875% 15/12/2027	USD	67 273	68 182	0.04
100 000	KAISER ALUMINUM CORP - 144A - 4.5% 01/06/2031	USD	81 142	73 889	0.05
250 000	KAISER ALUMINUM CORP 4.625% 01/03/2028	USD	221 074	208 433	0.13
23 000	KAR AUCTION SERVICES INC - 144A - 5.125% 01/06/2025	USD	22 854	22 220	0.01
191 000	KB HOME 4% 15/06/2031	USD	163 594	149 805	0.09
105 000	KB HOME 4.8% 15/11/2029	USD	106 875	90 980	0.06
96 000	KB HOME 6.875% 15/06/2027	USD	103 035	95 289	0.06
50 000	KB HOME 7.25% 15/07/2030	USD	50 043	47 991	0.03
261 000	KENNEDY-WILSON INC 4.75% 01/02/2030	USD	236 622	190 139	0.12
100 000	KENNEDY-WILSON INC 4.75% 01/03/2029	USD	81 127	75 871	0.05
200 000	KENNEDY-WILSON INC 5% 01/03/2031	USD	154 144	143 466	0.09
250 000	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC - 144A - 4.75% 01/06/2027	USD	245 499	236 913	0.15
344 000	KINETIK HOLDINGS LP 5.875% 15/06/2030	USD	327 622	319 321	0.20
100 000	KNIFE RIVER CORP - 144A - 7.75% 01/05/2031	USD	101 477	99 647	0.06
200 000	KOHL'S CORP 3.375% 01/05/2031	USD	142 788	136 770	0.08
100 000	KOHL'S CORP 5.55% 17/07/2045	USD	63 152	57 278	0.04
50 000	KONTOOR BRANDS INC 4.125% 15/11/2029	USD	41 862	41 394	0.03
104 000	KORN FERRY 4.625% 15/12/2027	USD	98 922	94 924	0.06
200 000	L BRANDS INC 5.25% 01/02/2028	USD	191 491	184 210	0.11
228 000	L BRANDS INC 6.75% 01/07/2036	USD	217 172	196 974	0.12
300 000	LAMB WESTON HOLDINGS INC - 144A - 4.125% 31/01/2030	USD	268 418	254 958	0.16
260 000	LAMB WESTON HOLDINGS INC - 144A - 4.375% 31/01/2032	USD	233 973	214 926	0.13
50 000	LAMB WESTON HOLDINGS INC - 144A - 4.875% 15/05/2028	USD	47 549	46 069	0.03
280 000	LEVEL 3 FINANCING INC - 144A - 10.5% 15/05/2030	USD	271 638	280 241	0.17
300 000	LEVEL 3 FINANCING INC - 144A - 3.4% 01/03/2027	USD	264 277	279 003	0.17
268 000	LEVEL 3 FINANCING INC - 144A - 3.625% 15/01/2029	USD	188 758	137 406	0.09
269 000	LEVEL 3 FINANCING INC - 144A - 3.75% 15/07/2029	USD	220 511	136 633	0.08
250 000	LEVEL 3 FINANCING INC - 144A - 3.875% 15/11/2029	USD	200 447	228 813	0.14
360 000	LEVEL 3 FINANCING INC - 144A - 4.25% 01/07/2028	USD	285 204	203 303	0.13
306 000	LEVEL 3 FINANCING INC - 144A - 4.625% 15/09/2027	USD	284 168	206 088	0.13
192 000	LEVI STRAUSS & CO - 144A - 3.5% 01/03/2031	USD	164 506	150 388	0.09
22 000	LGI HOMES INC 4% 15/07/2029	USD	18 172	16 933	0.01
170 000	LIBERTY MUTUAL GROUP INC FRN 15/12/2051	USD	132 518	135 313	0.08
300 000	LIBERTY MUTUAL GROUP INC 4.3% 01/02/2061	USD	180 248	156 315	0.10
150 000	LIBERTY MUTUAL GROUP INC 7.8% 15/03/2037	USD	157 715	144 009	0.09
209 000	LIONS GATE CAPITAL HOLDINGS LLC - 144A - 5.5% 15/04/2029	USD	182 521	137 282	0.09
350 000	LITHIA MOTORS INC - 144A - 3.875% 01/06/2029	USD	304 659	289 608	0.18
205 000	LITHIA MOTORS INC - 144A - 4.375% 15/01/2031	USD	208 303	166 003	0.10
50 000	LITHIA MOTORS INC 4.625% 15/12/2027	USD	45 855	45 147	0.03
102 000	LOUISIANA-PACIFIC CORP 3.625% 15/03/2029	USD	93 377	84 661	0.05
330 000	LUMEN TECHNOLOGIES INC - 144A - 4% 15/02/2027	USD	248 443	224 819	0.14
200 000	LUMEN TECHNOLOGIES INC - 144A - 4.5% 15/01/2029	USD	82 446	55 244	0.03
150 000	LUMEN TECHNOLOGIES INC 7.6% 15/09/2039	USD	54 049	40 338	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
163 000	MACY'S RETAIL HOLDINGS INC 4.5% 15/12/2034	USD	119 863	110 336	0.07
150 000	MACY'S RETAIL HOLDINGS LLC - 144A - 5.875% 01/04/2029	USD	134 917	132 656	0.08
100 000	MACY'S RETAIL HOLDINGS LLC 5.875% 15/03/2030	USD	93 921	85 030	0.05
175 000	MACY'S RETAIL HOLDINGS LLC 6.125% 15/03/2032	USD	149 733	144 727	0.09
100 000	MARKS & SPENCER PLC 7.125% 01/12/2037	USD	90 645	90 915	0.06
200 000	MARRIOTT OWNERSHIP RESORTS INC 4.5% 15/06/2029	USD	177 470	163 942	0.10
100 000	MARRIOTT OWNERSHIP RESORTS INC 4.75% 15/01/2028	USD	90 066	86 713	0.05
100 000	MASONITE INTERNATIONAL CORP - 144A - 5.375% 01/02/2028	USD	94 432	92 107	0.06
150 000	MASONITE INTERNATIONAL CORP 3.5% 15/02/2030	USD	121 039	120 011	0.07
250 000	MERCER INTERNATIONAL INC 5.125% 01/02/2029	USD	205 712	196 080	0.12
80 000	MERCER INTERNATIONAL INC 5.5% 15/01/2026	USD	77 961	74 646	0.05
206 000	MERITAGE HOMES CORP 3.875% 15/04/2029	USD	183 804	173 186	0.11
300 000	METHANEX CORP 5.125% 15/10/2027	USD	284 366	273 954	0.17
250 000	METHANEX CORP 5.25% 15/12/2029	USD	225 511	221 485	0.14
127 000	METHANEX CORP 5.65% 01/12/2044	USD	103 056	93 332	0.06
200 000	MGIC INVESTMENT CORP 5.25% 15/08/2028	USD	189 081	184 606	0.11
200 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 4.5% 01/09/2026	USD	214 666	184 332	0.11
400 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.625% 01/05/2024	USD	428 760	393 644	0.24
150 000	M/I HOMES INC 4.95% 01/02/2028	USD	139 573	134 550	0.08
160 000	MICROSTRATEGY INC 6.125% 15/06/2028	USD	134 368	144 878	0.09
200 000	MINERAL RESOURCES LTD - 144A - 8% 01/11/2027	USD	200 096	193 832	0.12
113 000	MINERAL RESOURCES LTD - 144A - 8.5% 01/05/2030	USD	113 868	108 721	0.07
200 000	MINERAL RESOURCES LTD 8.125% 01/05/2027	USD	202 736	194 294	0.12
354 000	MINERAL RESOURCES LTD 9.25% 01/10/2028	USD	355 505	353 412	0.22
80 000	MINERALS TECHNOLOGIES INC - 144A - 5% 01/07/2028	USD	73 616	70 346	0.04
150 000	MOBIUS MERGER SUB INC 9% 01/06/2030	USD	131 691	134 190	0.08
126 000	MODIVCARE INC - 5.875% 15/11/2025	USD	120 841	119 975	0.07
270 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/05/2032	USD	235 184	212 968	0.13
240 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/11/2030	USD	208 428	195 811	0.12
207 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	194 584	184 803	0.11
200 000	MOTION BONDCO DAC 6.625% 15/11/2027	USD	204 368	178 984	0.11
400 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.5% 15/03/2031	USD	276 752	243 300	0.15
250 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 4.625% 01/08/2029	USD	189 938	173 728	0.11
425 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 5% 15/10/2027	USD	357 926	329 243	0.20
170 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 5.25% 01/08/2026	USD	150 074	146 615	0.09
128 000	MUELLER WATER PRODUCTS INC 4% 15/06/2029	USD	125 939	109 669	0.07
200 000	NCL CORP LTD - 144A - 3.625% 15/12/2024	USD	183 014	189 188	0.12
500 000	NCL CORP LTD - 144A - 5.875% 15/03/2026	USD	407 277	449 560	0.28
250 000	NCL CORP LTD - 144A - 7.75% 15/02/2029	USD	199 589	218 153	0.14
300 000	NCL CORP LTD 5.875% 15/02/2027	USD	268 595	276 153	0.17
200 000	NCL CORP LTD 8.375% 01/02/2028	USD	205 990	197 626	0.12
50 000	NCL FINANCE LTD - 144A - 6.125% 15/03/2028	USD	39 780	41 776	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
150 000	NCR CORP - 144A - 5% 01/10/2028	USD	124 672	129 581	0.08
353 000	NCR CORP - 144A - 5.125% 15/04/2029	USD	332 715	303 651	0.19
184 000	NCR CORP - 144A - 5.25% 01/10/2030	USD	171 641	152 354	0.09
500 000	NEW FORTRESS ENERGY INC 6.5% 30/09/2026	USD	472 309	447 600	0.28
310 000	NEW FORTRESS ENERGY INC 6.75% 15/09/2025	USD	300 973	287 748	0.18
87 000	NEW GOLD INC - 144A - 7.5% 15/07/2027	USD	77 418	81 904	0.05
682 000	NEWELL BRANDS INC FRN 01/04/2026	USD	715 208	643 500	0.41
50 000	NEWELL BRANDS INC 4.875% 01/06/2025	USD	48 335	48 019	0.03
149 000	NEWELL BRANDS INC 5.375% 01/04/2036	USD	137 445	116 969	0.07
239 000	NEWELL BRANDS INC 6% 01/04/2046	USD	187 786	167 723	0.10
150 000	NEWELL BRANDS INC 6.375% 15/09/2027	USD	147 753	140 487	0.09
120 000	NEWELL BRANDS INC 6.625% 15/09/2029	USD	116 185	110 489	0.07
350 000	NEXSTAR MEDIA INC - 144A - 4.75% 01/11/2028	USD	308 701	294 532	0.18
447 000	NEXSTAR MEDIA INC - 144A - 5.625% 15/07/2027	USD	435 160	402 151	0.25
75 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.5% 15/09/2027	USD	71 782	67 239	0.04
320 000	NEXTERA ENERGY OPERATING PARTNERS LP 3.875% 15/10/2026	USD	296 516	291 046	0.18
130 000	NORDSTROM INC 4% 15/03/2027	USD	114 435	114 938	0.07
150 000	NORDSTROM INC 4.25% 01/08/2031	USD	111 631	109 842	0.07
131 000	NORDSTROM INC 4.375% 01/04/2030	USD	108 503	101 706	0.06
361 000	NORDSTROM INC 5% 15/01/2044	USD	267 802	217 066	0.13
350 000	NORTONLIFELOCK INC - 144A - 6.75% 30/09/2027	USD	345 849	341 019	0.21
298 000	NOVELIS CORP - 144A - 3.25% 15/11/2026	USD	277 330	265 616	0.16
220 000	NOVELIS CORP - 144A - 3.875% 15/08/2031	USD	197 282	171 989	0.11
459 000	NOVELIS CORP - 144A - 4.75% 30/01/2030	USD	456 563	390 723	0.24
100 000	NUFARM AUSTRALIA LTD / NUFARM AMERICAS INC - 144A - 5% 27/01/2030	USD	89 423	87 056	0.05
56 000	OCEANEERING INTERNATIONAL INC 6% 01/02/2028	USD	52 393	51 719	0.03
200 000	ODEON FINCO PLC 12.75% 01/11/2027	USD	180 202	200 450	0.12
225 000	ON SEMICONDUCTOR CORP 3.875% 01/09/2028	USD	202 045	193 104	0.12
175 000	ONEMAIN FINANCE CORP 3.5% 15/01/2027	USD	145 688	148 146	0.09
210 000	ONEMAIN FINANCE CORP 3.875% 15/09/2028	USD	165 728	166 858	0.10
250 000	ONEMAIN FINANCE CORP 4% 15/09/2030	USD	189 370	183 113	0.11
270 000	ONEMAIN FINANCE CORP 6.625% 15/01/2028	USD	245 234	246 923	0.15
350 000	ONEMAIN FINANCE CORP 6.875% 15/03/2025	USD	334 637	345 566	0.21
650 000	ONEMAIN FINANCE CORP 7.125% 15/03/2026	USD	626 890	631 676	0.40
100 000	ONEMAIN FINANCE CORP 9% 15/01/2029	USD	101 000	97 535	0.06
450 000	OPEN TEXT CORP - 144A - 3.875% 15/02/2028	USD	403 032	391 635	0.24
200 000	OPEN TEXT CORP 3.875% 01/12/2029	USD	165 954	163 952	0.10
263 000	OPEN TEXT HOLDINGS INC - 144A - 4.125% 01/12/2031	USD	214 581	207 091	0.13
235 000	OPEN TEXT HOLDINGS INC - 144A - 4.125% 15/02/2030	USD	205 180	194 909	0.12
89 000	OPTION CARE HEALTH INC - 144A - 4.375% 31/10/2029	USD	79 371	74 676	0.05
592 000	ORGANON FINANCE 1 LLC - 144A - 4.125% 30/04/2028	USD	551 906	511 428	0.32
166 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 4.25% 15/01/2029	USD	142 013	135 278	0.08
67 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 4.625% 15/03/2030	USD	56 869	54 057	0.03

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

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
200 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP - 144A - 6.25% 15/06/2025	USD	198 812	197 432	0.12
275 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP 5% 15/08/2027	USD	262 946	244 989	0.15
125 000	OWENS & MINOR INC - 144A - 4.5% 31/03/2029	USD	105 300	100 775	0.06
200 000	OWENS & MINOR INC - 144A - 6.625% 01/04/2030	USD	178 964	175 586	0.11
400 000	OWENS-BROCKWAY GLASS CONTAINER INC - 144A - 6.625% 13/05/2027	USD	370 014	380 528	0.24
250 000	OWENS-BROCKWAY GLASS CONTAINER INC - 144A - 7.25% 15/05/2031	USD	252 975	228 768	0.14
200 000	PACIFIC WESTERN BANK 3.25% 01/05/2031	USD	148 584	147 992	0.09
100 000	PAPA JOHN'S INTERNATIONAL INC - 144A - 3.875% 15/09/2029	USD	85 712	82 730	0.05
445 000	PARAMOUNT GLOBAL FRN 30/03/2062	USD	417 023	325 611	0.20
250 000	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER - 144A - 7.5% 01/06/2025	USD	254 190	247 945	0.15
199 000	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER 4.875% 15/05/2029	USD	175 834	166 899	0.10
312 000	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER 5.875% 01/10/2028	USD	304 124	280 997	0.17
187 000	PARKLAND CORP - 144A - 4.625% 01/05/2030	USD	167 796	159 438	0.10
170 000	PARKLAND CORP - 144A - 5.875% 15/07/2027	USD	164 231	162 824	0.10
264 000	PARKLAND CORP/CANADA 4.5% 01/10/2029	USD	240 927	227 718	0.14
112 000	PEDIATRIX MEDICAL GROUP INC 5.375% 15/02/2030	USD	102 028	96 671	0.06
179 000	PENNYMAC FINANCIAL SERVICES INC 4.25% 15/02/2029	USD	145 052	146 175	0.09
183 000	PENNYMAC FINANCIAL SERVICES INC 5.375% 15/10/2025	USD	175 549	174 203	0.11
124 000	PENNYMAC FINANCIAL SERVICES INC 5.75% 15/09/2031	USD	104 172	101 632	0.06
400 000	PERRIGO FINANCE UNLIMITED CO 4.375% 15/03/2026	USD	391 702	375 572	0.23
200 000	PERRIGO FINANCE UNLIMITED CO 4.4% 15/06/2030	USD	179 437	167 052	0.10
250 000	PGT INNOVATIONS INC - 144A - 4.375% 01/10/2029	USD	228 079	233 318	0.14
200 000	PICASSO FINANCE SUB INC - 144A - 6.125% 15/06/2025	USD	198 960	197 004	0.12
200 000	PITNEY BOWES INC 6.875% 15/03/2027	USD	150 400	165 424	0.10
50 000	PITNEY BOWES INC 7.25% 15/03/2029	USD	42 195	37 755	0.02
400 000	POST HOLDINGS INC - 144A - 4.5% 15/09/2031	USD	346 779	324 684	0.20
400 000	POST HOLDINGS INC - 144A - 4.625% 15/04/2030	USD	358 121	335 628	0.21
400 000	POST HOLDINGS INC - 144A - 5.5% 15/12/2029	USD	379 888	354 800	0.22
300 000	POST HOLDINGS INC - 144A - 5.625% 15/01/2028	USD	292 895	278 646	0.17
300 000	POST HOLDINGS INC - 144A - 5.75% 01/03/2027	USD	292 545	286 194	0.18
50 000	PRA GROUP INC - 144A - 7.375% 01/09/2025	USD	50 016	46 765	0.03
50 000	PRA GROUP INC 5% 01/10/2029	USD	38 457	33 678	0.02
150 000	PRA GROUP INC 8.375% 01/02/2028	USD	152 910	123 432	0.08
344 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 3.375% 31/08/2027	USD	317 390	304 189	0.19
496 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.75% 15/04/2026	USD	503 591	481 392	0.30
400 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 6.25% 15/01/2028	USD	375 899	371 292	0.23
200 000	PRIMO WATER HOLDINGS INC - 144A - 4.375% 30/04/2029	USD	173 687	169 046	0.10
220 000	PROG HOLDINGS INC 6% 15/11/2029	USD	193 523	186 516	0.12

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	PTC INC 3.625% 15/02/2025	USD	96 119	96 582	0.06
200 000	PTC INC 4% 15/02/2028	USD	182 922	178 186	0.11
225 000	QUICKEN LOANS LLC / QUICKEN LOANS CO-ISSUER INC - 144A - 3.625% 01/03/2029	USD	183 872	182 941	0.11
430 000	QUICKEN LOANS LLC / QUICKEN LOANS CO-ISSUER INC - 144A - 3.875% 01/03/2031	USD	336 367	332 399	0.21
318 000	RACKSPACE TECHNOLOGY GLOBAL INC - 144A - 5.375% 01/12/2028	USD	130 655	93 444	0.06
30 000	RACKSPACE TECHNOLOGY GLOBAL INC 3.5% 15/02/2028	USD	19 123	13 173	0.01
100 000	RAIN CARBON INC - 144A - 12.25% 01/09/2029	USD	104 948	101 753	0.06
200 000	RAKUTEN GROUP INC FRN PERPETUAL (ISIN US75102WAA62)	USD	127 756	145 864	0.09
400 000	RAKUTEN GROUP INC FRN PERPETUAL (ISIN US75102WAB46)	USD	286 393	253 028	0.16
300 000	RAKUTEN GROUP INC 10.25% 30/11/2024	USD	299 298	303 906	0.19
200 000	RAYONIER AM PRODUCTS INC 7.625% 15/01/2026	USD	184 918	169 856	0.11
120 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 5.25% 15/04/2030	USD	86 240	75 000	0.05
215 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 5.75% 15/01/2029	USD	155 053	135 910	0.08
150 000	RESIDEO FUNDING INC 4% 01/09/2029	USD	126 388	120 899	0.07
226 000	RHP HOTEL PROPERTIES LP / RHP FINANCE CORP 4.5% 15/02/2029	USD	201 727	192 434	0.12
250 000	RHP HOTEL PROPERTIES LP / RHP FINANCE CORP 4.75% 15/10/2027	USD	233 286	227 393	0.14
100 000	RHP HOTEL PROPERTIES LP / RHP FINANCE CORP 7.25% 15/07/2028	USD	101 164	97 513	0.06
150 000	RINGCENTRAL INC 8.5% 15/08/2030	USD	147 243	142 530	0.09
200 000	RITCHIE BROS HOLDINGS INC - 144A - 6.75% 15/03/2028	USD	206 544	197 094	0.12
250 000	RITCHIE BROS HOLDINGS INC - 144A - 7.75% 15/03/2031	USD	262 718	250 955	0.16
150 000	RITE AID CORP - 144A - 7.5% 01/07/2025	USD	103 580	104 375	0.06
250 000	RITE AID CORP - 144A - 8% 15/11/2026	USD	197 627	173 398	0.11
395 000	ROCKET MORTGAGE LLC / ROCKET MORTGAGE CO-ISSUER INC 2.875% 15/10/2026	USD	343 833	344 156	0.21
250 000	ROCKET MORTGAGE LLC / ROCKET MORTGAGE CO-ISSUER INC 4% 15/10/2033	USD	190 547	183 825	0.11
230 000	ROGERS COMMUNICATIONS INC - 144A - FRN 15/03/2082	USD	207 645	202 267	0.13
100 000	SALLY HOLDINGS LLC / SALLY CAPITAL INC 5.625% 01/12/2025	USD	102 159	96 648	0.06
530 000	SBA COMMUNICATIONS CORP 3.125% 01/02/2029	USD	469 661	439 370	0.27
450 000	SBA COMMUNICATIONS CORP 3.875% 15/02/2027	USD	429 089	410 386	0.25
150 000	SCRIPPS ESCROW II INC - 144A - 3.875% 15/01/2029	USD	129 180	113 781	0.07
138 000	SCRIPPS ESCROW II INC - 144A - 5.375% 15/01/2031	USD	112 604	85 556	0.05
150 000	SCRIPPS ESCROW INC - 144A - 5.875% 15/07/2027	USD	138 646	112 169	0.07
100 000	SEAGATE HDD CAYMAN 3.375% 15/07/2031	USD	81 461	68 377	0.04
166 000	SEAGATE HDD CAYMAN 4.091% 01/06/2029	USD	153 916	143 545	0.09
112 000	SEAGATE HDD CAYMAN 4.75% 01/01/2025	USD	111 877	109 642	0.07
160 000	SEAGATE HDD CAYMAN 4.875% 01/06/2027	USD	153 116	150 301	0.09
116 000	SEAGATE HDD CAYMAN 5.75% 01/12/2034	USD	106 034	97 905	0.06
200 000	SEAGATE HDD CAYMAN 8.25% 15/12/2029	USD	208 709	203 606	0.13
300 000	SEAGATE HDD CAYMAN 9.625% 01/12/2032	USD	329 920	320 673	0.20

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
220 000	SEALED AIR CORP - 144A - 4% 01/12/2027	USD	204 784	195 642	0.12
200 000	SEALED AIR CORP - 144A - 5% 15/04/2029	USD	186 573	178 116	0.11
100 000	SEALED AIR CORP - 144A - 5.125% 01/12/2024	USD	98 790	98 276	0.06
150 000	SEALED AIR CORP - 144A - 6.875% 15/07/2033	USD	148 894	141 344	0.09
200 000	SEALED AIR CORP/SEALED AIR CORP US 6.125% 01/02/2028	USD	202 424	190 226	0.12
230 000	SEAWORLD PARKS & ENTERTAINMENT INC - 144A - 5.25% 15/08/2029	USD	219 406	200 325	0.12
358 000	SELECT MEDICAL CORP - 144A - 6.25% 15/08/2026	USD	353 795	348 284	0.22
350 000	SENSATA TECHNOLOGIES BV - 144A - 4% 15/04/2029	USD	329 342	297 658	0.18
232 000	SENSATA TECHNOLOGIES BV - 144A - 5% 01/10/2025	USD	231 145	225 894	0.14
200 000	SENSATA TECHNOLOGIES BV 5.875% 01/09/2030	USD	191 686	182 674	0.11
250 000	SENSATA TECHNOLOGIES INC - 144A - 3.75% 15/02/2031	USD	211 534	200 128	0.12
98 000	SENSATA TECHNOLOGIES INC - 144A - 4.375% 15/02/2030	USD	91 361	82 673	0.05
300 000	SERVICE CORP INTERNATIONAL/US 3.375% 15/08/2030	USD	243 810	240 273	0.15
213 000	SERVICE CORP INTERNATIONAL/US 4% 15/05/2031	USD	210 457	172 509	0.11
200 000	SERVICE CORP INTERNATIONAL/US 4.625% 15/12/2027	USD	188 750	185 340	0.11
304 000	SERVICE CORP INTERNATIONAL/US 5.125% 01/06/2029	USD	297 770	279 665	0.17
250 000	SILGAN HOLDINGS INC 4.125% 01/02/2028	USD	232 776	222 588	0.14
344 000	SIRIUS XM RADIO INC - 144A - 3.125% 01/09/2026	USD	310 541	308 726	0.19
485 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	415 791	364 865	0.23
478 000	SIRIUS XM RADIO INC - 144A - 4% 15/07/2028	USD	443 884	406 352	0.25
501 000	SIRIUS XM RADIO INC - 144A - 4.125% 01/07/2030	USD	424 617	397 748	0.25
504 000	SIRIUS XM RADIO INC - 144A - 5% 01/08/2027	USD	489 519	462 762	0.29
391 000	SIRIUS XM RADIO INC - 144A - 5.5% 01/07/2029	USD	347 927	346 567	0.21
200 000	SIX FLAGS ENTERTAINMENT CORP - 144A - 5.5% 15/04/2027	USD	187 685	182 040	0.11
270 000	SIX FLAGS ENTERTAINMENT CORP - 144A - 7.25% 15/05/2031	USD	261 904	248 470	0.15
41 000	SIX FLAGS THEME PARKS INC 7% 01/07/2025	USD	41 347	40 751	0.03
137 000	SLM CORP 3.125% 02/11/2026	USD	120 613	119 705	0.07
150 000	SLM CORP 4.2% 29/10/2025	USD	139 692	140 007	0.09
100 000	SPECTRUM BRANDS INC - 144A - 3.875% 15/03/2031	USD	81 098	80 243	0.05
100 000	SPECTRUM BRANDS INC - 144A - 5.5% 15/07/2030	USD	91 029	89 622	0.06
250 000	SPRINGLEAF FINANCE CORP 5.375% 15/11/2029	USD	211 534	206 493	0.13
175 000	SPX FLOW INC 8.75% 01/04/2030	USD	155 998	160 200	0.10
121 000	STARWOOD PROPERTY TRUST INC - 144A - 3.75% 31/12/2024	USD	114 592	114 460	0.07
250 000	STARWOOD PROPERTY TRUST INC - 144A - 4.375% 15/01/2027	USD	225 285	215 548	0.13
50 000	STARWOOD PROPERTY TRUST INC 3.625% 15/07/2026	USD	43 518	44 115	0.03
90 000	STARWOOD PROPERTY TRUST INC 4.75% 15/03/2025	USD	88 962	86 441	0.05
150 000	STEELCASE INC 5.125% 18/01/2029	USD	130 410	132 147	0.08
200 000	STENA INTERNATIONAL SA - 144A - 6.125% 01/02/2025	USD	197 662	196 694	0.12
257 000	SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP 5% 01/06/2031	USD	227 727	215 112	0.13
65 000	SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP 5.875% 01/03/2027	USD	63 968	61 895	0.04
185 000	SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP - 144A - 5.25% 15/01/2029	USD	178 977	167 745	0.10



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
175 000	SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP - 144A - 6.5% 15/03/2027	USD	174 224	170 576	0.11
228 000	SUNCOKE ENERGY INC - 144A - 4.875% 30/06/2029	USD	198 102	190 697	0.12
200 000	SUNNOVA ENERGY CORP 11.75% 01/10/2028	USD	192 744	170 608	0.11
50 000	SUNNOVA ENERGY CORP 5.875% 01/09/2026	USD	45 735	40 467	0.03
232 000	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 15/05/2029	USD	209 630	201 035	0.12
277 000	SUNOCO LP / SUNOCO FINANCE CORP 4.5% 30/04/2030	USD	245 585	237 552	0.15
241 000	SUNOCO LP / SUNOCO FINANCE CORP 5.875% 15/03/2028	USD	234 892	228 398	0.14
250 000	SUNOCO LP / SUNOCO FINANCE CORP 6% 15/04/2027	USD	244 989	241 050	0.15
150 000	SUPERIOR PLUS LP / SUPERIOR GENERAL PARTNER INC 4.5% 15/03/2029	USD	132 739	128 105	0.08
230 000	SURGERY CENTER HOLDINGS INC - 144A - 10% 15/04/2027	USD	236 583	230 373	0.14
329 000	SYMANTEC CORP - 144A - 5% 15/04/2025	USD	324 061	319 999	0.20
50 000	SYNAPTICS INC 4% 15/06/2029	USD	41 668	41 569	0.03
220 000	SYNCHRONY FINANCIAL 7.25% 02/02/2033	USD	206 557	186 769	0.12
150 000	TASEKO MINES LTD 7% 15/02/2026	USD	127 627	136 799	0.08
256 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.125% 01/08/2030	USD	240 665	215 718	0.13
150 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.75% 15/01/2028	USD	144 450	136 485	0.08
70 000	TAYLOR MORRISON COMMUNITIES INC - 144A - 5.875% 15/06/2027	USD	70 783	65 624	0.04
250 000	TEGNA INC 4.625% 15/03/2028	USD	240 487	216 543	0.13
334 000	TEGNA INC 4.75% 15/03/2026	USD	329 852	313 235	0.19
325 000	TEGNA INC 5% 15/09/2029	USD	305 677	272 886	0.17
345 000	TELECOM ITALIA CAPITAL SA 6% 30/09/2034	USD	305 008	283 859	0.18
354 000	TELECOM ITALIA CAPITAL SA 6.375% 15/11/2033	USD	322 280	302 652	0.19
267 000	TELECOM ITALIA CAPITAL SA 7.2% 18/07/2036	USD	245 894	232 122	0.14
318 000	TELECOM ITALIA CAPITAL SA 7.721% 04/06/2038	USD	286 901	280 905	0.17
210 000	TELEFLEX INC - 144A - 4.25% 01/06/2028	USD	205 780	185 697	0.11
25 000	TELEFLEX INC 4.625% 15/11/2027	USD	24 131	22 956	0.01
400 000	TELENET FINANCE LUXEMBOURG NOTES SARL - 144A - 5.5% 01/03/2028	USD	373 446	352 356	0.22
286 000	TEMPUR SEALY INTERNATIONAL INC - 144A - 3.875% 15/10/2031	USD	232 206	214 320	0.13
216 000	TEMPUR SEALY INTERNATIONAL INC - 144A - 4% 15/04/2029	USD	185 540	177 159	0.11
381 000	TENET HEALTHCARE CORP - 144A - 6.75% 15/05/2031	USD	382 224	361 903	0.22
474 000	TENET HEALTHCARE CORP 4.25% 01/06/2029	USD	437 529	406 132	0.25
559 000	TENET HEALTHCARE CORP 4.375% 15/01/2030	USD	519 032	473 355	0.29
282 000	TENET HEALTHCARE CORP 4.625% 15/06/2028	USD	257 778	251 070	0.16
703 000	TENET HEALTHCARE CORP 4.875% 01/01/2026	USD	690 886	674 436	0.43
488 000	TENET HEALTHCARE CORP 5.125% 01/11/2027	USD	460 834	450 882	0.28
779 000	TENET HEALTHCARE CORP 6.125% 01/10/2028	USD	743 095	720 683	0.46
627 000	TENET HEALTHCARE CORP 6.125% 15/06/2030	USD	599 976	581 573	0.36
500 000	TENET HEALTHCARE CORP 6.25% 01/02/2027	USD	500 474	480 320	0.30
80 000	TENET HEALTHCARE CORP 6.875% 15/11/2031	USD	74 134	73 822	0.05
550 000	TENNECO INC - 144A - 8% 17/11/2028	USD	454 586	441 375	0.27
180 000	TEREX CORP - 144A - 5% 15/05/2029	USD	172 000	158 395	0.10
200 000	TERRAFORM POWER OPERATING LLC - 144A - 4.75% 15/01/2030	USD	181 250	170 112	0.11
250 000	TERRAFORM POWER OPERATING LLC - 144A - 5% 31/01/2028	USD	234 641	228 850	0.14

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
151 000	THOR INDUSTRIES INC 4% 15/10/2029	USD	124 656	123 142	0.08
150 000	TOPBUILD CORP - 144A - 3.625% 15/03/2029	USD	129 174	125 472	0.08
150 000	TOPBUILD CORP - 144A - 4.125% 15/02/2032	USD	125 462	118 944	0.07
300 000	TRAVEL + LEISURE CO - 144A - 6.625% 31/07/2026	USD	298 643	292 017	0.18
300 000	TRAVEL + LEISURE CO 4.5% 01/12/2029	USD	272 902	247 311	0.15
17 000	TRAVEL + LEISURE CO 4.625% 01/03/2030	USD	14 031	13 837	0.01
150 000	TRAVEL + LEISURE CO 6.6% 01/10/2025	USD	152 967	147 341	0.09
11 000	TRAVEL +LEISURE CO TV 01/04/2027	USD	11 137	10 269	0.01
100 000	TREEHOUSE FOODS INC 4% 01/09/2028	USD	85 333	82 141	0.05
138 000	TRI POINTE GROUP INC 5.25% 01/06/2027	USD	141 381	126 100	0.08
150 000	TRIMAS CORP - 144A - 4.125% 15/04/2029	USD	131 453	125 712	0.08
200 000	TRINET GROUP INC 3.5% 01/03/2029	USD	173 961	165 374	0.10
100 000	TRINET GROUP INC 7.125% 15/08/2031	USD	99 201	96 899	0.06
200 000	TRINITY INDUSTRIES INC - 144A - 7.75% 15/07/2028	USD	203 448	197 512	0.12
165 000	TRINSEO MATERIALS OPERATING SCA / TRINSEO MATERIALS FINANCE INC - 144A - 5.125% 01/04/2029	USD	113 416	69 528	0.04
450 000	TRIUMPH GROUP INC - 144A - 9% 15/03/2028	USD	454 477	435 532	0.27
100 000	TRIUMPH GROUP INC 7.75% 15/08/2025	USD	93 483	95 008	0.06
332 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	323 322	301 320	0.19
200 000	TRIVIUM PACKAGING FINANCE BV - 144A - 8.5% 15/08/2027	USD	215 500	166 996	0.10
306 000	TRONOX INC - 144A - 4.625% 15/03/2029	USD	271 793	240 256	0.15
163 000	TTM TECHNOLOGIES INC - 144A - 4% 01/03/2029	USD	138 479	133 911	0.08
150 000	TWILIO INC 3.625% 15/03/2029	USD	126 308	124 988	0.08
178 000	TWILIO INC 3.875% 15/03/2031	USD	147 878	142 115	0.09
302 000	UBER TECHNOLOGIES INC - 144A - 7.5% 15/05/2025	USD	305 793	302 664	0.19
479 000	UBER TECHNOLOGIES INC - 144A - 8% 01/11/2026	USD	489 791	482 601	0.30
622 000	UBER TECHNOLOGIES INC 4.5% 15/08/2029	USD	569 207	548 883	0.34
100 000	UBER TECHNOLOGIES INC 6.25% 15/01/2028	USD	98 753	96 383	0.06
350 000	UBER TECHNOLOGIES INC 7.5% 15/09/2027	USD	361 844	350 980	0.22
150 000	UNDER ARMOUR INC 3.25% 15/06/2026	USD	135 358	136 548	0.08
299 000	UNICREDIT SPA - 144A - FRN 02/04/2034	USD	297 373	277 726	0.17
300 000	UNICREDIT SPA - 144A - FRN 19/06/2032	USD	274 519	270 597	0.17
500 000	UNICREDIT SPA - 144A - FRN 30/06/2035	USD	466 389	410 395	0.25
170 000	UNISYS CORP 6.875% 01/11/2027	USD	136 028	125 526	0.08
158 000	UNITED NATURAL FOODS INC - 144A - 6.75% 15/10/2028	USD	134 474	123 461	0.08
250 000	UNITED RENTALS NORTH AMERICA INC 3.75% 15/01/2032	USD	209 106	198 905	0.12
284 000	UNITED RENTALS NORTH AMERICA INC 3.875% 15/02/2031	USD	252 435	233 323	0.14
350 000	UNITED RENTALS NORTH AMERICA INC 3.875% 15/11/2027	USD	321 212	321 944	0.20
250 000	UNITED RENTALS NORTH AMERICA INC 4% 15/07/2030	USD	218 381	210 138	0.13
474 000	UNITED RENTALS NORTH AMERICA INC 4.875% 15/01/2028	USD	462 816	440 378	0.27
309 000	UNITED RENTALS NORTH AMERICA INC 5.25% 15/01/2030	USD	317 913	282 587	0.17
150 000	UNITED RENTALS NORTH AMERICA INC 5.5% 15/05/2027	USD	147 805	144 777	0.09
147 000	UNITED STATES CELLULAR CORP 6.7% 15/12/2033	USD	130 177	139 895	0.09
200 000	UNITED STATES STEEL CORP 6.875% 01/03/2029	USD	198 643	195 010	0.12
221 000	UNITI GROUP LP / UNITI FIBER HOLDINGS INC / CSL CAPITAL LLC - 144A - 6% 15/01/2030	USD	152 777	135 637	0.08

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



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
800 000	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC - 144A - 10.5% 15/02/2028	USD	798 012	770 824	0.49
356 000	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC - 144A - 6.5% 15/02/2029	USD	272 155	231 115	0.14
200 000	UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC 4.75% 15/04/2028	USD	185 916	160 992	0.10
138 000	UPBOUND GROUP INC - 144A - 6.375% 15/02/2029	USD	117 583	118 738	0.07
211 000	US FOODS INC - 144A - 4.625% 01/06/2030	USD	189 221	180 287	0.11
244 000	US FOODS INC - 144A - 4.75% 15/02/2029	USD	237 573	214 971	0.13
161 000	US FOODS INC 6.875% 15/09/2028	USD	160 515	158 100	0.10
150 000	US FOODS INC 7.25% 15/01/2032	USD	149 922	147 369	0.09
162 000	VAIL RESORTS INC 6.25% 15/05/2025	USD	165 122	161 067	0.10
121 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	99 933	92 024	0.06
235 000	VALVOLINE INC - 144A - 4.25% 15/02/2030	USD	228 294	231 672	0.14
275 000	VERTIV GROUP CORP 4.125% 15/11/2028	USD	245 271	240 386	0.15
109 000	VIACOM INC FRN 28/02/2057	USD	94 258	78 577	0.05
200 000	VIASAT INC - 144A - 5.625% 15/09/2025	USD	186 620	185 670	0.11
200 000	VIASAT INC 5.625% 15/04/2027	USD	178 959	174 804	0.11
200 000	VIASAT INC 6.5% 15/07/2028	USD	156 191	141 588	0.09
200 000	VIASAT INC 7.5% 30/05/2031	USD	131 996	130 774	0.08
50 000	VIAVI SOLUTIONS INC 3.75% 01/10/2029	USD	42 722	39 527	0.02
200 000	VICTORIA'S SECRET & CO - 144A - 4.625% 15/07/2029	USD	167 541	147 046	0.09
45 000	VM CONSOLIDATED INC 5.5% 15/04/2029	USD	40 627	39 816	0.02
700 000	VODAFONE GROUP PLC FRN 04/04/2079	USD	749 137	677 355	0.43
139 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBV19)	USD	119 238	122 213	0.08
332 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBW91)	USD	264 357	251 284	0.16
290 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBX74)	USD	221 086	186 743	0.12
700 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	585 517	531 923	0.33
120 000	WABASH NATIONAL CORP 4.5% 15/10/2028	USD	104 422	99 385	0.06
100 000	WEATHERFORD INTERNATIONAL LTD 6.5% 15/09/2028	USD	99 014	100 651	0.06
611 000	WEATHERFORD INTERNATIONAL LTD 8.625% 30/04/2030	USD	617 483	617 818	0.39
530 000	WESCO DISTRIBUTION INC - 144A - 7.125% 15/06/2025	USD	543 409	530 768	0.33
468 000	WESCO DISTRIBUTION INC - 144A - 7.25% 15/06/2028	USD	494 732	465 467	0.29
200 000	WESTERN ALLIANCE BANCORP FRN 15/06/2031	USD	151 325	153 654	0.10
200 000	WILLIAM CARTER CO 5.625% 15/03/2027	USD	195 863	190 990	0.12
100 000	WILLIAMS SCOTSMAN INC 7.375% 01/10/2031	USD	99 478	98 627	0.06
101 000	WILLIAMS SCOTSMAN INTERNATIONAL INC - 144A - 4.625% 15/08/2028	USD	93 904	89 777	0.06
450 000	WINDSTREAM ESCROW LLC / WINDSTREAM ESCROW FINANCE CORP - 144A - 7.75% 15/08/2028	USD	368 552	356 566	0.22
125 000	WINNEBAGO INDUSTRIES INC - 144A - 6.25% 15/07/2028	USD	120 382	117 638	0.07
220 000	WMG ACQUISITION CORP - 144A - 3.75% 01/12/2029	USD	187 981	184 659	0.11
150 000	WMG ACQUISITION CORP - 144A - 3.875% 15/07/2030	USD	126 473	125 096	0.08
261 000	WMG ACQUISITION CORP 3% 15/02/2031	USD	209 969	202 784	0.13
131 000	WOLVERINE WORLD WIDE INC - 144A - 4% 15/08/2029	USD	111 701	97 549	0.06
170 000	WW INTERNATIONAL INC - 144A - 4.5% 15/04/2029	USD	103 130	106 225	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
95 000	XEROX CORP 6.75% 15/12/2039	USD	71 827	61 855	0.04
199 000	XEROX HOLDINGS CORP 5% 15/08/2025	USD	189 286	183 064	0.11
237 000	XEROX HOLDINGS CORP 5.5% 15/08/2028	USD	221 086	183 132	0.11
180 000	XHR LP 4.875% 01/06/2029	USD	166 630	153 806	0.10
169 000	XHR LP 6.375% 15/08/2025	USD	167 035	164 609	0.10
101 000	XPO CNW INC 6.7% 01/05/2034	USD	95 983	93 674	0.06
150 000	XPO ESCROW SUB LLC - 144A - 7.5% 15/11/2027	USD	154 325	149 805	0.09
100 000	XPO INC 7.125% 01/06/2031	USD	99 664	97 421	0.06
359 000	YUM! BRANDS INC 3.625% 15/03/2031	USD	300 359	291 619	0.18
321 000	YUM! BRANDS INC 4.625% 31/01/2032	USD	299 159	272 712	0.17
300 000	YUM! BRANDS INC 4.75% 15/01/2030	USD	285 811	268 299	0.17
256 000	YUM! BRANDS INC 5.375% 01/04/2032	USD	239 855	230 047	0.14
100 000	YUM! BRANDS INC 6.875% 15/11/2037	USD	100 365	98 975	0.06
150 000	ZIFF DAVIS INC 4.625% 15/10/2030	USD	129 392	125 567	0.08
400 000	ZIGGO BV 4.875% 15/01/2030	USD	343 657	319 908	0.20
221 000	ZOOMINFO TECHNOLOGIES LLC/ZOOMINFO FINANCE CORP - 144A - 3.875% 01/02/2029	USD	192 302	182 429	0.11
200 000	1011778 BC ULC / NEW RED FINANCE INC - 144A - 3.5% 15/02/2029	USD	171 476	171 456	0.11
934 000	1011778 BC ULC / NEW RED FINANCE INC - 144A - 4% 15/10/2030	USD	776 685	765 552	0.48
200 000	1011778 BC ULC / NEW RED FINANCE INC - 144A - 5.75% 15/04/2025	USD	198 592	198 284	0.12
499 000	1011778 BC ULC / NEW RED FINANCE INC 3.875% 15/01/2028	USD	448 302	445 885	0.28
200 000	1011778 BC ULC / NEW RED FINANCE INC 4.375% 15/01/2028	USD	180 328	180 092	0.11
200 000	180 MEDICAL INC - 144A - 3.875% 15/10/2029	USD	171 520	167 240	0.10
<b>Total Bonds</b>			<b>166 774 737</b>	<b>157 450 208</b>	<b>97.50</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>166 774 737</b>	<b>157 450 208</b>	<b>97.50</b>
<b>Total Investments</b>			<b>166 774 737</b>	<b>157 450 208</b>	<b>97.50</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Investment Banking and Brokerage Services	21.00	United States of America	82.12
Telecommunications Service Providers	9.15	Canada	5.00
Health Care Providers	7.56	Luxembourg	1.72
Oil, Gas and Coal	5.24	Netherlands	1.31
General Industrials	4.09	Bermuda	1.29
Software and Computer Services	3.01	United Kingdom	1.28
Retailers	2.94	Australia	1.22
Travel and Leisure	2.93	Cayman Islands	0.96
Technology Hardware and Equipment	2.80	Ireland	0.69
Real Estate Investment Trusts	2.72	Italy	0.59
Pharmaceuticals and Biotechnology	2.44	Japan	0.44
Consumer Services	2.43	Jersey	0.28
Construction and Materials	2.35	France	0.24
Industrial Metals and Mining	2.28	Spain	0.24
Household Goods and Home Construction	2.14	Austria	0.12
Industrial Transportation	2.07		
Food Producers	2.04		<b>97.50</b>
Finance and Credit Services	1.90		
Automobiles and Parts	1.69		
Media	1.61		
Chemicals	1.51		
Industrial Support Services	1.46		
Telecommunications Equipment	1.40		
Real Estate Investment and Services	1.35		
Electricity	1.17		
Aerospace and Defense	1.14		
Personal Care, Drug and Grocery Stores	1.09		
Medical Equipment and Services	1.04		
Industrial Engineering	1.00		
Banks	0.78		
Personal Goods	0.71		
Mortgage Real Estate Investment Trusts	0.44		
Industrial Materials	0.42		
Non-life Insurance	0.40		
Waste and Disposal Services	0.39		
Gas, Water and Multi-utilities	0.25		
Precious Metals and Mining	0.23		
Electronic and Electrical Equipment	0.18		
Leisure Goods	0.15		
	<b>97.50</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
7 396 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	6 701 761	6 762 902	4.88
6 600 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/08/2026	EUR	5 939 619	5 957 223	4.30
5 797 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/12/2024	EUR	5 530 990	5 559 048	4.01
6 834 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	6 554 877	6 550 632	4.73
6 952 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 01/02/2026	EUR	6 411 290	6 470 991	4.67
5 433 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 15/08/2025	EUR	5 190 865	5 192 163	3.75
5 840 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	5 662 237	5 641 916	4.07
6 685 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	6 577 249	6 524 694	4.71
7 604 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	7 364 768	7 338 069	5.30
8 064 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	7 653 939	7 642 829	5.52
6 214 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	6 056 166	6 024 722	4.35
7 265 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	7 031 566	7 016 028	5.07
6 325 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	6 035 337	6 059 824	4.38
8 060 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	8 087 491	7 949 997	5.74
6 880 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	6 737 748	6 717 481	4.85
5 484 000	ITALY BUONI POLIENNALI DEL TESORO 3.4% 28/03/2025	EUR	5 468 880	5 453 185	3.94
6 162 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 15/01/2026	EUR	6 162 087	6 161 261	4.45
2 311 000	ITALY BUONI POLIENNALI DEL TESORO 3.6% 29/09/2025	EUR	2 304 794	2 310 954	1.67
5 636 000	ITALY BUONI POLIENNALI DEL TESORO 3.8% 15/04/2026	EUR	5 673 792	5 642 741	4.07
2 987 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/09/2026	EUR	2 994 682	2 991 136	2.16
8 346 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	8 537 389	8 480 575	6.12
9 146 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	9 616 735	9 283 299	6.70
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>138 294 262</b>	<b>137 731 670</b>	<b>99.44</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>138 294 262</b>	<b>137 731 670</b>	<b>99.44</b>
<b>Total Investments</b>			<b>138 294 262</b>	<b>137 731 670</b>	<b>99.44</b>

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

### Economic and Geographical Classification of Investments

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

<b>Geographical classification</b>	<b>%</b>
Italy	99.44
	<b>99.44</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
46 513 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	36 128 800	35 172 200	14.00
38 411 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	30 114 892	28 876 641	11.49
42 598 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2032	EUR	37 094 478	36 215 414	14.41
44 054 000	ITALY BUONI POLIENNALI DEL TESORO 4.35% 01/11/2033	EUR	44 313 292	42 978 333	17.10
47 743 000	ITALY BUONI POLIENNALI DEL TESORO 4.4% 01/05/2033	EUR	48 270 446	47 259 363	18.81
54 252 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	62 000 714	59 078 394	23.52
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>257 922 622</b>	<b>249 580 345</b>	<b>99.33</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>257 922 622</b>	<b>249 580 345</b>	<b>99.33</b>
<b>Total Investments</b>			<b>257 922 622</b>	<b>249 580 345</b>	<b>99.33</b>

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

### Economic and Geographical Classification of Investments

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

<b>Geographical classification</b>	<b>%</b>
Italy	99.33
	<b>99.33</b>



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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
1 184	ACCIONA SA	EUR	186 797	140 896	0.13
8 891	ACCOR SA	EUR	274 427	267 352	0.25
7 890	ADIDAS AG - REG	EUR	1 607 766	1 319 208	1.24
1 026	ADYEN NV	EUR	1 218 347	650 381	0.61
1 798	AENA SME SA	EUR	246 080	245 877	0.23
1 424	AEROPORTS DE PARIS SA	EUR	168 654	150 659	0.14
25 048	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	3 471 369	4 049 760	3.81
28 602	AIRBUS SE	EUR	3 216 502	3 611 860	3.40
8 342	AKZO NOBEL NV	EUR	623 336	527 715	0.50
21 408	AMADEUS IT GROUP SA - A	EUR	1 223 186	1 152 179	1.08
5 971	AMPLIFON SPA	EUR	188 148	159 067	0.15
41 439	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 131 679	2 222 374	2.09
2 661	ARGENX SE	EUR	980 279	1 181 750	1.11
2 224	ASM INTERNATIONAL NV	EUR	683 415	864 024	0.81
19 312	ASML HOLDING NV	EUR	8 914 896	10 917 073	10.26
25 333	BANK OF IRELAND GROUP PLC	EUR	227 470	214 064	0.20
3 819	BE SEMICONDUCTOR INDUSTRIES NV	EUR	385 080	371 589	0.35
4 402	BECHTLE AG	EUR	217 943	185 236	0.17
4 922	BEIERSDORF AG	EUR	534 628	610 574	0.57
1 870	BIOMERIEUX	EUR	175 559	169 235	0.16
7 444	BRENNTAG SE	EUR	526 723	521 973	0.49
14 142	BUREAU VERITAS SA	EUR	326 395	303 912	0.29
7 843	CAPGEMINI SE	EUR	1 285 248	1 305 860	1.23
2 195	CARL ZEISS MEDITEC AG	EUR	224 074	179 419	0.17
13 645	CARREFOUR SA	EUR	225 363	226 234	0.21
26 738	CELLNEX TELECOM SAU	EUR	997 845	741 177	0.70
3 158	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	103 899	80 782	0.08
1 144	DASSAULT AVIATION SA	EUR	195 536	214 500	0.20
31 828	DASSAULT SYSTEMES SE	EUR	1 081 920	1 235 404	1.16
25 065	DAVIDE CAMPARI-MILANO NV	EUR	253 179	261 428	0.25
9 146	DELIVERY HERO SE	EUR	449 619	219 230	0.21
9 178	DEUTSCHE BOERSE AG	EUR	1 388 280	1 424 426	1.34
952	DIASORIN SPA	EUR	129 223	80 444	0.08
1 030	D'IETEREN GROUP	EUR	158 961	144 303	0.14
5 686	DR ING HC F PORSCHE AG	EUR	530 376	469 322	0.44
5 659	DSM-FIRMENICH AG	EUR	600 519	484 354	0.46
11 769	EDENRED SE	EUR	572 825	591 275	0.56
6 679	EDP RENOVAVEIS SA	EUR	121 227	101 454	0.10
2 100	EIFFAGE SA	EUR	183 735	179 970	0.17
1 528	ELIA GROUP SA/NV	EUR	169 618	136 985	0.13
2 164	ELISA OYJ	EUR	103 727	86 733	0.08
9 124	ESSILORLUXOTTICA SA	EUR	1 449 437	1 556 919	1.47
4 207	EUROFINS SCIENTIFIC SE	EUR	248 401	201 221	0.19
6 008	FERRARI NV	EUR	1 307 873	1 715 284	1.61

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
16 856	FERROVIAL SE	EUR	489 512	479 385	0.45
30 278	FINECOBANK BANCA FINECO SPA	EUR	396 243	336 540	0.32
8 397	FLUTTER ENTERTAINMENT PLC	EUR	1 201 015	1 242 336	1.17
16 070	GALP ENERGIA SGPS SA	EUR	182 572	228 355	0.21
8 233	GEA GROUP AG	EUR	301 162	265 350	0.25
17 143	GETLINK SE - REG	EUR	257 316	261 174	0.25
14 303	GRIFOLS SA	EUR	156 214	151 397	0.14
1 497	HANNOVER RUECK SE - REG	EUR	283 423	311 825	0.29
2 024	HEINEKEN HOLDING NV	EUR	152 461	145 323	0.14
13 810	HEINEKEN NV	EUR	1 229 054	1 170 259	1.10
8 253	HELLOFRESH SE	EUR	313 981	169 682	0.16
1 513	HERMES INTERNATIONAL SCA	EUR	1 970 704	2 662 275	2.51
2 986	IMCD NV	EUR	452 065	338 911	0.32
51 992	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 545 674	1 692 340	1.59
63 257	INFINEON TECHNOLOGIES AG - REG	EUR	1 773 541	1 737 986	1.64
17 127	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	179 138	176 751	0.17
59 887	ING GROEP NV	EUR	715 234	720 321	0.68
633	IPSEN SA	EUR	65 960	70 580	0.07
13 579	JERONIMO MARTINS SGPS SA	EUR	266 704	295 751	0.28
3 543	KERING SA	EUR	1 734 887	1 357 678	1.28
7 643	KERRY GROUP PLC	EUR	715 159	557 022	0.52
7 842	KINGSPAN GROUP PLC	EUR	486 241	497 810	0.47
1 778	KNORR-BREMSE AG	EUR	112 806	93 416	0.09
11 329	KONE OYJ - B	EUR	528 375	463 243	0.44
5 037	LA FRANCAISE DES JEUX SAEM	EUR	169 093	153 226	0.14
13 133	LEGRAND SA	EUR	1 070 478	1 070 077	1.01
7 832	L'OREAL SA	EUR	2 911 721	3 102 646	2.92
21	LOTUS BAKERIES NV	EUR	150 697	147 000	0.14
13 225	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	7 895 922	8 920 262	8.39
6 333	MERCK KGAA	EUR	897 502	901 503	0.85
34 816	METSO OYJ	EUR	349 668	289 182	0.27
9 674	MONCLER SPA	EUR	472 910	473 446	0.45
1 463	MTU AERO ENGINES AG	EUR	284 537	258 951	0.24
6 553	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 061 904	2 480 311	2.33
3 096	NEMETSCHEK SE	EUR	200 865	217 958	0.21
19 938	NESTE OYJ	EUR	755 855	632 234	0.60
30 213	NEXI SPA	EUR	284 508	165 446	0.16
1 632	OCI NV	EUR	35 617	35 920	0.03
3 083	ORION OYJ - B	EUR	125 012	115 736	0.11
9 738	PERNOD RICARD SA	EUR	1 745 862	1 631 115	1.54
72 910	PROSUS NV	EUR	2 232 693	1 927 011	1.81
13 410	PRYSMIAN SPA	EUR	439 227	473 239	0.45
5 463	PUMA SE	EUR	343 650	291 178	0.27

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
11 495	QIAGEN NV	EUR	446 187	403 704	0.38
295	RATIONAL AG	EUR	192 621	158 563	0.15
3 259	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	137 893	142 092	0.13
1 190	REMY COINTREAU SA	EUR	155 502	127 509	0.12
3 226	RENAULT SA	EUR	108 482	106 619	0.10
10 927	RWE AG	EUR	429 376	394 793	0.37
16 585	SAFRAN SA	EUR	2 094 259	2 438 327	2.29
50 072	SAP SE	EUR	5 967 045	6 346 124	5.96
1 295	SARTORIUS AG	EUR	382 723	305 879	0.29
1 269	SARTORIUS STEDIM BIOTECH	EUR	300 054	224 042	0.21
26 235	SCHNEIDER ELECTRIC SE	EUR	3 807 863	3 803 549	3.58
3 908	SCOUT24 SE	EUR	242 275	226 742	0.21
12 972	SIEMENS AG - REG	EUR	1 908 269	1 620 981	1.53
18 697	SIEMENS ENERGY AG	EUR	351 984	156 494	0.15
13 748	SIEMENS HEALTHINEERS AG	EUR	634 694	636 807	0.60
11 715	SOCIETE GENERALE SA	EUR	260 386	247 714	0.23
1 047	SODEXO SA	EUR	101 512	104 574	0.10
32 512	STMICROELECTRONICS NV	EUR	1 091 075	1 169 782	1.10
6 586	SYMRISE AG	EUR	628 256	633 573	0.60
2 835	TELEPERFORMANCE SE	EUR	551 297	306 605	0.29
10 640	TENARIS SA	EUR	170 059	159 015	0.15
5 189	THALES SA	EUR	648 061	722 049	0.68
5 929	UCB SA	EUR	496 748	409 457	0.39
38 857	UNIVERSAL MUSIC GROUP NV	EUR	912 691	897 597	0.84
9 925	VALEO SE	EUR	178 427	123 467	0.12
3 138	VERBUND AG	EUR	218 888	257 316	0.24
21 106	VIVENDI SE	EUR	176 382	178 472	0.17
639	WENDEL SE	EUR	62 433	45 113	0.04
12 437	WOLTERS KLUWER NV	EUR	1 183 437	1 506 121	1.42
11 519	WORLDLINE SA	EUR	534 834	137 998	0.13
11 683	ZALANDO SE	EUR	477 132	256 909	0.24
<b>Total Shares</b>			<b>102 097 571</b>	<b>104 433 620</b>	<b>98.29</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>102 097 571</b>	<b>104 433 620</b>	<b>98.29</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
3 705	L'OREAL SA - PF	EUR	852 772	1 467 736	1.38
1 601	SODEXO SA - PF 2026	EUR	125 661	159 908	0.15
<b>Total Shares</b>			<b>978 433</b>	<b>1 627 644</b>	<b>1.53</b>
<b>Total Other transferable securities</b>			<b>978 433</b>	<b>1 627 644</b>	<b>1.53</b>
<b>Total Investments</b>			<b>103 076 004</b>	<b>106 061 264</b>	<b>99.82</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Personal Goods	18.43	France	37.35
Technology Hardware and Equipment	15.62	Netherlands	27.19
Software and Computer Services	11.85	Germany	21.08
Aerospace and Defense	7.11	Spain	4.05
Chemicals	5.75	Belgium	2.88
Beverages	5.12	Ireland	2.36
Electronic and Electrical Equipment	3.58	Italy	1.89
Pharmaceuticals and Biotechnology	3.40	Finland	1.49
Medical Equipment and Services	3.09	Portugal	0.49
Non-life Insurance	2.63	Switzerland	0.46
Media	2.43	Luxembourg	0.34
Automobiles and Parts	2.27	Austria	0.24
Retailers	1.97		
General Industrials	1.82		<b>99.82</b>
Industrial Support Services	1.74		
Travel and Leisure	1.67		
Banks	1.43		
Investment Banking and Brokerage Services	1.38		
Personal Care, Drug and Grocery Stores	1.23		
Construction and Materials	1.22		
Industrial Engineering	1.20		
Food Producers	0.98		
Oil, Gas and Coal	0.96		
Telecommunications Service Providers	0.95		
Industrial Transportation	0.62		
Electricity	0.54		
Gas, Water and Multi-utilities	0.37		
Tobacco	0.25		
Consumer Services	0.21		
	<b>99.82</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
44 467	AALBERTS NV	EUR	1 721 975	1 308 219	0.69
12 542	ABC ARBITRAGE	EUR	85 468	60 641	0.03
15 393	ABIVAX SA	EUR	210 700	136 382	0.07
19 399	ABOUT YOU HOLDING SE	EUR	239 659	76 005	0.04
18 315	ACEA SPA	EUR	268 651	208 242	0.11
81 233	ACERINOX SA	EUR	818 461	747 181	0.39
10 477	ACKERMANS & VAN HAAREN NV	EUR	1 557 303	1 469 922	0.77
1 389	ADESSO SE	EUR	173 949	123 760	0.06
7 541	ADVA OPTICAL NETWORKING SE	EUR	159 265	150 669	0.08
5 228	AEDAS HOMES SAU	EUR	81 764	78 838	0.04
21 548	AEDIFICA SA	EUR	1 741 772	1 108 645	0.58
51 937	AGFA-GEVAERT NV	EUR	181 364	79 048	0.04
6 371	AGRANA BETEILIGUNGS AG	EUR	107 162	95 884	0.05
51 684	AIR FRANCE-KLM	EUR	974 330	550 641	0.29
50 506	AIXTRON SE	EUR	1 065 970	1 336 389	0.70
24 802	AKTIA BANK OYJ	EUR	249 738	221 234	0.12
9 467	ALFEN N.V.	EUR	710 296	280 886	0.15
154 202	ALLFUNDS GROUP PLC	EUR	1 039 867	742 945	0.39
37 424	ALMIRALL SA	EUR	414 109	321 472	0.17
2 019	ALTAREA SCA	EUR	315 718	135 677	0.07
13 163	ALTEN SA	EUR	1 466 116	1 465 041	0.77
13 267	ALTIA OYJ	EUR	109 805	54 262	0.03
36 605	ALTRI SGPS SA	EUR	158 136	167 212	0.09
2 724	AMADEUS FIRE AG	EUR	308 150	296 916	0.16
13 268	AMG ADVANCED METALLURGICAL GROUP NV	EUR	452 352	326 127	0.17
30 204	ANDRITZ AG	EUR	1 345 909	1 310 854	0.69
80 648	ANIMA HOLDING SPA	EUR	315 326	310 979	0.16
11 879	ANTARES VISION SPA	EUR	119 153	31 479	0.02
15 001	ANTIN INFRASTRUCTURE PARTNERS SA	EUR	385 583	168 611	0.09
23 312	APERAM SA	EUR	755 546	609 609	0.32
59 397	APPLUS SERVICES SA - INMZ M	EUR	505 638	591 000	0.31
32 328	ARCADIS NV	EUR	970 161	1 290 534	0.68
26 962	ARISTON HOLDING NV	EUR	267 201	142 629	0.07
56 899	ARNOLDO MONDADORI EDITORE SPA	EUR	91 648	117 781	0.06
376 553	AROUNDTOWN SA	EUR	387 491	800 928	0.42
25 179	ASCOPIAVE SPA	EUR	79 119	52 876	0.03
47 672	ATOS SE	EUR	1 134 708	314 063	0.16
1 738	ATOSS SOFTWARE AG	EUR	313 156	345 862	0.18
41 895	ATRESMEDIA CORP DE MEDIOS DE COMUNICACION SA	EUR	169 547	148 225	0.08
11 906	AT&S AUSTRIA TECHNOLOGIE & SYSTEMTECHNIK AG	EUR	349 202	281 934	0.15
3 503	AUBAY	EUR	151 718	110 870	0.06
67 885	AUDAX RENOVABLES SA	EUR	95 107	72 908	0.04
14 061	AURUBIS AG	EUR	1 028 176	1 091 977	0.57

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
46 132	AUTO1 GROUP SE	EUR	418 434	255 571	0.13
47 858	AZIMUT HOLDING SPA	EUR	872 663	951 417	0.50
699 905	A2A SPA	EUR	1 007 216	1 239 532	0.65
26 105	BANCA GENERALI SPA	EUR	755 872	799 335	0.42
12 913	BANCA IFIS SPA	EUR	191 306	208 287	0.11
99 689	BANCA MEDIOLANUM SPA	EUR	737 872	768 203	0.40
225 136	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	494 975	574 322	0.30
161 605	BANCA POPOLARE DI SONDRIO SPA	EUR	561 593	832 266	0.44
643 147	BANCO BPM SPA	EUR	1 852 735	3 101 897	1.61
3 714 187	BANCO COMERCIAL PORTUGUES SA	EUR	660 387	1 075 629	0.56
2 514 179	BANCO DE SABADELL SA	EUR	1 603 731	2 944 103	1.53
301 216	BANKINTER SA	EUR	1 446 817	1 795 849	0.93
30 050	BARCO NV	EUR	638 864	435 425	0.23
23 082	BASIC-FIT NV	EUR	714 193	556 738	0.29
5 414	BASLER AG	EUR	147 609	42 175	0.02
34 911	BAWAG GROUP AG	EUR	1 335 422	1 464 166	0.77
6 023	BAYWA AG	EUR	227 032	189 725	0.10
18 492	BEFESA SA	EUR	818 202	509 270	0.27
16 178	BEKAERT SA - DIVISION	EUR	495 874	618 000	0.32
10 828	BELIEVE SA	EUR	140 424	104 382	0.05
16 007	BENETEAU SACA	EUR	198 735	182 160	0.10
2 017	BERTRANDT AG	EUR	99 227	92 076	0.05
77 646	BFF BANK SPA	EUR	551 452	704 637	0.37
5 424	BIESSE SPA	EUR	85 842	54 186	0.03
12 119	BILFINGER SE	EUR	376 613	419 560	0.22
2 744	BOIRON SA	EUR	133 042	107 976	0.06
6 970	BONDUELLE SCA	EUR	140 586	69 700	0.04
35 704	BORUSSIA DORTMUND GMBH & CO KGAA	EUR	161 900	132 819	0.07
442 830	BPER BANCA	EUR	872 613	1 359 045	0.71
46 432	BPOST SA	EUR	351 237	237 732	0.12
10 536	BRUNEL INTERNATIONAL NV	EUR	116 728	138 654	0.07
15 192	BRUNELLO CUCINELLI SPA	EUR	766 674	1 152 313	0.60
18 779	B&S GROUP SARL	EUR	85 107	64 130	0.03
43 034	BUZZI UNICEM SPA	EUR	797 742	1 075 850	0.56
19 033	CA IMMOBILIEN ANLAGEN AG	EUR	585 107	607 153	0.32
283 558	CAIRN HOMES PLC	EUR	324 736	315 884	0.17
17 234	CANCOM SE	EUR	659 551	405 344	0.21
17 410	CAREL INDUSTRIES SPA	EUR	335 070	342 629	0.18
17 706	CARGOTEC OYJ	EUR	658 527	659 017	0.35
27 785	CARMILA SA	EUR	413 612	367 318	0.19
24 752	CAVERION OYJ	EUR	161 824	211 135	0.11
59 096	CECONOMY AG	EUR	205 866	105 782	0.06
19 630	CEMENTIR HOLDING SPA	EUR	129 153	154 488	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
2 170	CEWE STIFTUNG & CO KGAA	EUR	199 147	185 969	0.10
335 385	CGG SA	EUR	425 440	223 366	0.12
26 691	CIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	EUR	549 027	618 697	0.32
18 017	CIE AUTOMOTIVE SA	EUR	421 334	433 489	0.23
8 782	CIE DES ALPES	EUR	136 390	116 449	0.06
25 335	CIE PLASTIC OMNIUM SE	EUR	571 552	268 551	0.14
41 155	CITYCON OYJ	EUR	276 775	205 528	0.11
36 767	CLARIANE SE	EUR	661 217	130 964	0.07
45 756	COFACE SA	EUR	466 687	520 703	0.27
289 144	CIR SPA COMPAGNIE INDUSTRIALI RIUNITE	EUR	131 501	111 465	0.06
15 441	COFINIMMO SA	EUR	1 513 884	906 387	0.47
11 694	COMPUGROUP MEDICAL SE & CO KGAA	EUR	580 261	403 911	0.21
7 412	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES SA	EUR	239 393	209 018	0.11
27 398	CORBION NV	EUR	856 718	447 409	0.23
16 072	CORTICEIRAAMORIM SGPS SA	EUR	162 550	147 380	0.08
37 140	CREDITO EMILIANO SPA	EUR	219 087	284 121	0.15
14 116	CROPENERGIES AG	EUR	142 027	114 622	0.06
27 881	CTS EVENTIM AG & CO KGAA	EUR	1 492 140	1 590 610	0.83
38 130	CTT-CORREIOS DE PORTUGAL SA	EUR	127 233	137 459	0.07
42 920	CUREVAC NV	EUR	515 132	214 171	0.11
94 840	DALATA HOTEL GROUP PLC	EUR	410 547	380 308	0.20
22 324	D'AMICO INTERNATIONAL SHIPPING SA	EUR	96 887	110 727	0.06
5 463	DANIELI & C OFFICINE MECCANICHE SPA	EUR	112 854	136 575	0.07
16 715	DANIELI & C OFFICINE MECCANICHE SPA - RSP	EUR	231 434	318 588	0.17
1 494	DATAGROUP SE	EUR	95 506	77 688	0.04
10 659	DATALOGIC SPA	EUR	119 181	60 330	0.03
33 747	DE' LONGHI SPA	EUR	788 297	712 737	0.37
3 305	DEME GROUP NV	EUR	331 720	289 188	0.15
37 668	DERICHEBOURG SA	EUR	201 930	153 761	0.08
8 202	DERMAPHARM HOLDING SE	EUR	370 260	299 045	0.16
6 347	DEUTSCHE BETEILIGUNGS AG	EUR	193 349	177 716	0.09
6 659	DEUTSCHE EUROSHOP AG	EUR	150 035	114 135	0.06
58 808	DEUTSCHE PFANDBRIEFBANK AG	EUR	588 111	370 490	0.19
50 195	DEUTZ AG	EUR	254 729	191 645	0.10
14 975	DIC ASSET AG	EUR	149 937	58 403	0.03
1 448	DIGITAL VALUE SPA	EUR	133 025	70 445	0.04
6 237 135	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	EUR	142 292	76 093	0.04
3 404	DO & CO AG	EUR	279 577	375 802	0.20
26 115	DOVALUE SPA	EUR	228 048	84 874	0.04
4 297	DRAEGERWERK AG & CO KGAA - PFD	EUR	217 020	204 322	0.11
23 890	DUERR AG	EUR	748 384	462 749	0.24
30 136	EBRO FOODS SA	EUR	512 314	484 587	0.25
7 881	EBUSCO HOLDING BV	EUR	171 241	45 552	0.02
6 584	ECKERT & ZIEGLER STRAHLEN	EUR	310 038	244 530	0.13



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
38 379	EDREAMS ODIGEO SA	EUR	177 624	232 577	0.12
644	EINHELL GERMANY AG - VORZUG	EUR	104 583	85 523	0.04
18 753	EL.EN. SPA	EUR	193 104	165 214	0.09
48 235	ELIOR GROUP SA	EUR	314 723	86 244	0.05
83 187	ELIS SA	EUR	1 236 636	1 286 903	0.67
3 070	ELMOS SEMICONDUCTOR SE	EUR	106 128	189 419	0.10
12 410	ELRINGLINGER AG	EUR	102 322	66 021	0.03
117 896	ENAV SPA	EUR	500 074	370 665	0.19
63 771	ENCE ENERGIA Y CELULOSA SA	EUR	264 530	179 962	0.09
3 005	ENERGIEKONTOR AG	EUR	237 291	209 449	0.11
55 284	ENVAVIS AG	EUR	850 050	680 270	0.36
2 112	EQUASENS	EUR	189 722	136 646	0.07
3 706	ERAMET SA	EUR	296 174	241 817	0.13
26 170	ERG SPA	EUR	660 481	607 144	0.32
2 351	ESKER SA	EUR	582 792	281 415	0.15
26 875	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	768 867	1 050 006	0.55
26 978	ETABLISSEMENTS MAUREL ET PROM	EUR	125 136	151 481	0.08
23 287	EUROAPI SA	EUR	328 632	115 154	0.06
19 073	EUROCOMMERCIAL PROPERTIES NV	EUR	454 734	386 038	0.20
32 316	EUROGROUP LAMINATIONS SPA	EUR	192 280	100 309	0.05
44 239	EURONAV NV	EUR	473 351	747 197	0.39
58 825	EUTELSAT COMMUNICATIONS SA	EUR	493 810	237 065	0.12
16 025	EVN AG	EUR	307 369	411 041	0.22
63 139	EVOTEC SE	EUR	1 366 109	1 027 272	0.54
6 474	EXMAR NV	EUR	56 342	72 897	0.04
131 734	FAES FARMA SA	EUR	449 148	390 591	0.20
30 322	FAGRON	EUR	467 947	502 739	0.26
2 864	FASTNED BV	EUR	105 692	72 459	0.04
10 968	FIELMANN AG	EUR	536 751	445 520	0.23
13 849	FILA SPA	EUR	117 485	98 189	0.05
196 057	FINCANTIERI SPA	EUR	147 492	98 813	0.05
278 330	FINNAIR OYJ	EUR	154 229	16 032	0.01
278 330	FINNAIR OYJ - RIGHTS - 17/11/2023	EUR	-	105 960	0.06
34 224	FLATEX DERIGO AG	EUR	377 914	326 908	0.17
14 479	FLOW TRADERS LTD	EUR	365 333	250 052	0.13
42 923	FLUIDRA SA	EUR	767 423	713 380	0.37
4 825	FNAC DARTY SA	EUR	223 661	107 019	0.06
3 790	FORMYCON AG	EUR	285 387	211 103	0.11
70 449	FORVIA SE	EUR	1 410 478	1 115 912	0.58
16 475	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	772 092	769 877	0.40
53 856	FREENET AG	EUR	1 164 910	1 289 313	0.68
67 140	FRENI BREMBO SPA	EUR	714 552	681 471	0.36
46 008	F-SECURE OYJ	EUR	122 911	78 214	0.04
31 053	FUCHS PETROLUB SE	EUR	964 447	1 189 951	0.62

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
51 923	FUGRO NV	EUR	639 990	809 480	0.42
21 156	GALAPAGOS NV	EUR	1 042 341	660 702	0.35
14 910	GAZTRANSPORT ET TECHNIGAZ SA	EUR	1 432 176	1 799 637	0.93
15 385	GERRESHEIMER AG	EUR	1 159 061	1 352 342	0.71
75 147	GESTAMP AUTOMOCION SA	EUR	315 657	260 910	0.14
8 374	GFT TECHNOLOGIES SE	EUR	298 853	235 979	0.12
3 221	GL EVENTS SACA	EUR	64 098	51 987	0.03
89 498	GLANBIA PLC	EUR	1 118 393	1 331 730	0.70
246 009	GLENVEAGH PROPERTIES PLC	EUR	231 875	224 360	0.12
37 282	GLOBAL DOMINION ACCESS SA	EUR	145 597	114 456	0.06
34 066	GRAND CITY PROPERTIES SA	EUR	584 826	287 347	0.15
23 399	GREENVOLT-ENERGIAS RENOVAVEIS SA	EUR	174 284	147 648	0.08
5 919	GREENERGY RENOVABLES SA	EUR	183 575	132 822	0.07
11 899	GRENKE AG	EUR	579 184	240 360	0.13
32 252	GVS SPA	EUR	369 220	136 103	0.07
32 553	HAMBORNER REIT AG	EUR	272 844	203 131	0.11
12 215	HAMBURGER HAFEN UND LOGISTIK AG	EUR	197 039	204 479	0.11
108 626	HEIDELBERGER DRUCKMASCHINEN AG	EUR	218 778	122 747	0.06
24 095	HENSOLDT AG	EUR	545 327	672 251	0.35
366 047	HERA SPA	EUR	1 072 494	971 489	0.51
10 385	HOCHTIEF AG	EUR	664 091	1 013 576	0.53
3 833	HORNBAACH HOLDING AG & CO KGAA	EUR	284 944	215 798	0.11
25 087	HUGO BOSS AG	EUR	1 209 661	1 382 293	0.72
43 333	HUHTAMAKI OYJ	EUR	1 510 902	1 404 422	0.74
1 919	HYPOPORT SE	EUR	431 075	220 877	0.12
14 931	ICADE	EUR	789 177	459 875	0.24
1 241	ID LOGISTICS GROUP SACA	EUR	282 984	317 696	0.17
25 484	ILLIMITY BANK SPA	EUR	223 554	122 680	0.06
14 788	IMERY'S SA	EUR	532 596	369 996	0.19
2 402	IMMOBEL SA	EUR	156 338	63 053	0.03
14 895	IMMOFINANZ AG	EUR	250 633	283 005	0.15
8 587	INCAP OYJ	EUR	150 616	51 093	0.03
55 252	INDRA SISTEMAS SA	EUR	534 582	732 089	0.38
8 524	INDUS HOLDING AG	EUR	256 730	156 671	0.08
15 241	INDUSTRIE DE NORA SPA	EUR	250 365	203 163	0.11
120 553	INMOBILIARIA COLONIAL SOCIMI SA	EUR	896 251	637 725	0.33
89 362	INPOST SA	EUR	620 646	833 569	0.44
9 035	INTERPARFUMS SA	EUR	337 846	402 509	0.21
34 054	INTERPUMP GROUP SPA	EUR	1 321 290	1 341 728	0.70
11 305	INTERVEST OFFICES & WAREHOUSES NV	EUR	235 920	226 665	0.12
9 023	IONOS SE	EUR	116 216	112 246	0.06
17 407	IPSOS SA	EUR	704 644	798 285	0.42
289 739	IREN SPA	EUR	571 649	547 317	0.29
205 948	IRISH RESIDENTIAL PROPERTIES REIT PLC	EUR	282 545	187 413	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
217 349	ITALGAS SPA	EUR	1 163 932	1 042 841	0.55
78 525	IVECO GROUP NV	EUR	626 344	624 588	0.33
27 800	JCDECAUX SE	EUR	516 395	410 328	0.21
22 421	JENOPTIK AG	EUR	608 596	501 334	0.26
5 852	JOST WERKE AG	EUR	243 168	253 392	0.13
20 892	JUNGHEINRICH AG	EUR	593 369	529 403	0.28
84 967	JUST EAT TAKEAWAY.COM NV	EUR	1 104 713	973 382	0.51
397 642	JUVENTUS FOOTBALL CLUB SPA	EUR	193 852	100 444	0.05
5 644	KAUFMAN & BROAD SA	EUR	182 384	141 664	0.07
15 744	KBC ANCORA	EUR	635 560	562 061	0.29
47 537	KEMIRA OYJ	EUR	615 121	726 365	0.38
7 597	KEMPOWER OYJ	EUR	145 270	224 719	0.12
5 982	KINEPOLIS GROUP NV	EUR	262 538	278 163	0.15
32 142	KION GROUP AG	EUR	931 564	926 975	0.49
30 449	KLOECKNER & CO SE	EUR	273 840	178 431	0.09
1 998	KNAUS TABBERT AG	EUR	101 391	86 314	0.05
53 094	KOJAMO OYJ	EUR	868 750	427 938	0.22
30 625	KONECRANES OYJ	EUR	901 238	946 619	0.50
136 362	KONINKLIJKE BAM GROEP NV	EUR	332 776	266 179	0.14
30 900	KONINKLIJKE VOPAK NV	EUR	925 475	982 929	0.51
6 188	KRONES AG	EUR	560 882	568 058	0.30
85 519	K+S AG	EUR	1 521 813	1 357 187	0.71
9 283	LABORATORIOS FARMACEUTICOS ROVI SA	EUR	463 093	468 327	0.25
36 538	LANXESS	EUR	1 501 512	789 221	0.41
19 740	LAR ESPANA REAL ESTATE SOCIMI SA	EUR	107 473	108 175	0.06
9 101	LENZING AG	EUR	551 509	334 462	0.18
180 826	LEONARDO SPA	EUR	1 410 531	2 574 057	1.34
256 544	LINEA DIRECTA ASEGURADORA SA CIA DE SEGUROS Y REASEGUROS	EUR	288 960	208 827	0.11
6 219	LISI SA	EUR	147 990	135 885	0.07
33 625	LOTTOMATICA GROUP SPA	EUR	302 617	300 473	0.16
3 871	LU-VE SPA	EUR	117 291	68 130	0.04
63 816	MAIRE TECNIMONT SPA	EUR	198 386	280 152	0.15
13 055	MAISONS DU MONDE SA	EUR	219 752	61 959	0.03
204 845	MANDATUM OYJ	EUR	751 474	748 094	0.39
4 335	MANITOU BF SA	EUR	102 679	86 440	0.05
412 792	MAPFRE SA	EUR	711 317	809 898	0.42
11 717	MARIMEKKO OYJ	EUR	147 966	127 715	0.07
13 590	MARR SPA	EUR	219 824	152 208	0.08
1 110	MBB SE	EUR	114 540	84 582	0.04
5 142	MEDIOS AG	EUR	136 651	76 307	0.04
8 792	MELEXIS NV	EUR	710 895	609 725	0.32
47 349	MELIA HOTELS INTERNATIONAL SA	EUR	333 868	248 346	0.13
41 949	MERCIALYS SA	EUR	395 586	337 270	0.18
146 928	MERLIN PROPERTIES SOCIMI SA	EUR	1 405 296	1 154 854	0.60

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
9 353	MERSEN SA	EUR	297 168	292 749	0.15
62 404	METRO AG	EUR	518 760	374 424	0.20
11 731	METROPOLE TELEVISION SA	EUR	177 738	138 778	0.07
71 873	METSA BOARD OYJ	EUR	560 218	513 173	0.27
72 136	MFE-MEDIAFOREUROPE NV (ISIN NL0015001O11)	EUR	134 517	123 670	0.06
32 647	MFE-MEDIAFOREUROPE NV (ISIN NL0015001OJ9)	EUR	172 199	81 781	0.04
5 985	MONTEA	EUR	466 620	399 200	0.21
14 139	MORPHOSYS AG	EUR	748 236	431 240	0.23
46 782	MOTA ENGLIL	EUR	105 338	143 621	0.08
13 205	MUSTI GROUP OYJ	EUR	233 078	245 745	0.13
3 598	NAGARRO SE	EUR	339 255	239 087	0.13
92 862	NAVIGATOR CO SA	EUR	324 123	349 161	0.18
10 310	NEINOR HOMES SA	EUR	126 479	100 419	0.05
30 122	NEOEN SA	EUR	1 053 437	749 435	0.39
11 730	NEXANS SA	EUR	793 039	782 391	0.41
20 063	NEXITY SA	EUR	635 137	264 430	0.14
57 800	NOKIAN RENKAAT OYJ	EUR	926 893	411 998	0.22
54 364	NORDEX SE	EUR	642 405	539 617	0.28
12 901	NORMA GROUP SE - N	EUR	367 690	214 415	0.11
7 914	NORTHERN DATA AG	EUR	141 873	220 009	0.12
89 089	NOS SGPS SA	EUR	360 179	307 713	0.16
8 223	NSI NV	EUR	259 027	140 284	0.07
14 766	OESTERREICHISCHE POST AG	EUR	496 764	445 195	0.23
30 123	ONTEX GROUP NV	EUR	353 610	208 150	0.11
19 843	OPDENERGY HOLDINGS SA	EUR	79 074	114 494	0.06
47 534	ORIGIN ENTERPRISES PLC	EUR	203 258	149 257	0.08
159 784	OUTOKUMPU OYJ	EUR	751 471	618 843	0.32
16 374	OVH GROUPE SAS	EUR	165 705	110 115	0.06
91 012	OVS SPA	EUR	219 719	152 081	0.08
6 909	PALFINGER AG	EUR	188 310	157 871	0.08
19 391	PATRIZIA AG	EUR	282 161	147 953	0.08
2 069	PEUGEOT INVEST	EUR	198 656	189 727	0.10
1 484	PFEIFFER VACUUM TECHNOLOGY AG	EUR	230 528	216 367	0.11
6 391	PHARMA MAR SA	EUR	371 514	205 790	0.11
1 664	PHARMANUTRA SPA	EUR	109 142	80 288	0.04
284 081	PHARMING GROUP NV	EUR	317 882	317 034	0.17
68 223	PIAGGIO & C SPA	EUR	173 100	173 150	0.09
50 272	PIERRE ET VACANCES SA	EUR	90 289	63 644	0.03
134 043	PIRELLI & C SPA	EUR	592 828	563 115	0.29
13 165	PNE AG	EUR	161 387	157 717	0.08
7 727	PORR AG	EUR	109 616	87 315	0.05
133 136	POSTNL NV	EUR	316 238	234 120	0.12
130 870	PROSEGUR CASH SA	EUR	120 011	67 267	0.04
75 825	PROSEGUR CIA DE SEGURIDAD SA	EUR	212 372	107 065	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
65 316	PROSIEBENSAT.1 MEDIA SE	EUR	716 960	344 738	0.18
70 330	PROXIMUS SADP	EUR	676 814	550 121	0.29
23 677	PUUILO OYJ	EUR	152 080	187 167	0.10
10 069	PVA TEPLAAG	EUR	355 569	144 087	0.08
8 840	QT GROUP OYJ	EUR	693 723	487 084	0.26
15 110	QUADIENT SA	EUR	268 100	297 969	0.16
40 908	RAI WAY SPA	EUR	205 474	192 268	0.10
64 711	RAIFFEISEN BANK INTERNATIONAL AG	EUR	865 069	884 599	0.46
17 052	RECTICEL SA	EUR	226 236	144 771	0.08
6 946	REDCARE PHARMACY NV	EUR	565 133	731 067	0.38
174 987	REN - REDES ENERGETICAS NACIONAIS SGPS SA	EUR	443 904	430 468	0.23
10 029	REPLY SPA	EUR	1 005 497	891 077	0.47
4 635	RETAIL ESTATES	EUR	307 040	266 513	0.14
9 171	REVENIO GROUP OYJ	EUR	413 669	201 395	0.11
108 454	REXEL SA	EUR	1 530 466	2 086 112	1.08
43 803	RUBIS SCA	EUR	1 391 504	899 714	0.47
179 034	SACYR SA	EUR	390 490	488 047	0.26
21 844	SAF-HOLLAND SE	EUR	260 447	275 234	0.14
98 856	SAFILO GROUP SPA	EUR	143 160	76 267	0.04
534 980	SAIPEM SPA	EUR	969 033	768 499	0.40
6 703	SALCEF SPA	EUR	104 791	150 482	0.08
25 383	SALVATORE FERRAGAMO SPA	EUR	428 174	292 920	0.15
11 497	SALZGITTER AG	EUR	342 910	270 409	0.14
5 984	SANLORENZO SPA/AMEGLIA	EUR	153 947	201 062	0.11
224 735	SARAS SPA	EUR	291 659	308 449	0.16
64 381	SBM OFFSHORE NV	EUR	908 971	756 477	0.40
54 188	SCHAEFFLER AG	EUR	340 967	264 654	0.14
4 468	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT AG	EUR	275 047	213 124	0.11
64 113	SCOR SE	EUR	1 551 918	1 804 780	0.94
1 178	SECHE ENVIRONNEMENT SACA	EUR	106 583	114 619	0.06
16 706	SECO SPA	EUR	109 073	52 423	0.03
723	SECUNET SECURITY NETWORKS AG	EUR	223 455	92 689	0.05
8 698	SEMAPA-SOCIEDADE DE INVESTIMENTO E GESTAO	EUR	120 006	116 205	0.06
3 680	SEMPERIT AG HOLDING	EUR	69 814	56 083	0.03
174 004	SES SA	EUR	1 184 515	957 892	0.50
3 329	SESA SPA	EUR	299 023	317 087	0.17
2 724	SES-IMAGOTAG SA	EUR	282 462	257 146	0.13
26 021	SGL CARBON SE	EUR	187 226	150 792	0.08
11 638	SHURGARD SELF STORAGE LTD	EUR	575 794	410 938	0.22
57 345	SIGNIFY NV	EUR	1 754 788	1 402 658	0.73
8 262	SILTRONIC AG	EUR	743 812	668 396	0.35
6 106	SIXT SE	EUR	609 107	496 418	0.26
7 215	SIXT SE - PFD	EUR	445 108	391 775	0.21
8 756	SLIGRO FOOD GROUP NV	EUR	158 267	140 972	0.07

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
6 709	SMA SOLAR TECHNOLOGY AG	EUR	422 634	387 445	0.20
19 487	SMCP SA	EUR	142 048	65 281	0.03
10 695	SOCIETE BIC SA	EUR	635 184	633 679	0.33
11 926	SOITEC	EUR	1 593 425	1 675 603	0.88
15 588	SOL SPA	EUR	313 798	423 994	0.22
34 896	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	492 702	493 778	0.26
18 468	SOLTEC POWER HOLDINGS SA	EUR	96 523	48 719	0.03
343 729	SONAE SGPS SA	EUR	309 129	319 324	0.17
6 886	SOPRA GROUPE	EUR	998 485	1 165 800	0.61
62 506	SPIE SA	EUR	1 309 201	1 552 648	0.81
16 404	S&T AG	EUR	326 349	311 676	0.16
10 751	STABILUS SE	EUR	638 662	643 985	0.34
2 154	STEICO SE	EUR	178 547	59 235	0.03
1 195	STO SE & CO KGAA	EUR	169 010	146 746	0.08
3 373	STRATEC BIOMEDICAL AG	EUR	296 471	147 063	0.08
15 622	STROEER MEDIA SE	EUR	777 196	675 495	0.35
26 319	SUEDZUCKER AG	EUR	351 077	376 362	0.20
7 803	SUESS MICROTEC SE	EUR	193 124	127 345	0.07
29 016	SYNLAB AG	EUR	488 417	287 694	0.15
76 256	TAG IMMOBILIEN AG	EUR	1 025 627	784 293	0.41
9 867	TAKKT AG	EUR	130 903	119 391	0.06
30 529	TALGO SA	EUR	113 186	109 446	0.06
45 171	TAMBURI INVESTMENT PARTNERS SPA	EUR	325 963	357 303	0.19
60 885	TEAMVIEWER AG	EUR	723 554	882 528	0.46
64 076	TECHNIP ENERGIES NV	EUR	915 569	1 323 169	0.69
56 227	TECHNOGYM SPA	EUR	456 671	399 493	0.21
67 133	TECHNOPROBE SPA	EUR	482 732	461 539	0.24
22 637	TECNICAS REUNIDAS SA - C09051	EUR	275 019	188 227	0.10
18 323	TELEVISION FRANCAISE 1	EUR	136 481	122 031	0.06
11 301	TESSENDERLO GROUP SA	EUR	368 025	310 778	0.16
222 522	THYSSENKRUPP AG	EUR	1 438 281	1 459 298	0.76
48 406	TIETOEVRV OYJ	EUR	1 251 679	957 471	0.50
8 914	TINEXTA SPA	EUR	179 537	144 853	0.08
18 385	TKH GROUP NV	EUR	783 439	633 915	0.33
4 765	TOD'S SPA	EUR	187 905	150 574	0.08
21 782	TOKMANNI GROUP CORP	EUR	267 850	277 721	0.15
31 357	TOMTOM	EUR	245 970	177 167	0.09
3 787	TRIGANO SA	EUR	439 708	468 831	0.25
42 063	UBISOFT ENTERTAINMENT SA	EUR	885 985	1 130 653	0.59
593 102	UNICAJA BANCO SA	EUR	564 056	582 426	0.31
117 304	UNIPHAR PLC	EUR	342 591	245 752	0.13
176 316	UNIPOL GRUPPO SPA	EUR	775 372	901 327	0.47
54 034	UNIQA INSURANCE GROUP AG	EUR	406 161	411 739	0.22
42 894	UNITED INTERNET AG - REG	EUR	601 366	842 867	0.44

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
18 632	UPONOR OYJ	EUR	280 579	532 130	0.28
71 699	VALLOUREC SACA	EUR	734 473	811 991	0.43
70 082	VALMET OYJ	EUR	1 724 038	1 482 934	0.78
48 380	VALNEVA SE	EUR	398 246	258 833	0.14
13 868	VAN LANSCHOT KEMPEN NV	EUR	312 308	351 554	0.18
7 605	VARTA AG	EUR	422 563	145 179	0.08
4 577	VASTNED RETAIL NV	EUR	112 448	86 597	0.05
33 048	VERALLIA SA	EUR	973 505	1 015 896	0.53
8 187	VERBIO VEREINIGTE BIOENERGIE AG	EUR	349 877	260 920	0.14
6 078	VGP NV	EUR	749 396	466 487	0.24
6 526	VIB VERMOEGEN AG	EUR	110 502	74 005	0.04
8 456	VICAT SACA	EUR	305 624	245 224	0.13
8 693	VIDRALA SA	EUR	671 694	609 379	0.32
16 713	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE	EUR	384 984	423 675	0.22
1 841	VIRBAC SACA	EUR	446 149	498 911	0.26
17 660	VISCOFAN SA	EUR	1 017 782	964 236	0.51
8 913	VITESCO TECHNOLOGIES GROUP AG	EUR	507 942	820 887	0.43
16 904	VOLTALIA SA	EUR	309 826	133 373	0.07
3 509	VOSSLOH AG	EUR	142 020	128 605	0.07
12 030	WACKER NEUSON SE	EUR	222 440	208 119	0.11
2 586	WAGA ENERGY SA	EUR	87 234	56 375	0.03
3 877	WAVESTONE	EUR	183 286	166 517	0.09
174 236	WEBUILD SPA	EUR	311 435	296 550	0.16
15 666	WERELDHAVE NV	EUR	275 218	222 927	0.12
48 105	WIENERBERGER AG	EUR	1 152 804	1 103 529	0.58
4 878	WIIT SPA	EUR	126 187	72 097	0.04
10 246	WUESTENROT & WUERTTEMBERGISCHE AG	EUR	176 784	134 428	0.07
28 239	X-FAB SILICON FOUNDRIES SE	EUR	209 003	241 161	0.13
13 424	XIOR STUDENT HOUSING NV	EUR	494 200	364 462	0.19
60 354	YIT OYJ	EUR	245 874	101 515	0.05
13 424	ZIGNAGO VETRO SPA	EUR	169 490	165 921	0.09
15 190	1&1 AG	EUR	315 007	246 382	0.13
<b>Total Shares</b>			<b>204 325 968</b>	<b>188 572 161</b>	<b>98.78</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>204 325 968</b>	<b>188 572 161</b>	<b>98.78</b>



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Other transferable securities</b>					
<b>Shares</b>					
1 919	AMCO - ASSET MANAGEMENT CO SPA	EUR	-	-	0.00
3 084	BIO ON SPA	EUR	-	-	0.00
8 693	VIDRALA SA - RIGHTS - 02/11/2023	EUR	-	30 295	0.02
<b>Total Shares</b>			-	<b>30 295</b>	<b>0.02</b>
<b>Warrants</b>					
11 324	WEBUILD SPA / WEBUILD SPA - 02/08/2030	EUR	-	-	0.00
<b>Total Warrants</b>			-	-	<b>0.00</b>
<b>Total Other transferable securities</b>			-	<b>30 295</b>	<b>0.02</b>
<b>Total Investments</b>			<b>204 325 968</b>	<b>188 602 456</b>	<b>98.80</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	8.76	Germany	22.08
Software and Computer Services	5.46	Italy	17.40
Industrial Transportation	5.43	France	16.96
Construction and Materials	5.41	Spain	9.84
Investment Banking and Brokerage Services	5.05	Netherlands	8.25
Technology Hardware and Equipment	4.39	Belgium	6.74
Real Estate Investment Trusts	4.14	Finland	6.40
General Industrials	3.92	Austria	4.85
Industrial Engineering	3.65	Luxembourg	2.31
Oil, Gas and Coal	3.43	Portugal	1.75
Pharmaceuticals and Biotechnology	3.18	Ireland	1.48
Electronic and Electrical Equipment	3.17	United Kingdom	0.39
Industrial Metals and Mining	2.91	Guernsey	0.22
Chemicals	2.89	Bermuda	0.13
Automobiles and Parts	2.59		
Non-life Insurance	2.55		
Electricity	2.43		
Real Estate Investment and Services	2.35		
Media	2.25		
Personal Care, Drug and Grocery Stores	2.21		
Food Producers	2.15		
Industrial Support Services	1.87		
Personal Goods	1.86		
Travel and Leisure	1.81		
Aerospace and Defense	1.77		
Telecommunications Service Providers	1.70		
Retailers	1.64		
Leisure Goods	1.47		
Medical Equipment and Services	1.39		
Gas, Water and Multi-utilities	1.37		
Consumer Services	1.33		
Alternative Energy	1.31		
Telecommunications Equipment	1.05		
Household Goods and Home Construction	0.78		
Industrial Materials	0.60		
Finance and Credit Services	0.24		
Health Care Providers	0.20		
Waste and Disposal Services	0.06		
Tobacco	0.03		
	<b>98.80</b>		<b>98.80</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
25 883	ABN AMRO BANK NV	EUR	318 444	328 326	0.23
13 985	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	310 597	477 867	0.34
109 745	AEGON LTD	EUR	471 488	503 071	0.36
2 394	AENA SME SA	EUR	318 592	327 380	0.23
11 145	AERCAP HOLDINGS NV	USD	578 072	654 993	0.47
10 310	AGEAS SA/NV	EUR	444 200	373 841	0.27
91 951	AIB GROUP PLC	EUR	312 000	376 447	0.27
25 748	ALLIANZ SE - REG	EUR	5 322 842	5 687 733	4.04
18 283	ALSTOM SA	EUR	522 018	233 108	0.17
4 095	AMUNDI SA	EUR	261 537	201 556	0.14
32 016	ARCELORMITTAL SA	EUR	819 652	668 494	0.48
3 833	ARKEMA SA	EUR	385 988	338 761	0.24
9 808	ASR NEDERLAND NV	EUR	395 939	345 242	0.25
64 705	ASSICURAZIONI GENERALI SPA	EUR	1 081 186	1 212 895	0.86
117 161	AXA SA	EUR	2 833 390	3 275 236	2.33
380 840	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 937 460	2 826 594	2.01
1 033 207	BANCO SANTANDER SA	EUR	3 008 059	3 581 095	2.55
33 728	BANK OF IRELAND GROUP PLC	EUR	272 110	285 002	0.20
57 064	BASF SE - REG	EUR	3 259 982	2 484 281	1.77
62 719	BAYER AG	EUR	3 473 453	2 550 155	1.81
19 216	BAYERISCHE MOTOREN WERKE AG	EUR	1 601 858	1 683 898	1.20
3 530	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	250 521	282 930	0.20
66 980	BNP PARIBAS SA	EUR	3 547 433	3 636 344	2.58
49 405	BOLLORE SE	EUR	215 354	254 436	0.18
12 172	BOUYGUES SA	EUR	392 364	404 232	0.29
263 418	CAIXABANK SA	EUR	786 287	1 010 208	0.72
19 072	CARREFOUR SA	EUR	312 842	316 214	0.22
29 530	CIE DE SAINT-GOBAIN SA	EUR	1 435 612	1 517 842	1.08
43 310	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 278 333	1 213 546	0.86
65 328	CNH INDUSTRIAL NV	EUR	781 121	683 658	0.49
13 182	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	685 339	729 437	0.52
66 591	COMMERZBANK AG	EUR	483 293	675 899	0.48
6 796	CONTINENTAL AG	EUR	555 615	417 546	0.30
12 334	COVESTRO AG	EUR	571 847	588 332	0.42
3 224	COVIVIO SA/FRANCE	EUR	207 830	130 250	0.09
77 270	CREDIT AGRICOLE SA	EUR	845 859	879 178	0.62
31 523	DAIMLER TRUCK HOLDING AG	EUR	861 957	933 711	0.66
41 106	DANONE SA	EUR	2 230 735	2 308 102	1.64
123 738	DEUTSCHE BANK AG - REG	EUR	1 387 594	1 281 431	0.91
40 027	DEUTSCHE LUFTHANSA AG - REG	EUR	322 296	264 338	0.19
63 128	DEUTSCHE POST AG - REG	EUR	2 572 536	2 320 585	1.65
206 920	DEUTSCHE TELEKOM AG - REG	EUR	4 290 536	4 236 687	3.01
4 155	DSM-FIRMENICH AG	EUR	497 792	355 626	0.25
196 495	EDP - ENERGIAS DE PORTUGAL SA	EUR	894 191	780 085	0.55

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
9 948	EDP RENOVAVEIS SA	EUR	192 756	151 110	0.11
2 461	EIFFAGE SA	EUR	227 605	210 908	0.15
5 840	ELISA OYJ	EUR	301 160	234 067	0.17
16 667	ENAGAS SA	EUR	321 790	263 255	0.19
20 277	ENDESA SA	EUR	425 582	360 221	0.26
519 238	ENEL SPA	EUR	3 486 892	3 109 197	2.21
116 603	ENGIE SA (ISIN FR0010208488)	EUR	1 494 469	1 749 511	1.24
150 865	ENI SPA	EUR	1 814 742	2 327 545	1.65
143 330	E.ON SE	EUR	1 406 115	1 608 163	1.14
21 515	ERSTE GROUP BANK AG	EUR	661 898	726 131	0.52
6 588	ESSILORLUXOTTICA SA	EUR	1 067 757	1 124 176	0.80
2 918	EURAZEO SE	EUR	205 724	155 092	0.11
3 163	EUROFINS SCIENTIFIC SE	EUR	209 243	151 286	0.11
5 260	EURONEXT NV	EUR	380 355	346 108	0.25
14 042	EVONIK INDUSTRIES AG	EUR	344 055	243 769	0.17
6 924	EXOR NV	EUR	487 421	560 429	0.40
11 378	FERROVIAL SE	EUR	287 291	323 590	0.23
28 693	FORTUM OYJ	EUR	515 696	321 362	0.23
13 112	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	720 248	410 668	0.29
26 968	FRESENIUS SE & CO KGAA	EUR	934 342	653 704	0.46
11 533	GALP ENERGIA SGPS SA	EUR	130 905	163 884	0.12
3 079	GECINA SA	EUR	362 645	285 115	0.20
6 088	GROUPE BRUXELLES LAMBERT NV	EUR	479 260	420 072	0.30
1 925	HANNOVER RUECK SE - REG	EUR	309 699	400 978	0.28
9 245	HEIDELBERG MATERIALS AG	EUR	553 162	633 098	0.45
5 379	HEINEKEN HOLDING NV	EUR	425 095	386 212	0.27
6 634	HENKEL AG & CO KGAA	EUR	468 207	395 784	0.28
10 805	HENKEL AG & CO KGAA - PFD	EUR	829 758	735 604	0.52
388 676	IBERDROLA SA	EUR	3 812 042	4 081 098	2.90
150 197	ING GROEP NV	EUR	1 605 682	1 806 570	1.28
992 108	INTESA SANPAOLO SPA	EUR	2 138 578	2 437 113	1.73
1 642	IPSEN SA	EUR	174 520	183 083	0.13
7 817	JDE PEET'S NV	EUR	214 645	205 118	0.15
15 979	KBC GROUP NV	EUR	1 005 165	829 310	0.59
17 437	KESKO OYJ - B	EUR	351 959	278 382	0.20
13 735	KLEPIERRE SA	EUR	281 285	314 532	0.22
2 316	KNORR-BREMSE AG	EUR	134 073	121 683	0.09
7 227	KONE OYJ - B	EUR	397 362	295 512	0.21
62 006	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 618 496	1 736 168	1.23
206 196	KONINKLIJKE KPN NV	EUR	596 560	654 672	0.47
58 487	KONINKLIJKE PHILIPS NV	EUR	1 096 544	1 046 800	0.74
4 727	LEG IMMOBILIEN SE	EUR	463 774	278 137	0.20
35 241	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	317 537	397 166	0.28
51 224	MERCEDES-BENZ GROUP AG	EUR	3 280 928	2 839 346	2.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
1 709	MTU AERO ENGINES AG	EUR	364 790	302 493	0.21
8 441	NATURGY ENERGY GROUP SA	EUR	198 287	225 375	0.16
16 008	NN GROUP NV	EUR	629 699	484 402	0.34
341 591	NOKIA OYJ	EUR	1 517 524	1 072 596	0.76
4 378	OCI NV	EUR	160 076	96 360	0.07
9 634	OMV AG	EUR	419 086	398 462	0.28
118 874	ORANGE SA	EUR	1 246 567	1 320 690	0.94
2 257	ORION OYJ - B	EUR	89 859	84 728	0.06
9 776	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	644 681	412 058	0.29
33 353	POSTE ITALIANE SPA	EUR	324 639	311 517	0.22
14 612	PUBLICIS GROUPE SA	EUR	739 821	1 047 973	0.74
7 046	RANDSTAD NV	EUR	397 227	344 127	0.24
2 336	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	94 888	101 850	0.07
25 907	REDEIA CORP SA	EUR	438 249	380 962	0.27
7 976	RENAULT SA	EUR	266 793	263 607	0.19
81 550	REPSOL SA	EUR	1 002 199	1 127 429	0.80
26 237	RWE AG	EUR	962 842	947 943	0.67
29 359	SAMPO OYJ	EUR	1 152 900	1 089 512	0.77
72 532	SANOFI SA	EUR	6 489 988	6 215 992	4.42
1 668	SEB SA	EUR	181 615	155 374	0.11
31 537	SIEMENS AG - REG	EUR	4 024 273	3 940 864	2.80
10 898	SIEMENS ENERGY AG	EUR	206 583	91 216	0.06
16 608	SMURFIT KAPPA GROUP PLC	EUR	636 107	510 530	0.36
128 736	SNAM SPA	EUR	620 331	557 427	0.40
30 184	SOCIETE GENERALE SA	EUR	718 767	638 241	0.45
2 074	SODEXO SA	EUR	209 543	207 151	0.15
953	SOFINA SA	EUR	189 228	170 587	0.12
4 731	SOLVAY SA	EUR	466 042	471 870	0.34
141 242	STELLANTIS NV	EUR	2 114 888	2 485 859	1.77
37 140	STORA ENSO OYJ - R	EUR	506 459	420 611	0.30
4 241	TALANX AG	EUR	221 311	252 127	0.18
667 235	TELECOM ITALIA SPA/MILANO	EUR	189 820	162 872	0.12
48 456	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	118 074	77 699	0.06
330 402	TELEFONICA SA	EUR	1 252 351	1 204 646	0.86
15 811	TENARIS SA	EUR	178 299	236 295	0.17
89 823	TERNA - RETE ELETTRICA NAZIONALE	EUR	614 487	649 061	0.46
143 542	TOTALENERGIES SE	EUR	6 789 652	9 071 855	6.46
12 721	UMICORE SA	EUR	384 960	285 586	0.20
7 545	UNIBAIL RODAMCO REITS	EUR	494 373	352 050	0.25
117 706	UNICREDIT SPA	EUR	1 421 065	2 780 804	1.98
34 074	UPM-KYMMENE OYJ	EUR	1 067 351	1 082 531	0.77
43 387	VEOLIA ENVIRONNEMENT SA	EUR	1 099 919	1 120 686	0.80
33 929	VINCI SA	EUR	3 606 996	3 544 902	2.52
15 130	VIVENDI SE	EUR	132 852	127 939	0.09

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
7 772	VOESTALPINE AG	EUR	214 527	183 108	0.13
1 976	VOLKSWAGEN AG	EUR	390 377	214 989	0.15
13 164	VOLKSWAGEN AG - PFD	EUR	1 982 312	1 314 162	0.93
46 807	VONOVIA SE	EUR	1 770 055	1 015 712	0.72
1 106	WACKER CHEMIE AG	EUR	137 365	127 743	0.09
9 965	WAREHOUSES DE PAUW CVA	EUR	260 906	232 384	0.17
30 221	WARTSILA OYJ ABP	EUR	265 632	339 684	0.24
987	WENDEL SE	EUR	97 022	69 682	0.05
<b>Total Shares</b>			<b>139 572 833</b>	<b>139 916 644</b>	<b>99.44</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>139 572 833</b>	<b>139 916 644</b>	<b>99.44</b>
<b>Total Investments</b>			<b>139 572 833</b>	<b>139 916 644</b>	<b>99.44</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	17.12	France	30.47
Oil, Gas and Coal	9.86	Germany	28.73
Non-life Insurance	8.72	Spain	11.38
Automobiles and Parts	7.91	Italy	9.98
Electricity	6.99	Netherlands	8.88
Pharmaceuticals and Biotechnology	6.49	Finland	3.71
Telecommunications Service Providers	5.61	Belgium	1.98
Construction and Materials	5.05	Austria	0.93
Gas, Water and Multi-utilities	4.20	Ireland	0.83
Industrial Transportation	3.87	Luxembourg	0.75
General Industrials	3.83	Portugal	0.67
Chemicals	3.30	United Kingdom	0.52
Food Producers	1.89	Bermuda	0.36
Personal Care, Drug and Grocery Stores	1.66	Switzerland	0.25
Investment Banking and Brokerage Services	1.65		
Medical Equipment and Services	1.65		
Industrial Materials	1.07		
Beverages	0.94		
Real Estate Investment Trusts	0.93		
Real Estate Investment and Services	0.92		
Household Goods and Home Construction	0.91		
Media	0.84		
Life Insurance	0.83		
Health Care Providers	0.76		
Telecommunications Equipment	0.76		
Industrial Metals and Mining	0.61		
Industrial Engineering	0.54		
Aerospace and Defense	0.21		
Electronic and Electrical Equipment	0.17		
Travel and Leisure	0.15		
	<b>99.44</b>		<b>99.44</b>



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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
600 000	ABERTIS INFRASTRUCTURAS FINANCE BV FRN PERPETUAL (ISIN XS2256949749)	EUR	531 229	555 522	0.51
400 000	ACCOR SA FRN PERPETUAL	EUR	371 518	382 308	0.35
235 000	ADEVINTA ASA - REGS - 2.625% 15/11/2025	EUR	224 965	228 726	0.21
339 000	AFFLELOU SAS - REGS - 4.25% 19/05/2026	EUR	322 591	319 565	0.29
400 000	ALTICE FINANCING SA - REGS - 2.25% 15/01/2025	EUR	365 060	386 404	0.35
361 000	ALTICE FRANCE SA/FRANCE - REGS - 2.125% 15/02/2025	EUR	338 611	336 138	0.31
391 000	ALTICE FRANCE SA/FRANCE - REGS - 2.5% 15/01/2025	EUR	367 595	365 487	0.34
607 000	AMS AG - REGS - 6% 31/07/2025	EUR	577 403	596 893	0.55
475 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - REGS - 2.125% 15/08/2026 (ISIN XS2036387525)	EUR	417 796	411 360	0.38
2 343 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - REGS - 2.125% 15/08/2026 (ISIN XS2189356996)	EUR	2 073 452	2 033 115	1.87
100 000	AVIS BUDGET FINANCE PLC - REGS - 4.5% 15/05/2025	EUR	98 185	98 036	0.09
100 000	AVIS BUDGET FINANCE PLC - REGS - 4.75% 30/01/2026	EUR	98 263	97 120	0.09
1 039 000	AXALTA COATING SYSTEMS DUTCH HOLDING B BV - REGS - 3.75% 15/01/2025	EUR	1 021 976	1 027 301	0.94
233 000	BANIJAY GROUP SAS - REGS - 6.5% 01/03/2026	EUR	230 846	230 498	0.21
271 000	BOXER PARENT CO INC - REGS - 6.5% 02/10/2025	EUR	270 404	268 821	0.25
200 000	CECONOMY AG 1.75% 24/06/2026	EUR	157 373	153 156	0.14
1 700 000	CELLNEX FINANCE CO SA 2.25% 12/04/2026	EUR	1 596 765	1 601 672	1.47
523 000	CLARIOS GLOBAL LP / CLARIOS US FINANCE CO - REGS - 4.375% 15/05/2026	EUR	505 277	502 315	0.46
200 000	COMPACT BIDCO BV - REGS - 5.75% 01/05/2026	EUR	100 917	101 034	0.09
286 000	CONSTELLIUM SE - REGS - 4.25% 15/02/2026	EUR	279 825	278 307	0.26
1 084 000	CONTOURGLOBAL POWER HOLDINGS SA - REGS - 2.75% 01/01/2026	EUR	1 001 856	979 546	0.90
2 042 000	COTY INC - REGS - 3.875% 15/04/2026	EUR	1 983 476	1 991 787	1.83
400 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.625% 30/09/2024	EUR	392 420	394 028	0.36
100 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.875% 01/02/2026	EUR	95 707	96 069	0.09
353 000	CT INVESTMENT GMBH - REGS - 5.5% 15/04/2026	EUR	330 973	332 173	0.30
400 000	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	394 792	394 932	0.36
250 000	DARLING GLOBAL FINANCE BV - REGS - 3.625% 15/05/2026	EUR	243 239	241 535	0.22
290 000	DEUTSCHE LUFTHANSA AG 0.25% 06/09/2024	EUR	279 477	280 143	0.26
1 000 000	DEUTSCHE LUFTHANSA AG 1.625% 16/11/2023	EUR	997 660	999 730	0.92
300 000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	EUR	291 819	292 566	0.27
923 000	DOUGLAS GMBH - REGS - 6% 08/04/2026	EUR	882 503	881 843	0.81
693 000	DUFY ONE BV 2.5% 15/10/2024	EUR	676 760	677 816	0.62
884 000	ECOLAB INC 2.625% 08/07/2025	EUR	863 898	864 764	0.79
700 000	EDF SA FRN PERPETUAL	EUR	666 966	670 985	0.62
500 000	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	443 034	445 320	0.41
258 000	EIRCOM FINANCE DAC 1.75% 01/11/2024	EUR	252 871	252 984	0.23
1 190 000	EIRCOM FINANCE DAC 3.5% 15/05/2026	EUR	1 120 842	1 112 138	1.02
900 000	ELECTRICITE DE FRANCE SA FRN PERPETUAL	EUR	878 931	879 399	0.81
100 000	ELIOR GROUP SA 3.75% 15/07/2026	EUR	79 608	78 110	0.07
45 000	E.ON INTERNATIONAL FINANCE BV 1.25% 19/10/2027	EUR	40 369	40 671	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
300 000	EUROFINS SCIENTIFIC SE FRN PERPETUAL (ISIN XS1716945586)	EUR	275 681	277 869	0.26
889 000	FAURECIA SA 2.625% 15/06/2025	EUR	861 557	860 410	0.79
580 000	FAURECIA SA 3.125% 15/06/2026	EUR	546 166	547 439	0.50
1 000 000	FORD MOTOR CREDIT CO LLC FRN 01/12/2024	EUR	996 193	998 260	0.92
853 000	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	832 370	835 974	0.77
2 349 000	FORD MOTOR CREDIT CO LLC 2.33% 25/11/2025	EUR	2 212 150	2 239 090	2.06
526 000	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025	EUR	507 319	512 072	0.47
591 000	FORVIA SE 7.25% 15/06/2026	EUR	616 200	610 556	0.56
140 000	GENERAL MOTORS FINANCIAL CO INC 0.6% 20/05/2027	EUR	121 752	122 847	0.11
575 000	GRIFOLS SA - REGS - 1.625% 15/02/2025	EUR	556 453	553 783	0.51
185 000	GRIFOLS SA 1.625% 15/02/2025	EUR	179 064	178 174	0.16
178 000	GRUPO ANTOLIN-IRAUSA SA - REGS - 3.375% 30/04/2026	EUR	144 240	144 963	0.13
400 000	ILIAD SA 1.5% 14/10/2024	EUR	386 736	388 548	0.36
400 000	ILIAD SA 1.875% 25/04/2025	EUR	379 734	384 548	0.35
1 200 000	ILIAD SA 2.375% 17/06/2026	EUR	1 104 932	1 117 008	1.03
611 000	INEOS QUATTRO FINANCE 2 PLC - REGS - 2.5% 15/01/2026	EUR	546 752	570 381	0.52
400 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730323)	EUR	382 436	384 072	0.35
400 000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	EUR	382 190	389 288	0.36
1 693 000	INTERNATIONAL GAME TECHNOLOGY PLC - REGS - 3.5% 15/06/2026	EUR	1 638 653	1 620 320	1.49
205 000	JAGUAR LAND ROVER AUTOMOTIVE PLC - REGS - 4.5% 15/01/2026	EUR	198 770	200 086	0.18
235 000	KLEOPATRA FINCO SARL - REGS - 4.25% 01/03/2026	EUR	196 366	195 151	0.18
100 000	KLEOPATRA HOLDINGS 2 SCA - REGS - 6.5% 01/09/2026	EUR	62 059	58 311	0.05
251 000	KONINKLIJKE FRIESLANDCAMPINA NV FRN PERPETUAL	EUR	229 259	225 348	0.21
400 000	KONINKLIJKE KPN NV FRN PERPETUAL (ISIN XS2069101868)	EUR	379 808	382 820	0.35
423 000	KRONOS INTERNATIONAL INC - REGS - 3.75% 15/09/2025	EUR	385 425	384 118	0.35
259 000	LA FINANCIERE ATALIAN SASU - REGS - 5.125% 15/05/2025	EUR	180 207	190 274	0.17
500 000	LA POSTE SA FRN PERPETUAL	EUR	463 691	464 110	0.43
462 000	LOXAM SAS 3.25% 14/01/2025	EUR	457 491	452 039	0.41
545 000	MUNDYS SPA 1.625% 03/02/2025	EUR	523 069	522 617	0.48
456 000	MYTILINEOS FINANCIAL PARTNERS SA 2.5% 01/12/2024	EUR	445 804	444 819	0.41
211 000	NH HOTEL GROUP SA - REGS - 4% 02/07/2026	EUR	201 810	201 294	0.18
262 000	NOVAFIVES SAS - REGS - 5% 15/06/2025	EUR	246 957	251 591	0.23
162 000	ONTEX GROUP NV 3.5% 15/07/2026	EUR	147 721	148 862	0.14
702 000	PARTS EUROPE SA - REGS - 6.5% 16/07/2025	EUR	702 759	702 541	0.64
289 000	PCF GMBH - REGS - 4.75% 15/04/2026	EUR	218 233	206 910	0.19
200 000	PHOENIX PIB DUTCH FINANCE BV 2.375% 05/08/2025	EUR	189 694	191 240	0.18
504 000	PICARD GROUPE SAS - REGS - 3.875% 01/07/2026	EUR	473 371	464 416	0.43
200 000	PLAYTECH PLC 4.25% 07/03/2026	EUR	195 801	191 636	0.18
353 000	PLT VII FINANCE SARL - REGS - 4.625% 05/01/2026	EUR	343 934	341 697	0.31
184 000	PRO-GEST SPA - REGS - 3.25% 15/12/2024	EUR	129 483	128 033	0.12
145 000	PROGROUP AG - REGS - 3% 31/03/2026	EUR	134 155	135 411	0.12
2 918 000	Q-PARK HOLDING I BV - REGS - 1.5% 01/03/2025	EUR	2 834 484	2 822 785	2.59
919 000	QUINTILES IMS - REGS - 2.875% 15/09/2025	EUR	892 530	892 128	0.82
106 000	RAYTHEON TECHNOLOGIES CORP 2.15% 18/05/2030	EUR	92 310	91 002	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
3 500 000	RCI BANQUE SA FRN 18/02/2030	EUR	3 283 671	3 290 000	3.02
103 000	REKEEP SPA - REGS - 7.25% 01/02/2026	EUR	93 776	91 730	0.08
192 000	RENAULT SA 1% 28/11/2025	EUR	180 617	180 129	0.17
2 200 000	RENAULT SA 1.25% 24/06/2025	EUR	2 066 309	2 072 070	1.90
800 000	RENAULT SA 2.375% 25/05/2026	EUR	746 734	747 464	0.69
557 000	ROLLS-ROYCE PLC - REGS - 4.625% 16/02/2026	EUR	551 681	550 656	0.51
125 000	ROLLS-ROYCE PLC 0.875% 09/05/2024	EUR	122 286	122 535	0.11
517 000	ROSSINI SARL - REGS - 6.75% 30/10/2025	EUR	516 099	516 173	0.47
490 996	SELECTA GROUP BV - REGS - 8% 01/04/2026	EUR	434 734	464 109	0.43
1 040 000	SNF GROUP SACA - REGS - 2% 01/02/2026	EUR	973 903	977 111	0.90
100 000	SOLVAY SA FRN PERPETUAL	EUR	92 596	92 686	0.09
100 000	SYNTHOMER PLC - REGS - 3.875% 01/07/2025	EUR	96 041	97 081	0.09
1 063 000	TECHEM VERWALTUNGSGESELLSCHAFT 675 MBH - REGS - 2% 15/07/2025	EUR	1 032 296	1 024 541	0.94
1 635 000	TELECOM ITALIA SPA/MILANO 2.75% 15/04/2025	EUR	1 564 660	1 561 131	1.43
1 860 000	TELECOM ITALIA SPA/MILANO 2.875% 28/01/2026	EUR	1 750 698	1 719 998	1.58
2 555 000	TELECOM ITALIA SPA/MILANO 4% 11/04/2024	EUR	2 539 052	2 534 099	2.33
1 000 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1933828433)	EUR	979 819	980 080	0.90
3 000	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	3 371	3 364	0.00
689 000	TENNET HOLDING BV FRN PERPETUAL	EUR	655 118	654 846	0.60
1 624 000	TEREOS FINANCE GROUPE I SA - REGS - 7.5% 30/10/2025	EUR	1 643 150	1 648 993	1.51
499 000	THYSSENKRUPP AG 2.5% 25/02/2025	EUR	488 688	488 072	0.45
1 332 000	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	1 322 855	1 324 754	1.22
200 000	TITAN GLOBAL FINANCE PLC 2.375% 16/11/2024	EUR	195 531	195 536	0.18
300 000	TRANSPORTES AEREOS PORTUGUESES SA - REGS - 5.625% 02/12/2024	EUR	295 541	296 934	0.27
400 000	UNITED GROUP BV - REGS - 3.125% 15/02/2026	EUR	353 018	364 464	0.33
781 000	VALLOUREC SA - REGS - 8.5% 30/06/2026	EUR	781 191	781 640	0.72
300 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140007K5)	EUR	272 953	274 149	0.25
900 000	VOLKSWAGEN BANK GMBH 4.25% 07/01/2026	EUR	893 660	894 690	0.82
2 000	VOLKSWAGEN LEASING GMBH 0.625% 19/07/2029	EUR	1 588	1 595	0.00
5 000	WEBUILD SPA 5.875% 15/12/2025	EUR	4 845	4 952	0.00
100 000	WINTERSHALL DEA FINANCE 2 BV FRN PERPETUAL	EUR	86 547	87 921	0.08
3 600 000	ZF EUROPE FINANCE BV 2% 23/02/2026	EUR	3 297 235	3 314 160	3.04
400 000	ZF FINANCE GMBH 3% 21/09/2025	EUR	383 229	384 116	0.35
<b>Total Bonds</b>			<b>72 566 513</b>	<b>72 646 937</b>	<b>66.68</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
8 402 298	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	8 331 750	8 351 044	7.68
56 207	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2025	EUR	52 883	53 279	0.05
842 306	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	742 689	743 781	0.68
2 717 901	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	2 441 219	2 442 741	2.24
822 135	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031	EUR	687 140	682 175	0.63
4 191 704	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	2 974 015	2 843 610	2.61
2 129	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2034	EUR	1 594	1 572	0.00
1 618 650	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	984 160	915 541	0.84

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
4 834	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2044	EUR	2 661	2 573	0.00
1 211	DUTCH FUNGIBLE STRIP 0% 15/01/2042	EUR	729	657	0.00
2 260 750	FRANCE GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2034	EUR	1 588 799	1 570 588	1.44
2 144	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2032	EUR	1 645	1 622	0.00
5 921 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2033	EUR	4 348 838	4 303 332	3.95
1 063 822	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2037	EUR	662 937	647 048	0.59
5 882 200	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038	EUR	3 531 202	3 405 441	3.13
6 651	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	2 379	2 103	0.00
1 240 987	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2024	EUR	1 210 614	1 216 080	1.12
4 205 636	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2026	EUR	3 786 776	3 842 521	3.53
3 223 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	4 406 679	4 402 446	4.04
4 000	LAND BERLIN 0.125% 24/11/2045	EUR	1 935	1 827	0.00
2 000	SLOVENIA GOVERNMENT BOND 0% 12/02/2031	EUR	1 572	1 546	0.00
1 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0% 12/10/2035	EUR	652	656	0.00
2 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.55% 16/06/2048	EUR	1 376	1 286	0.00
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>35 764 244</b>	<b>35 433 469</b>	<b>32.53</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>108 330 757</b>	<b>108 080 406</b>	<b>99.21</b>
<b>Total Investments</b>			<b>108 330 757</b>	<b>108 080 406</b>	<b>99.21</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	32.53	France	32.51
Investment Banking and Brokerage Services	21.67	Germany	21.87
Telecommunications Service Providers	10.23	Netherlands	11.50
General Industrials	6.23	Italy	10.06
Automobiles and Parts	4.92	United States of America	8.45
Banks	3.84	Ireland	3.50
Electricity	2.73	United Kingdom	3.08
Travel and Leisure	2.56	Luxembourg	2.94
Chemicals	2.22	Spain	2.82
Industrial Transportation	1.92	Portugal	0.68
Personal Goods	1.83	Austria	0.55
Food Producers	1.72	Canada	0.46
Construction and Materials	1.22	Belgium	0.22
Industrial Metals and Mining	0.97	Norway	0.21
Technology Hardware and Equipment	0.90	Isle of Man	0.18
Health Care Providers	0.82	Jersey	0.18
Aerospace and Defense	0.70		
Pharmaceuticals and Biotechnology	0.67		
Personal Care, Drug and Grocery Stores	0.43		
Consumer Services	0.28		
Medical Equipment and Services	0.26		
Gas, Water and Multi-utilities	0.25		
Industrial Support Services	0.17		
Retailers	0.14		
	<b>99.21</b>		<b>99.21</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
5 072 030	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	3 044 286	2 296 564	1.26
20 034 830	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	12 235 489	9 019 680	4.95
13 695 040	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	7 678 615	5 810 942	3.19
2 283 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053 (ISIN DE0001030757)	EUR	1 944 635	1 719 236	0.94
12 173 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053 (ISIN DE0001102614)	EUR	10 286 361	9 147 888	5.02
2 380 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	1 287 860	938 839	0.52
5 916 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	2 723 488	1 831 290	1.01
17 052 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	10 844 228	7 869 729	4.32
15 808 980	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	9 372 054	7 098 864	3.90
16 836 170	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	13 570 626	10 185 715	5.59
8 535 890	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	6 823 202	4 864 945	2.67
8 783 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/05/2054	EUR	7 923 083	7 247 029	3.98
10 203 780	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	13 448 208	10 227 556	5.61
10 159 490	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	13 322 609	10 200 535	5.60
4 657 280	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	3 660 814	2 892 543	1.59
8 306 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	5 508 094	4 286 477	2.35
2 993 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	1 934 824	1 518 977	0.83
4 617 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	3 245 051	2 608 559	1.43
8 032 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	6 297 412	4 999 679	2.74
4 886 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	3 855 277	2 995 118	1.64
7 922 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	7 923 262	6 504 517	3.57
4 210 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/10/2053	EUR	4 028 411	3 765 382	2.07
3 276 900	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	1 611 659	1 129 089	0.62
5 396 690	KINGDOM OF BELGIUM GOVERNMENT BOND 1.4% 22/06/2053	EUR	3 771 485	2 967 424	1.63
5 670 900	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	4 667 735	3 535 749	1.94
4 451 340	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	3 923 410	2 869 111	1.57
3 728 430	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	3 414 742	2 536 115	1.39
4 836 000	KINGDOM OF BELGIUM GOVERNMENT BOND 3.3% 22/06/2054	EUR	4 538 385	4 173 903	2.29
9 027 990	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	4 988 416	3 689 649	2.03
4 379 000	NETHERLANDS GOVERNMENT BOND 2% 15/01/2054	EUR	3 779 604	3 283 637	1.80
2 868 800	PORTUGAL OBRIGACOES DO TESOURO OT 1% 12/04/2052	EUR	1 663 922	1 378 200	0.76
1 877 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	1 018 931	684 542	0.38
4 851 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	3 192 875	2 422 880	1.33
2 334 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	1 235 414	846 799	0.46
1 345 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	1 014 213	667 107	0.37
2 029 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	1 702 274	1 404 616	0.77
3 044 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	2 856 697	1 873 369	1.03
1 656 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/10/2053	EUR	1 604 816	1 478 874	0.81
2 219 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	2 989 668	2 239 526	1.23
11 473 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	6 986 574	5 318 309	2.92
3 971 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	2 141 111	1 608 136	0.88

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
8 372 000	SPAIN GOVERNMENT BOND 1.9% 31/10/2052	EUR	5 744 022	4 839 351	2.66
9 565 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	8 786 400	7 051 701	3.87
7 553 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	7 882 518	5 934 392	3.26
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>230 472 760</b>	<b>179 962 543</b>	<b>98.78</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>230 472 760</b>	<b>179 962 543</b>	<b>98.78</b>
<b>Total Investments</b>			<b>230 472 760</b>	<b>179 962 543</b>	<b>98.78</b>



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

### Economic and Geographical Classification of Investments

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

<b>Geographical classification</b>	<b>%</b>
France	32.66
Germany	15.36
Italy	14.64
Spain	13.59
Belgium	9.45
Austria	6.38
Netherlands	3.83
Ireland	1.59
Portugal	0.76
Finland	0.52
	<b>98.78</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
2 462	ABBVIE INC	USD	366 986	347 585	0.67
25 609	ABN AMRO BANK NV	EUR	266 366	343 367	0.66
1 190	ACCENTURE PLC - A	USD	309 983	353 537	0.68
10 776	ACCOR SA	EUR	331 447	342 504	0.66
12 560	ADMIRAL GROUP PLC	GBP	417 529	372 345	0.72
715	ADOBE INC	USD	287 934	380 423	0.73
2 414	AENA SME SA	EUR	364 460	348 931	0.67
1 525	ALLIANZ SE - REG	EUR	265 470	356 074	0.69
2 450	AMERICAN EXPRESS CO	USD	338 264	357 774	0.69
2 943	AMERICAN WATER WORKS CO INC	USD	388 932	346 244	0.67
1 356	AMGEN INC	USD	322 230	346 729	0.67
2 689	ASTRAZENECA PLC	GBP	370 764	334 462	0.64
9 885	ASX LTD	AUD	483 625	351 296	0.68
1 761	AUTODESK INC	USD	411 510	348 026	0.67
1 515	AUTOMATIC DATA PROCESSING INC	USD	295 633	330 603	0.64
45 408	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	350 079	356 228	0.69
13 309	BANK OF AMERICA CORP	USD	437 212	350 559	0.68
5 245	BEST BUY CO INC	USD	364 370	350 471	0.68
1 418	BIOGEN INC	USD	367 314	336 832	0.65
4 118	BIOMARIN PHARMACEUTICAL INC	USD	344 897	335 411	0.65
5 696	BNP PARIBAS SA	EUR	358 691	326 862	0.63
6 902	BOSTON SCIENTIFIC CORP	USD	275 235	353 313	0.68
9 397	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	421 777	331 065	0.64
20 208	CARSALES.COM LTD	AUD	255 668	353 513	0.68
35 103	CASTELLUM AB	SEK	428 762	334 766	0.65
2 025	CENCORA INC	USD	364 439	374 929	0.72
8 860	CITIGROUP INC	USD	493 129	349 881	0.67
2 800	CLOROX CO	USD	366 665	329 560	0.64
6 510	COCA-COLA CO	USD	362 233	367 750	0.71
13 275	COCA-COLA HBC AG	GBP	362 241	343 442	0.66
5 648	COMMONWEALTH BANK OF AUSTRALIA	AUD	371 805	345 298	0.67
8 175	COVIVIO SA/FRANCE	EUR	404 493	349 095	0.67
1 595	CUMMINS INC	USD	373 120	344 999	0.67
6 586	DANONE SA	EUR	434 461	390 883	0.74
17 985	DNB BANK ASA	NOK	343 516	324 067	0.62
4 585	DOORDASH INC	USD	364 370	343 737	0.66
7 068	DOW INC	USD	388 418	341 667	0.66
4 885	DUPONT DE NEMOURS INC	USD	320 904	356 019	0.69
8 265	EBAY INC	USD	406 285	324 236	0.63
2 151	ECOLAB INC	USD	406 511	360 809	0.70
5 758	EDISON INTERNATIONAL	USD	364 206	363 099	0.70
7 842	ELISA OYJ	EUR	437 513	332 223	0.64
21 950	ENAGAS SA	EUR	472 426	366 462	0.71
59 138	ENEL SPA	EUR	320 096	374 303	0.72

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
16 782	ESSITY AB	SEK	476 939	381 974	0.74
2 521	ESTEE LAUDER COS INC - A	USD	473 257	324 881	0.63
5 643	ETSY INC	USD	669 115	351 559	0.68
3 535	EXPEDIA GROUP INC	USD	364 233	336 850	0.65
5 733	GENERAL MILLS INC	USD	370 050	374 021	0.72
11 053	GENERAL MOTORS CO	USD	437 066	311 695	0.60
24 619	GJENSIDIGE FORSIKRING ASA	NOK	488 855	368 677	0.71
144 773	GPT GROUP	AUD	370 660	331 816	0.64
20 010	GSK PLC	GBP	357 626	353 881	0.68
5 510	HASBRO INC	USD	364 431	248 777	0.48
132 889	HERA SPA	EUR	433 342	372 791	0.72
199	HERMES INTERNATIONAL SCA	EUR	253 797	370 120	0.71
1 821	HERSHEY CO	USD	329 361	341 164	0.66
32 485	IBERDROLA SA	EUR	364 294	360 535	0.70
2 654	ILLUMINA INC	USD	643 816	290 401	0.56
9 753	INDUSTRIA DE DISENO TEXTIL SA	EUR	291 882	335 555	0.65
99 404	INSURANCE AUSTRALIA GROUP LTD	AUD	298 371	356 852	0.69
5 346	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	576 335	365 399	0.70
12 715	INTERPUBLIC GROUP OF COS INC	USD	364 448	361 106	0.70
714	INTUIT INC	USD	360 411	353 394	0.68
433 859	ITV PLC	GBP	445 252	336 209	0.65
2 965	J M SMUCKER CO	USD	414 631	337 536	0.65
2 340	JOHNSON & JOHNSON	USD	364 455	347 116	0.67
6 123	KELLANOVA	USD	7 229	309 028	0.60
797	KERING SA	EUR	479 853	322 819	0.62
2 754	KEYSIGHT TECHNOLOGIES INC	USD	364 382	336 126	0.65
3 015	KIMBERLY-CLARK CORP	USD	404 200	360 715	0.70
110 350	KONINKLIJKE KPN NV	EUR	349 093	370 332	0.71
50 620	LAND SECURITIES GROUP PLC	GBP	383 520	349 515	0.67
78 637	LENDLEASE CORP LTD	AUD	572 225	309 186	0.60
545	L'OREAL SA	EUR	211 652	228 208	0.44
34 573	LYFT INC - A	USD	646 621	317 034	0.61
921	MASTERCARD INC	USD	311 227	346 618	0.67
1 383	MCDONALD'S CORP	USD	363 943	362 581	0.70
164 133	MEDIBANK PVT LTD	AUD	370 924	356 444	0.69
3 540	MERCK & CO INC	USD	290 873	363 558	0.70
1 214	META PLATFORMS INC	USD	274 565	365 742	0.71
5 792	METLIFE INC	USD	320 249	347 578	0.67
151 321	M&G PLC	GBP	344 009	363 944	0.70
1 154	MICROSOFT CORP	USD	364 382	390 179	0.74
265 078	MIRVAC GROUP	AUD	456 095	305 455	0.59
5 251	MONDELEZ INTERNATIONAL INC	USD	297 757	347 669	0.67
1 153	MOODY'S CORP	USD	340 175	355 124	0.68

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
19 423	NATIONAL AUSTRALIA BANK LTD	AUD	368 270	344 946	0.67
30 465	NATIONAL GRID PLC	GBP	379 072	361 775	0.70
10 712	NESTE OYJ	EUR	497 133	359 039	0.69
3 551	NOVARTIS AG - REG	CHF	293 798	329 864	0.64
4 893	OMNICOM GROUP INC	USD	364 181	366 535	0.71
31 693	ORANGE SA	EUR	372 179	372 179	0.72
20 991	ORGANON & CO	USD	364 144	310 457	0.60
6 233	PAYPAL HOLDINGS INC	USD	364 327	322 869	0.62
2 151	PEPSICO INC	USD	364 442	351 215	0.68
61 916	PHOENIX GROUP HOLDINGS PLC	GBP	433 136	340 957	0.66
13 481	PINTEREST INC - A	USD	364 817	402 813	0.77
2 509	PROCTER & GAMBLE CO	USD	356 280	376 425	0.73
4 796	PUBLICIS GROUPE SA	EUR	258 084	363 575	0.70
4 763	PVH CORP	USD	364 115	354 129	0.68
35 940	QBE INSURANCE GROUP LTD	AUD	276 310	354 980	0.68
3 628	RAYMOND JAMES FINANCIAL INC	USD	368 059	346 256	0.67
3 659	REA GROUP LTD	AUD	356 345	332 929	0.64
23 107	REDEIA CORP SA	EUR	439 633	359 156	0.69
4 189	ROYAL BANK OF CANADA	CAD	374 689	334 210	0.64
1 797	SALESFORCE INC	USD	265 058	360 892	0.70
772	SANDOZ GROUP AG	CHF	17 163	20 062	0.04
3 392	SANOFI SA	EUR	326 955	307 264	0.59
2 193	SCHNEIDER ELECTRIC SE	EUR	296 681	336 064	0.65
73 319	SCHRODERS PLC	GBP	459 216	328 570	0.63
6 377	SERVICE CORP INTERNATIONAL/US	USD	364 348	347 036	0.67
1 830	SHOCKWAVE MEDICAL INC	USD	364 352	377 456	0.73
14 935	SOCIETE GENERALE SA	EUR	360 326	333 801	0.64
441	SODEXO SA	EUR	40 638	46 558	0.09
997	S&P GLOBAL INC	USD	400 557	348 262	0.67
18 544	SSE PLC	GBP	388 406	367 470	0.71
39 387	STANDARD CHARTERED PLC	GBP	261 664	301 110	0.58
144 035	STOCKLAND	AUD	433 064	322 829	0.62
28 947	STORA ENSO OYJ - R	EUR	458 929	346 511	0.67
44 488	STOREBRAND ASA	NOK	353 189	370 902	0.72
29 013	SUNRUN INC	USD	629 693	279 975	0.54
19 667	SWEDBANK AB - A	SEK	336 793	321 691	0.62
3 296	TARGET CORP	USD	364 384	365 164	0.70
43 553	TATE & LYLE PLC	GBP	342 489	333 223	0.64
32 817	TELENOR ASA	NOK	464 030	335 317	0.65
2 883	TELEPERFORMANCE SE	EUR	610 311	329 569	0.64
48 679	TELE2 AB	SEK	527 461	344 811	0.66
146 654	TELSTRA GROUP LTD	AUD	378 697	353 770	0.68
44 493	TRANSURBAN GROUP	AUD	432 112	332 974	0.64

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
944	TYLER TECHNOLOGIES INC	USD	364 631	352 018	0.68
7 924	UBER TECHNOLOGIES INC	USD	364 425	342 951	0.66
14 692	UBS GROUP AG	CHF	226 855	342 570	0.66
7 350	UNILEVER PLC	GBP	406 248	346 862	0.67
1 543	VERISK ANALYTICS INC - A	USD	364 518	350 816	0.68
11 410	VERIZON COMMUNICATIONS INC	USD	535 276	400 833	0.76
20 623	VF CORP	USD	364 408	303 777	0.59
41 488	VIVENDI SE	EUR	437 347	370 819	0.71
2 176	VMWARE INC - A	USD	312 862	316 934	0.61
388 644	VODAFONE GROUP PLC	GBP	551 889	357 009	0.69
16 385	WALGREENS BOOTS ALLIANCE INC	USD	364 402	345 396	0.67
8 918	WELLS FARGO & CO	USD	404 400	354 669	0.68
26 696	WESTPAC BANKING CORP	AUD	432 977	348 189	0.67
1 699	WK KELLOGG CO	USD	17 828	17 024	0.03
3 002	WOLTERS KLUWER NV	EUR	322 515	384 264	0.74
41 089	WPP PLC	GBP	467 344	352 315	0.68
5 022	XERO LTD	AUD	368 842	339 236	0.65
4 003	XYLEM INC/NY	USD	362 667	374 441	0.72
9 567	YARA INTERNATIONAL ASA	NOK	424 779	312 571	0.60
7 894	ZILLOW GROUP INC	USD	359 287	286 158	0.55
2 095	ZOETIS INC	USD	314 537	328 915	0.63
<b>Total Shares</b>			<b>56 810 794</b>	<b>51 679 091</b>	<b>98.74</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>56 810 794</b>	<b>51 679 091</b>	<b>98.74</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
330	L'OREAL SA - PF	EUR	76 543	138 181	0.27
3 088	SODEXO SA - PF 2026	EUR	283 114	326 010	0.63
<b>Total Shares</b>			<b>359 657</b>	<b>464 191</b>	<b>0.90</b>
<b>Total Other transferable securities</b>			<b>359 657</b>	<b>464 191</b>	<b>0.90</b>
<b>Total Investments</b>			<b>56 810 794</b>	<b>51 679 091</b>	<b>99.64</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	9.76	United States of America	48.72
Pharmaceuticals and Biotechnology	8.39	France	10.13
Software and Computer Services	7.53	Australia	9.83
Telecommunications Service Providers	6.18	United Kingdom	9.35
Personal Care, Drug and Grocery Stores	4.85	Spain	4.10
Food Producers	4.72	Norway	3.30
Industrial Support Services	4.61	Sweden	2.67
Media	4.24	Netherlands	2.12
Non-life Insurance	4.20	Finland	2.00
Electricity	4.06	Switzerland	2.00
Personal Goods	3.94	Italy	1.44
Real Estate Investment Trusts	3.84	Canada	1.28
Chemicals	3.35	Germany	0.69
Investment Banking and Brokerage Services	3.34	Ireland	0.68
Gas, Water and Multi-utilities	2.79	Jersey	0.68
Travel and Leisure	2.73	New Zealand	0.65
Retailers	2.70		
Consumer Services	2.57		<b>99.64</b>
Beverages	2.05		
Life Insurance	2.01		
Industrial Transportation	1.98		
Real Estate Investment and Services	1.79		
Medical Equipment and Services	1.41		
Finance and Credit Services	1.36		
Electronic and Electrical Equipment	1.30		
General Industrials	0.78		
Industrial Engineering	0.72		
Oil, Gas and Coal	0.69		
Industrial Materials	0.67		
Automobiles and Parts	0.60		
Leisure Goods	0.48		
	<b>99.64</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
1 700 000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERPETUAL (ISIN XS2256949749)	EUR	1 618 291	1 570 154	0.70
800 000	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN PERPETUAL (ISIN XS2282606578)	EUR	679 509	681 856	0.31
600 000	ACCOR SA FRN PERPETUAL	EUR	544 574	571 260	0.26
800 000	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA 1.375% 17/06/2025	EUR	764 930	757 136	0.34
1 074 000	ADEVINTA ASA - REGS - 2.625% 15/11/2025	EUR	1 065 214	1 042 134	0.47
518 000	ADEVINTA ASA - REGS - 3% 15/11/2027	EUR	482 447	494 307	0.22
400 000	ADLER GROUP SA 3.25% 05/08/2025	EUR	211 165	167 952	0.08
600 000	ADLER GROUP SA 2.75% 13/11/2026	EUR	229 020	236 322	0.11
800 000	ADLER GROUP SA 1.875% 14/01/2026	EUR	318 588	322 376	0.15
1 100 000	ADLER GROUP SA 2.25% 14/01/2029	EUR	337 512	327 591	0.15
300 000	ADLER REAL ESTATE AG 3% 27/04/2026	EUR	221 993	229 023	0.10
375 000	AEDAS HOMES OPCO SLU - REGS - 4% 15/08/2026	EUR	335 403	348 559	0.16
600 000	AGPS BONDCO PLC 2.25% 27/04/2027	EUR	213 787	199 332	0.09
500 000	AGPS BONDCO PLC 1.5% 26/07/2024	EUR	372 822	379 350	0.17
320 000	AIB GROUP PLC FRN 19/11/2029	EUR	311 175	305 325	0.14
1 460 000	AIB GROUP PLC FRN 30/05/2031	EUR	1 391 123	1 347 053	0.60
379 000	ALMIRALL SA 2.125% 30/09/2026	EUR	348 811	353 190	0.16
300 000	ALPHA BANK SA FRN 01/11/2025	EUR	300 114	305 385	0.14
800 000	ALPHA BANK SA FRN 16/06/2027	EUR	810 986	829 832	0.38
478 000	ALPHA BANK SA FRN 23/03/2028	EUR	414 892	416 835	0.19
300 000	ALPHA BANK SA FRN 27/06/2029	EUR	300 204	301 518	0.14
820 000	ALPHA SERVICES AND HOLDINGS SA FRN 11/06/2031	EUR	727 023	765 978	0.35
728 000	ALPHA SERVICES AND HOLDINGS SA FRN 13/02/2030	EUR	656 294	681 808	0.31
1 032 000	AMS AG - REGS - 6% 31/07/2025	EUR	981 951	1 012 660	0.46
500 000	ARAMARK INTERNATIONAL FINANCE SARL - REGS - 3.125% 01/04/2025	EUR	484 932	488 860	0.22
600 000	AROUNDTOWN SA FRN PERPETUAL	EUR	258 099	244 782	0.11
600 000	ASHLAND SERVICES BV - REGS - 2% 30/01/2028	EUR	514 499	510 222	0.23
968 000	ATLANTIA SPA 1.875% 12/02/2028	EUR	831 789	830 108	0.38
1 100 000	ATOS SE 1% 12/11/2029	EUR	677 919	493 746	0.22
800 000	ATOS SE 1.75% 07/05/2025	EUR	660 687	523 744	0.24
600 000	ATOS SE 2.5% 07/11/2028	EUR	394 190	298 194	0.14
800 000	AVANTOR FUNDING INC - REGS - 2.625% 01/11/2025	EUR	778 628	768 808	0.35
300 000	AVANTOR FUNDING INC - REGS - 3.875% 15/07/2028	EUR	279 453	273 411	0.12
500 000	AVIS BUDGET FINANCE PLC - REGS - 4.75% 30/01/2026	EUR	487 781	483 630	0.22
500 000	AVIS BUDGET FINANCE PLC - REGS - 7.25% 31/07/2030	EUR	500 370	489 225	0.22
550 000	AXALTA COATING SYSTEMS DUTCH HOLDING B BV - REGS - 3.75% 15/01/2025	EUR	537 244	541 921	0.25
400 000	AZZURRA AEROPORTI SPA 2.625% 30/05/2027	EUR	359 357	359 208	0.16
657 000	BALL CORP 1.5% 15/03/2027	EUR	596 571	589 605	0.27
362 000	BANCA IFIS SPA 6.125% 19/01/2027	EUR	364 080	356 356	0.16
400 000	BANCA IFIS SPA 6.875% 13/09/2028	EUR	398 552	393 572	0.18
539 000	BANCA POPOLARE DI SONDRIO SCPA FRN 13/07/2027	EUR	489 162	485 671	0.22



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
267 000	BANCA POPOLARE DI SONDRIO SCPA FRN 25/02/2032	EUR	231 389	228 336	0.10
1 000 000	BANCA POPOLARE DI SONDRIO SPA FRN 26/09/2028	EUR	991 757	991 240	0.45
266 000	BANCO BPM SPA FRN 01/10/2029	EUR	261 277	258 557	0.12
300 000	BANCO BPM SPA FRN 14/01/2031	EUR	273 868	273 306	0.12
1 050 000	BANCO BPM SPA FRN 14/06/2028	EUR	1 051 728	1 037 841	0.47
700 000	BANCO BPM SPA FRN 14/09/2030	EUR	676 438	676 039	0.31
500 000	BANCO BPM SPA FRN 21/01/2028	EUR	502 212	501 185	0.23
300 000	BANCO BPM SPA FRN 29/06/2031	EUR	263 827	264 294	0.12
560 000	BANCO BPM SPA 0.875% 15/07/2026	EUR	509 073	505 926	0.23
900 000	BANCO BPM SPA 1.625% 18/02/2025	EUR	856 843	858 573	0.39
500 000	BANCO BPM SPA 1.75% 28/01/2025	EUR	482 558	481 185	0.22
700 000	BANCO BPM SPA 3.375% 19/01/2032	EUR	620 459	605 654	0.27
1 043 000	BANCO BPM SPA 4.875% 18/01/2027	EUR	1 040 896	1 030 098	0.47
550 000	BANCO BPM SPA 6% 13/09/2026	EUR	564 630	559 763	0.25
200 000	BANCO COMERCIAL PORTUGUES SA FRN 17/05/2032	EUR	160 320	169 958	0.08
500 000	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	444 911	462 970	0.21
800 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 09/03/2028	EUR	653 350	657 144	0.30
800 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 14/09/2029	EUR	786 988	785 152	0.36
900 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 22/09/2026	EUR	922 693	914 715	0.41
800 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 27/11/2031	EUR	697 625	666 920	0.30
1 000 000	BANCO DE SABADELL SA FRN 07/02/2029	EUR	994 666	988 990	0.45
700 000	BANCO DE SABADELL SA FRN 08/09/2026	EUR	696 361	701 610	0.32
1 100 000	BANCO DE SABADELL SA FRN 08/09/2029	EUR	1 097 361	1 095 556	0.50
700 000	BANCO DE SABADELL SA FRN 16/06/2028	EUR	604 575	601 342	0.27
500 000	BANCO DE SABADELL SA FRN 16/08/2033	EUR	478 421	466 250	0.21
300 000	BANCO DE SABADELL SA FRN 17/01/2030	EUR	271 628	279 822	0.13
1 300 000	BANCO DE SABADELL SA FRN 24/03/2026	EUR	1 250 938	1 256 229	0.57
600 000	BANCO DE SABADELL SA 1.125% 27/03/2025	EUR	571 611	571 284	0.26
300 000	BANCO DE SABADELL SA 2.5% 15/04/2031	EUR	263 016	268 719	0.12
400 000	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	400 166	399 964	0.18
426 000	BANK OF CYPRUS PCL FRN 24/06/2027	EUR	371 532	381 930	0.17
500 000	BANK OF CYPRUS PCL FRN 25/07/2028	EUR	504 125	501 345	0.23
318 000	BELDEN INC - REGS - 3.375% 15/07/2027	EUR	296 269	294 128	0.13
430 000	BELDEN INC - REGS - 3.375% 15/07/2031	EUR	363 012	354 152	0.16
400 000	BELDEN INC - REGS - 3.875% 15/03/2028	EUR	371 383	366 868	0.17
800 000	BERTELSMANN SE & CO KGAA FRN 23/04/2075	EUR	754 339	735 696	0.33
600 000	BPER BANCA FRN 01/02/2028	EUR	600 059	601 788	0.27
975 000	BPER BANCA FRN 11/09/2029	EUR	948 197	945 711	0.43
300 000	BPER BANCA FRN 20/01/2033	EUR	310 420	312 180	0.14
802 000	BPER BANCA FRN 25/07/2032	EUR	707 605	692 431	0.31
600 000	BPER BANCA FRN 30/11/2030	EUR	560 006	559 734	0.25
495 000	BPER BANCA FRN 31/03/2027	EUR	449 461	456 187	0.21
200 000	BPER BANCA 1.875% 07/07/2025	EUR	191 561	190 894	0.09
240 000	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	218 056	220 186	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
1 415 000	CASTELLUM AB FRN PERPETUAL	EUR	1 068 048	1 001 438	0.45
1 350 000	CATALENT PHARMA SOLUTIONS INC - REGS - 2.375% 01/03/2028	EUR	1 149 395	1 109 808	0.50
1 000 000	CECONOMY AG 1.75% 24/06/2026	EUR	773 185	761 270	0.34
100 000	CELLNEX FINANCE CO SA 0.75% 15/11/2026	EUR	90 195	88 834	0.04
900 000	CELLNEX FINANCE CO SA 1% 15/09/2027	EUR	784 443	777 744	0.35
600 000	CELLNEX FINANCE CO SA 1.25% 15/01/2029	EUR	489 443	497 652	0.23
700 000	CELLNEX FINANCE CO SA 1.5% 08/06/2028	EUR	628 053	600 880	0.27
1 400 000	CELLNEX FINANCE CO SA 2% 15/02/2033	EUR	1 118 750	1 063 412	0.48
600 000	CELLNEX FINANCE CO SA 2% 15/09/2032	EUR	484 021	462 312	0.21
1 100 000	CELLNEX FINANCE CO SA 2.25% 12/04/2026	EUR	1 037 786	1 035 353	0.47
500 000	CELLNEX TELECOM SA 1% 20/04/2027	EUR	442 669	440 360	0.20
700 000	CELLNEX TELECOM SA 1.75% 23/10/2030	EUR	590 148	561 694	0.25
600 000	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	523 033	509 100	0.23
700 000	CELLNEX TELECOM SA 2.875% 18/04/2025	EUR	683 665	684 460	0.31
600 000	CGG SA - REGS - 7.75% 01/04/2027	EUR	523 280	529 902	0.24
500 000	CHEMOURS CO 4% 15/05/2026	EUR	465 591	460 975	0.21
907 000	CHROME BIDCO SASU - REGS - 3.5% 31/05/2028	EUR	792 646	736 003	0.33
658 000	CHROME HOLDCO SASU - REGS - 5% 31/05/2029	EUR	528 921	472 938	0.21
291 000	CITYCON OYJ FRN PERPETUAL (ISIN XS2079413527)	EUR	204 587	203 808	0.09
388 000	CITYCON OYJ FRN PERPETUAL (ISIN XS2347397437)	EUR	233 049	227 698	0.10
400 000	CITYCON TREASURY BV 1.25% 08/09/2026	EUR	327 931	339 796	0.15
650 000	CITYCON TREASURY BV 1.625% 12/03/2028	EUR	488 891	502 242	0.23
300 000	CITYCON TREASURY BV 2.5% 01/10/2024	EUR	290 400	291 351	0.13
900 000	COMMERZBANK AG FRN 05/10/2033	EUR	891 295	892 008	0.40
1 100 000	COMMERZBANK AG FRN 05/12/2030	EUR	1 109 875	1 054 944	0.48
600 000	COMMERZBANK AG FRN 06/12/2032	EUR	597 233	595 200	0.27
1 194 000	COMMERZBANK AG 4% 23/03/2026	EUR	1 208 861	1 159 864	0.53
728 000	COMMERZBANK AG 4% 30/03/2027	EUR	710 662	706 327	0.32
241 000	CONSTELLIUM SE - REGS - 3.125% 15/07/2029	EUR	199 340	198 960	0.09
943 000	CONSTELLIUM SE - REGS - 4.25% 15/02/2026	EUR	919 315	915 766	0.41
550 000	CREDITO EMILIANO SPA FRN 25/10/2025	EUR	526 183	531 520	0.24
450 000	CREDITO EMILIANO SPA FRN 30/05/2029	EUR	455 214	448 304	0.20
239 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.875% 01/02/2026	EUR	229 642	229 225	0.10
694 000	CROWN EUROPEAN HOLDINGS SA - REGS - 3.375% 15/05/2025	EUR	694 739	679 315	0.31
800 000	CROWN EUROPEAN HOLDINGS SA - REGS - 5% 15/05/2028	EUR	803 882	791 384	0.36
434 000	DANA FINANCING LUXEMBOURG SARL - REGS - 3% 15/07/2029	EUR	350 254	343 099	0.16
500 000	DANA FINANCING LUXEMBOURG SARL - REGS - 8.5% 15/07/2031	EUR	508 560	510 255	0.23
700 000	DARLING GLOBAL FINANCE BV - REGS - 3.625% 15/05/2026	EUR	685 854	673 932	0.31
300 000	DERICHEBOURG SA - REGS - 2.25% 15/07/2028	EUR	258 048	255 957	0.12
1 000 000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	EUR	960 897	972 360	0.44
1 100 000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	1 002 182	1 013 309	0.46
1 300 000	DEUTSCHE LUFTHANSA AG 3% 29/05/2026	EUR	1 209 284	1 231 763	0.56
600 000	DEUTSCHE LUFTHANSA AG 3.5% 14/07/2029	EUR	535 142	537 108	0.24
900 000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	835 897	839 052	0.38

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
700 000	DIC ASSET AG 2.25% 22/09/2026	EUR	452 049	342 349	0.16
284 000	DOMETIC GROUP AB 2% 29/09/2028	EUR	231 337	228 174	0.10
250 000	DOMETIC GROUP AB 3% 08/05/2026	EUR	234 845	232 755	0.11
450 000	DOVALUE SPA - REGS - 3.375% 31/07/2026	EUR	391 107	388 247	0.18
604 000	EC FINANCE PLC - REGS - 3% 15/10/2026	EUR	555 652	558 936	0.25
374 000	EDREAMS ODIGEO SA - REGS - 5.5% 15/07/2027	EUR	331 719	344 170	0.16
840 000	ELIOR GROUP SA 3.75% 15/07/2026	EUR	690 634	651 865	0.30
200 000	ELIS SA 1% 03/04/2025	EUR	185 961	189 428	0.09
500 000	ELIS SA 1.625% 03/04/2028	EUR	453 783	440 700	0.20
500 000	ELIS SA 2.875% 15/02/2026	EUR	478 335	480 685	0.22
400 000	ELIS SA 4.125% 24/05/2027	EUR	396 219	392 292	0.18
400 000	ENCORE CAPITAL GROUP INC - REGS - 4.875% 15/10/2025	EUR	383 122	387 056	0.18
789 000	ENERGIZER GAMMA ACQUISITION BV - REGS - 3.5% 30/06/2029	EUR	638 808	619 838	0.28
400 000	ERAMET SA 5.875% 21/05/2025	EUR	400 082	392 480	0.18
600 000	ERAMET SA 7% 22/05/2028	EUR	611 275	567 822	0.26
300 000	EUROBANK ERGASIAS SERVICE AND HOLDINGS SA FRN 06/12/2032	EUR	314 591	319 782	0.14
458 000	EUROBANK SA FRN 05/05/2027	EUR	401 761	415 662	0.19
400 000	EUROBANK SA FRN 14/03/2028	EUR	352 912	354 940	0.16
637 000	EUROBANK SA FRN 26/01/2029	EUR	645 623	661 079	0.30
700 000	EUROFINS SCIENTIFIC SE FRN PERPETUAL (ISIN XS1716945586)	EUR	642 660	646 275	0.29
855 000	EUROFINS SCIENTIFIC SE FRN PERPETUAL (ISIN XS2579480307)	EUR	865 495	845 715	0.38
600 000	EVONIK INDUSTRIES AG FRN 02/09/2081	EUR	512 938	511 692	0.23
1 500 000	FAURECIA SA 2.625% 15/06/2025	EUR	1 436 524	1 447 725	0.65
1 100 000	FAURECIA SA 3.125% 15/06/2026	EUR	1 028 831	1 035 551	0.47
350 000	FAURECIA SE 2.375% 15/06/2029	EUR	284 953	289 772	0.13
1 300 000	FAURECIA SE 2.75% 15/02/2027	EUR	1 151 127	1 180 296	0.53
700 000	FAURECIA SE 3.75% 15/06/2028	EUR	623 475	637 168	0.29
300 000	FNAC DARTY SA 2.625% 30/05/2026	EUR	283 827	276 672	0.13
900 000	FORVIA SE 2.375% 15/06/2027	EUR	777 959	802 647	0.36
1 300 000	FORVIA SE 7.25% 15/06/2026	EUR	1 343 015	1 340 560	0.60
1 000 000	GARFUNKELUX HOLDCO 3 SA - REGS - 6.75% 01/11/2025	EUR	845 580	752 610	0.34
1 058 000	GETLINK SE 3.5% 30/10/2025	EUR	1 044 567	1 031 370	0.47
400 000	GOODYEAR EUROPE BV - REGS - 2.75% 15/08/2028	EUR	341 135	334 724	0.15
1 567 000	GRIFOLS ESCROW ISSUER SA - REGS - 3.875% 15/10/2028	EUR	1 378 772	1 307 002	0.59
1 290 000	GRIFOLS SA - REGS - 1.625% 15/02/2025	EUR	1 231 125	1 240 451	0.56
946 000	GRIFOLS SA - REGS - 2.25% 15/11/2027	EUR	860 156	826 151	0.37
1 528 000	GRIFOLS SA - REGS - 3.2% 01/05/2025	EUR	1 467 449	1 463 442	0.65
350 000	HAPAG-LLOYD AG - REGS - 2.5% 15/04/2028	EUR	324 679	306 432	0.14
600 000	HUHTAMAKI OYJ 4.25% 09/06/2027	EUR	587 646	586 308	0.27
1 000 000	IBERCAJA BANCO SA FRN 23/07/2030	EUR	923 863	905 220	0.41
494 000	ICCREA BANCA SPA FRN 17/01/2027	EUR	455 463	457 207	0.21
431 000	ICCREA BANCA SPA FRN 18/01/2032	EUR	379 232	379 211	0.17
537 000	ICCREA BANCA SPA FRN 20/01/2028	EUR	550 036	551 231	0.25
550 000	ICCREA BANCA SPA FRN 20/09/2027	EUR	551 585	558 800	0.25

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
280 000	ICCREA BANCA SPA FRN 20/10/2025	EUR	273 074	272 258	0.12
604 000	ICCREA BANCA SPA FRN 28/11/2029	EUR	572 240	569 306	0.26
400 000	ILLIMITY BANK SPA 6.625% 09/12/2025	EUR	402 506	392 456	0.18
598 000	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	546 627	532 776	0.24
800 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730323)	EUR	757 178	765 680	0.35
900 000	INFINEON TECHNOLOGIES AG FRN PERPETUAL (ISIN XS2056730679)	EUR	853 951	821 439	0.37
1 101 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.625% 21/10/2028	EUR	982 637	963 771	0.44
607 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.75% 19/04/2031	EUR	511 348	505 710	0.23
1 286 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	1 222 823	1 199 889	0.54
400 000	INTERNATIONAL DESIGN GROUP SPA - REGS - 6.5% 15/11/2025	EUR	388 845	381 184	0.17
393 000	INTERNATIONAL PERSONAL FINANCE PLC 9.75% 12/11/2025	EUR	348 891	368 441	0.17
1 276 000	INTESA SANPAOLO SPA FRN 20/02/2034	EUR	1 263 736	1 243 653	0.56
810 000	INTESA SANPAOLO SPA 2.855% 23/04/2025	EUR	791 039	784 202	0.36
480 000	INTESA SANPAOLO SPA 2.925% 14/10/2030	EUR	402 814	392 390	0.18
1 390 000	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	1 404 115	1 348 744	0.60
900 000	INTESA SANPAOLO VITA SPA FRN PERPETUAL	EUR	882 546	875 241	0.40
800 000	INTESA SANPAOLO VITA SPA 2.375% 22/12/2030	EUR	711 021	609 208	0.28
957 000	INTRUM AB - REGS - 3% 15/09/2027	EUR	747 103	671 546	0.30
980 000	INTRUM AB - REGS - 3.5% 15/07/2026	EUR	826 149	779 806	0.35
1 042 000	INTRUM AB - REGS - 4.875% 15/08/2025	EUR	950 018	935 716	0.42
500 000	INTRUM AB - REGS - 9.25% 15/03/2028	EUR	451 707	425 935	0.19
670 000	IQVIA INC - REGS - 1.75% 15/03/2026	EUR	628 226	628 092	0.28
850 000	IQVIA INC - REGS - 2.25% 15/01/2028	EUR	766 161	747 261	0.34
940 000	IQVIA INC - REGS - 2.25% 15/03/2029	EUR	805 957	790 211	0.36
700 000	IQVIA INC - REGS - 2.875% 15/06/2028	EUR	635 552	622 951	0.28
500 000	JAMES HARDIE INTERNATIONAL FINANCE DAC - REGS - 3.625% 01/10/2026	EUR	484 375	479 430	0.22
400 000	KENNEDY WILSON EUROPE REAL ESTATE LTD 3.25% 12/11/2025	EUR	349 448	356 532	0.16
800 000	KONINKLIJKE KPN NV FRN PERPETUAL (ISIN XS2069101868)	EUR	763 036	764 104	0.35
550 000	KONINKLIJKE KPN NV FRN PERPETUAL (ISIN XS2486270858)	EUR	554 405	555 500	0.25
429 000	LEVI STRAUSS & CO 3.375% 15/03/2027	EUR	405 098	399 918	0.18
200 000	LOXAM SAS - REGS - 2.875% 15/04/2026	EUR	186 705	183 456	0.08
400 000	LOXAM SAS - REGS - 4.5% 15/02/2027	EUR	379 660	375 000	0.17
800 000	LOXAM SAS 3.25% 14/01/2025	EUR	782 533	780 368	0.35
787 000	LOXAM SAS 3.75% 15/07/2026	EUR	737 699	731 627	0.33
480 000	LOXAM SAS 6.375% 15/05/2028	EUR	476 135	467 352	0.21
503 000	MOTION BONDCO DAC - REGS - 4.5% 15/11/2027	EUR	446 030	427 726	0.19
1 000 000	MOTION FINCO SARL - REGS - 7.375% 15/06/2030	EUR	991 339	952 530	0.43
550 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 0.993% 15/10/2026	EUR	404 740	406 725	0.18
500 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	EUR	447 073	445 760	0.20
916 000	MUNDYS SPA 1.625% 03/02/2025	EUR	872 455	875 559	0.40
1 100 000	MUNDYS SPA 1.875% 13/07/2027	EUR	968 007	970 574	0.44
600 000	MYTILINEOS FINANCIAL PARTNERS SA 2.5% 01/12/2024	EUR	583 096	582 834	0.26
600 000	MYTILINEOS SA 2.25% 30/10/2026	EUR	557 608	564 174	0.26

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
700 000	NATIONAL BANK OF GREECE SA FRN 03/10/2034	EUR	707 014	706 209	0.32
505 000	NATIONAL BANK OF GREECE SA FRN 08/10/2026	EUR	468 079	480 568	0.22
500 000	NATIONAL BANK OF GREECE SA 7.25% 22/11/2027	EUR	512 939	518 095	0.23
400 000	NEXANS SA 5.5% 05/04/2028	EUR	410 974	410 992	0.19
1 122 000	NEXI SPA 1.625% 30/04/2026	EUR	1 040 203	1 028 650	0.47
624 000	NEXI SPA 1.75% 31/10/2024	EUR	605 616	605 473	0.27
1 450 000	NEXI SPA 2.125% 30/04/2029	EUR	1 254 635	1 191 248	0.54
1 063 000	NGG FINANCE PLC FRN 05/09/2082	EUR	933 771	909 971	0.41
172 000	NGG FINANCE PLC FRN 05/12/2079	EUR	163 706	164 222	0.07
450 000	NH HOTEL GROUP SA - REGS - 4% 02/07/2026	EUR	430 072	427 811	0.19
1 153 000	NOMAD FOODS BONDCO PLC - REGS - 2.5% 24/06/2028	EUR	993 080	997 795	0.45
440 000	NOVELIS SHEET INGOT GMBH - REGS - 3.375% 15/04/2029	EUR	383 869	374 158	0.17
700 000	NOVO BANCO SA FRN 01/12/2033	EUR	727 829	723 702	0.33
700 000	OI EUROPEAN GROUP BV - REGS - 2.875% 15/02/2025	EUR	673 475	678 153	0.31
775 000	OI EUROPEAN GROUP BV - REGS - 6.25% 15/05/2028	EUR	792 245	765 948	0.35
699 000	ONTEX GROUP NV 3.5% 15/07/2026	EUR	627 506	638 683	0.29
1 540 000	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV - REGS - 2.875% 30/04/2028	EUR	1 393 778	1 328 250	0.60
700 000	PARTS EUROPE SA - REGS - 6.5% 16/07/2025	EUR	703 697	698 761	0.32
416 000	PEACH PROPERTY FINANCE GMBH - REGS - 4.375% 15/11/2025	EUR	317 850	328 236	0.15
800 000	PERMANENT TSB GROUP HOLDINGS PLC FRN 25/04/2028	EUR	813 806	811 000	0.37
850 000	PERMANENT TSB GROUP HOLDINGS PLC FRN 30/06/2029	EUR	861 515	861 229	0.39
602 000	PIRAEUS BANK SA FRN 03/11/2027	EUR	538 342	556 651	0.25
600 000	PIRAEUS BANK SA FRN 28/01/2027	EUR	613 057	624 504	0.28
500 000	PIRAEUS BANK SA 7.25% 13/07/2028	EUR	504 535	504 945	0.23
362 000	PIRAEUS FINANCIAL HOLDINGS SA FRN 19/02/2030	EUR	324 407	337 941	0.15
500 000	PRIMO WATER HOLDINGS INC - REGS - 3.875% 31/10/2028	EUR	439 714	437 495	0.20
865 000	QUINTILES IMS - REGS - 2.875% 15/09/2025	EUR	836 808	837 969	0.38
1 088 000	RAKUTEN GROUP INC - REGS - FRN PERPETUAL	EUR	729 802	660 666	0.30
1 200 000	RCI BANQUE SA FRN 18/02/2030	EUR	1 118 303	1 125 372	0.51
912 000	RENAULT SA 1% 28/11/2025	EUR	852 881	851 945	0.39
500 000	RENAULT SA 1.125% 04/10/2027	EUR	428 893	432 080	0.20
1 400 000	RENAULT SA 1.25% 24/06/2025	EUR	1 318 888	1 316 112	0.60
1 000 000	RENAULT SA 2% 28/09/2026	EUR	906 994	915 930	0.41
800 000	RENAULT SA 2.375% 25/05/2026	EUR	769 045	745 048	0.34
800 000	RENAULT SA 2.5% 01/04/2028	EUR	678 340	714 592	0.32
500 000	RENAULT SA 2.5% 02/06/2027	EUR	450 356	453 930	0.21
481 000	REXEL SA 2.125% 15/06/2028	EUR	443 990	425 089	0.19
818 000	REXEL SA 2.125% 15/12/2028	EUR	741 911	715 546	0.32
300 000	REXEL SA 5.25% 15/09/2030	EUR	296 245	295 584	0.13
483 000	SAIPEM FINANCE INTERNATIONAL BV 2.625% 07/01/2025	EUR	464 311	466 477	0.21
636 000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	EUR	559 037	571 936	0.26
600 000	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	568 946	565 056	0.26
476 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2010028186)	EUR	302 453	77 769	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
400 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2010032618)	EUR	189 940	65 492	0.03
531 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2272358024)	EUR	283 662	87 026	0.04
850 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1% 12/08/2027	EUR	562 228	554 625	0.25
450 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.125% 04/09/2026	EUR	316 706	328 500	0.15
700 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.75% 14/01/2025	EUR	548 055	610 442	0.28
600 000	SAMSONITE FINCO SARL - REGS - 3.5% 15/05/2026	EUR	566 502	567 708	0.26
850 000	SBB TREASURY OYJ 0.75% 14/12/2028	EUR	511 898	472 184	0.21
1 000 000	SBB TREASURY OYJ 1.125% 26/11/2029	EUR	576 344	546 410	0.25
900 000	SCHAEFFLER AG 2.75% 12/10/2025	EUR	870 216	869 445	0.39
420 000	SCHAEFFLER AG 2.875% 26/03/2027	EUR	399 827	393 242	0.18
900 000	SCHAEFFLER AG 3.375% 12/10/2028	EUR	830 184	818 613	0.37
588 000	SES SA FRN PERPETUAL	EUR	512 466	517 017	0.23
822 000	SIG COMBIBLOC PURCHASECO SARL - REGS - 2.125% 18/06/2025	EUR	792 052	788 553	0.36
261 000	SIG PLC 5.25% 30/11/2026	EUR	223 716	211 071	0.10
600 000	SILGAN HOLDINGS INC 2.25% 01/06/2028	EUR	515 494	506 898	0.23
900 000	SILGAN HOLDINGS INC 3.25% 15/03/2025	EUR	881 363	875 610	0.40
350 000	SOFTBANK GROUP CORP 2.875% 06/01/2027	EUR	306 427	306 380	0.14
1 000 000	SOFTBANK GROUP CORP 3.125% 19/09/2025	EUR	945 533	940 690	0.43
550 000	SOFTBANK GROUP CORP 3.375% 06/07/2029	EUR	454 744	442 684	0.20
614 000	SOFTBANK GROUP CORP 3.875% 06/07/2032	EUR	471 404	462 219	0.21
648 000	SOFTBANK GROUP CORP 4% 19/09/2029	EUR	527 153	535 507	0.24
820 000	SOFTBANK GROUP CORP 4.75% 30/07/2025	EUR	800 027	804 125	0.36
1 416 000	SOFTBANK GROUP CORP 5% 15/04/2028	EUR	1 339 688	1 291 476	0.58
600 000	SOLVAY SA FRN PERPETUAL	EUR	553 632	554 412	0.25
400 000	SPECTRUM BRANDS INC - REGS - 4% 01/10/2026	EUR	388 200	382 596	0.17
900 000	SPIE SA 2.625% 18/06/2026	EUR	853 064	859 743	0.39
440 000	STENA INTERNATIONAL SA - REGS - 3.75% 01/02/2025	EUR	425 416	430 575	0.20
350 000	STENA INTERNATIONAL SA - REGS - 7.25% 15/02/2028	EUR	357 024	358 379	0.16
400 000	SYNTHOMER PLC - REGS - 3.875% 01/07/2025	EUR	381 482	386 960	0.18
780 000	TELE COLUMBUS AG - REGS - 3.875% 02/05/2025	EUR	521 148	426 488	0.19
751 000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	808 138	785 201	0.36
687 000	TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029	EUR	527 879	533 778	0.24
250 000	TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027	EUR	217 114	214 115	0.10
839 000	TELECOM ITALIA SPA/MILANO 2.75% 15/04/2025	EUR	820 923	798 585	0.36
400 000	TELECOM ITALIA SPA/MILANO 2.875% 28/01/2026	EUR	373 122	368 528	0.17
601 000	TELECOM ITALIA SPA/MILANO 3% 30/09/2025	EUR	582 284	565 691	0.26
300 000	TELECOM ITALIA SPA/MILANO 3.625% 25/05/2026	EUR	291 723	280 329	0.13
400 000	TELECOM ITALIA SPA/MILANO 5.25% 17/03/2055	EUR	333 417	310 560	0.14
1 255 000	TELECOM ITALIA SPA/MILANO 6.875% 15/02/2028	EUR	1 267 303	1 247 181	0.56
961 000	TELECOM ITALIA SPA/MILANO 7.875% 31/07/2028	EUR	991 715	984 131	0.45
600 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1795406658)	EUR	578 162	557 220	0.25
1 300 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS1933828433)	EUR	1 329 546	1 272 271	0.58
300 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2056371334)	EUR	258 820	262 500	0.12



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
300 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2109819859)	EUR	260 537	261 888	0.12
700 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2293060658)	EUR	551 180	549 500	0.25
1 000 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2410367747)	EUR	866 969	849 840	0.38
600 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2462605671)	EUR	620 142	613 626	0.28
1 300 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2582389156)	EUR	1 265 053	1 222 000	0.55
900 000	TELEFONICA EUROPE BV FRN PERPETUAL (ISIN XS2646608401)	EUR	897 254	873 261	0.40
700 000	TELENET FINANCE LUXEMBOURG NOTES SARL - REGS - 3.5% 01/03/2028	EUR	638 909	635 950	0.29
1 319 000	TERNA - RETE ELETTRICA NAZIONALE FRN PERPETUAL	EUR	1 145 782	1 131 438	0.51
700 000	THYSSENKRUPP AG 2.5% 25/02/2025	EUR	689 434	681 926	0.31
527 000	TITAN GLOBAL FINANCE PLC 2.375% 16/11/2024	EUR	511 251	512 745	0.23
856 000	TRIVIUM PACKAGING FINANCE BV - REGS - 3.75% 15/08/2026	EUR	794 607	773 490	0.35
600 000	UGI INTERNATIONAL LLC - REGS - 2.5% 01/12/2029	EUR	468 750	486 318	0.22
400 000	UNICAJA BANCO SA FRN 11/09/2028	EUR	397 428	397 844	0.18
400 000	UNICAJA BANCO SA FRN 13/11/2029	EUR	366 393	368 028	0.17
800 000	UNICAJA BANCO SA FRN 15/11/2027	EUR	815 171	816 352	0.37
500 000	UNICAJA BANCO SA FRN 19/07/2032	EUR	423 331	413 850	0.19
1 480 000	UNICREDIT SPA FRN 15/01/2032	EUR	1 330 551	1 298 182	0.59
1 310 000	UNIPOL GRUPPO FINANZIARIO SPA 3% 18/03/2025	EUR	1 293 309	1 281 429	0.58
821 000	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	777 424	756 675	0.34
910 000	UNIPOL GRUPPO SPA 3.5% 29/11/2027	EUR	889 096	879 852	0.40
700 000	UNIPOLSAI ASSICURAZIONI SPA FRN PERPETUAL	EUR	670 003	598 500	0.27
461 000	UNIPOLSAI ASSICURAZIONI SPA 3.875% 01/03/2028	EUR	440 175	436 807	0.20
1 100 000	VALEO SE 1.5% 18/06/2025	EUR	1 067 646	1 045 847	0.47
500 000	VALEO SE 1.625% 18/03/2026	EUR	473 416	468 180	0.21
1 000 000	VALEO 1% 03/08/2028	EUR	838 435	814 320	0.37
1 000 000	VALEO 5.375% 28/05/2027	EUR	1 001 937	992 710	0.45
1 094 000	VALLOUREC SA - REGS - 8.5% 30/06/2026	EUR	1 101 459	1 093 814	0.50
800 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR0013445335)	EUR	701 972	703 816	0.32
400 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140007K5)	EUR	363 013	364 300	0.17
1 500 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140007L3)	EUR	1 249 554	1 227 750	0.56
700 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR00140006IX6)	EUR	584 181	584 535	0.26
432 000	VODAFONE GROUP PLC FRN 03/10/2078	EUR	395 108	397 380	0.18
1 464 000	VODAFONE GROUP PLC FRN 27/08/2080 (ISIN XS2225157424)	EUR	1 365 579	1 337 348	0.60
1 554 000	VODAFONE GROUP PLC FRN 27/08/2080 (ISIN XS2225204010)	EUR	1 342 268	1 253 581	0.57
650 000	VODAFONE GROUP PLC FRN 30/08/2084	EUR	653 448	651 508	0.30
404 000	VOLVO CAR AB 2% 24/01/2025	EUR	385 984	389 832	0.18
818 000	VOLVO CAR AB 2.5% 07/10/2027	EUR	740 308	740 707	0.34
522 000	VOLVO CAR AB 4.25% 31/05/2028	EUR	509 548	497 205	0.23
654 000	VZ SECURED FINANCING BV - REGS - 3.5% 15/01/2032	EUR	527 504	497 040	0.23
688 000	VZ VENDOR FINANCING II BV - REGS - 2.875% 15/01/2029	EUR	531 200	524 937	0.24
634 000	WEBUILD SPA 3.875% 28/07/2026	EUR	580 325	591 604	0.27
700 000	WEBUILD SPA 5.875% 15/12/2025	EUR	665 681	691 873	0.31
500 000	WEBUILD SPA 7% 27/09/2028	EUR	492 520	488 950	0.22
400 000	WMG ACQUISITION CORP - REGS - 2.75% 15/07/2028	EUR	360 267	363 600	0.16

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
400 000	WMG ACQUISITION CORP 2.25% 15/08/2031	EUR	305 717	310 276	0.14
1 450 000	ZIGGO BOND CO BV - REGS - 3.375% 28/02/2030	EUR	1 095 169	1 069 506	0.48
633 000	ZIGGO BV - REGS - 2.875% 15/01/2030	EUR	526 631	505 267	0.23
<b>Total Bonds</b>			<b>220 447 130</b>	<b>216 820 398</b>	<b>98.21</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>220 447 130</b>	<b>216 820 398</b>	<b>98.21</b>
<b>Total Investments</b>			<b>220 447 130</b>	<b>216 820 398</b>	<b>98.21</b>



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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	24.54	Italy	20.83
Investment Banking and Brokerage Services	16.79	France	17.06
Telecommunications Service Providers	10.38	Spain	11.93
Automobiles and Parts	8.85	Netherlands	9.18
Industrial Transportation	4.91	Germany	7.87
Pharmaceuticals and Biotechnology	3.46	United States of America	6.58
General Industrials	3.32	Luxembourg	4.93
Software and Computer Services	3.06	Greece	4.23
Real Estate Investment and Services	2.82	United Kingdom	3.70
Industrial Support Services	2.17	Sweden	3.45
Non-life Insurance	1.79	Japan	2.47
Construction and Materials	1.78	Ireland	2.14
Health Care Providers	1.64	Finland	0.92
Technology Hardware and Equipment	1.64	Norway	0.70
Industrial Metals and Mining	1.60	Portugal	0.61
Consumer Services	1.39	Belgium	0.54
Gas, Water and Multi-utilities	1.30	Austria	0.46
Chemicals	0.87	Jersey	0.44
Electronic and Electrical Equipment	0.84	Cyprus	0.17
Real Estate Investment Trusts	0.82		
Medical Equipment and Services	0.68		
Travel and Leisure	0.61		
Finance and Credit Services	0.52		
Electricity	0.51		
Retailers	0.47		
Personal Goods	0.44		
Media	0.33		
Oil, Gas and Coal	0.24		
Telecommunications Equipment	0.23		
Leisure Goods	0.21		
	<b>98.21</b>		<b>98.21</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
100 000	ADLER GROUP SA 0% 14/01/2026	EUR	44 077	43 375	0.09
25 000	ADVANCE AUTO PARTS INC 5.9% 09/03/2026	USD	24 261	24 282	0.05
81 000	AIR CANADA - 144A - 3.875% 15/08/2026	USD	73 670	73 814	0.15
25 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 3.5% 15/03/2029	USD	21 697	21 335	0.04
50 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 3.25% 15/03/2026	USD	46 667	46 335	0.09
25 000	ALLEGiant TRAVEL CO - 144A - 7.25% 15/08/2027	USD	23 499	22 770	0.05
25 000	ALLY FINANCIAL INC 5.75% 20/11/2025	USD	24 332	23 909	0.05
22 000	ALTA EQUIPMENT GROUP INC 5.625% 15/04/2026	USD	20 229	19 757	0.04
3 785	AMC ENTERTAINMENT HOLDINGS INC - 144A - FRN 15/06/2026	USD	2 708	2 872	0.01
60 000	AMC ENTERTAINMENT HOLDINGS INC - 144A - 7.5% 15/02/2029	USD	43 925	42 206	0.08
25 000	AMN HEALTHCARE INC 4% 15/04/2029	USD	20 771	20 841	0.04
25 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.375% 15/06/2029	USD	23 201	22 799	0.05
25 000	ARAMARK SERVICES INC - 144A - 5% 01/02/2028	USD	23 496	22 956	0.05
389 000	BALL CORP 0.875% 15/03/2024	EUR	406 620	406 624	0.81
100 000	BANCA POPOLARE DI SONDRIO SCPA FRN 13/07/2027	EUR	95 708	95 455	0.19
230 000	BANCO BPM SPA FRN 14/09/2030	EUR	236 553	235 335	0.47
226 000	BANCO BPM SPA FRN 29/06/2031	EUR	212 080	211 482	0.43
100 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 22/09/2026	EUR	108 034	107 580	0.22
400 000	BANCO DE SABADELL SA FRN 16/06/2028	EUR	358 602	363 611	0.72
85 000	BATH & BODY WORKS INC 7.5% 15/06/2029	USD	86 076	83 299	0.17
100 000	BAUSCH HEALTH COS INC - 144A - 14% 15/10/2030	USD	56 656	55 089	0.11
61 000	BERRY GLOBAL INC 1.57% 15/01/2026	USD	55 206	55 151	0.11
25 000	B&G FOODS INC 5.25% 15/09/2027	USD	21 184	20 600	0.04
26 000	BOISE CASCADE CO 4.875% 01/07/2030	USD	22 619	22 396	0.05
297 000	BPER BANCA FRN 25/07/2032	EUR	271 322	271 549	0.55
300 000	CELLNEX FINANCE CO SA 2.25% 12/04/2026	EUR	298 093	298 759	0.60
100 000	CELLNEX TELECOM SA 1% 20/04/2027	EUR	92 931	93 237	0.19
25 000	CHART INDUSTRIES INC 9.5% 01/01/2031	USD	26 557	25 771	0.05
100 000	CHEMOURS CO 4.625% 15/11/2029	USD	78 096	77 388	0.16
50 000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.875% 15/04/2029	USD	26 390	20 641	0.04
82 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	72 686	71 530	0.14
25 000	CLEVELAND-CLIFFS INC - 144A - 6.75% 15/03/2026	USD	24 729	24 921	0.05
23 000	COEUR MINING INC - 144A - 5.125% 15/02/2029	USD	19 274	19 198	0.04
300 000	COMMERZBANK AG FRN 29/12/2031	EUR	265 602	266 662	0.54
60 000	COMMERZBANK AG 4% 23/03/2026	EUR	61 457	61 704	0.12
85 000	COMMSCOPE INC - 144A - 7.125% 01/07/2028	USD	60 316	32 989	0.07
25 000	COMMSCOPE TECHNOLOGIES LLC - 144A - 5% 15/03/2027	USD	13 627	9 586	0.02
25 000	COMPASS MINERALS INTERNATIONAL INC - 144A - 6.75% 01/12/2027	USD	24 119	23 574	0.05
25 000	CONSOLIDATED COMMUNICATIONS INC 5% 01/10/2028	USD	18 344	18 858	0.04
10 325	COOPER-STANDARD AUTOMOTIVE INC 13.5% 31/03/2027	USD	10 641	10 710	0.02
27 000	CROWN CORK & SEAL CO INC 7.375% 15/12/2026	USD	27 335	27 437	0.06
122 000	CROWN EUROPEAN HOLDINGS SA - REGS - 5% 15/05/2028	EUR	127 321	127 778	0.26

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
34 000	DANA INC 4.5% 15/02/2032	USD	26 410	26 649	0.05
65 000	DANA INC 5.625% 15/06/2028	USD	58 716	58 956	0.12
12 000	DAVITA INC 3.75% 15/02/2031	USD	9 374	8 639	0.02
5 000	DELTA AIR LINES INC 3.75% 28/10/2029	USD	4 213	4 255	0.01
50 000	DELTA AIR LINES INC 7.375% 15/01/2026	USD	51 760	50 552	0.10
200 000	DEUTSCHE LUFTHANSA AG 1.625% 16/11/2023	EUR	211 274	211 343	0.43
50 000	DT MIDSTREAM INC - 144A - 4.125% 15/06/2029	USD	42 552	43 058	0.09
32 000	DYCOM INDUSTRIES INC - 144A - 4.5% 15/04/2029	USD	27 129	27 658	0.06
100 000	ELIS SA 1% 03/04/2025	EUR	100 427	100 410	0.20
25 000	EQM MIDSTREAM PARTNERS LP 4.5% 15/01/2029	USD	22 589	21 924	0.04
8 000	FAIR ISAAC CORP 4% 15/06/2028	USD	7 308	7 137	0.01
200 000	FAURECIA SA 2.625% 15/06/2025	EUR	203 834	204 601	0.41
8 000	FRONTIER COMMUNICATIONS HOLDINGS LLC 5.875% 15/10/2027	USD	7 273	7 298	0.01
60 000	GOEASY LTD 5.375% 01/12/2024	USD	58 301	58 972	0.12
66 000	GRIFFON CORP 5.75% 01/03/2028	USD	59 754	59 665	0.12
341 000	GRIFOLS SA - REGS - 2.25% 15/11/2027	EUR	316 717	315 451	0.62
25 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC - 144A - 3.375% 15/06/2026	USD	21 409	22 037	0.04
25 000	HEALTHSOUTH CORP 5.75% 15/09/2025	USD	24 562	24 448	0.05
25 000	HECLA MINING CO 7.25% 15/02/2028	USD	24 534	24 049	0.05
25 000	HERBALIFE NUTRITION LTD / HLF FINANCING INC 7.875% 01/09/2025	USD	23 654	23 542	0.05
25 000	HERC HOLDINGS INC - 144A - 5.5% 15/07/2027	USD	23 850	23 550	0.05
25 000	HILLENBRAND INC 5.75% 15/06/2025	USD	24 851	24 569	0.05
25 000	HILTON DOMESTIC OPERATING CO INC - 144A - 3.625% 15/02/2032	USD	20 594	19 786	0.04
35 000	HOWARD HUGHES CORP 5.375% 01/08/2028	USD	31 710	30 834	0.06
100 000	ICCREA BANCA SPA FRN 28/11/2029	EUR	100 173	100 017	0.20
153 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	151 511	151 191	0.30
278 000	INTESA SANPAOLO SPA FRN 20/02/2034	EUR	286 358	287 008	0.58
171 000	INTRUM AB - REGS - 4.875% 15/08/2025	EUR	163 033	162 748	0.33
4 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	3 632	3 677	0.01
45 000	IRON MOUNTAIN INC - 144A - 5% 15/07/2028	USD	41 624	40 426	0.08
45 000	IRON MOUNTAIN INC - 144A - 5.25% 15/07/2030	USD	40 221	39 145	0.08
25 000	ITT HOLDINGS LLC 6.5% 01/08/2029	USD	20 279	20 986	0.04
25 000	KAISER ALUMINUM CORP 4.625% 01/03/2028	USD	21 608	20 897	0.04
100 000	KENNEDY-WILSON INC 4.75% 01/02/2030	USD	73 462	73 441	0.15
100 000	KONINKLIJKE KPN NV 0.875% 14/12/2032	EUR	78 898	79 392	0.16
3 000	LEVEL 3 FINANCING INC - 144A - 3.875% 15/11/2029	USD	2 704	2 765	0.01
265 000	LEVEL 3 FINANCING INC 10.5% 15/05/2030	USD	266 444	265 485	0.53
164 000	LOXAM SAS - REGS - 4.5% 15/02/2027	EUR	162 833	162 874	0.33
95 000	LUMEN TECHNOLOGIES INC - 144A - 4.5% 15/01/2029	USD	40 024	26 850	0.05
50 000	MARRIOTT OWNERSHIP RESORTS INC 4.75% 15/01/2028	USD	43 523	43 505	0.09
50 000	MASONITE INTERNATIONAL CORP - 144A - 5.375% 01/02/2028	USD	47 608	46 136	0.09
21 000	MATTHEWS INTERNATIONAL CORP - 144A - 5.25% 01/12/2025	USD	20 065	20 118	0.04
50 000	METHANEX CORP 5.125% 15/10/2027	USD	45 514	45 714	0.09
25 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/05/2032	USD	20 113	19 733	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
194 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	EUR	183 497	183 607	0.37
50 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 4.625% 01/08/2029	USD	34 815	34 780	0.07
25 000	NCL CORP LTD - 144A - 5.875% 15/03/2026	USD	23 536	22 525	0.05
25 000	NCL CORP LTD 5.875% 15/02/2027	USD	23 955	23 037	0.05
25 000	NCL FINANCE LTD - 144A - 6.125% 15/03/2028	USD	22 551	20 958	0.04
25 000	NEW GOLD INC - 144A - 7.5% 15/07/2027	USD	24 084	23 558	0.05
25 000	NEWELL BRANDS INC 6% 01/04/2046	USD	17 311	17 579	0.04
169 000	NEXI SPA 1.625% 30/04/2026	EUR	163 897	164 228	0.33
100 000	NORDSTROM INC 5% 15/01/2044	USD	58 252	60 219	0.12
46 000	ONEMAIN FINANCE CORP 3.875% 15/09/2028	USD	36 119	36 635	0.07
4 000	ONEMAIN FINANCE CORP 6.625% 15/01/2028	USD	3 789	3 662	0.01
25 000	OPEN TEXT HOLDINGS INC - 144A - 4.125% 01/12/2031	USD	19 976	19 710	0.04
124 000	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV - REGS - 2.875% 30/04/2028	EUR	111 592	113 699	0.23
9 000	OWENS-BROCKWAY GLASS CONTAINER INC - 144A - 6.625% 13/05/2027	USD	8 939	8 576	0.02
91 000	OWENS-BROCKWAY GLASS CONTAINER INC 6.375% 15/08/2025	USD	90 768	88 846	0.18
5 000	PARKLAND CORP - 144A - 5.875% 15/07/2027	USD	4 831	4 808	0.01
39 000	PGT INNOVATIONS INC - 144A - 4.375% 01/10/2029	USD	35 298	36 441	0.07
10 000	PITNEY BOWES INC 6.875% 15/03/2027	USD	8 305	8 284	0.02
250 000	POST HOLDINGS INC - 144A - 5.625% 15/01/2028	USD	236 507	232 393	0.47
25 000	POST HOLDINGS INC - 144A - 5.75% 01/03/2027	USD	23 944	23 870	0.05
21 000	PRA GROUP INC 5% 01/10/2029	USD	15 486	14 236	0.03
50 000	PRA GROUP INC 8.375% 01/02/2028	USD	44 434	41 186	0.08
300 000	QUINTILES IMS - REGS - 2.875% 15/09/2025	EUR	306 916	307 828	0.61
58 000	RCI BANQUE SA 4.875% 02/10/2029	EUR	60 223	60 570	0.12
25 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 5.75% 15/01/2029	USD	18 386	15 828	0.03
200 000	RENAULT SA 1.25% 24/06/2025	EUR	198 814	199 107	0.40
294 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN PERPETUAL (ISIN XS2010032618)	EUR	52 512	53 189	0.11
152 000	SCHAEFFLER AG 2.875% 26/03/2027	EUR	150 019	151 106	0.30
100 000	SEAGATE HDD CAYMAN 5.75% 01/12/2034	USD	84 014	84 474	0.17
50 000	SEAGATE HDD CAYMAN 8.5% 15/07/2031	USD	50 984	50 979	0.10
7 000	SEALED AIR CORP - 144A - 4% 01/12/2027	USD	6 459	6 227	0.01
25 000	SEALED AIR CORP/SEALED AIR CORP US 6.125% 01/02/2028	USD	24 719	23 808	0.05
25 000	SENSATA TECHNOLOGIES INC - 144A - 3.75% 15/02/2031	USD	19 827	20 047	0.04
25 000	SIX FLAGS ENTERTAINMENT CORP - 144A - 7.25% 15/05/2031	USD	24 328	23 030	0.05
75 000	STARWOOD PROPERTY TRUST INC - 144A - 3.75% 31/12/2024	USD	70 611	71 008	0.14
283 000	TELECOM ITALIA CAPITAL SA 6% 30/09/2034	USD	232 081	233 101	0.47
615 000	TELECOM ITALIA SPA/MILANO 7.875% 31/07/2028	EUR	672 218	666 617	1.33
100 000	TELENET FINANCE LUXEMBOURG NOTES SARL - REGS - 3.5% 01/03/2028	EUR	97 261	96 457	0.19
25 000	TEMPUR SEALY INTERNATIONAL INC - 144A - 3.875% 15/10/2031	USD	18 725	18 757	0.04
25 000	TENET HEALTHCARE CORP 4.375% 15/01/2030	USD	21 340	21 184	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
50 000	TENET HEALTHCARE CORP 6.25% 01/02/2027	USD	47 878	48 106	0.10
43 000	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	45 195	45 204	0.09
30 000	UBER TECHNOLOGIES INC 4.5% 15/08/2029	USD	27 432	26 498	0.05
100 000	UNICAJA BANCO SA FRN 13/11/2029	EUR	97 053	97 623	0.20
332 000	UNICREDIT SPA - 144A - FRN 19/06/2032	USD	299 505	300 105	0.60
200 000	VALEO 1% 03/08/2028	EUR	170 672	172 340	0.35
100 000	VEOLIA ENVIRONNEMENT SA 0.8% 15/01/2032	EUR	81 104	81 657	0.16
32 000	VICTORIA'S SECRET & CO - 144A - 4.625% 15/07/2029	USD	22 483	23 564	0.05
51 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBX74)	USD	36 091	32 918	0.07
100 000	WESCO DISTRIBUTION INC - 144A - 7.25% 15/06/2028	USD	100 879	99 523	0.20
35 000	WESTERN ALLIANCE BANCORP FRN 15/06/2031	USD	26 794	26 929	0.05
35 000	WILLIAM CARTER CO 5.625% 15/03/2027	USD	33 340	33 544	0.07
25 000	WILLIAMS SCOTSMAN INTERNATIONAL INC - 144A - 4.625% 15/08/2028	USD	22 227	22 243	0.04
80 000	WMG ACQUISITION CORP - 144A - 3.75% 01/12/2029	USD	68 777	67 233	0.14
6 000	WMG ACQUISITION CORP 3% 15/02/2031	USD	4 815	4 670	0.01
25 000	XHR LP 6.375% 15/08/2025	USD	24 497	24 399	0.05
10 000	YUM! BRANDS INC 5.375% 01/04/2032	USD	8 948	8 997	0.02
40 000	ZOOMINFO TECHNOLOGIES LLC/ZOOMINFO FINANCE CORP - 144A - 3.875% 01/02/2029	USD	33 585	33 073	0.07
<b>Total Bonds</b>			<b>11 055 731</b>	<b>10 972 436</b>	<b>22.07</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
100 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1% 25/04/2028	EUR	93 848	94 697	0.19
200 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.5% 13/01/2031	EUR	181 706	183 662	0.37
800 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 2.375% 17/01/2024	EUR	843 738	842 717	1.70
2 300 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 3.625% 17/01/2029	EUR	2 417 236	2 438 782	4.91
30 000	CANADA GOVERNMENT INTERNATIONAL BOND 1.625% 22/01/2025	USD	28 535	28 680	0.06
233 072	ITALY BTPS 0% 01/05/2031	EUR	178 707	178 040	0.36
12 849 414.4	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2051	GBP	13 508 299	13 590 255	27.33
757 114	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2032	GBP	1 664 358	1 663 383	3.35
45 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	64 059	63 748	0.13
7 045 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	8 035 219	8 048 894	16.18
5 942 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	6 716 412	6 725 908	13.52
2 600 000	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	1 996 313	1 991 844	4.01
1 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	769	768	0.00
3 600 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2032	USD	3 044 172	3 045 938	6.13
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>38 773 371</b>	<b>38 897 316</b>	<b>78.24</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>49 829 102</b>	<b>49 869 752</b>	<b>100.31</b>
<b>Total Investments</b>			<b>49 829 102</b>	<b>49 869 752</b>	<b>100.31</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	78.24	United States of America	48.30
Banks	5.01	United Kingdom	30.75
Telecommunications Service Providers	2.86	France	9.39
Investment Banking and Brokerage Services	2.49	Italy	5.35
Automobiles and Parts	1.64	Spain	2.57
General Industrials	1.51	Germany	1.48
Pharmaceuticals and Biotechnology	1.02	Luxembourg	0.75
Health Care Providers	0.99	Canada	0.68
Real Estate Investment Trusts	0.61	Sweden	0.43
Food Producers	0.60	Cayman Islands	0.32
Construction and Materials	0.57	Netherlands	0.16
Industrial Support Services	0.55	Bermuda	0.13
Travel and Leisure	0.55		
Industrial Transportation	0.49		
Technology Hardware and Equipment	0.49		
Retailers	0.42		
Real Estate Investment and Services	0.40		
Chemicals	0.25		
Consumer Services	0.21		
Finance and Credit Services	0.17		
Gas, Water and Multi-utilities	0.16		
Industrial Metals and Mining	0.14		
Mortgage Real Estate Investment Trusts	0.14		
Oil, Gas and Coal	0.14		
Precious Metals and Mining	0.13		
Telecommunications Equipment	0.12		
Electricity	0.09		
Media	0.09		
Household Goods and Home Construction	0.07		
Personal Goods	0.07		
Industrial Engineering	0.05		
Electronic and Electrical Equipment	0.04		
	<b>100.31</b>		<b>100.31</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
391 414	ADEVINTA ASA	NOK	2 714 597	3 250 044	2.04
28 862	AIRBUS SE	EUR	3 541 945	3 644 693	2.29
6 808	AKAMAI TECHNOLOGIES INC	USD	673 555	665 535	0.42
110 455	ALFA LAVAL AB	SEK	3 343 236	3 372 715	2.12
58 919	ALPHABET INC	USD	5 805 896	6 984 438	4.39
21 703	AMAZON.COM INC	USD	2 559 870	2 732 689	1.72
921	AP MOLLER - MAERSK A/S - A	DKK	1 463 594	1 419 040	0.89
220	AP MOLLER - MAERSK A/S - B	DKK	368 834	345 599	0.22
3 021	APPLE INC	USD	484 788	488 076	0.31
1 332	BERKSHIRE HATHAWAY INC - B	USD	389 513	430 134	0.27
36 743	BOLIDEN AB	SEK	868 718	889 056	0.56
47 368	CARLSBERG AS - B	DKK	6 974 977	5 330 911	3.35
79 005	CHR HANSEN HOLDING A/S	DKK	5 228 069	5 086 102	3.20
21 935	CISCO SYSTEMS INC	USD	1 096 491	1 081 808	0.68
81 080	COLOPLAST A/S	DKK	8 290 732	7 984 323	5.01
90 073	DANSKE BANK A/S	DKK	1 992 285	1 994 221	1.25
57 515	DEMANT A/S	DKK	2 258 018	2 070 551	1.30
19 631	DSV A/S	DKK	2 975 497	2 766 911	1.74
791 303	EDP - ENERGIAS DE PORTUGAL SA	EUR	3 039 977	3 141 473	1.98
1 783	ELI LILLY & CO	USD	892 955	934 397	0.59
7 994	ELISA OYJ	EUR	332 950	320 400	0.20
169 255	ERSTE GROUP BANK AG	EUR	5 507 406	5 712 356	3.59
179 958	ESSITY AB	SEK	4 376 029	3 875 128	2.44
54 303	EVOLUTION AB	SEK	5 106 713	4 561 001	2.87
19 123	GENMAB A/S	DKK	6 241 913	5 098 544	3.21
2 249	INTUITIVE SURGICAL INC	USD	619 037	557 931	0.35
9 647	JPMORGAN CHASE & CO	USD	1 325 865	1 269 169	0.80
67 107	KONE OYJ - B	EUR	2 561 474	2 744 005	1.73
139 915	KONINKLIJKE AHOLD DELHAIZE NV	EUR	4 040 046	3 917 620	2.46
7 733	MICROSOFT CORP	USD	2 373 971	2 473 609	1.56
484 624	MOWI ASA	NOK	7 799 967	7 440 601	4.67
2 153 930	NEL ASA	NOK	1 266 256	1 335 205	0.84
130 734	NESTE OYJ	EUR	4 230 552	4 145 575	2.61
64 547	NIKE INC - B	USD	6 038 773	6 275 776	3.95
103 112	NN GROUP NV	EUR	3 072 738	3 120 169	1.96
261 497	NORDEA BANK ABP	EUR	2 667 188	2 599 019	1.63
895 800	NORSK HYDRO ASA	NOK	4 935 778	4 830 804	3.04
59 523	NOVO NORDISK A/S	DKK	5 622 308	5 398 966	3.40
107 876	ORSTED AS	DKK	6 630 444	4 911 174	3.09
66 126	PANDORA A/S	DKK	5 939 417	7 071 655	4.45
2 399	PROCTER & GAMBLE CO	USD	337 865	340 513	0.21
5 570	RINGKJOEBING LANDBOBANK A/S	DKK	757 351	716 786	0.45
121 000	SWEDISH ORPHAN BIOVITRUM AB	SEK	2 214 107	2 350 430	1.48
64 033	SYDBANK A/S	DKK	2 586 646	2 625 200	1.65



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
1 100 930	TELE2 AB	SEK	7 407 047	7 377 755	4.64
18 029	TOPDANMARK AS	DKK	788 927	763 301	0.48
322 682	VESTAS WIND SYSTEMS A/S	DKK	7 439 601	6 582 603	4.14
41 260	WALMART INC	USD	6 086 025	6 378 710	4.01
<b>Total Shares</b>			<b>163 269 941</b>	<b>159 406 721</b>	<b>100.24</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>163 269 941</b>	<b>159 406 721</b>	<b>100.24</b>
<b>Total Investments</b>			<b>163 269 941</b>	<b>159 406 721</b>	<b>100.24</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	9.38	Denmark	37.83
Pharmaceuticals and Biotechnology	8.67	United States of America	19.25
Personal Goods	8.39	Sweden	14.10
Food Producers	7.88	Norway	10.60
Medical Equipment and Services	6.67	Netherlands	6.72
Software and Computer Services	6.37	Finland	6.17
Retailers	5.73	Austria	3.59
Personal Care, Drug and Grocery Stores	5.11	Portugal	1.98
Electricity	5.06		
Telecommunications Service Providers	4.84		<b>100.24</b>
Alternative Energy	4.14		
Industrial Metals and Mining	3.60		
Beverages	3.35		
Travel and Leisure	2.87		
Industrial Transportation	2.85		
Oil, Gas and Coal	2.61		
Aerospace and Defense	2.29		
Electronic and Electrical Equipment	2.12		
Consumer Services	2.04		
Life Insurance	1.96		
Industrial Engineering	1.73		
General Industrials	0.84		
Non-life Insurance	0.75		
Telecommunications Equipment	0.68		
Technology Hardware and Equipment	0.31		
	<b>100.24</b>		

## Lyxor Index Fund - Lyxor Smart Overnight Return

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
171 636	ABBVIE INC	USD	23 617 825	22 817 996	0.95
10 786	ADECCO GROUP AG - REG	CHF	388 624	385 625	0.02
3 623	ADOBE INC	USD	1 903 204	1 815 202	0.08
130 757	AFLAC INC	USD	9 585 011	9 617 618	0.40
75 000	AGC INC	JPY	2 529 013	2 422 328	0.10
42 778	AIR PRODUCTS AND CHEMICALS INC	USD	11 582 137	11 377 389	0.47
37 585	AKAMAI TECHNOLOGIES INC	USD	3 780 629	3 657 101	0.15
173 710	ALCON INC	CHF	13 224 548	11 757 212	0.49
737 141	ALPHABET CLASS - A	USD	89 003 213	86 128 778	3.59
70 567	ALPHABET INC	USD	8 851 493	8 326 235	0.35
175 140	AMPHENOL CORP - A	USD	13 739 683	13 284 549	0.55
11 500	ANALOG DEVICES INC	USD	1 879 445	1 703 748	0.07
215 631	APPLE INC	USD	35 572 291	34 675 179	1.44
15 057	ARCHER-DANIELS-MIDLAND CO	USD	1 116 916	1 014 765	0.04
18 736	ARRAY TECHNOLOGIES INC	USD	363 761	305 753	0.01
445 000	ASAHI GROUP HOLDINGS LTD	JPY	16 382 425	15 286 404	0.64
889 100	ASTELLAS PHARMA INC	JPY	10 811 512	10 675 054	0.44
5 630	AUTODESK INC	USD	1 069 751	1 047 749	0.04
4 749	BECTON DICKINSON & CO	USD	1 161 419	1 130 423	0.05
31 326	BLACKROCK INC	USD	20 759 955	18 061 381	0.75
200 000	BLOCK INC - A	USD	8 398 421	7 580 395	0.32
418 587	BLOOM ENERGY CORP	USD	4 916 150	4 099 350	0.17
64 835	BOEING CO	USD	11 538 375	11 405 880	0.48
445 000	BRIDGESTONE CORP	JPY	16 777 293	15 935 992	0.66
3 785	CADENCE DESIGN SYSTEMS INC	USD	849 911	854 873	0.04
83 177	CAMPBELL SOUP CO	USD	3 161 664	3 165 104	0.13
846 600	CANON INC	JPY	19 295 205	18 997 429	0.79
55 901	CAPITAL ONE FINANCIAL CORP	USD	5 245 815	5 331 901	0.22
188 527	CBOE GLOBAL MARKETS INC	USD	26 920 661	29 095 240	1.21
16 147	CBRE GROUP INC	USD	1 139 562	1 054 318	0.04
70 026	CHEVRON CORP	USD	10 885 136	9 609 576	0.40
4 420	CHIPOTLE MEXICAN GRILL INC	USD	7 894 637	8 083 737	0.34
1 299 900	CHUGAI PHARMACEUTICAL CO LTD	JPY	37 090 642	36 636 223	1.53
26 589	CHURCH & DWIGHT CO INC	USD	2 363 053	2 276 947	0.09
4 862	CNH INDUSTRIAL NV	EUR	50 370	50 881	0.00
47 902	COCA-COLA CO	USD	2 576 028	2 548 127	0.11
785 708	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	47 312 316	47 699 604	1.99
622 432	COMCAST CORP	USD	25 366 084	24 200 967	1.01
445 000	CREDIT SAISON CO LTD	JPY	6 959 368	6 314 500	0.26
52 482	DANAHER CORP	USD	10 199 092	9 489 706	0.40
20 183	DATADOG INC	USD	1 716 144	1 548 386	0.06
77 000	DENTSU GROUP INC	JPY	2 195 947	2 116 634	0.09
384	DIODES INC	USD	32 209	23 533	0.00
65 500	DISCO CORP	JPY	12 242 407	10 825 848	0.45

## Lyxor Index Fund - Lyxor Smart Overnight Return

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
73 758	DISH NETWORK CORP - A	USD	436 829	340 331	0.01
562	DOORDASH INC	USD	39 392	39 675	0.00
26 047	DOW INC	USD	1 210 071	1 185 660	0.05
4 771	DTE ENERGY CO	USD	438 315	433 004	0.02
89 000	EBARA CORP	JPY	4 188 888	3 711 930	0.15
65 495	ECOLAB INC	USD	10 395 274	10 345 243	0.43
292 650	EMERSON ELECTRIC CO	USD	26 564 447	24 518 170	1.02
61 763	ENPHASE ENERGY INC	USD	7 057 369	4 628 372	0.19
87 408	ENTERGY CORP	USD	7 550 187	7 867 913	0.33
97 072	ETSY INC	USD	7 149 051	5 694 793	0.24
121 152	EXELON CORP	USD	4 499 431	4 442 449	0.19
260 400	FAST RETAILING CO LTD	JPY	56 376 522	54 335 533	2.26
22 819	FEDEX CORP	USD	5 703 068	5 159 228	0.21
283 042	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	14 522 942	13 089 310	0.55
90 848	FIRST HORIZON CORP	USD	954 298	919 644	0.04
31 156	FORTUNE BRANDS INNOVATIONS INC	USD	1 792 642	1 637 087	0.07
243 575	FOX CORP	USD	6 594 359	6 401 599	0.27
1 200	FUJI ELECTRIC CO LTD	JPY	50 122	43 057	0.00
54 791	GE HEALTHCARE TECHNOLOGIES INC	USD	3 343 083	3 434 660	0.14
129 702	GENERAL ELECTRIC CO	USD	13 342 263	13 267 600	0.55
247 973	GENERAL MOTORS CO	USD	7 631 572	6 584 904	0.27
146 618	GILEAD SCIENCES INC	USD	10 440 635	10 843 616	0.45
271	GIVAUDAN SA - REG	CHF	805 854	854 568	0.04
11 215	HCA HEALTHCARE INC	USD	2 686 326	2 388 210	0.10
29 126	HERSHEY CO	USD	5 222 679	5 138 430	0.21
166 939	HILTON WORLDWIDE HOLDINGS INC	USD	24 122 476	23 820 582	0.99
65 681	HOLCIM AG - REG	CHF	3 997 527	3 846 080	0.16
230 124	HOME DEPOT INC	USD	70 968 051	61 692 172	2.57
44 830	HP INC	USD	1 100 160	1 111 516	0.05
4 789	HUMANA INC	USD	2 357 074	2 361 647	0.10
737 237	HUNTINGTON BANCSHARES INC/OH	USD	7 097 787	6 699 315	0.28
5 740	ILLINOIS TOOL WORKS INC	USD	1 208 005	1 211 402	0.05
8 221	INGERSOLL RAND INC	USD	511 257	469 749	0.02
178 000	INPEX CORP	JPY	2 601 401	2 454 936	0.10
237 285	INTERNATIONAL PAPER CO	USD	7 433 240	7 536 723	0.31
165 400	JAPAN POST BANK CO LTD	JPY	1 372 297	1 462 764	0.06
445 000	JGC HOLDINGS CORP	JPY	6 317 204	5 179 830	0.22
377 927	JOHNSON & JOHNSON	USD	56 443 839	52 791 272	2.20
445 000	KAO CORP	JPY	15 689 826	15 449 504	0.64
540 400	KDDI CORP	JPY	15 375 889	15 322 770	0.64
445 000	KIRIN HOLDINGS CO LTD	JPY	6 001 061	5 960 179	0.25
15 244	KLA CORP	USD	6 657 634	6 742 414	0.28
445 000	KUBOTA CORP	JPY	6 708 935	5 663 506	0.24
9 397	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	2 648 049	2 399 046	0.10

## Lyxor Index Fund - Lyxor Smart Overnight Return

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
445 000	KURARAY CO LTD	JPY	4 753 301	4 836 758	0.20
122 800	KYOCERA CORP	JPY	5 882 580	5 722 257	0.24
445 000	KYOWA KIRIN CO LTD	JPY	7 629 759	6 630 858	0.28
32 247	LONZA GROUP AG - REG	CHF	12 165 619	10 667 067	0.44
599 600	MAKITA CORP	JPY	14 065 325	14 629 427	0.61
9 314	MASTEC INC	USD	972 626	521 328	0.02
19 078	MATCH GROUP INC	USD	823 869	621 591	0.03
1 762	MCDONALD'S CORP	USD	458 616	434 996	0.02
213	MERCADOLIBRE INC	USD	234 011	248 861	0.01
30 088	MERCK & CO INC	USD	2 960 084	2 909 777	0.12
476	META PLATFORMS INC	USD	141 526	135 039	0.01
211 094	METLIFE INC	USD	12 137 182	11 928 764	0.50
470	METTLER-TOLEDO INTERNATIONAL INC	USD	554 270	436 032	0.02
123 750	MICROCHIP TECHNOLOGY INC	USD	8 452 760	8 307 489	0.35
444 153	MICROSOFT CORP	USD	137 472 969	141 412 093	5.90
1 584 700	MITSUBISHI ELECTRIC CORP	JPY	17 682 427	16 798 692	0.70
4 885 000	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	39 160 580	38 803 038	1.62
406 100	MITSUI & CO LTD	JPY	13 650 812	13 901 373	0.58
42 100	MITSUI FUDOSAN CO LTD	JPY	875 591	863 834	0.04
1 973 700	MIZUHO FINANCIAL GROUP INC	JPY	31 567 080	31 748 275	1.32
87 585	MOLSON COORS BEVERAGE CO - B	USD	5 073 681	4 764 617	0.20
212 557	MONDELEZ INTERNATIONAL INC	USD	13 712 578	13 252 412	0.55
123 967	MOODY'S CORP	USD	37 979 518	35 954 457	1.50
76 845	MOSAIC CO	USD	2 653 748	2 350 323	0.10
2 117	MSCI INC	USD	1 040 331	940 036	0.04
432 200	M3 INC	JPY	9 962 566	6 319 955	0.26
119 263	NASDAQ INC	USD	5 682 006	5 570 361	0.23
319 368	NESTLE SA	CHF	35 009 943	32 700 455	1.36
15 888	NETFLIX INC	USD	6 051 441	6 159 358	0.26
16 432	NEUROCRINE BIOSCIENCES INC	USD	1 799 164	1 716 621	0.07
222 500	NH FOODS LTD	JPY	6 480 920	6 369 335	0.27
15 738	NIKE INC - B	USD	1 408 024	1 523 042	0.06
37 500	NIPPON EXPRESS HOLDINGS INC	JPY	1 853 705	1 829 187	0.08
17 715 500	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	19 323 796	19 792 541	0.82
445 000	NISSAN MOTOR CO LTD	JPY	1 911 250	1 595 568	0.07
5 802	NORDSON CORP	USD	1 257 467	1 161 493	0.05
31 200	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	409 760	422 121	0.02
1 318 600	OLYMPUS CORP	JPY	16 681 481	16 656 807	0.69
4 000 000	ORANGE SA	EUR	40 912 000	44 440 000	1.85
21 900	ORIX CORP	JPY	373 858	375 733	0.02
445 000	OTSUKA HOLDINGS CO LTD	JPY	15 233 376	14 200 946	0.59
73 727	PAYCHEX INC - AK9420	USD	8 087 186	7 709 764	0.32
34 653	PAYPAL HOLDINGS INC	USD	1 887 399	1 690 311	0.07
682 032	PLUG POWER INC	USD	4 855 264	3 782 823	0.16

## Lyxor Index Fund - Lyxor Smart Overnight Return

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
37 319	PNC FINANCIAL SERVICES GROUP INC	USD	3 941 078	4 022 700	0.17
50 548	PPG INDUSTRIES INC	USD	6 494 451	5 843 757	0.24
13 171	PRINCIPAL FINANCIAL GROUP INC	USD	922 558	839 412	0.03
20 900	RAKUTEN BANK LTD	JPY	276 545	340 747	0.01
2 050 400	RAKUTEN GROUP INC	JPY	7 778 782	7 214 458	0.30
445 000	RENASAS ELECTRONICS CORP	JPY	6 216 558	5 499 000	0.23
40 043	ROBERT HALF INC	USD	2 781 311	2 819 356	0.12
98 079	ROCHE HOLDING AG	CHF	26 454 089	23 948 809	1.00
548 600	ROHM CO LTD	JPY	9 417 182	8 271 650	0.34
66 397	RTX CORP	USD	4 805 366	5 088 801	0.21
2 134 000	RYOHIN KEIKAKU CO LTD	JPY	24 603 066	28 609 043	1.19
1 131 000	SANOFI SA	EUR	88 368 978	96 926 700	4.04
55 300	SAPPORO HOLDINGS LTD	JPY	1 754 625	1 853 508	0.08
34 923	SEAGEN INC	USD	7 061 679	6 998 412	0.29
23 985	SEALED AIR CORP	USD	773 550	695 417	0.03
445 000	SEKISUI HOUSE LTD	JPY	8 819 009	8 264 669	0.34
1 811	SERVICENOW INC	USD	947 259	992 260	0.04
870 700	SG HOLDINGS CO LTD	JPY	11 498 765	11 730 638	0.49
51 574	SGS SA	CHF	4 208 592	3 983 966	0.17
445 000	SHARP CORP/JAPAN	JPY	2 649 387	2 642 501	0.11
83 986	SHERWIN-WILLIAMS CO	USD	20 484 864	18 839 216	0.78
193 100	SHIMANO INC	JPY	25 961 177	26 302 449	1.10
461 000	SHISEIDO CO LTD	JPY	16 416 503	13 872 547	0.58
44 500	SHOWA DENKO KK	JPY	705 111	681 224	0.03
15 733	SIKA AG	CHF	4 087 100	3 563 212	0.15
92 445	SKYWORKS SOLUTIONS INC	USD	7 710 013	7 550 901	0.31
24 816	SNAP-ON INC	USD	6 083 489	6 027 628	0.25
598 500	SOFTBANK CORP	JPY	6 349 286	6 448 436	0.27
176 755	SOUTHERN CO	USD	10 882 394	11 201 668	0.47
81 850	S&P GLOBAL INC	USD	29 123 149	26 923 135	1.12
278 085	STARBUCKS CORP	USD	24 591 603	24 154 207	1.01
1 669 758	STMICROELECTRONICS NV	EUR	67 526 434	60 077 893	2.50
895 200	SUMITOMO METAL MINING CO LTD	JPY	24 371 409	23 849 900	0.99
638 100	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	29 653 647	29 113 326	1.21
600 900	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	21 153 213	21 302 519	0.89
200	SUMITOMO PHARMA CO LTD	JPY	708	581	0.00
108 788	SWISS RE AG	CHF	10 771 563	11 259 336	0.47
41 180	SWISSCOM AG - REG	CHF	23 498 302	23 391 375	0.97
373	SYNAPTICS INC	USD	37 001	29 385	0.00
475 600	TAISEI CORP	JPY	14 590 532	15 324 727	0.64
467 475	TAKEDA PHARMACEUTICAL CO LTD	JPY	12 872 300	12 002 483	0.50
1 400	TDK CORP	JPY	50 635	49 171	0.00
54 226	TE CONNECTIVITY LTD	USD	6 443 771	6 017 735	0.25
28 047	THERMO FISHER SCIENTIFIC INC	USD	12 435 585	11 746 753	0.49

## Lyxor Index Fund - Lyxor Smart Overnight Return

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
439 311	TJX COS INC	USD	37 339 002	36 433 090	1.52
97 801	TOAST INC	USD	1 609 507	1 472 610	0.06
445 000	TOKAI CARBON CO LTD	JPY	3 415 468	3 225 443	0.13
1 038 900	TOKIO MARINE HOLDINGS INC	JPY	22 639 632	21 947 043	0.91
103 000	TOKYO ELECTRON LTD	JPY	12 762 156	12 858 199	0.54
33 900	TOKYO TATEMONO CO LTD	JPY	428 347	426 089	0.02
2 086 355	TOTALENERGIES SE	EUR	68 441 465	131 857 636	5.49
1 420 500	TOYOTA MOTOR CORP	JPY	24 283 233	23 249 140	0.97
425 973	TREND MICRO INC/JAPAN	JPY	18 908 314	15 187 316	0.63
464 339	UBS GROUP AG	CHF	10 316 871	10 288 476	0.43
47 061	UNITED PARCEL SERVICE INC - B	USD	6 984 539	6 259 585	0.26
5 710	UNITEDHEALTH GROUP INC	USD	2 643 030	2 879 653	0.12
66 757	VALERO ENERGY CORP	USD	7 989 804	7 983 558	0.33
568 807	VERIZON COMMUNICATIONS INC	USD	16 656 553	18 816 507	0.78
75 778	VULCAN MATERIALS CO	USD	15 085 471	14 021 017	0.58
49 229	WALT DISNEY CO	USD	3 920 612	3 782 282	0.16
83 398	WENDY'S CO	USD	1 517 043	1 493 696	0.06
210 004	XYLEM INC/NY	USD	17 665 991	18 497 833	0.77
180 600	YOKOHAMA RUBBER CO LTD	JPY	3 600 534	3 145 876	0.13
28 341	YUM! BRANDS INC	USD	3 303 470	3 225 475	0.13
178 000	Z HOLDINGS CORP	JPY	503 570	430 022	0.02
25 659	ZURICH INSURANCE GROUP AG	CHF	11 422 027	11 536 771	0.48
36 959	3M CO	USD	3 477 867	3 165 329	0.13
<b>Total Shares</b>			<b>2 411 825 250</b>	<b>2 405 250 105</b>	<b>100.18</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>2 411 825 250</b>	<b>2 405 250 105</b>	<b>100.18</b>
<b>Total Investments</b>			<b>2 411 825 250</b>	<b>2 405 250 105</b>	<b>100.18</b>



## Lyxor Index Fund - Lyxor Smart Overnight Return

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	13.59	United States of America	49.20
Pharmaceuticals and Biotechnology	12.90	Japan	30.58
Technology Hardware and Equipment	7.97	France	11.38
Retailers	7.78	Switzerland	6.52
Telecommunications Service Providers	6.35	Netherlands	2.50
Oil, Gas and Coal	6.33		
Banks	5.60		
Finance and Credit Services	2.92		
Industrial Engineering	2.83		
Investment Banking and Brokerage Services	2.64		
Food Producers	2.57		
Travel and Leisure	2.57		
Medical Equipment and Services	2.26		
Automobiles and Parts	2.10		
Industrial Support Services	2.03		
Non-life Insurance	1.86		
General Industrials	1.74		
Construction and Materials	1.72		
Chemicals	1.45		
Industrial Transportation	1.38		
Personal Care, Drug and Grocery Stores	1.32		
Beverages	1.27		
Leisure Goods	1.22		
Electronic and Electrical Equipment	1.18		
Media	1.03		
Electricity	1.00		
Industrial Metals and Mining	0.99		
Household Goods and Home Construction	0.95		
Life Insurance	0.93		
Aerospace and Defense	0.69		
Health Care Providers	0.32		
Industrial Materials	0.31		
Alternative Energy	0.21		
Real Estate Investment and Services	0.10		
Personal Goods	0.06		
Consumer Services	0.01		
	<b>100.18</b>		<b>100.18</b>

## Lyxor Index Fund - Lyxor Alpha Plus Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Investment Funds</b>					
<b>Open-ended Investment Funds</b>					
52 780.09	AMUNDI ALTERNATIVE FUNDS II PLC - AMUNDI CHENAVARI CREDIT FUND - I	EUR	5 129 203	5 876 308	8.14
36 781.911	AMUNDI ALTERNATIVE FUNDS IV PLC - AMUNDI METORI EPSILON GLOBAL TRENDS FUND	EUR	4 609 088	5 653 931	7.83
35 928.4975	AMUNDI ALTERNATIVE PLC AMUNDI/SANDLER US EQUITY FUND SICAV	EUR	3 884 608	4 146 997	5.75
53 664.701	AMUNDI BRIDGEWATER CORE GLOBAL MACRO FUND	EUR	5 367 762	4 958 667	6.87
5 742.506	AMUNDI BRIDGEWATER CORE GLOBAL MACRO FUND - A I	EUR	574 251	545 643	0.76
56 000	AMUNDI SAND GROVE EVENT DRIVEN FUND	EUR	5 600 000	5 585 222	7.74
63 636.7453	AMUNDI TIEDEMANN ARBITRAGE STRATEGY FUND I EUR	EUR	6 611 161	7 627 569	10.57
27 941.01	BLACKROCK STRATEGIC FUNDS SICAV SYSTEMATIC US FUND EQ	EUR	2 951 799	3 228 584	4.47
19 549.94	BLACKROCK STRATEGIC FUNDS - EUROPEAN ABSOLUTE RETURN FUND - I2	EUR	3 082 830	3 225 545	4.47
5 807.42	ELEVA UCITS FUND - ELEVA ABSOLUTE RETURN EUROPE FUND	EUR	6 589 789	8 379 700	11.62
34 660.267	INRIS UCITS PLC - INRIS PARUS FUND - I	EUR	4 092 709	4 974 788	6.89
701 453.935	JANUS HENDERSON UNITED KINGDOM ABSOLUTE RETURN FUND - I	EUR	4 953 351	5 404 212	7.49
0.014	LUMYNA - YORK ASIAN EVENT DRIVEN UCITS FUND - B	EUR	2	2	0.00
19 832.5612	LUMYNA-MARSHALL WACE UCITS SICAV-LUMYNA-MW TOPS UCITS FUND - C	EUR	4 652 824	4 909 360	6.80
28 830	SCHRODER GAIA-BLUETREND	EUR	2 866 611	3 207 626	4.44
<b>Total Open-ended Investment Funds</b>			<b>60 965 988</b>	<b>67 724 154</b>	<b>93.84</b>
<b>Total Investment Funds</b>			<b>60 965 988</b>	<b>67 724 154</b>	<b>93.84</b>
<b>Total Investments</b>			<b>60 965 988</b>	<b>67 724 154</b>	<b>93.84</b>

## Lyxor Index Fund - Lyxor Alpha Plus Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>
Investment Fund	93.84
	<b>93.84</b>

<b>Geographical classification</b>	<b>%</b>
Ireland	54.55
Luxembourg	39.29
	<b>93.84</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
13 997	ABBVIE INC	USD	1 974 257	1 869 533	1.50
56 790	ALPHABET CLASS - A	USD	5 551 853	6 666 512	5.36
46 609	AMAZON.COM INC	USD	5 683 164	5 868 677	4.71
48 555	APPLE INC	USD	7 805 402	7 844 596	6.31
101 691	AXA SA	EUR	2 269 743	2 842 772	2.28
11 094	BANK OF AMERICA CORP	USD	296 814	276 458	0.22
14 102	BERKSHIRE HATHAWAY INC - B	USD	4 138 611	4 553 865	3.66
96 866	BNP PARIBAS SA	EUR	4 674 269	5 258 855	4.22
1 031	BROADCOM INC	USD	820 076	820 674	0.66
40 765	CHEVRON CORP	USD	6 044 108	5 620 325	4.51
3 106	CIGNA GROUP	USD	824 714	908 586	0.73
108 880	COCA-COLA CO	USD	5 817 162	5 818 951	4.67
22 597	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	1 504 004	1 378 267	1.11
47 110	COLGATE-PALMOLIVE CO	USD	3 264 613	3 348 064	2.69
28 319	DANAHER CORP	USD	5 504 934	5 144 574	4.13
4 029	ECOLAB INC	USD	640 636	639 380	0.51
11 621	ELEVANCE HEALTH INC	USD	4 855 925	4 948 435	3.97
2 273	ELI LILLY & CO	USD	1 138 355	1 191 185	0.96
49 720	EXXON MOBIL CORP	USD	4 964 465	4 979 056	4.00
8 398	HESS CORP	USD	1 224 348	1 147 276	0.92
1 331	HUMANA INC	USD	620 604	659 443	0.53
3 402	INTUITIVE SURGICAL INC	USD	936 400	843 966	0.68
39 065	JPMORGAN CHASE & CO	USD	5 369 073	5 139 431	4.13
16 337	MARSH & MCLENNAN COS INC	USD	2 969 411	2 931 232	2.35
17 698	MERCK & CO INC	USD	1 720 906	1 719 569	1.38
26 808	META PLATFORMS INC	USD	7 473 022	7 640 915	6.15
15 038	MICRON TECHNOLOGY INC	USD	993 851	951 363	0.76
15 824	MICROSOFT CORP	USD	4 783 435	5 061 734	4.07
13 367	NVIDIA CORP	USD	5 505 681	5 157 107	4.14
8 551	PROCTER & GAMBLE CO	USD	1 216 437	1 213 724	0.97
8 778	PROGRESSIVE CORP	USD	1 283 643	1 312 880	1.05
5 242	QUALCOMM INC	USD	564 830	540 516	0.43
20 537	SOUTHERN CO	USD	1 259 660	1 307 607	1.05
12 316	THERMO FISHER SCIENTIFIC INC	USD	5 799 507	5 182 391	4.16
11 025	UNITEDHEALTH GROUP INC	USD	4 936 548	5 586 139	4.49
47 940	WALMART INC	USD	7 070 007	7 411 424	5.96
<b>Total Shares</b>			<b>121 500 468</b>	<b>123 785 482</b>	<b>99.42</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>121 500 468</b>	<b>123 785 482</b>	<b>99.42</b>
<b>Total Investments</b>			<b>121 500 468</b>	<b>123 785 482</b>	<b>99.42</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	16.67	United States of America	92.91
Technology Hardware and Equipment	12.31	France	6.51
Retailers	10.67		
Health Care Providers	9.72		
Oil, Gas and Coal	9.43		
Non-life Insurance	9.35		
Medical Equipment and Services	8.97		
Banks	8.57		
Beverages	4.67		
Pharmaceuticals and Biotechnology	3.84		
Personal Care, Drug and Grocery Stores	3.66		
Electricity	1.05		
Chemicals	0.51		
	<b>99.42</b>		<b>99.42</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
20 898	AIXTRON SE	EUR	676 476	552 961	2.36
6 760	ALPHABET INC	USD	706 157	801 351	3.42
10 609	AMAZON.COM INC	USD	1 232 030	1 335 811	5.70
32 890	ARCADIS NV	EUR	1 299 155	1 312 969	5.60
50 617	ARCELORMITTAL SA	EUR	1 268 857	1 056 883	4.51
4 401	AURUBIS AG	EUR	321 273	341 782	1.46
3 220	BAYER AG	EUR	144 320	130 925	0.56
11 282	BAYERISCHE MOTOREN WERKE AG	EUR	1 075 852	988 642	4.22
8 606	BEIERSDORF AG	EUR	1 033 742	1 067 574	4.56
1 262	BERKSHIRE HATHAWAY INC - B	USD	361 614	407 529	1.74
11 275	CARL ZEISS MEDITEC AG	EUR	1 394 271	921 619	3.93
8 976	COLOPLAST A/S	DKK	920 375	883 908	3.77
16 709	CONTINENTAL AG	EUR	1 093 278	1 026 601	4.38
155 789	DEUTSCHE LUFTHANSA AG - REG	EUR	1 113 424	1 028 831	4.39
96 156	E.ON SE	EUR	1 081 079	1 078 870	4.60
64 370	EVONIK INDUSTRIES AG	EUR	1 162 429	1 117 463	4.77
16 149	EXOR NV	EUR	1 396 243	1 307 100	5.58
26 370	FRESENIUS SE & CO KGAA	EUR	736 358	639 209	2.73
2 631	GROUPE BRUXELLES LAMBERT NV	EUR	194 694	181 539	0.77
38 205	JERONIMO MARTINS SGPS SA	EUR	784 991	832 105	3.55
57 024	LANXESS	EUR	1 243 693	1 231 718	5.26
4 940	MERCEDES-BENZ GROUP AG	EUR	318 729	273 824	1.17
2 375	MERCK KGAA	EUR	364 350	338 081	1.44
10 725	PUMA SE	EUR	576 791	571 643	2.44
30 924	RWE AG	EUR	1 156 552	1 117 284	4.77
11 588	SIEMENS AG - REG	EUR	1 559 715	1 448 036	6.17
4 219	VERTEX PHARMACEUTICALS INC	USD	1 316 671	1 445 357	6.16
<b>Total Shares</b>			<b>24 533 119</b>	<b>23 439 615</b>	<b>100.01</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>24 533 119</b>	<b>23 439 615</b>	<b>100.01</b>
<b>Total Investments</b>			<b>24 533 119</b>	<b>23 439 615</b>	<b>100.01</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Chemicals	10.01	Germany	59.21
Automobiles and Parts	9.77	United States of America	17.02
Gas, Water and Multi-utilities	9.37	Netherlands	11.18
Pharmaceuticals and Biotechnology	8.17	Luxembourg	4.51
Personal Care, Drug and Grocery Stores	8.11	Denmark	3.77
Medical Equipment and Services	7.70	Portugal	3.55
Investment Banking and Brokerage Services	6.35	Belgium	0.77
General Industrials	6.18		
Industrial Metals and Mining	5.97		
Retailers	5.70		
Construction and Materials	5.60		
Industrial Transportation	4.39		
Software and Computer Services	3.42		
Health Care Providers	2.73		
Personal Goods	2.44		
Technology Hardware and Equipment	2.36		
Non-life Insurance	1.74		
	<b>100.01</b>		<b>100.01</b>



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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
46 540	ABB LTD	CHF	1 629 664	1 472 714	6.14
113 372	ADEVINTA ASA	NOK	1 056 966	941 366	3.93
32 832	ALFA LAVAL AB	SEK	993 754	1 002 517	4.18
15 230	BOLIDEN AB	SEK	358 765	368 515	1.54
8 477	CARLSBERG AS - B	DKK	1 022 251	954 022	3.98
20 015	CHR HANSEN HOLDING A/S	DKK	1 354 152	1 288 505	5.37
11 098	COLOPLAST A/S	DKK	1 177 230	1 092 872	4.56
10 453	DEMANT A/S	DKK	317 601	376 310	1.57
7 739	DNB BANK ASA	NOK	145 852	131 927	0.55
551 278	EDP - ENERGIAS DE PORTUGAL SA	EUR	2 514 733	2 188 575	9.14
49 483	ESSITY AB	SEK	1 288 677	1 065 543	4.44
11 248	EVOLUTION AB	SEK	1 057 594	944 739	3.94
34 939	GALP ENERGIA SGPS SA	EUR	500 326	496 483	2.07
4 429	GENMAB A/S	DKK	1 561 101	1 180 853	4.92
13	GIVAUDAN SA - REG	CHF	39 479	40 813	0.17
28 144	GJENSIDIGE FORSIKRING ASA	NOK	435 416	398 737	1.66
17 922	JYSKE BANK A/S - REG	DKK	1 245 920	1 191 462	4.97
18 857	KONINKLIJKE AHOLD DELHAIZE NV	EUR	529 599	527 996	2.20
1 188	LONZA GROUP AG - REG	CHF	410 053	391 245	1.63
635 022	NEL ASA	NOK	802 680	393 645	1.64
6 336	NESTLE SA	CHF	695 956	645 884	2.69
64 577	NORSK HYDRO ASA	NOK	333 401	348 246	1.45
6 127	NOVO NORDISK A/S	DKK	542 918	555 743	2.32
70 175	ORKLA ASA	NOK	484 288	457 235	1.91
23 209	ORSTED AS	DKK	1 586 652	1 056 615	4.41
2 287	PANDORA A/S	DKK	243 634	244 577	1.02
32 703	SVENSKA HANDELSBANKEN AB	SEK	254 502	263 075	1.10
1 787	SWATCH GROUP AG	CHF	427 376	431 354	1.80
4 854	SWEDBANK AB - A	SEK	79 660	75 115	0.31
1 774	SWISSCOM AG - REG	CHF	1 012 663	1 003 229	4.18
798	SYDBANK A/S	DKK	32 438	32 716	0.14
138 938	TELE2 AB	SEK	993 754	931 077	3.88
23 267	UBS GROUP AG	CHF	442 023	513 255	2.14
49 705	VESTAS WIND SYSTEMS A/S	DKK	1 280 896	1 013 965	4.23
<b>Total Shares</b>			<b>26 851 974</b>	<b>24 020 925</b>	<b>100.18</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>26 851 974</b>	<b>24 020 925</b>	<b>100.18</b>
<b>Total Investments</b>			<b>26 851 974</b>	<b>24 020 925</b>	<b>100.18</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Electricity	13.53	Denmark	37.48
Food Producers	9.97	Sweden	19.40
Pharmaceuticals and Biotechnology	8.87	Switzerland	18.76
Telecommunications Service Providers	8.07	Portugal	11.20
Banks	7.07	Norway	11.14
Personal Care, Drug and Grocery Stores	6.65	Netherlands	2.20
Industrial Engineering	6.14		
Medical Equipment and Services	6.13		
Alternative Energy	4.23		
Electronic and Electrical Equipment	4.18		
Beverages	3.98		
Travel and Leisure	3.94		
Consumer Services	3.93		
Industrial Metals and Mining	2.99		
Personal Goods	2.82		
Investment Banking and Brokerage Services	2.14		
Oil, Gas and Coal	2.07		
Non-life Insurance	1.66		
General Industrials	1.64		
Chemicals	0.17		
	<b>100.18</b>		<b>100.18</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
37 270	ALPHABET CLASS - A	USD	3 937 349	4 375 082	2.82
10 133	ALPHABET INC	USD	974 211	1 201 197	0.77
44 475	AMAZON.COM INC	USD	4 943 913	5 599 979	3.61
6 265	APPLE INC	USD	1 047 898	1 012 180	0.65
9 469	BANK OF AMERICA CORP	USD	251 051	235 964	0.15
89 488	BNP PARIBAS SA	EUR	4 318 243	4 858 304	3.13
1 498	BROADCOM INC	USD	1 176 142	1 192 405	0.77
22 656	CARLSBERG AS - B	DKK	2 836 179	2 549 762	1.64
78 317	CHR HANSEN HOLDING A/S	DKK	5 229 065	5 041 811	3.25
104 585	CIE DE SAINT-GOBAIN SA	EUR	3 063 818	5 375 669	3.46
1 236	CIGNA GROUP	USD	328 186	361 562	0.23
131 022	DANONE SA	EUR	7 822 654	7 356 885	4.74
279 744	DANSKE BANK A/S	DKK	6 094 011	6 193 546	3.99
877 515	EDP - ENERGIAS DE PORTUGAL SA	EUR	3 776 038	3 483 735	2.24
5 538	EMERSON ELECTRIC CO	USD	482 800	466 146	0.30
200 940	ENGIE SA (ISIN FR0010208488)	EUR	2 637 940	3 014 904	1.94
8 826	EXXON MOBIL CORP	USD	958 390	883 853	0.57
8 347	GENMAB A/S	DKK	2 816 441	2 225 464	1.43
22 311	JPMORGAN CHASE & CO	USD	3 066 726	2 935 258	1.89
1 288	META PLATFORMS INC	USD	337 914	367 110	0.24
20 449	MICROSOFT CORP	USD	6 321 248	6 541 165	4.21
1 922	MOODY'S CORP	USD	595 392	560 053	0.36
85 629	NOVO NORDISK A/S	DKK	7 724 359	7 766 880	5.00
2 597	NVIDIA CORP	USD	1 069 549	1 001 946	0.65
180 405	ORANGE SA	EUR	2 425 545	2 004 300	1.29
34 859	ORSTED AS	DKK	2 499 084	1 586 994	1.02
51 818	PANDORA A/S	DKK	5 285 634	5 541 527	3.57
54 924	PERNOD RICARD SA	EUR	7 737 325	9 199 770	5.93
9 151	PROCTER & GAMBLE CO	USD	1 301 791	1 298 888	0.84
57 389	SANOFI SA	EUR	4 549 994	4 918 237	3.17
221 134	SCOR SE	EUR	6 036 958	6 224 922	4.01
222 041	TOTALENERGIES SE	EUR	10 096 748	14 032 990	9.05
4 514	UNITEDHEALTH GROUP INC	USD	2 021 999	2 287 150	1.47
17 185	VEOLIA ENVIRONNEMENT SA	EUR	322 812	443 889	0.29
169 670	VESTAS WIND SYSTEMS A/S	DKK	4 151 212	3 461 210	2.23
66 505	VINCI SA	EUR	6 094 518	6 948 442	4.48

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
339 171	VIVENDI SE	EUR	4 046 310	2 868 030	1.85
<b>Total Shares</b>			<b>128 379 447</b>	<b>154 733 621</b>	<b>87.24</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>128 379 447</b>	<b>135 417 209</b>	<b>87.24</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
33 275	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	2 858 625	5 379 902	3.47
268 779	ENGIE SA (ISIN FR0013215407)	EUR	3 655 394	4 032 760	2.60
25 000	L'OREAL SA - PF	EUR	4 918 750	9 903 750	6.38
<b>Total Shares</b>			<b>11 432 769</b>	<b>19 316 412</b>	<b>12.45</b>
<b>Total Other transferable securities</b>			<b>11 432 769</b>	<b>19 316 412</b>	<b>12.45</b>
<b>Total Investments</b>			<b>139 812 216</b>	<b>154 733 621</b>	<b>99.69</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Personal Goods	9.94	France	55.78
Oil, Gas and Coal	9.60	Denmark	22.14
Pharmaceuticals and Biotechnology	9.61	United States of America	19.53
Banks	9.16	Portugal	2.24
Software and Computer Services	8.04		
Food Producers	7.99		
Construction and Materials	7.94		
Beverages	7.57		
Gas, Water and Multi-utilities	4.83		
Non-life Insurance	4.01		
Retailers	3.61		
Chemicals	3.47		
Electricity	3.27		
Alternative Energy	2.23		
Technology Hardware and Equipment	2.07		
Media	1.85		
Health Care Providers	1.71		
Telecommunications Service Providers	1.29		
Personal Care, Drug and Grocery Stores	0.84		
Finance and Credit Services	0.36		
Electronic and Electrical Equipment	0.30		
	<b>99.69</b>		<b>99.69</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
21 590	ADIDAS AG - REG	EUR	3 678 474	3 609 848	0.49
53 467	ADVANCED MICRO DEVICES INC	USD	5 374 711	4 982 497	0.68
28 080	AGEAS SA/NV	EUR	1 016 496	1 018 181	0.14
537 253	AIRBUS SE	EUR	68 231 131	67 844 309	9.24
192 203	ARCADIS NV	EUR	8 032 431	7 672 744	1.04
9 984	ARGENX SE	EUR	4 556 269	4 433 894	0.60
84 717	ASR NEDERLAND NV	EUR	3 449 287	2 982 038	0.41
13 119	AURUBIS AG	EUR	1 008 326	1 018 822	0.14
2 608	BARRY CALLEBAUT AG - REG	CHF	4 486 549	3 727 844	0.51
433 275	BASF SE - REG	EUR	20 253 051	18 862 627	2.57
35 623	BAYER AG	EUR	1 546 394	1 448 431	0.20
334 521	BAYERISCHE MOTOREN WERKE AG	EUR	34 017 114	29 314 075	3.99
142 386	CARLSBERG AS - B	DKK	16 915 046	16 024 470	2.18
840 666	DEUTSCHE BANK AG - REG	EUR	8 278 252	8 705 937	1.19
2 611 755	DEUTSCHE LUFTHANSA AG - REG	EUR	21 472 756	17 248 030	2.35
223 686	DEUTSCHE POST AG - REG	EUR	8 698 987	8 222 697	1.12
6 932	D'IETEREN GROUP	EUR	1 107 734	971 173	0.13
112 393	DR ING HC F PORSCHE AG	EUR	12 026 940	9 276 918	1.26
9 716	DSM-FIRMENICH AG	EUR	796 337	831 592	0.11
6 693	DSV A/S	DKK	1 155 165	943 352	0.13
730 226	EDP - ENERGIAS DE PORTUGAL SA	EUR	3 578 092	2 898 997	0.39
17 259	ELISA OYJ	EUR	716 594	691 741	0.09
256 132	E.ON SE	EUR	2 853 268	2 873 801	0.39
185 627	EVONIK INDUSTRIES AG	EUR	3 306 123	3 222 485	0.44
134 305	FRESENIUS SE & CO KGAA	EUR	3 521 500	3 255 553	0.44
160 094	GALP ENERGIA SGPS SA	EUR	2 291 966	2 274 936	0.31
33 533	GENMAB A/S	DKK	11 795 562	8 940 516	1.22
12 559	HANNOVER RUECK SE - REG	EUR	2 585 898	2 616 040	0.36
69 981	HEINEKEN NV	EUR	5 904 226	5 930 190	0.81
857	IMCD NV	EUR	95 213	97 270	0.01
797 717	ING GROEP NV	EUR	9 873 785	9 594 940	1.31
662 266	KESKO OYJ - B	EUR	11 108 117	10 573 077	1.44
276 711	KONE OYJ - B	EUR	12 643 631	11 314 713	1.54
251 306	KONINKLIJKE AHOLD DELHAIZE NV	EUR	7 157 663	7 036 568	0.96
34 168	LANXESS	EUR	747 008	738 029	0.10
193 699	MERCK KGAA	EUR	30 925 853	27 573 053	3.75
218 096	META PLATFORMS INC	USD	42 529 040	62 162 518	8.46
9 549	MTU AERO ENGINES AG	EUR	1 566 991	1 690 173	0.23
137 523	NESTLE SA	CHF	14 953 650	14 018 926	1.91
716 540	NN GROUP NV	EUR	25 359 220	21 682 500	2.95
1 473 382	NOKIA OYJ	EUR	4 479 081	4 626 419	0.63
1 621 862	NOVO NORDISK A/S	DKK	140 173 545	147 109 144	20.03
45 192	ORSTED AS	DKK	2 174 685	2 057 416	0.28
68 599	QIAGEN NV	EUR	2 843 076	2 409 197	0.33

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
127 268	RANDSTAD NV	EUR	6 479 791	6 215 769	0.85
89 426	ROCHE HOLDING AG	CHF	23 981 432	21 739 456	2.96
1 017 510	RWE AG	EUR	41 148 728	36 762 636	5.01
464 868	SAMPO OYJ	EUR	18 038 069	17 251 251	2.35
182 564	SIEMENS AG - REG	EUR	24 170 202	22 813 197	3.11
903 848	STELLANTIS NV	EUR	13 167 258	15 914 956	2.17
143 245	TEAMVIEWER AG	EUR	2 155 837	2 076 336	0.28
86 661	TESLA INC	USD	18 273 837	16 466 410	2.24
471 630	THYSSENKRUPP AG	EUR	3 221 530	3 092 950	0.42
44 998	UCB SA	EUR	3 783 833	3 107 562	0.42
6 218	VERTEX PHARMACEUTICALS INC	USD	1 921 790	2 130 180	0.29
766 808	VESTAS WIND SYSTEMS A/S	DKK	15 517 603	15 642 622	2.13
236 263	VONOVIA SE	EUR	5 506 101	5 126 907	0.70
31 661	WOLTERS KLUWER NV	EUR	3 611 498	3 834 147	0.52
<b>Total Shares</b>			<b>750 262 746</b>	<b>736 702 060</b>	<b>100.31</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>750 262 746</b>	<b>736 702 060</b>	<b>100.31</b>
<b>Total Investments</b>			<b>750 262 746</b>	<b>736 702 060</b>	<b>100.31</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	29.49	Germany	28.54
Automobiles and Parts	9.66	Denmark	25.98
Aerospace and Defense	9.47	Netherlands	21.19
Software and Computer Services	8.75	United States of America	11.67
Gas, Water and Multi-utilities	5.40	Finland	6.05
General Industrials	4.37	Switzerland	5.49
Industrial Transportation	3.60	Portugal	0.70
Chemicals	3.12	Belgium	0.69
Non-life Insurance	3.11		
Life Insurance	3.09		
Beverages	2.99		
Food Producers	2.53		
Banks	2.49		
Personal Care, Drug and Grocery Stores	2.40		
Alternative Energy	2.13		
Industrial Engineering	1.54		
Construction and Materials	1.04		
Real Estate Investment and Services	0.70		
Technology Hardware and Equipment	0.68		
Electricity	0.67		
Telecommunications Equipment	0.63		
Media	0.52		
Personal Goods	0.49		
Health Care Providers	0.44		
Medical Equipment and Services	0.33		
Oil, Gas and Coal	0.31		
Industrial Metals and Mining	0.14		
Retailers	0.13		
Telecommunications Service Providers	0.09		
	<b>100.31</b>		<b>100.31</b>



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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
11 486	ABB LTD	CHF	398 189	363 464	1.10
192	AP MOLLER - MAERSK A/S - A	DKK	309 688	295 826	0.90
19 732	CHR HANSEN HOLDING A/S	DKK	1 324 730	1 270 286	3.85
5 680	COLOPLAST A/S	DKK	575 525	559 336	1.69
26 835	DANSKE BANK A/S	DKK	596 457	594 128	1.80
32 368	DEMANT A/S	DKK	1 262 166	1 165 254	3.53
360 312	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 707 865	1 430 439	4.33
105 000	ENGIE SA (ISIN FR0010208488)	EUR	1 378 440	1 575 420	4.77
4 260	GENMAB A/S	DKK	1 517 041	1 135 795	3.44
374	GIVAUDAN SA - REG	CHF	1 150 076	1 174 157	3.56
27 162	ISS A/S	DKK	495 916	371 192	1.12
7 432	NESTLE SA	CHF	815 891	757 609	2.29
16 750	NOVO NORDISK A/S	DKK	1 475 911	1 519 290	4.60
22 066	ORSTED AS	DKK	1 720 407	1 004 579	3.04
5 382	ROCHE HOLDING AG	CHF	1 424 709	1 308 364	3.96
16 409	SAFRAN SA	EUR	1 844 875	2 412 451	7.30
21 442	SANOFI SA	EUR	1 894 583	1 837 579	5.56
18 540	SCHNEIDER ELECTRIC SE	EUR	1 277 831	2 687 929	8.14
46 256	SCOR SE	EUR	1 262 789	1 302 106	3.94
4 660	SWATCH GROUP AG	CHF	1 114 479	1 124 853	3.41
585	SWISSCOM AG - REG	CHF	333 795	330 828	1.00
6 989	TOPDANMARK AS	DKK	287 920	295 896	0.90
50 000	TOTALENERGIES SE	EUR	2 204 500	3 160 000	9.57
49 194	UBS GROUP AG	CHF	1 112 282	1 085 188	3.29
63 204	VESTAS WIND SYSTEMS A/S	DKK	1 542 919	1 289 340	3.90
20 867	VINCI SA	EUR	1 912 252	2 180 184	6.60
106 420	VIVENDI SE	EUR	1 269 591	899 888	2.72
<b>Total Shares</b>			<b>32 210 827</b>	<b>33 131 381</b>	<b>100.31</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>32 210 827</b>	<b>33 131 381</b>	<b>100.31</b>
<b>Total Investments</b>			<b>32 210 827</b>	<b>33 131 381</b>	<b>100.31</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	17.56	France	48.61
Oil, Gas and Coal	9.57	Denmark	28.77
Electronic and Electrical Equipment	8.14	Switzerland	18.60
Electricity	7.37	Portugal	4.33
Aerospace and Defense	7.30		
Construction and Materials	6.60		<b>100.31</b>
Food Producers	6.14		
Medical Equipment and Services	5.22		
Non-life Insurance	4.84		
Gas, Water and Multi-utilities	4.77		
Alternative Energy	3.90		
Chemicals	3.56		
Personal Goods	3.41		
Investment Banking and Brokerage Services	3.29		
Media	2.72		
Banks	1.80		
Industrial Support Services	1.12		
Industrial Engineering	1.10		
Telecommunications Service Providers	1.00		
Industrial Transportation	0.90		
	<b>100.31</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
225 772	ABN AMRO BANK NV	EUR	3 018 572	2 863 918	4.41
14 049	ALLIANZ SE - REG	EUR	3 254 138	3 103 424	4.78
437	ARGENX SE	EUR	210 604	194 072	0.30
326	BEIERSDORF AG	EUR	39 416	40 440	0.06
36 043	CARLSBERG AS - B	DKK	4 180 850	4 056 368	6.25
15 400	COMMERZBANK AG	EUR	161 778	156 310	0.24
19 411	D'IETEREN GROUP	EUR	3 167 875	2 719 481	4.19
12 877	DSV A/S	DKK	1 665 144	1 814 962	2.80
107 122	ELEKTA AB - B	SEK	683 548	688 476	1.06
40 000	FREENET AG	EUR	884 000	957 600	1.48
86 770	GEA GROUP AG	EUR	3 167 973	2 796 597	4.31
29 008	HENKEL AG & CO KGAA	EUR	1 701 029	1 730 617	2.67
52 883	HUGO BOSS AG	EUR	3 104 547	2 913 853	4.49
4 937	KBC GROUP NV	EUR	295 331	256 230	0.39
82 564	KION GROUP AG	EUR	3 167 981	2 381 146	3.67
56 310	KNORR-BREMSE AG	EUR	3 276 123	2 958 527	4.56
78 586	KONE OYJ - B	EUR	3 170 160	3 213 382	4.95
158 256	KONINKLIJKE AHOLD DELHAIZE NV	EUR	4 409 012	4 431 168	6.83
34 871	NOVO NORDISK A/S	DKK	3 171 047	3 162 934	4.87
83 178	ORION OYJ - B	EUR	3 135 811	3 122 502	4.81
54 492	PANDORA A/S	DKK	5 823 940	5 827 491	8.97
27 291	ROCKWOOL A/S	DKK	5 552 598	5 733 273	8.82
15 193	RWE AG	EUR	565 995	548 923	0.85
208 694	TEAMVIEWER AG	EUR	3 378 756	3 025 020	4.66
164 892	TRYG A/S	DKK	3 020 170	3 040 975	4.69
25 443	WOLTERS KLUWER NV	EUR	2 900 648	3 081 147	4.75
<b>Total Shares</b>			<b>67 107 046</b>	<b>64 818 836</b>	<b>99.86</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>67 107 046</b>	<b>64 818 836</b>	<b>99.86</b>
<b>Total Investments</b>			<b>67 107 046</b>	<b>64 818 836</b>	<b>99.86</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Industrial Engineering	17.48	Denmark	36.41
Personal Goods	13.46	Germany	31.76
Pharmaceuticals and Biotechnology	9.97	Netherlands	16.29
Non-life Insurance	9.47	Finland	9.76
Construction and Materials	8.83	Belgium	4.58
Personal Care, Drug and Grocery Stores	6.89	Sweden	1.06
Beverages	6.25		
Banks	5.05		
Media	4.75		
Software and Computer Services	4.66		
Retailers	4.19		
Industrial Transportation	2.80		
Household Goods and Home Construction	2.67		
Telecommunications Service Providers	1.48		
Medical Equipment and Services	1.06		
Gas, Water and Multi-utilities	0.85		
	<b>99.86</b>		<b>99.86</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
932	ABBVIE INC	USD	128 329	124 484	1.29
336	ALPHABET INC	USD	39 039	39 830	0.41
2 716	AMAZON.COM INC	USD	319 443	341 980	3.55
223	AP MOLLER - MAERSK A/S - B	DKK	406 303	350 312	3.63
819	BERKSHIRE HATHAWAY INC - B	USD	239 498	264 474	2.74
20 597	BOLIDEN AB	SEK	494 488	498 377	5.17
82	BROADCOM INC	USD	64 382	65 272	0.68
1 028	CARLSBERG AS - B	DKK	124 416	115 694	1.20
9 558	CHR HANSEN HOLDING A/S	DKK	589 799	615 314	6.38
155	COCA-COLA CO	USD	8 192	8 284	0.09
4 140	COLOPLAST A/S	DKK	435 632	407 685	4.23
711	COMCAST CORP	USD	29 699	27 774	0.29
10 008	DNB BANK ASA	NOK	176 809	170 607	1.77
222 128	EDP - ENERGIAS DE PORTUGAL SA	EUR	995 279	881 847	9.16
3 142	EMERSON ELECTRIC CO	USD	273 918	264 469	2.74
17 028	ESSITY AB	SEK	426 332	366 673	3.80
3 783	EVOLUTION AB	SEK	355 697	317 741	3.30
1 661	GENMAB A/S	DKK	602 693	442 853	4.59
24 909	GJENSIDIGE FORSIKRING ASA	NOK	389 461	352 905	3.66
16 769	ISS A/S	DKK	306 164	229 163	2.38
2 749	JYSKE BANK A/S - REG	DKK	191 108	182 755	1.90
10 497	KONINKLIJKE AHOLD DELHAIZE NV	EUR	294 808	293 916	3.05
1 053	META PLATFORMS INC	USD	282 922	300 130	3.11
140	MICROSOFT CORP	USD	43 374	44 783	0.46
10 083	MOWI ASA	NOK	163 972	154 808	1.61
380 383	NEL ASA	NOK	474 395	235 797	2.45
8 804	NOVO NORDISK A/S	DKK	769 420	798 556	8.29
48 492	ORKLA ASA	NOK	312 373	315 957	3.28
3 630	ORSTED AS	DKK	312 553	165 260	1.71
757	PROCTER & GAMBLE CO	USD	107 688	107 448	1.11
3 166	QORVO INC	USD	302 177	261 846	2.72
197	ROCKWOOL A/S	DKK	42 464	41 386	0.43
31 809	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	373 562	334 803	3.47
8 777	SVENSKA HANDELSBANKEN AB	SEK	70 589	70 605	0.73
8 996	SWEDBANK AB - A	SEK	151 304	139 212	1.44
23 097	TELE2 AB	SEK	153 928	154 782	1.61
104	UNITEDHEALTH GROUP INC	USD	49 839	52 695	0.55
11 697	VESTAS WIND SYSTEMS A/S	DKK	304 369	238 615	2.48
<b>Total Shares</b>			<b>10 806 418</b>	<b>9 779 092</b>	<b>101.46</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>10 806 418</b>	<b>9 779 092</b>	<b>101.46</b>
<b>Total Investments</b>			<b>10 806 418</b>	<b>9 779 092</b>	<b>101.46</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	14.16	Denmark	37.22
Food Producers	11.27	United States of America	19.75
Electricity	10.86	Sweden	19.53
Banks	9.32	Norway	12.76
Personal Care, Drug and Grocery Stores	7.97	Portugal	9.15
Non-life Insurance	6.41	Netherlands	3.05
Industrial Metals and Mining	5.17		
Medical Equipment and Services	4.23		
Software and Computer Services	3.99		
Industrial Transportation	3.63		
Retailers	3.55		
Technology Hardware and Equipment	3.39		
Travel and Leisure	3.30		
Electronic and Electrical Equipment	2.74		
Alternative Energy	2.48		
General Industrials	2.45		
Industrial Support Services	2.38		
Telecommunications Service Providers	1.89		
Beverages	1.29		
Health Care Providers	0.55		
Construction and Materials	0.43		
	<b>101.46</b>		<b>101.46</b>

## Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
341 216	AKER BP ASA	NOK	7 516 228	9 278 440	5.27
9 175 730	BP PLC	GBP	49 619 248	52 944 400	30.09
261 985	ENAGAS SA	EUR	4 696 286	4 138 053	2.35
150 486	ENERGEAN OIL & GAS PLC	GBP	1 825 532	1 471 948	0.84
530 537	GALP ENERGIA SGPS SA	EUR	5 888 195	7 538 931	4.28
38 973	GAZTRANSPORT ET TECHNIGAZ SA	EUR	3 733 414	4 704 041	2.67
643 039	HARBOUR ENERGY PLC	GBP	1 738 374	1 873 639	1.06
1 856 913	NEL ASA	NOK	1 968 322	1 151 086	0.65
476 731	NESTE OYJ	EUR	16 827 800	15 117 140	8.59
158 543	OMV AG	EUR	6 255 240	6 557 338	3.73
1 347 912	REPSOL SA	EUR	17 773 511	18 634 883	10.59
604 711	SIEMENS ENERGY AG	EUR	9 714 189	5 061 431	2.88
2 284 968	SNAM SPA	EUR	10 915 390	9 893 911	5.62
259 322	SUBSEA 7 SA	NOK	2 947 560	3 215 035	1.83
156 547	TECHNIP ENERGIES NV	EUR	3 360 678	3 232 696	1.84
518 771	TENARIS SA	EUR	7 176 815	7 698 562	4.37
1 122 054	VESTAS WIND SYSTEMS A/S	DKK	26 673 636	22 889 520	13.01
<b>Total Shares</b>			<b>178 630 418</b>	<b>175 401 054</b>	<b>99.67</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>178 630 418</b>	<b>175 401 054</b>	<b>99.67</b>
<b>Total Investments</b>			<b>178 630 418</b>	<b>175 401 054</b>	<b>99.67</b>

## Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>
Oil, Gas and Coal	80.78
Alternative Energy	13.01
General Industrials	3.53
Gas, Water and Multi-utilities	2.35
	<b>99.67</b>

<b>Geographical classification</b>	<b>%</b>
United Kingdom	31.98
Denmark	13.01
Spain	12.94
Finland	8.59
Luxembourg	6.20
Norway	5.93
Italy	5.62
Portugal	4.28
Austria	3.73
Germany	2.88
France	2.67
Netherlands	1.84
	<b>99.67</b>



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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
1 824	ALPHABET CLASS - A	USD	217 887	214 117	0.56
1 517	ALPHABET INC	USD	169 407	179 830	0.47
7 845	AMAZON.COM INC	USD	935 169	987 787	2.60
16 574	ARKEMA SA	EUR	1 374 316	1 464 810	3.86
1 005	BROADCOM INC	USD	789 067	799 978	2.11
13 447	CARLSBERG AS - B	DKK	1 901 764	1 513 358	3.99
37 644	CHR HANSEN HOLDING A/S	DKK	2 528 678	2 423 407	6.39
42 363	CIE DE SAINT-GOBAIN SA	EUR	1 275 974	2 177 458	5.74
2 416	CIGNA GROUP	USD	641 503	706 743	1.86
15 639	COLOPLAST A/S	DKK	1 616 267	1 540 045	4.06
12 123	COMCAST CORP	USD	506 386	473 565	1.25
97 205	DNB BANK ASA	NOK	1 833 386	1 657 058	4.37
4 690	DSV A/S	DKK	821 505	661 037	1.74
873 696	EDP - ENERGIAS DE PORTUGAL SA	EUR	4 061 758	3 468 574	9.15
5 523	ERSTE GROUP BANK AG	EUR	180 933	186 401	0.49
14 393	ESSITY AB	SEK	296 242	309 932	0.82
51 949	GALP ENERGIA SGPS SA	EUR	743 910	738 195	1.95
7 020	GENMAB A/S	DKK	2 527 169	1 871 661	4.93
4 400	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 468 935	2 967 800	7.83
3 300	META PLATFORMS INC	USD	879 491	940 578	2.48
2 171	MICROSOFT CORP	USD	676 226	694 453	1.83
3 404	MOODY'S CORP	USD	1 054 482	991 894	2.61
111 569	MOWI ASA	NOK	1 783 917	1 712 958	4.52
6 492	NOVO NORDISK A/S	DKK	595 178	588 849	1.55
2 231	NVIDIA CORP	USD	937 929	860 740	2.27
15 736	PANDORA A/S	DKK	1 581 155	1 682 841	4.44
12 655	RENAULT SA	EUR	782 712	418 248	1.10
11 187	ROYAL UNIBREW A/S	DKK	795 149	764 101	2.01
41 292	SYDBANK A/S	DKK	1 737 094	1 692 873	4.46
957	THERMO FISHER SCIENTIFIC INC	USD	457 525	402 691	1.06
15 539	TOTALENERGIES SE	EUR	728 384	982 065	2.59
78 521	VESTAS WIND SYSTEMS A/S	DKK	1 852 650	1 601 802	4.22
<b>Total Shares</b>			<b>37 752 148</b>	<b>37 675 849</b>	<b>99.31</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>37 752 148</b>	<b>37 675 849</b>	<b>99.31</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
19 052	ENGIE SA (ISIN FR0013215407)	EUR	266 442	285 856	0.75
<b>Total Shares</b>			<b>266 442</b>	<b>285 856</b>	<b>0.75</b>
<b>Total Other transferable securities</b>			<b>266 442</b>	<b>285 856</b>	<b>0.75</b>
<b>Total Investments</b>			<b>38 018 590</b>	<b>37 961 705</b>	<b>100.06</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Personal Goods	12.27	Denmark	37.79
Food Producers	10.91	France	21.87
Banks	9.32	United States of America	19.12
Electricity	9.14	Portugal	11.09
Pharmaceuticals and Biotechnology	6.49	Norway	8.88
Beverages	6.00	Sweden	0.82
Construction and Materials	5.74	Austria	0.49
Software and Computer Services	5.35		
Medical Equipment and Services	5.12		<b>100.06</b>
Oil, Gas and Coal	4.53		
Technology Hardware and Equipment	4.38		
Alternative Energy	4.22		
Chemicals	3.86		
Finance and Credit Services	2.61		
Retailers	2.60		
Health Care Providers	1.86		
Industrial Transportation	1.74		
Telecommunications Service Providers	1.25		
Automobiles and Parts	1.10		
Personal Care, Drug and Grocery Stores	0.82		
Gas, Water and Multi-utilities	0.75		
	<b>100.06</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
26 787	ADEVINTA ASA	NOK	217 805	222 422	1.73
62 484	AEGON LTD	EUR	281 553	286 427	2.22
4 242	AKAMAI TECHNOLOGIES INC	USD	330 715	414 689	3.22
2 102	ALPHABET CLASS - A	USD	257 209	246 751	1.92
2 053	ALPHABET INC	USD	228 028	243 369	1.89
2 544	AMAZON.COM INC	USD	226 538	320 323	2.49
4 185	CARLSBERG AS - B	DKK	581 166	470 990	3.66
13 197	CHR HANSEN HOLDING A/S	DKK	838 381	849 582	6.60
5 604	COLOPLAST A/S	DKK	608 442	551 852	4.29
2 614	DNB BANK ASA	NOK	48 074	44 561	0.35
1 879	DOLLAR TREE INC	USD	250 463	197 482	1.53
262 146	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 238 360	1 040 719	8.07
609	ELI LILLY & CO	USD	304 997	319 152	2.48
20 453	ESSITY AB	SEK	537 308	440 425	3.42
5 432	EVOLUTION AB	SEK	517 112	456 243	3.54
1 524	GENMAB A/S	DKK	533 879	406 326	3.16
36 807	GJENSIDIGE FORSIKRING ASA	NOK	561 562	521 473	4.05
22 164	ISS A/S	DKK	414 697	302 890	2.35
11 370	KONGSBERG GRUPPEN ASA	NOK	448 559	439 067	3.41
24 217	KONINKLIJKE AHOLD DELHAIZE NV	EUR	680 134	678 076	5.27
1 828	MICROSOFT CORP	USD	543 253	584 735	4.54
633 966	NEL ASA	NOK	380 278	392 991	3.05
9 414	NOVO NORDISK A/S	DKK	851 800	853 885	6.63
6 358	ORSTED AS	DKK	490 022	289 455	2.25
2 735	PANDORA A/S	DKK	231 221	292 487	2.27
56 764	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	657 017	597 465	4.64
28 540	SWEDBANK AB - A	SEK	481 317	441 652	3.43
5 717	TOPDANMARK AS	DKK	231 698	242 043	1.88
30 645	VESTAS WIND SYSTEMS A/S	DKK	761 223	625 148	4.85
<b>Total Shares</b>			<b>13 732 811</b>	<b>12 772 680</b>	<b>99.19</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>13 732 811</b>	<b>12 772 680</b>	<b>99.19</b>
<b>Total Investments</b>			<b>13 732 811</b>	<b>12 772 680</b>	<b>99.19</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	12.25	Denmark	37.94
Software and Computer Services	11.57	United States of America	18.07
Electricity	10.33	Sweden	15.03
Personal Care, Drug and Grocery Stores	8.69	Norway	12.58
Banks	8.42	Portugal	8.08
Food Producers	6.60	Netherlands	5.27
Non-life Insurance	5.93	Bermuda	2.22
General Industrials	5.28		
Alternative Energy	4.85		<b>99.19</b>
Medical Equipment and Services	4.29		
Retailers	4.02		
Beverages	3.66		
Travel and Leisure	3.54		
Industrial Transportation	3.41		
Industrial Support Services	2.35		
Personal Goods	2.27		
Consumer Services	1.73		
	<b>99.19</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
5 844	ABBVIE INC	USD	804 673	780 564	0.60
3 364	AKAMAI TECHNOLOGIES INC	USD	262 264	328 857	0.25
28 886	ALPHABET CLASS - A	USD	3 347 250	3 390 894	2.61
30 095	AMAZON.COM INC	USD	3 534 808	3 789 351	2.91
1 932	APPLE INC	USD	312 030	312 136	0.24
5 470	BERKSHIRE HATHAWAY INC - B	USD	1 599 578	1 766 391	1.36
25 733	BRISTOL-MYERS SQUIBB CO	USD	1 371 549	1 254 514	0.96
33 240	CAPGEMINI SE	EUR	3 318 613	5 534 460	4.26
46 583	CARLSBERG AS - B	DKK	5 733 953	5 242 565	4.03
144 881	CHR HANSEN HOLDING A/S	DKK	9 700 120	9 326 999	7.16
28 439	CISCO SYSTEMS INC	USD	1 421 614	1 402 578	1.08
18 927	COCA-COLA CO	USD	1 000 352	1 011 529	0.78
48 877	COLOPLAST A/S	DKK	5 084 705	4 813 145	3.70
129 910	DASSAULT SYSTEMES SE	EUR	3 138 401	5 042 457	3.88
336 404	DNB BANK ASA	NOK	6 135 028	5 734 693	4.41
2 646	DOLLAR TREE INC	USD	423 789	278 093	0.21
617 479	EDP - ENERGIAS DE PORTUGAL SA	EUR	2 314 634	2 451 392	1.88
358 971	ENGIE SA (ISIN FR0010208488)	EUR	4 712 571	5 386 001	4.14
211 300	ESSITY AB	SEK	4 874 192	4 550 031	3.50
91 229	GALP ENERGIA SGPS SA	EUR	1 306 399	1 296 364	1.00
205 678	HEXAGON AB	SEK	1 708 148	1 579 660	1.21
11 247	JPMORGAN CHASE & CO	USD	1 545 766	1 479 667	1.14
988	META PLATFORMS INC	USD	259 207	281 603	0.22
10 519	MICROSOFT CORP	USD	3 256 881	3 364 786	2.59
4 226	MOODY'S CORP	USD	1 309 119	1 231 417	0.95
1 936 098	NEL ASA	NOK	1 262 763	1 200 173	0.92
236 977	NORSK HYDRO ASA	NOK	1 278 148	1 277 952	0.98
95 076	NOVO NORDISK A/S	DKK	8 156 635	8 623 760	6.63
1 713	NVIDIA CORP	USD	690 428	660 891	0.51
75 173	ORSTED AS	DKK	4 226 077	3 422 334	2.63
98 989	PANDORA A/S	DKK	9 367 332	10 586 094	8.13
6 705	PROCTER & GAMBLE CO	USD	953 831	951 704	0.73
9 211	QORVO INC	USD	879 137	761 803	0.59
52 903	SANOFI SA	EUR	4 674 429	4 533 787	3.49
114 125	SCOR SE	EUR	3 115 613	3 212 619	2.47
68 707	SWEDBANK AB - A	SEK	1 143 121	1 063 229	0.82
1 756	THERMO FISHER SCIENTIFIC INC	USD	839 513	738 899	0.57
71 105	TOTALENERGIES SE	EUR	3 135 019	4 493 836	3.46
1 356	UNITEDHEALTH GROUP INC	USD	649 820	687 057	0.53
350 043	VESTAS WIND SYSTEMS A/S	DKK	8 771 751	7 140 758	5.49
51 484	VINCI SA	EUR	4 717 994	5 379 048	4.14
262 564	VIVENDI SE	EUR	3 132 389	2 220 241	1.71
5 578	WALMART INC	USD	822 779	862 347	0.66

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
6 392	WORLDLINE SA	EUR	-	76 576	0.06
<b>Total Shares</b>			<b>126 292 423</b>	<b>129 523 255</b>	<b>99.59</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>126 292 423</b>	<b>129 523 255</b>	<b>99.59</b>
<b>Total Investments</b>			<b>126 292 423</b>	<b>129 523 255</b>	<b>99.59</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	15.01	Denmark	37.80
Pharmaceuticals and Biotechnology	11.68	France	27.59
Personal Goods	8.14	United States of America	19.48
Food Producers	7.17	Norway	6.31
Banks	6.36	Sweden	5.53
Alternative Energy	5.49	Portugal	2.88
Beverages	4.81		
Electricity	4.52		<b>99.59</b>
Oil, Gas and Coal	4.45		
Medical Equipment and Services	4.27		
Personal Care, Drug and Grocery Stores	4.23		
Construction and Materials	4.14		
Gas, Water and Multi-utilities	4.14		
Non-life Insurance	3.83		
Retailers	3.79		
Media	1.71		
Technology Hardware and Equipment	1.33		
Telecommunications Equipment	1.08		
Industrial Metals and Mining	0.98		
Finance and Credit Services	0.95		
General Industrials	0.92		
Health Care Providers	0.53		
Industrial Support Services	0.06		
	<b>99.59</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
11 806	ALPHABET CLASS - A	USD	1 412 853	1 385 893	4.05
7 205	AMAZON.COM INC	USD	827 288	907 203	2.65
691	AP MOLLER - MAERSK A/S - A	DKK	1 128 068	1 064 665	3.11
2 339	AUTODESK INC	USD	431 474	437 329	1.28
52 805	BNP PARIBAS SA	EUR	2 548 105	2 866 782	8.37
11 300	CARLSBERG AS - B	DKK	1 522 636	1 271 730	3.71
23 370	CHR HANSEN HOLDING A/S	DKK	1 516 999	1 504 490	4.39
5 523	CISCO SYSTEMS INC	USD	280 749	272 388	0.80
13 926	COLOPLAST A/S	DKK	1 435 847	1 371 358	4.01
21 004	DANSKE BANK A/S	DKK	467 140	465 030	1.36
3 906	DOLLAR TREE INC	USD	582 424	410 518	1.20
394 988	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 781 190	1 568 101	4.58
39	ELISA OYJ	EUR	1 696	1 563	0.00
993	ERSTE GROUP BANK AG	EUR	33 126	33 514	0.10
4 212	GENMAB A/S	DKK	1 510 788	1 122 997	3.28
3 688	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	909 276	2 487 556	7.27
5 925	MERCK & CO INC	USD	593 223	575 684	1.68
3 774	MICROSOFT CORP	USD	1 131 448	1 207 216	3.53
14 875	NOVO NORDISK A/S	DKK	1 286 076	1 349 220	3.94
241 000	ORANGE SA	EUR	3 133 863	2 677 510	7.82
27 374	ORSTED AS	DKK	1 617 522	1 246 232	3.64
7 503	PANDORA A/S	DKK	826 539	802 387	2.34
4 004	PFIZER INC	USD	130 654	115 764	0.34
16 000	SANOFI SA	EUR	1 172 968	1 371 200	4.00
6 903	STATE STREET CORP	USD	422 454	422 082	1.23
545	THERMO FISHER SCIENTIFIC INC	USD	257 412	229 328	0.67
17 684	TOPDANMARK AS	DKK	716 695	748 695	2.19
51 356	TOTALENERGIES SE	EUR	2 353 795	3 245 698	9.47
703	UNITEDHEALTH GROUP INC	USD	314 901	356 196	1.04
57 343	VESTAS WIND SYSTEMS A/S	DKK	1 398 047	1 169 778	3.42
<b>Total Shares</b>			<b>31 745 256</b>	<b>32 688 107</b>	<b>95.47</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>31 745 256</b>	<b>32 688 107</b>	<b>95.47</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
108 530	ENGIE SA (ISIN FR0013215407)	EUR	1 476 008	1 628 383	4.76
<b>Total Shares</b>			<b>1 476 008</b>	<b>1 628 383</b>	<b>4.76</b>
<b>Total Other transferable securities</b>			<b>1 476 008</b>	<b>1 628 383</b>	<b>4.76</b>
<b>Total Investments</b>			<b>33 221 264</b>	<b>34 316 490</b>	<b>100.23</b>



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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	13.25	France	41.70
Banks	9.83	Denmark	35.39
Personal Goods	9.61	United States of America	18.46
Oil, Gas and Coal	9.48	Portugal	4.58
Software and Computer Services	8.85	Austria	0.10
Electricity	8.22		
Telecommunications Service Providers	7.82		<b>100.23</b>
Gas, Water and Multi-utilities	4.76		
Medical Equipment and Services	4.67		
Food Producers	4.39		
Retailers	3.85		
Beverages	3.71		
Alternative Energy	3.42		
Industrial Transportation	3.11		
Non-life Insurance	2.19		
Investment Banking and Brokerage Services	1.23		
Health Care Providers	1.04		
Telecommunications Equipment	0.80		
	<b>100.23</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
6 398	ADIDAS AG - REG	EUR	1 087 276	1 069 746	1.36
27 426	AIRBUS SE	EUR	3 506 140	3 463 355	4.41
127 152	AIXTRON SE	EUR	3 687 408	3 364 442	4.28
31 000	AMAZON.COM INC	USD	3 846 877	3 903 302	4.97
22 000	APPLE INC	USD	3 723 443	3 554 342	4.52
102 837	BAYER AG	EUR	4 609 154	4 181 352	5.32
18 235	BAYERISCHE MOTOREN WERKE AG	EUR	1 623 462	1 597 933	2.03
30 000	CARLSBERG AS - B	DKK	3 668 888	3 376 274	4.30
30 000	COLOPLAST A/S	DKK	2 936 720	2 954 239	3.76
75 000	COVESTRO AG	EUR	3 766 500	3 577 500	4.55
2 661	DANSKE BANK A/S	DKK	58 690	58 915	0.07
214 429	DEUTSCHE BANK AG - REG	EUR	2 197 468	2 220 627	2.83
200 000	ING GROEP NV	EUR	2 586 000	2 405 600	3.06
64 080	MERCEDES-BENZ GROUP AG	EUR	4 165 200	3 551 954	4.52
3 639	MERCK KGAA	EUR	516 738	518 012	0.66
12 000	MICROSOFT CORP	USD	3 754 921	3 838 524	4.89
260 000	NORDEA BANK ABP	EUR	2 789 280	2 584 140	3.29
77 839	NOVO NORDISK A/S	DKK	7 228 647	7 060 298	9.00
8 000	NVIDIA CORP	USD	3 524 714	3 086 471	3.93
35 000	PANDORA A/S	DKK	3 863 597	3 742 974	4.76
88 544	RWE AG	EUR	3 024 663	3 199 095	4.07
32 856	SIEMENS AG - REG	EUR	4 200 103	4 105 686	5.23
200 000	STELLANTIS NV	EUR	3 825 200	3 520 000	4.48
200 310	TEAMVIEWER AG	EUR	3 124 836	2 903 493	3.70
8 590	VERISIGN INC	USD	1 627 788	1 622 592	2.07
190 000	VESTAS WIND SYSTEMS A/S	DKK	3 830 931	3 875 935	4.93
<b>Total Shares</b>			<b>82 774 644</b>	<b>79 336 801</b>	<b>100.99</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>82 774 644</b>	<b>79 336 801</b>	<b>100.99</b>
<b>Total Investments</b>			<b>82 774 644</b>	<b>79 336 801</b>	<b>100.99</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	14.96	Germany	38.56
Technology Hardware and Equipment	12.74	Denmark	26.82
Automobiles and Parts	11.04	United States of America	20.37
Software and Computer Services	10.65	Netherlands	11.95
Banks	9.25	Finland	3.29
Personal Goods	6.13		
General Industrials	5.23		
Retailers	4.97		
Alternative Energy	4.93		
Chemicals	4.55		
Aerospace and Defense	4.41		
Beverages	4.30		
Gas, Water and Multi-utilities	4.07		
Medical Equipment and Services	3.76		
	<b>100.99</b>		<b>100.99</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
8 418	ALPHABET CLASS - A	USD	929 074	988 179	1.95
6 081	AMAZON.COM INC	USD	695 086	765 677	1.51
427	AP MOLLER - MAERSK A/S - B	DKK	777 989	670 776	1.32
6 568	APPLE INC	USD	1 089 774	1 061 133	2.09
17 177	CARLSBERG AS - B	DKK	2 226 383	1 933 142	3.81
34 369	CHR HANSEN HOLDING A/S	DKK	2 303 000	2 212 572	4.37
22 581	COLGATE-PALMOLIVE CO	USD	1 565 835	1 604 811	3.17
20 691	COLOPLAST A/S	DKK	2 103 048	2 037 539	4.02
17 773	DANONE SA	EUR	1 100 149	997 954	1.97
8 668	DSV A/S	DKK	1 451 290	1 221 720	2.41
1 029 582	EDP - ENERGIAS DE PORTUGAL SA	EUR	4 113 351	4 087 441	8.05
5 707	GENMAB A/S	DKK	2 112 150	1 521 591	3.00
2 833	JPMORGAN CHASE & CO	USD	389 743	372 712	0.74
10 341	JYSKE BANK A/S - REG	DKK	718 896	687 474	1.36
45 772	KEURIG DR PEPPER INC	USD	1 382 866	1 313 401	2.59
4 794	MICROSOFT CORP	USD	1 443 206	1 533 490	3.03
32 413	NOVO NORDISK A/S	DKK	2 827 120	2 939 984	5.79
97 883	ORANGE SA	EUR	1 316 037	1 087 480	2.15
25 899	ORSTED AS	DKK	2 109 036	1 179 081	2.33
7 892	PANDORA A/S	DKK	869 391	843 987	1.67
39 739	PFIZER INC	USD	1 296 714	1 148 935	2.27
354	PROCTER & GAMBLE CO	USD	49 856	50 247	0.10
16 406	RENAULT SA	EUR	920 869	542 218	1.07
9 634	RINGKJOEBING LANDBOBANK A/S	DKK	1 226 289	1 239 770	2.45
25 139	SANOFI SA	EUR	1 995 569	2 154 412	4.25
43 759	SCOR SE	EUR	1 194 621	1 231 816	2.43
3 520	S&P GLOBAL INC	USD	1 266 857	1 163 265	2.29
59 741	TOTALENERGIES SE	EUR	2 714 368	3 775 631	7.44
104 957	VEOLIA ENVIRONNEMENT SA	EUR	1 993 902	2 711 039	5.35
103 540	VESTAS WIND SYSTEMS A/S	DKK	2 482 303	2 112 181	4.17
22 887	VINCI SA	EUR	1 845 491	2 391 234	4.72
100 674	VIVENDI SE	EUR	1 201 041	851 299	1.68
<b>Total Shares</b>			<b>49 711 304</b>	<b>48 432 191</b>	<b>95.55</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>49 711 304</b>	<b>48 432 191</b>	<b>95.55</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
169 914	ENGIE SA (ISIN FR0013215407)	EUR	2 310 830	2 549 390	5.03
<b>Total Shares</b>			<b>2 310 830</b>	<b>2 549 390</b>	<b>5.03</b>
<b>Total Other transferable securities</b>			<b>2 310 830</b>	<b>2 549 390</b>	<b>5.03</b>
<b>Total Investments</b>			<b>52 022 134</b>	<b>50 981 581</b>	<b>100.58</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	15.32	Denmark	36.70
Electricity	10.39	France	36.09
Gas, Water and Multi-utilities	10.38	United States of America	19.73
Oil, Gas and Coal	7.45	Portugal	8.06
Beverages	6.40		
Food Producers	6.33		
Software and Computer Services	4.97		
Construction and Materials	4.72		
Banks	4.54		
Alternative Energy	4.17		
Medical Equipment and Services	4.02		
Industrial Transportation	3.73		
Personal Care, Drug and Grocery Stores	3.27		
Non-life Insurance	2.43		
Finance and Credit Services	2.29		
Telecommunications Service Providers	2.15		
Technology Hardware and Equipment	2.09		
Media	1.68		
Personal Goods	1.67		
Retailers	1.51		
Automobiles and Parts	1.07		
	<b>100.58</b>		<b>100.58</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
84 834	ADEVINTA ASA	NOK	509 505	704 406	1.63
9 483	ALPHABET CLASS - A	USD	1 031 850	1 113 198	2.58
10 612	ALPHABET INC	USD	1 157 644	1 257 979	2.91
9 952	AMAZON.COM INC	USD	1 193 111	1 253 086	2.90
13 269	CARLSBERG AS - B	DKK	1 774 162	1 493 326	3.46
34 502	CHR HANSEN HOLDING A/S	DKK	2 312 875	2 221 134	5.15
111 888	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 663 130	3 135 102	7.27
3 021	CIGNA GROUP	USD	809 762	883 721	2.05
8 084	CISCO SYSTEMS INC	USD	404 105	398 693	0.92
19 772	COLOPLAST A/S	DKK	2 057 390	1 947 041	4.51
39 004	DEMANT A/S	DKK	1 396 827	1 404 151	3.25
76 892	DNB BANK ASA	NOK	1 439 422	1 310 781	3.04
3 701	DOLLAR TREE INC	USD	592 760	388 973	0.90
992 919	EDP - ENERGIAS DE PORTUGAL SA	EUR	4 518 667	3 941 887	9.14
7 288	EVOLUTION AB	SEK	685 255	612 132	1.42
135 497	GALP ENERGIA SGPS SA	EUR	1 940 317	1 925 412	4.46
4 755	GENMAB A/S	DKK	1 718 341	1 267 771	2.94
1 417	HOME DEPOT INC	USD	431 399	381 652	0.88
2 240	JPMORGAN CHASE & CO	USD	308 162	294 697	0.68
8 410	JYSKE BANK A/S - REG	DKK	573 056	559 100	1.29
829	MICROSOFT CORP	USD	256 838	265 178	0.61
2 553	MOODY'S CORP	USD	790 862	743 921	1.72
130 118	MOWI ASA	NOK	2 119 192	1 997 747	4.63
568	NORDEA BANK ABP	EUR	5 713	5 645	0.01
344 272	NORSK HYDRO ASA	NOK	1 892 227	1 856 564	4.30
24 467	NOVO NORDISK A/S	DKK	2 239 423	2 219 251	5.15
45 336	ORSTED AS	DKK	3 178 316	2 063 971	4.78
17 506	PANDORA A/S	DKK	1 662 363	1 872 129	4.34
32 318	PFIZER INC	USD	1 054 561	934 379	2.16
2 248	PROCTER & GAMBLE CO	USD	318 378	319 080	0.74
30 493	RENAULT SA	EUR	1 499 476	1 007 794	2.33
67 820	SVENSKA HANDELSBANKEN AB	SEK	564 800	545 569	1.26
44 166	SWEDBANK AB - A	SEK	743 762	683 461	1.58
132 600	TELE2 AB	SEK	948 422	888 604	2.06
52 872	VALEO SE	EUR	1 438 348	657 728	1.52
34 950	VESTAS WIND SYSTEMS A/S	DKK	885 894	712 968	1.65
<b>Total Shares</b>			<b>47 116 315</b>	<b>43 268 231</b>	<b>100.22</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>47 116 315</b>	<b>43 268 231</b>	<b>100.22</b>
<b>Total Investments</b>			<b>47 116 315</b>	<b>43 268 231</b>	<b>100.22</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Electricity	13.91	Denmark	36.51
Automobiles and Parts	11.12	United States of America	19.08
Pharmaceuticals and Biotechnology	10.24	Norway	13.59
Food Producers	9.77	Portugal	13.59
Banks	7.87	France	11.12
Medical Equipment and Services	7.76	Sweden	6.32
Software and Computer Services	6.11	Finland	0.01
Retailers	4.69		
Oil, Gas and Coal	4.46		
Personal Goods	4.34		
Industrial Metals and Mining	4.30		
Beverages	3.46		
Telecommunications Service Providers	2.06		
Health Care Providers	2.05		
Finance and Credit Services	1.72		
Alternative Energy	1.65		
Consumer Services	1.63		
Travel and Leisure	1.42		
Telecommunications Equipment	0.92		
Personal Care, Drug and Grocery Stores	0.74		
	<b>100.22</b>		<b>100.22</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
73 388	ABBVIE INC	USD	10 192 240	9 802 193	1.80
23 403	AKAMAI TECHNOLOGIES INC	USD	2 315 395	2 287 826	0.42
36 197	ALPHABET CLASS - A	USD	4 423 587	4 249 124	0.78
32 156	AMAZON.COM INC	USD	3 835 097	4 048 857	0.74
69 391	APPLE INC	USD	11 371 437	11 210 881	2.05
4 928	BANK OF AMERICA CORP	USD	131 846	122 804	0.02
418 512	BAWAG GROUP AG	EUR	17 935 310	17 552 393	3.22
10 578	BERKSHIRE HATHAWAY INC - B	USD	3 093 297	3 415 883	0.63
702 191	BNP PARIBAS SA	EUR	28 911 425	38 121 949	6.99
369	BROADCOM INC	USD	303 004	293 723	0.05
395 313	CIE DE SAINT-GOBAIN SA	EUR	11 580 694	20 319 088	3.72
6 157	CIGNA GROUP	USD	1 634 824	1 801 083	0.33
1 002 139	CREDIT AGRICOLE SA	EUR	9 456 819	11 402 338	2.09
166 652	DANONE SA	EUR	10 315 759	9 357 510	1.72
639 802	DANSKE BANK A/S	DKK	13 569 606	14 165 247	2.60
181 038	DNB BANK ASA	NOK	3 329 452	3 086 162	0.57
3 923	ELEVANCE HEALTH INC	USD	1 619 066	1 670 485	0.31
18 906	ELI LILLY & CO	USD	9 468 427	9 907 853	1.82
50 063	EMERSON ELECTRIC CO	USD	4 364 467	4 213 912	0.77
1 309 929	ENGIE SA (ISIN FR0010208488)	EUR	17 196 748	19 654 175	3.60
451 973	ERSTE GROUP BANK AG	EUR	14 882 352	15 254 089	2.80
11 778	JPMORGAN CHASE & CO	USD	1 620 327	1 549 526	0.28
512 547	KEYCORP	USD	5 350 493	4 955 752	0.91
38 981	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	9 610 766	26 292 685	4.82
40 228	MICROSOFT CORP	USD	11 955 137	12 868 012	2.36
49 371	MOODY'S CORP	USD	15 294 021	14 386 252	2.64
731 083	NORDEA BANK ABP	EUR	7 484 552	7 266 234	1.33
260 480	NOVO NORDISK A/S	DKK	22 032 071	23 626 541	4.33
21 409	NVIDIA CORP	USD	8 400 023	8 259 783	1.51
12 022	PROCTER & GAMBLE CO	USD	1 710 209	1 706 396	0.31
74 945	RENAULT SA	EUR	4 206 663	2 476 932	0.45
498 025	SANOFI SA	EUR	41 932 372	42 680 744	7.81
188 000	SCHNEIDER ELECTRIC SE	EUR	10 994 240	27 256 240	5.00
186 547	SCOR SE	EUR	5 092 733	5 251 298	0.96
908 006	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	10 715 795	9 557 149	1.75
430 920	SOCIETE GENERALE SA	EUR	11 017 354	9 111 803	1.67
4 734	THERMO FISHER SCIENTIFIC INC	USD	2 263 243	1 991 997	0.37
844 234	TOTALENERGIES SE	EUR	37 787 566	53 355 590	9.77
6 086	UNITEDHEALTH GROUP INC	USD	2 916 521	3 083 650	0.57
382 103	VINCI SA	EUR	33 144 395	39 922 121	7.32
10 067	WALMART INC	USD	1 484 925	1 556 337	0.29



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
63 241	3M CO	USD	5 231 924	5 441 598	1.00
<b>Total Shares</b>			<b>430 176 182</b>	<b>504 534 115</b>	<b>92.48</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>430 176 182</b>	<b>504 534 115</b>	<b>92.48</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
107 108	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	9 201 560	17 317 221	3.17
550 071	ENGIE SA (ISIN FR0013215407)	EUR	7 432 558	8 253 265	1.51
42 963	L'OREAL SA - PF	EUR	8 452 970	17 019 792	3.12
<b>Total Shares</b>			<b>25 087 088</b>	<b>42 590 278</b>	<b>7.80</b>
<b>Total Other transferable securities</b>			<b>25 087 088</b>	<b>42 590 278</b>	<b>7.80</b>
<b>Total Investments</b>			<b>455 263 270</b>	<b>547 124 493</b>	<b>100.28</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	24.21	France	63.74
Pharmaceuticals and Biotechnology	15.77	United States of America	19.95
Construction and Materials	11.04	Denmark	6.93
Oil, Gas and Coal	9.78	Austria	6.01
Personal Goods	7.94	Sweden	1.75
Electronic and Electrical Equipment	5.77	Finland	1.33
Gas, Water and Multi-utilities	5.11	Norway	0.57
Technology Hardware and Equipment	3.62		
Software and Computer Services	3.56		<b>100.28</b>
Chemicals	3.17		
Finance and Credit Services	2.64		
Food Producers	1.72		
Non-life Insurance	1.59		
Health Care Providers	1.20		
Retailers	1.03		
General Industrials	1.00		
Automobiles and Parts	0.45		
Medical Equipment and Services	0.37		
Personal Care, Drug and Grocery Stores	0.31		
	<b>100.28</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
15 068	ADIDAS AG - REG	EUR	2 434 386	2 519 370	0.63
276 003	AIRBUS SE	EUR	34 401 446	34 853 659	8.76
52 658	ALFA LAVAL AB	SEK	1 734 100	1 607 898	0.40
45 217	ALPHABET CLASS - A	USD	5 340 407	5 307 971	1.33
45 122	ALPHABET INC	USD	3 903 845	5 348 899	1.34
4 785	AMAZON.COM INC	USD	562 789	602 494	0.15
58 091	APPLE INC	USD	9 657 594	9 385 241	2.36
6 105	AUTODESK INC	USD	1 238 904	1 141 468	0.29
202 448	BAYERISCHE MOTOREN WERKE AG	EUR	19 892 110	17 740 518	4.46
167 830	BNP PARIBAS SA	EUR	7 963 534	9 111 491	2.29
1 755	BROADCOM INC	USD	1 382 335	1 396 977	0.35
116 656	CHR HANSEN HOLDING A/S	DKK	7 847 604	7 509 959	1.89
8 869	CIGNA GROUP	USD	2 377 284	2 594 413	0.65
70 935	CISCO SYSTEMS INC	USD	3 605 821	3 498 431	0.88
95 544	COCA-COLA CO	USD	5 051 762	5 106 226	1.28
276 002	COVESTRO AG	EUR	12 906 097	13 165 295	3.31
80 468	DEUTSCHE POST AG - REG	EUR	3 117 733	2 958 004	0.74
1 547	ELI LILLY & CO	USD	774 762	810 719	0.20
622 648	ENGIE SA (ISIN FR0010208488)	EUR	8 174 123	9 342 211	2.35
81 028	ESSITY AB	SEK	1 667 747	1 744 817	0.44
17 201	EURONEXT NV	EUR	1 100 864	1 131 826	0.28
50 116	FORTINET INC	USD	3 532 734	2 710 626	0.68
308 895	GEA GROUP AG	EUR	12 093 211	9 955 686	2.50
5 612	INCYTE CORP	USD	378 773	286 334	0.07
702 507	INFINEON TECHNOLOGIES AG - REG	EUR	19 178 441	19 301 380	4.85
107 338	KNORR-BREMSE AG	EUR	6 740 826	5 639 539	1.42
1 536 362	KOJAMO OYJ	EUR	12 813 259	12 383 078	3.11
14 431	MERCEDES-BENZ GROUP AG	EUR	914 799	799 910	0.20
25 294	MERCK & CO INC	USD	2 540 284	2 457 610	0.62
23 900	META PLATFORMS INC	USD	6 270 297	6 812 065	1.71
2 762	METTLER-TOLEDO INTERNATIONAL INC	USD	2 884 525	2 574 383	0.65
31 368	MICROSOFT CORP	USD	9 533 591	10 033 902	2.52
424 664	NOVO NORDISK A/S	DKK	37 009 455	38 518 663	9.69
116 809	ORANGE SA	EUR	1 570 497	1 297 748	0.33
63 727	PROCTER & GAMBLE CO	USD	9 025 480	9 045 375	2.27
189 892	SANOFI SA	EUR	16 682 729	16 273 744	4.09
70 404	SAP SE	EUR	8 852 599	8 923 003	2.24
155 117	SIEMENS AG - REG	EUR	19 096 087	19 383 420	4.87
259 007	STELLANTIS NV	EUR	4 456 129	4 558 523	1.15
356 914	TEAMVIEWER AG	EUR	5 637 457	5 173 468	1.30
30 622	TESLA INC	USD	6 255 567	5 818 470	1.46

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
469 936	TOTALENERGIES SE	EUR	21 017 434	29 699 955	7.46
200 000	VINCI SA	EUR	18 328 000	20 896 000	5.25
683 140	VIVENDI SE	EUR	8 149 860	5 776 632	1.45
11 818	WALMART INC	USD	1 736 294	1 827 038	0.46
<b>Total Shares</b>			<b>369 833 575</b>	<b>377 024 439</b>	<b>94.73</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>369 833 575</b>	<b>377 024 439</b>	<b>94.73</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
53 240	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	4 573 800	8 607 843	2.16
230 948	ENGIE SA (ISIN FR0013215407)	EUR	3 140 893	3 465 144	0.87
30 000	L'OREAL SA - PF	EUR	5 902 500	11 884 500	2.99
<b>Total Shares</b>			<b>13 617 193</b>	<b>23 957 487</b>	<b>6.02</b>
<b>Total Other transferable securities</b>			<b>13 617 193</b>	<b>23 957 487</b>	<b>6.02</b>
<b>Total Investments</b>			<b>383 450 768</b>	<b>400 981 926</b>	<b>100.75</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals and Biotechnology	14.66	France	29.24
Software and Computer Services	11.42	Germany	26.52
Aerospace and Defense	8.76	United States of America	19.29
Technology Hardware and Equipment	8.21	Denmark	11.56
Oil, Gas and Coal	7.46	Netherlands	10.19
Automobiles and Parts	7.27	Finland	3.11
Chemicals	5.47	Sweden	0.84
Construction and Materials	5.25		
General Industrials	4.87		
Industrial Engineering	3.92		
Personal Goods	3.62		
Gas, Water and Multi-utilities	3.22		
Real Estate Investment and Services	3.11		
Personal Care, Drug and Grocery Stores	2.71		
Banks	2.29		
Food Producers	1.89		
Media	1.45		
Beverages	1.28		
Telecommunications Equipment	0.88		
Industrial Transportation	0.74		
Health Care Providers	0.65		
Retailers	0.61		
Electronic and Electrical Equipment	0.40		
Telecommunications Service Providers	0.33		
Investment Banking and Brokerage Services	0.28		
	<b>100.75</b>		<b>100.75</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
104 276	ADEVINTA ASA	NOK	742 097	865 839	3.20
6 677	ALPHABET CLASS - A	USD	782 637	783 805	2.89
6 103	ALPHABET INC	USD	753 815	723 468	2.67
6 549	AMAZON.COM INC	USD	784 247	824 604	3.05
500	AP MOLLER - MAERSK A/S - B	DKK	908 591	785 453	2.90
31 273	CHR HANSEN HOLDING A/S	DKK	2 141 981	2 013 260	7.44
6 885	COLOPLAST A/S	DKK	702 643	677 998	2.50
17 110	DANSKE BANK A/S	DKK	377 372	378 816	1.40
53 863	DNB BANK ASA	NOK	1 005 418	918 205	3.39
3 469	DOLLAR TREE INC	USD	542 808	364 590	1.35
543 127	EDP - ENERGIAS DE PORTUGAL SA	EUR	2 489 960	2 156 213	7.96
52 143	ENGIE SA (ISIN FR0010208488)	EUR	684 533	782 354	2.89
11 321	ERSTE GROUP BANK AG	EUR	373 183	382 084	1.41
54 049	ESSITY AB	SEK	1 406 944	1 163 865	4.30
9 219	EVOLUTION AB	SEK	993 957	774 320	2.86
4 150	GENMAB A/S	DKK	1 413 633	1 106 467	4.09
33 023	GJENSIDIGE FORSIKRING ASA	NOK	510 899	467 862	1.73
4 384	JYSKE BANK A/S - REG	DKK	304 771	291 450	1.08
22 250	KONINKLIJKE AHOLD DELHAIZE NV	EUR	624 891	623 000	2.30
2 942	META PLATFORMS INC	USD	759 881	838 540	3.10
1 204	MICROSOFT CORP	USD	365 136	385 132	1.42
617 184	NEL ASA	NOK	780 132	382 588	1.41
184 868	NORSK HYDRO ASA	NOK	1 083 005	996 942	3.68
15 681	NOVO NORDISK A/S	DKK	1 350 364	1 422 326	5.25
20 710	ORSTED AS	DKK	1 510 935	942 846	3.48
10 461	PANDORA A/S	DKK	891 256	1 118 722	4.13
1 435	S&P GLOBAL INC	USD	515 227	474 229	1.75
41 369	SVENSKA HANDELSBANKEN AB	SEK	332 709	332 788	1.23
4 151	TARGET CORP	USD	474 164	435 089	1.61
126 713	TELE2 AB	SEK	844 466	849 153	3.14
58 324	VESTAS WIND SYSTEMS A/S	DKK	1 481 112	1 189 789	4.39
<b>Total Shares</b>			<b>27 932 767</b>	<b>25 451 797</b>	<b>94.00</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>27 932 767</b>	<b>25 451 797</b>	<b>94.00</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
8 714	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	945 431	1 408 879	5.20
<b>Total Shares</b>			<b>945 431</b>	<b>1 408 879</b>	<b>5.20</b>
<b>Total Other transferable securities</b>			<b>945 431</b>	<b>1 408 879</b>	<b>5.20</b>
<b>Total Investments</b>			<b>28 878 198</b>	<b>26 860 676</b>	<b>99.20</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Electricity	11.44	Denmark	36.67
Software and Computer Services	10.09	United States of America	17.84
Pharmaceuticals and Biotechnology	9.34	Norway	13.41
Banks	8.51	Sweden	11.52
Food Producers	7.44	France	8.09
Personal Care, Drug and Grocery Stores	6.60	Portugal	7.96
Retailers	6.00	Netherlands	2.30
Chemicals	5.20	Austria	1.41
Alternative Energy	4.39		
Personal Goods	4.13		<b>99.20</b>
Industrial Metals and Mining	3.68		
Consumer Services	3.20		
Telecommunications Service Providers	3.14		
Industrial Transportation	2.90		
Gas, Water and Multi-utilities	2.89		
Travel and Leisure	2.86		
Medical Equipment and Services	2.50		
Finance and Credit Services	1.75		
Non-life Insurance	1.73		
General Industrials	1.41		
	<b>99.20</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
13 682	A O SMITH CORP	USD	931 504	954 456	1.29
15 360	AAON INC	USD	742 386	836 813	1.13
24 920	ABB LTD	CHF	776 873	833 518	1.13
5 881	ACUITY BRANDS INC	USD	988 330	952 546	1.29
4 370	AHNLAB INC	KRW	258 674	207 410	0.28
11 187	ALARM.COM HOLDINGS INC	USD	675 708	571 991	0.77
5 134	ALFEN N.V.	EUR	467 782	161 008	0.22
8 373	AMBARELLA INC	USD	613 388	376 701	0.51
6 344	AMETEK INC	USD	913 675	893 045	1.21
12 350	AMPHENOL CORP - A	USD	915 178	994 793	1.34
63 022	AMS-OSRAM AG	CHF	739 623	223 606	0.30
72 800	ASM PACIFIC TECHNOLOGY LTD	HKD	691 099	614 064	0.83
27 535	AZBIL CORP	JPY	861 377	802 532	1.08
16 214	A10 NETWORKS INC	USD	269 431	176 246	0.24
354 633	A2A SPA	EUR	543 304	663 854	0.90
12 210	BEACON ROOFING SUPPLY INC	USD	730 808	868 986	1.17
130 554	BLACKBERRY LTD	CAD	798 395	469 264	0.63
40 752	BLOOM ENERGY CORP	USD	884 414	423 821	0.57
1 372	BROADCOM INC	USD	815 403	1 154 359	1.57
21 878	CARRIER GLOBAL CORP	USD	925 972	1 042 704	1.41
7 710	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	928 388	1 035 067	1.40
323 045	CHINA CONCH VENTURE HOLDINGS LTD	HKD	746 995	267 119	0.36
400 705	CHINA EVERBRIGHT ENVIRONMENT GROUP LTD	HKD	203 542	136 733	0.18
87 011	CHINA RAILWAY SIGNAL & COMMUNICATION CORP LTD	CNH	62 151	55 700	0.08
77 105	CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP	BRL	879 565	892 449	1.21
33 123	CIA DE SANEAMENTO DO PARANA	BRL	126 547	142 857	0.19
11 985	CIRRUS LOGIC INC	USD	956 476	802 156	1.08
469 376	CLEANAWAY WASTE MANAGEMENT LTD	AUD	853 783	665 688	0.90
16 143	CLOUDFLARE INC	USD	1 105 989	915 147	1.24
9 855	COGENT COMMUNICATIONS HOLDINGS INC	USD	611 539	640 378	0.87
16 662	COGNEX CORP	USD	837 228	599 665	0.81
6 753	COLUMBUS MCKINNON CORP/NY	USD	226 367	206 439	0.28
49 511	COMMSCOPE HOLDING CO INC	USD	211 464	73 276	0.10
4 465	CONSENSUS CLOUD SOLUTIONS INC	USD	161 723	96 399	0.13
19 362	CORE & MAIN INC	USD	468 453	582 409	0.79
6 685	CTS CORP	USD	266 615	250 086	0.34
6 120	CYBERARK SOFTWARE LTD	USD	886 074	1 001 477	1.35
58 584	DARKTRACE PLC	GBP	228 084	248 816	0.34
8 437	DIGI INTERNATIONAL INC	USD	347 640	212 444	0.29
14 653	DONALDSON CO INC	USD	844 240	844 892	1.14
89 386	DRAX GROUP PLC	GBP	616 613	458 386	0.62
19 093	DYNATRACE INC	USD	775 015	853 648	1.15
20 691	EBARA CORP	JPY	844 737	901 717	1.22
30 785	EXTREME NETWORKS INC	USD	649 246	634 787	0.86



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
26 110	FANUC CORP	JPY	904 207	629 798	0.85
13 445	FORTINET INC	USD	685 198	768 651	1.04
9 322	FRANKLIN ELECTRIC CO INC	USD	778 627	808 404	1.09
93 457	FUELCELL ENERGY INC	USD	450 734	101 868	0.14
57 787	GEN DIGITAL INC	USD	1 208 231	962 731	1.30
8 227	GENERAC HOLDINGS INC	USD	918 053	691 644	0.93
12 393	HENSOLDT AG	EUR	395 601	365 473	0.49
36 000	HITACHI ZOSEN CORP	JPY	220 045	185 652	0.25
8 016	HYUNDAI ELECTRIC & ENERGY SYSTEM CO LTD	KRW	300 908	445 152	0.60
4 567	IDEX CORP	USD	1 027 858	874 169	1.18
22 769	INFINEON TECHNOLOGIES AG - REG	EUR	767 624	661 236	0.89
16 504	INTELBRAS SA INDUSTRIA DE TELECOMUNICACAO ELETRONICA BRASILEIRA	BRL	92 656	62 671	0.08
7 039	INTERDIGITAL INC/PA	USD	447 688	529 685	0.72
12 101	INTERFOR CORP	CAD	182 600	149 141	0.20
14 808	JOHNSON CONTROLS INTERNATIONAL PLC	USD	856 228	725 888	0.98
31 691	JUNIPER NETWORKS INC	USD	967 962	853 122	1.15
11 343	J2 GLOBAL INC	USD	683 228	685 798	0.93
426	KEYENCE CORP	JPY	180 766	163 570	0.22
12 575	KINGSPAN GROUP PLC	EUR	833 402	843 762	1.14
16 198	KONE OYJ - B	EUR	911 025	700 089	0.95
14 025	KONECRANES OYJ	EUR	429 070	458 223	0.62
20 666	KURITA WATER INDUSTRIES LTD	JPY	825 613	619 250	0.84
4 952	LANDIS+GYR GROUP AG	CHF	421 735	365 656	0.49
9 871	LEGRAND SA	EUR	885 383	850 134	1.15
39 000	MEDIATEK INC	TWD	914 476	1 012 425	1.37
38 202	MICROVISION INC	USD	163 839	72 202	0.10
4 310	MIDDLESEX WATER CO	USD	374 958	273 814	0.37
69 686	MITSUBISHI ELECTRIC CORP	JPY	826 683	771 886	1.04
6 321	MONTROSE ENVIRONMENTAL GROUP INC	USD	277 448	146 142	0.20
34 795	MUELLER WATER PRODUCTS INC	USD	485 664	430 414	0.58
14 676	N-ABLE INC	USD	208 267	190 201	0.26
28 211	NATURGY ENERGY GROUP SA	EUR	803 168	796 168	1.08
16 751	NETSCOUT SYSTEMS INC	USD	556 436	365 674	0.49
39 610	NORDIC SEMICONDUCTOR ASA	NOK	658 512	319 668	0.43
11 396	OKTA INC	USD	663 760	768 204	1.04
14 500	OMRON CORP	JPY	859 538	511 945	0.69
10 468	ON SEMICONDUCTOR CORP	USD	628 189	655 716	0.89
7 554	ONESPAN INC	USD	113 684	59 677	0.08
5 500	ORGANO CORP	JPY	148 654	178 497	0.24
11 071	OTIS WORLDWIDE CORP	USD	848 992	854 792	1.16
4 681	PALO ALTO NETWORKS INC	USD	838 909	1 137 576	1.54
36 000	PHISON ELECTRONICS CORP	TWD	500 215	516 664	0.70
121 107	PLUG POWER INC	USD	1 476 088	713 320	0.96

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
9 292	QORVO INC	USD	1 094 513	812 307	1.10
7 760	QUALYS INC	USD	937 807	1 186 892	1.61
14 245	RAPID7 INC	USD	777 670	662 250	0.89
57 600	RENESAS ELECTRONICS CORP	JPY	715 335	743 747	1.01
6 086	REPUBLIC SERVICES INC	USD	788 064	903 710	1.22
34 609	RESIDEO TECHNOLOGIES INC	USD	574 444	501 138	0.68
18 293	ROGERS COMMUNICATIONS INC - B	CAD	871 496	677 026	0.91
3 522	ROGERS CORP	USD	628 932	432 819	0.58
5 400	SANGFOR TECHNOLOGIES INC - A	CNH	123 327	61 708	0.08
994	SCHINDLER HOLDING AG	CHF	192 582	200 094	0.27
1 043	SCHINDLER HOLDING AG - REG	CHF	192 616	202 279	0.27
5 273	SCHNEIDER ELECTRIC SE	EUR	773 155	808 055	1.09
57 389	SEIKO EPSON CORP	JPY	904 819	786 875	1.06
22 580	SENSATA TECHNOLOGIES HOLDING PLC	USD	1 085 603	719 850	0.97
25 240	SEVERN TRENT PLC	GBP	861 517	813 485	1.10
24 300	SHUANGLIANG ECO-ENERGY SYSTEMS CO LTD	CNY	43 616	31 080	0.04
6 636	SILICON LABORATORIES INC	USD	964 570	611 706	0.83
43 991	SMITHS GROUP PLC	GBP	886 094	861 320	1.16
10 805	SPX TECHNOLOGIES INC	USD	694 260	865 697	1.17
19 710	STMICROELECTRONICS NV	EUR	821 642	749 588	1.01
24 581	SUMITOMO HEAVY INDUSTRIES LTD	JPY	556 804	555 586	0.75
3 466	SYMBOTIC INC	USD	115 757	117 948	0.16
9 347	SYNAPTICS INC	USD	1 372 630	781 970	1.06
23 700	TDK CORP	JPY	869 226	869 785	1.18
278 000	TECO ELECTRIC AND MACHINERY CO LTD	TWD	464 253	395 123	0.53
22 789	TELEPHONE AND DATA SYSTEMS INC	USD	301 641	414 532	0.56
46 647	TELUS CORP	CAD	985 271	751 315	1.02
23 492	TENABLE HOLDINGS INC	USD	989 660	989 248	1.34
4 700	TREND MICRO INC/JAPAN	JPY	228 363	175 096	0.24
3 651	UNITED STATES CELLULAR CORP	USD	83 702	153 452	0.21
25 533	VARONIS SYSTEMS INC	USD	819 065	858 930	1.16
26 188	VERIZON COMMUNICATIONS INC	USD	1 205 947	919 984	1.24
15 000	VOLTRONIC POWER TECHNOLOGY CORP	TWD	943 779	598 890	0.81
6 294	WASTE CONNECTIONS INC	USD	809 302	815 073	1.10
5 340	WASTE MANAGEMENT INC	USD	816 872	877 522	1.19
2 782	WATSCO INC	USD	814 884	970 612	1.31
5 654	WATTS WATER TECHNOLOGIES INC	USD	842 822	978 199	1.32
92 212	WEBUILD SPA	EUR	177 455	165 891	0.22
3 334	ZEBRA TECHNOLOGIES CORP - A	USD	1 068 925	698 240	0.94
<b>Total Shares</b>			<b>82 502 140</b>	<b>73 735 226</b>	<b>99.64</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>82 502 140</b>	<b>73 735 226</b>	<b>99.64</b>
<b>Total Investments</b>			<b>82 502 140</b>	<b>73 735 226</b>	<b>99.64</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Technology Hardware and Equipment	21.59	United States of America	55.77
Software and Computer Services	18.43	Japan	10.67
Industrial Engineering	14.09	United Kingdom	4.19
Construction and Materials	10.87	Canada	3.87
Electronic and Electrical Equipment	10.22	Taiwan	3.41
Waste and Disposal Services	4.59	Israel	2.75
Gas, Water and Multi-utilities	3.94	France	2.24
Telecommunications Service Providers	3.94	Switzerland	2.16
Telecommunications Equipment	2.89	Ireland	2.12
General Industrials	2.50	Cayman Islands	1.70
Electricity	1.52	Finland	1.57
Investment Banking and Brokerage Services	1.39	Brazil	1.48
Industrial Support Services	0.98	Germany	1.39
Industrial Transportation	0.97	Netherlands	1.23
Household Goods and Home Construction	0.53	Italy	1.12
Alternative Energy	0.50	Spain	1.08
Aerospace and Defense	0.49	Australia	0.90
Industrial Materials	0.20	South Korea	0.88
		Norway	0.43
		Austria	0.30
		China	0.20
		Hong Kong (China)	0.18
	<b>99.64</b>		<b>99.64</b>

## Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
1 845	AARON'S CO INC	USD	22 582	13 671	0.01
86 904	ABB LTD	CHF	2 703 413	2 906 745	2.03
7 154	ACI WORLDWIDE INC	USD	224 996	145 727	0.10
9 016	ADOBE INC	USD	3 924 976	4 797 053	3.36
1 401	ADYEN NV	EUR	2 369 868	938 715	0.66
1 647	AGILYSYS INC	USD	110 972	141 296	0.10
421	AHNLAB INC	KRW	37 777	19 982	0.01
308 072	ALIBABA GROUP HOLDING LTD	HKD	3 253 535	3 151 748	2.20
273 431	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	245 735	161 097	0.11
27 380	ALPHABET CLASS - A	USD	3 385 288	3 397 310	2.37
27 271	ALPHABET INC	USD	3 385 487	3 417 056	2.39
3 362	ALTAIR ENGINEERING INC - A	USD	244 927	208 847	0.15
3 535	ALTERYX INC	USD	330 535	113 155	0.08
28 057	AMAZON.COM INC	USD	3 354 099	3 734 106	2.61
2 180	AMBARELLA INC	USD	157 658	98 078	0.07
5 604	ANSYS INC	USD	1 727 276	1 559 369	1.09
1 700	APPIER GROUP INC	JPY	25 699	13 762	0.01
19 110	APPLE INC	USD	3 175 422	3 263 415	2.28
16 813	ARISTA NETWORKS INC	USD	1 588 358	3 368 821	2.35
5 428	ARITZIA INC	CAD	205 592	84 337	0.06
13 865	AUTODESK INC	USD	3 135 522	2 740 140	1.91
8 338	AVIDXCHANGE HOLDINGS INC	USD	80 791	72 040	0.05
141 340	BAIDU INC - A	HKD	2 871 888	1 855 126	1.30
4 362	BIGCOMMERCE HOLDINGS INC	USD	224 235	38 778	0.03
11 367	BILIBILI INC	HKD	574 590	153 844	0.11
6 165	BILL.COM HOLDINGS INC	USD	727 808	562 803	0.39
2 766	BLACKBAUD INC	USD	176 188	180 896	0.13
33 287	BLACKBERRY LTD	CAD	192 878	119 647	0.08
3 359	BLACKLINE INC	USD	318 223	164 927	0.12
47 317	BOOHOO GROUP PLC	GBP	98 255	18 029	0.01
1 210	BOOKING HOLDINGS INC	USD	2 831 387	3 375 368	2.36
9 583	BOX INC - A	USD	260 560	238 233	0.17
2 658	BRAZE INC	USD	79 579	113 178	0.08
3 039	BREAD FINANCIAL HOLDINGS	USD	163 096	82 144	0.06
10 940	CAPCOM CO LTD	JPY	303 204	349 557	0.24
24 401	CARSales.COM LTD	AUD	365 710	426 865	0.30
9 161	CERIDIAN HCM HOLDING INC	USD	571 658	586 396	0.41
324 000	CHINA RUYI HOLDINGS LIMITED	HKD	153 287	74 534	0.05
2 544	COGENT COMMUNICATIONS HOLDINGS INC	USD	162 067	165 309	0.12
10 842	COGNEX CORP	USD	756 966	390 204	0.27
10 584	COINBASE GLOBAL INC - A	USD	814 565	816 238	0.57
1 247	CONSENSUS CLOUD SOLUTIONS INC	USD	70 816	26 923	0.02
14 392	CROWDSTRIKE HOLDINGS INC - A	USD	2 264 352	2 544 074	1.78
1 866	CSG SYSTEMS INTERNATIONAL INC	USD	89 526	87 441	0.06

## Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
1 770	CTS CORP	USD	58 466	66 216	0.05
24 900	CYBERAGENT INC	JPY	326 388	129 839	0.09
5 739	C3.AI INC - A	USD	200 352	140 032	0.10
15 245	DARKTRACE PLC	GBP	61 906	64 748	0.05
43 100	DASSAULT SYSTEMES SE	EUR	1 774 660	1 768 283	1.24
4 200	DENA CO LTD	JPY	57 463	40 698	0.03
5 537	DESCARTES SYSTEMS GROUP INC	CAD	427 891	399 759	0.28
16 918	DISCOVER FINANCIAL SERVICES	USD	1 890 568	1 388 629	0.97
17 051	DROPBOX INC	USD	366 186	448 441	0.31
2 600	DYE & DURHAM LTD	CAD	26 063	15 151	0.01
33 643	EBAY INC	USD	1 698 183	1 319 815	0.92
47 951	EMBRACER GROUP AB	SEK	353 290	77 708	0.05
37 965	ENTAIN PLC	GBP	758 330	428 632	0.30
5 385	EVENTBRITE INC	USD	103 053	44 588	0.03
3 965	EVERTEC INC	USD	147 609	126 008	0.09
12 684	E2OPEN PARENT HOLDINGS INC	USD	68 113	36 657	0.03
60 065	FANUC CORP	JPY	2 103 212	1 448 826	1.01
6 828	FASTLY INC	USD	65 957	100 167	0.07
28 129	FISERV INC	USD	3 001 236	3 199 674	2.24
2 357	FIVERR INTERNATIONAL LTD	USD	316 547	49 898	0.03
4 688	FIVE9 INC	USD	636 624	271 295	0.19
9 800	FOXCONN INDUSTRIAL INTERNET CO LTD - A	CNY	12 548	19 712	0.01
9 301	FRESHWORKS INC	USD	142 532	166 860	0.12
2 427	FUTU HOLDINGS LTD	USD	147 578	134 577	0.09
3 881	F5 NETWORKS INC	USD	649 068	588 321	0.41
68 272	GDS HOLDINGS LTD	HKD	223 255	84 461	0.06
35 903	GEN DIGITAL INC	USD	809 280	598 144	0.42
1 000	GMO INTERNET INC	JPY	18 316	14 411	0.01
9 121	GODADDY INC	USD	714 199	667 931	0.47
3 600	GREE INC	JPY	17 341	13 359	0.01
5 066	GUIDEWIRE SOFTWARE INC	USD	517 891	456 599	0.32
2 500	GUNGHO ONLINE ENTERTAINMENT INC	JPY	48 313	37 349	0.03
3 043	HENSOLDT AG	EUR	96 673	89 739	0.06
83 655	HEWLETT PACKARD ENTERPRISE CO	USD	1 401 724	1 286 614	0.90
3 029	HUBSPOT INC	USD	1 178 275	1 283 599	0.90
12 827	HUT 8 MINING CORP	CAD	27 649	27 719	0.02
1 109	INTAPP INC	USD	46 875	37 928	0.03
108 560	INTEL CORP	USD	4 054 409	3 962 440	2.77
1 838	IROBOT CORP	USD	129 871	60 525	0.04
2 873	JAMF HOLDING CORP	USD	61 634	46 140	0.03
151 250	JD.COM INC - A	HKD	2 462 734	1 929 141	1.35
20 170	JUNIPER NETWORKS INC	USD	619 913	542 976	0.38
2 824	J2 GLOBAL INC	USD	166 720	170 739	0.12
7 600	KAKAKU.COM INC	JPY	110 262	72 715	0.05

## Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
12 436	KANZHUN LTD	USD	178 806	184 053	0.13
179 664	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	329 451	238 340	0.17
9 371	KINGSOFT CLOUD HOLDINGS LTD	USD	115 346	44 606	0.03
15 800	KINGSOFT CORP LTD	HKD	49 658	55 126	0.04
149 700	KUAISHOU TECHNOLOGY	HKD	1 389 193	963 295	0.67
5 195	LIVEPERSON INC	USD	87 170	13 715	0.01
7 485	LULULEMON ATHLETICA INC	USD	2 517 753	2 945 198	2.06
3 983	MANHATTAN ASSOCIATES INC	USD	477 974	776 605	0.54
8 718	MASTERCARD INC	USD	3 107 523	3 281 019	2.29
197 472	MEITUAN - B	HKD	3 952 344	2 791 249	1.95
2 479	MERCADOLIBRE INC	USD	2 450 160	3 075 794	2.15
10 207	MICROSOFT CORP	USD	2 662 534	3 451 089	2.41
11 503	MICROVISION INC	USD	77 546	21 741	0.02
12 000	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	51 207	5 015	0.00
5 280	MOMO.COM INC	TWD	114 974	86 766	0.06
3 805	N-ABLE INC	USD	54 028	49 313	0.03
12 281	NASPERS LTD	ZAR	1 875 935	1 905 890	1.33
3 664	NCINO INC	USD	188 334	102 958	0.07
827	NCSOFT CORP	KRW	566 756	142 370	0.10
13 669	NETAPP INC	USD	984 344	994 830	0.70
127 160	NETEASE INC	HKD	2 486 344	2 735 096	1.91
28 634	NETWORK INTERNATIONAL HOLDINGS PLC	GBP	129 882	134 748	0.09
36 987	NEXI SPA	EUR	374 533	214 086	0.15
31 740	NEXTDC LTD	AUD	255 032	236 127	0.16
16 200	NINTENDO CO LTD	JPY	769 537	665 457	0.46
14 561	NUTANIX INC	USD	414 458	526 963	0.37
3 669	NUVEI CORP	CAD	175 985	51 034	0.04
10 706	NVIDIA CORP	USD	2 038 167	4 365 907	3.05
5 414	OLO INC	USD	57 657	27 666	0.02
12 871	OMNICOM GROUP INC	USD	992 567	964 167	0.67
31 595	ORACLE CORP	USD	2 715 248	3 266 923	2.28
600	ORACLE CORP JAPAN	JPY	36 472	42 273	0.03
17 223	PALO ALTO NETWORKS INC	USD	3 137 273	4 185 533	2.92
3 580	PAYCOR HCM INC	USD	95 728	77 256	0.05
2 633	PAYLOCITY HOLDING CORP	USD	494 703	472 360	0.33
55 192	PAYPAL HOLDINGS INC	USD	4 804 978	2 858 946	2.00
2 000	PERFECT WORLD CO LTD/CHINA - A	CNH	5 740	3 269	0.00
734	PETMED EXPRESS INC	USD	14 533	5 057	0.00
1 900	PKSHA TECHNOLOGY INC	JPY	34 958	31 866	0.02
822	POWERSCHOOL HOLDINGS INC	USD	14 171	16 374	0.01
99 918	PROSUS NV	EUR	3 167 064	2 791 360	1.95
6 972	PTC INC	USD	799 970	979 008	0.68
2 430	QUALYS INC	USD	272 377	371 669	0.26
3 497	Q2 HOLDINGS INC	USD	271 297	105 015	0.07

## Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
6 000	RAKUS CO LTD	JPY	74 135	73 532	0.05
58 311	RAKUTEN GROUP INC	JPY	528 775	214 385	0.15
3 932	RAPID7 INC	USD	311 963	182 799	0.13
3 327	REA GROUP LTD	AUD	334 426	302 720	0.21
9 590	RESMED INC	USD	2 163 299	1 354 300	0.95
5 162	RINGCENTRAL INC - A	USD	1 292 240	137 206	0.10
2 500	SANGFOR TECHNOLOGIES INC - A	CNY	40 920	28 662	0.02
14 955	SENTINELONE INC	USD	315 352	233 747	0.16
15 000	SHARP CORP/JAPAN	JPY	104 594	93 073	0.07
55 612	SHOPIFY INC	CAD	2 905 364	2 623 433	1.83
1 216	SIMULATIONS PLUS INC	USD	69 120	42 888	0.03
8 297	SMARTSHEET INC - A	USD	405 562	328 063	0.23
64 224	SNAP INC	USD	1 667 901	642 882	0.45
7 107	SONOS INC	USD	126 174	76 613	0.05
10 029	SPLUNK INC	USD	1 128 445	1 475 868	1.03
6 010	SPRINKLR INC	USD	80 866	81 676	0.06
2 898	SPROUT SOCIAL INC - A	USD	180 774	125 425	0.09
2 674	SQUARESPACE INC	USD	58 179	75 968	0.05
1 309	SYMBOTIC INC	USD	47 020	44 545	0.03
10 996	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1 446 589	1 470 715	1.03
1 849	TASKUS INC	USD	45 447	17 159	0.01
24 400	TDK CORP	JPY	933 317	895 475	0.63
76 266	TENCENT HOLDINGS LTD	HKD	3 380 069	2 818 819	1.97
52 724	THG PLC	GBP	40 368	44 734	0.03
19 263	TOAST INC	USD	405 826	308 015	0.22
5 672	UBISOFT ENTERTAINMENT SA	EUR	296 197	161 154	0.11
3 183	ULTA BEAUTY INC	USD	1 318 019	1 213 710	0.85
14 712	UNITY SOFTWARE INC	USD	450 275	373 243	0.26
7 131	UPWORK INC	USD	225 023	74 519	0.05
6 963	VARONIS SYSTEMS INC	USD	224 816	234 235	0.16
5 986	VERISIGN INC	USD	1 330 869	1 195 165	0.83
9 572	VIMEO INC	USD	83 178	29 482	0.02
14 409	VISA INC	USD	3 099 488	3 387 556	2.37
14 975	VMWARE INC - A	USD	2 153 082	2 181 109	1.52
10 399	VNET GROUP INC	USD	38 011	33 433	0.02
25 410	WESTERN UNION CO	USD	388 853	286 879	0.20
10 481	WISETECH GLOBAL LTD	AUD	282 959	385 948	0.27
3 652	WIX.COM LTD	USD	732 403	291 795	0.20
3 468	WOODWARD INC	USD	357 499	432 460	0.30
15 059	WORLDLINE SA	EUR	995 154	190 690	0.13
9 233	XERO LTD	AUD	875 605	623 689	0.44
7 762	XEROX HOLDINGS CORP	USD	125 427	99 664	0.07

## Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
7 782	YEXT INC	USD	90 289	46 925	0.03
18 980	YONYOU NETWORK TECHNOLOGY CO LTD - A	CNH	93 533	42 318	0.03
25 900	ZHEJIANG CENTURY HUATONG GROUP CO LTD	CNY	22 608	20 739	0.01
18 413	ZOOMINFO TECHNOLOGIES INC	USD	869 356	238 632	0.17
5 588	ZSCALER INC	USD	909 324	886 760	0.62
10 000	37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD	CNH	43 438	28 194	0.02
<b>Total Shares</b>			<b>153 742 344</b>	<b>142 982 180</b>	<b>99.89</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>153 742 344</b>	<b>142 982 180</b>	<b>99.89</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
40	SANGFOR TECHNOLOGIES RIGHTS - RIGHTS	CNY	-	-	0.00
<b>Total Shares</b>			<b>-</b>	<b>-</b>	<b>0.00</b>
<b>Total Other transferable securities</b>			<b>0</b>	<b>0</b>	<b>0.00</b>
<b>Total Investments</b>			<b>153 742 344</b>	<b>142 982 180</b>	<b>99.89</b>



## Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	46.06	United States of America	72.28
Technology Hardware and Equipment	9.73	Cayman Islands	12.07
Industrial Support Services	8.43	Japan	2.89
Consumer Services	7.32	Netherlands	2.61
Retailers	4.89	Canada	2.32
Leisure Goods	3.90	Switzerland	2.03
Industrial Engineering	3.38	France	1.48
Telecommunications Equipment	3.23	South Africa	1.33
Travel and Leisure	2.66	Australia	0.94
Finance and Credit Services	2.37	New Zealand	0.44
Personal Goods	2.12	Isle of Man	0.30
Investment Banking and Brokerage Services	2.06	Israel	0.24
Telecommunications Service Providers	1.33	United Kingdom	0.17
Medical Equipment and Services	0.95	Bermuda	0.16
Media	0.68	Italy	0.15
Electronic and Electrical Equipment	0.27	South Korea	0.11
Real Estate Investment Trusts	0.21	China	0.10
Personal Care, Drug and Grocery Stores	0.14	Puerto Rico	0.09
Aerospace and Defense	0.06	Germany	0.06
Household Goods and Home Construction	0.04	Taiwan	0.06
Automobiles and Parts	0.03	Sweden	0.05
General Industrials	0.03	Jersey	0.01
	<b>99.89</b>		<b>99.89</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
73 386	ABB LTD	CHF	2 198 254	2 454 598	1.70
25 308	ABBOTT LABORATORIES	USD	2 874 427	2 392 871	1.66
7 367	ACI WORLDWIDE INC	USD	239 910	150 066	0.10
9 133	ADAPTIVE BIOTECHNOLOGIES CORP	USD	418 249	40 551	0.03
26 052	ADVANCED MICRO DEVICES INC	USD	3 074 913	2 566 122	1.78
1 500	ADYEN NV	EUR	2 279 011	1 005 048	0.70
532	AHNLAB INC	KRW	48 224	25 250	0.02
10 000	AKESO INC	HKD	22 042	56 105	0.04
3 213	ALARM.COM HOLDINGS INC	USD	246 780	164 281	0.11
4 946	ALECTOR INC	USD	81 612	25 719	0.02
1 482	ALFEN N.V.	EUR	132 149	46 477	0.03
258 364	ALIBABA GROUP HOLDING LTD	HKD	2 981 070	2 643 208	1.84
8 972	ALK-ABELLO A/S	DKK	105 898	99 296	0.07
8 566	ALNYLAM PHARMACEUTICALS INC	USD	1 479 149	1 300 319	0.90
22 195	ALPHABET CLASS - A	USD	2 596 968	2 753 956	1.90
22 107	ALPHABET INC	USD	2 539 577	2 770 007	1.91
3 570	ALTAIR ENGINEERING INC - A	USD	213 443	221 768	0.15
2 532	AMBARELLA INC	USD	183 114	113 915	0.08
1 538	ANAPTYSBIO INC	USD	40 101	25 085	0.02
6 001	ANSYS INC	USD	1 790 544	1 669 838	1.16
1 100	APPIER GROUP INC	JPY	14 938	8 905	0.01
15 739	APPLE INC	USD	2 541 816	2 687 749	1.87
1 661	ARCTURUS THERAPEUTICS HOLDINGS INC	USD	45 596	31 725	0.02
7 561	ATOS SE	EUR	461 598	52 651	0.04
20 204	AUREN ENERGIA SA	BRL	56 393	53 765	0.04
13 796	AUTODESK INC	USD	3 116 214	2 726 503	1.89
9 515	AVIDXCHANGE HOLDINGS INC	USD	92 196	82 210	0.06
2 053	BANDWIDTH INC - A	USD	276 931	21 782	0.02
4 543	BEAM THERAPEUTICS INC	USD	147 050	96 039	0.07
6 618	BILL.COM HOLDINGS INC	USD	856 140	604 157	0.42
1 526	BIO-RAD LABORATORIES INC	USD	629 000	420 077	0.29
10 871	BIO-TECHNE CORP	USD	955 319	593 883	0.41
38 231	BLACKBERRY LTD	CAD	266 447	137 418	0.10
3 497	BLACKLINE INC	USD	348 035	171 703	0.12
37 423	BLOCK INC - A	USD	4 217 535	1 506 276	1.05
6 229	BORALEX INC - A	CAD	196 413	115 806	0.08
9 833	BOX INC - A	USD	269 911	244 448	0.17
2 748	BRAZE INC	USD	70 622	117 010	0.08
3 519	BREAD FINANCIAL HOLDINGS	USD	162 799	95 119	0.07
6 952	BRUKER CORP	USD	478 611	396 264	0.28
11 098	CCC INTELLIGENT SOLUTIONS HOLDINGS INC	USD	101 589	119 525	0.08
9 887	CERIDIAN HCM HOLDING INC	USD	612 762	632 867	0.44
20 232	CHARGEPOINT HOLDINGS INC	USD	251 277	51 389	0.04
3 721	CIRRUS LOGIC INC	USD	298 025	249 047	0.17

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
18 629	CLOUDFLARE INC	USD	934 207	1 056 078	0.73
12 002	COGNEX CORP	USD	676 432	431 952	0.30
2 082	CONMED CORP	USD	233 222	202 912	0.14
1 289	CONSENSUS CLOUD SOLUTIONS INC	USD	73 201	27 830	0.02
13 048	COVESTRO AG	EUR	647 370	657 866	0.46
3 300	CREDIT SAISON CO LTD	JPY	38 427	48 930	0.03
2 578	CRINETICS PHARMACEUTICALS INC	USD	68 854	75 510	0.05
15 502	CROWDSTRIKE HOLDINGS INC - A	USD	2 423 933	2 740 289	1.90
2 129	CSG SYSTEMS INTERNATIONAL INC	USD	132 398	99 765	0.07
6 297	C3.AI INC - A	USD	225 958	153 647	0.11
16 912	DARKTRACE PLC	GBP	68 676	71 828	0.05
46 150	DASSAULT SYSTEMES SE	EUR	2 091 824	1 893 417	1.32
17 277	DATADOG INC	USD	1 635 052	1 407 557	0.98
23 536	DEXCOM INC	USD	1 985 567	2 090 703	1.45
2 633	DIGI INTERNATIONAL INC	USD	111 821	66 299	0.05
3 964	DIGITALOCEAN HOLDINGS INC	USD	155 183	81 103	0.06
17 928	DISCOVER FINANCIAL SERVICES	USD	1 989 910	1 471 530	1.02
5 937	DOCGO INC	USD	43 636	35 266	0.02
2 600	DOMO INC	USD	181 857	21 216	0.01
27 036	DRAX GROUP PLC	GBP	185 424	138 645	0.10
18 403	DROPBOX INC	USD	431 993	483 999	0.34
2 836	DYE & DURHAM LTD	CAD	28 429	16 527	0.01
6 343	EDITAS MEDICINE INC	USD	271 423	42 371	0.03
17 784	EDP RENOVAVEIS SA	EUR	419 153	285 537	0.20
31 352	EDWARDS LIFESCIENCES CORP	USD	2 727 038	1 997 749	1.39
23 429	ELEKTA AB - B	SEK	267 197	159 162	0.11
38 398	ENERGY ABSOLUTE PCL	THB	72 639	44 869	0.03
9 250	ENPHASE ENERGY INC	USD	1 660 489	736 115	0.51
7 719	ENVAVIS AG	EUR	148 676	100 396	0.07
3 766	EQUINIX INC	USD	2 595 402	2 747 824	1.91
4 695	EVERTEC INC	USD	182 580	149 207	0.10
9 850	EVOTEC SE	EUR	327 748	169 394	0.12
10 299	E2OPEN PARENT HOLDINGS INC	USD	122 724	29 764	0.02
65 520	FANUC CORP	JPY	2 182 557	1 580 405	1.10
7 691	FASTLY INC	USD	80 417	112 827	0.08
7 154	FATE THERAPEUTICS INC	USD	377 791	12 949	0.01
40 951	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	2 235 402	2 011 104	1.40
23 062	FISERV INC	USD	2 386 153	2 623 303	1.82
4 875	FIVE9 INC	USD	665 773	282 116	0.20
39 592	FORTINET INC	USD	1 780 338	2 263 475	1.57
13 500	FOXCONN INDUSTRIAL INTERNET CO LTD - A	CNY	17 599	27 155	0.02
2 700	FREEE KK	JPY	60 445	44 392	0.03
27 325	FUELCELL ENERGY INC	USD	57 926	29 784	0.02
1 798	FULGENT GENETICS INC	USD	162 609	43 044	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
63 764	GDS HOLDINGS LTD	HKD	530 725	78 884	0.05
39 761	GEN DIGITAL INC	USD	892 765	662 418	0.46
78 102	GENSCRIPT BIOTECH CORP	HKD	182 047	226 582	0.16
4 705	GITLAB INC	USD	192 149	203 632	0.14
9 966	GODADDY INC	USD	763 805	729 810	0.51
697	GOODWE TECHNOLOGIES CO LTD	CNY	16 301	11 095	0.01
1 400	GREE INC	JPY	12 161	5 195	0.00
89 576	HEWLETT PACKARD ENTERPRISE CO	USD	1 300 629	1 377 679	0.96
5 918	HEXCEL CORP	USD	345 426	366 443	0.25
8 664	IDORSIA LTD	CHF	203 111	16 346	0.01
10 922	ILLUMINA INC	USD	2 925 770	1 195 085	0.83
3 616	IMMUNOVANT INC	USD	47 405	119 509	0.08
10 434	INNERGEX RENEWABLE ENERGY INC	CAD	125 001	64 185	0.04
1 288	INTAPP INC	USD	54 441	44 050	0.03
91 034	INTEL CORP	USD	3 465 091	3 322 741	2.30
5 398	INTELLIA THERAPEUTICS INC	USD	292 185	135 220	0.09
21 663	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 758 197	3 133 335	2.17
2 076	IRHYTHM TECHNOLOGIES INC	USD	257 369	163 008	0.11
1 786	IROBOT CORP	USD	166 421	58 813	0.04
1 799	ITEOS THERAPEUTICS INC	USD	31 482	18 098	0.01
823	JAMF HOLDING CORP	USD	17 513	13 217	0.01
16 073	JOHNSON & JOHNSON	USD	2 497 308	2 384 269	1.66
11 900	JSR CORP	JPY	274 374	315 798	0.22
22 213	JUNIPER NETWORKS INC	USD	678 037	597 974	0.42
3 067	J2 GLOBAL INC	USD	184 946	185 431	0.13
84 400	KDDI CORP	JPY	2 650 655	2 500 596	1.74
1 986	KINAXIS INC	CAD	280 410	193 726	0.13
94 000	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	142 040	124 699	0.09
4 652	KINGSOFT CLOUD HOLDINGS LTD	USD	62 159	22 144	0.02
16 000	KINGSOFT CORP LTD	HKD	50 286	55 824	0.04
6 241	KNOWLES CORP	USD	107 638	81 071	0.06
15 503	KYNDRYL HOLDINGS INC	USD	194 708	226 809	0.16
3 829	LEGEND BIOTECH CORP	USD	161 923	252 982	0.18
3 650	LIVANOVA PLC	USD	161 614	179 033	0.12
30 620	LONGI GREEN ENERGY TECHNOLOGY CO LTD - A	CNY	260 919	100 963	0.07
11 900	MARUI GROUP CO LTD	JPY	207 306	186 187	0.13
7 150	MASTERCARD INC	USD	2 462 336	2 690 903	1.87
104 000	MEDIATEK INC	TWD	2 667 674	2 699 799	1.88
364	MESA LABORATORIES INC	USD	61 577	34 154	0.02
179 593	MEYER BURGER TECHNOLOGY AG	CHF	80 161	48 032	0.03
8 660	MICROSOFT CORP	USD	2 323 277	2 928 032	2.02
15 000	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	64 871	6 269	0.00
2 778	MIRATI THERAPEUTICS INC	USD	281 526	154 262	0.11
114 531	MTN GROUP LTD	ZAR	943 393	555 828	0.39

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
4 342	N-ABLE INC	USD	61 653	56 272	0.04
8 489	NATURGY ENERGY GROUP SA	EUR	240 907	239 576	0.17
4 533	NCR ATLEOS CORP	USD	116 726	99 998	0.07
9 066	NCR CORP	USD	185 179	138 619	0.10
4 541	NEOEN SA	EUR	159 635	119 420	0.08
14 617	NETAPP INC	USD	1 037 437	1 063 825	0.74
32 673	NETWORK INTERNATIONAL HOLDINGS PLC	GBP	148 203	153 755	0.11
6 525	NEW JERSEY RESOURCES CORP	USD	262 115	264 785	0.18
39 751	NEXI SPA	EUR	412 180	230 084	0.16
36 207	NEXTDC LTD	AUD	299 006	269 359	0.19
8 058	NORDEX SE	EUR	112 813	84 543	0.06
16 158	NUTANIX INC	USD	447 468	584 758	0.41
4 213	NUVEI CORP	CAD	194 227	58 600	0.04
8 818	NVIDIA CORP	USD	1 596 169	3 595 979	2.49
29 638	ON SEMICONDUCTOR CORP	USD	2 308 616	1 856 524	1.29
26 807	ORACLE CORP	USD	1 967 890	2 771 844	1.92
600	ORACLE CORP JAPAN	JPY	36 472	42 273	0.03
1 078	OSI SYSTEMS INC	USD	96 024	112 403	0.08
15 983	PACIFIC BIOSCIENCES OF CALIFORNIA INC	USD	197 860	98 775	0.07
14 442	PALO ALTO NETWORKS INC	USD	2 469 659	3 509 694	2.43
2 858	PAYLOCITY HOLDING CORP	USD	552 247	512 725	0.36
45 253	PAYPAL HOLDINGS INC	USD	4 282 964	2 344 105	1.63
8 250	PHARMARON BEIJING CO LTD - A	CNY	49 348	37 484	0.03
11 000	PHISON ELECTRONICS CORP	TWD	153 181	157 870	0.11
1 200	PKSHA TECHNOLOGY INC	JPY	23 293	20 126	0.01
958	POWERSCHOOL HOLDINGS INC	USD	18 144	19 083	0.01
2 599	PROCEPT BIROBOTICS CORP	USD	97 668	69 627	0.05
82 292	PROSUS NV	EUR	2 411 289	2 298 951	1.60
3 719	PROTAGONIST THERAPEUTICS INC	USD	100 383	54 074	0.04
2 781	PROTHENA CORP PLC	USD	104 874	101 395	0.07
1 765	PROTO LABS INC	USD	198 082	41 672	0.03
11 774	PROXIMUS SADP	EUR	121 204	97 346	0.07
7 677	PTC INC	USD	887 796	1 078 004	0.75
3 425	PUBMATIC INC	USD	130 820	38 600	0.03
3 878	PULMONX CORP	USD	48 662	34 088	0.02
15 561	QIAGEN NV	EUR	765 529	577 653	0.40
6 746	QORVO INC	USD	793 519	589 735	0.41
2 558	QUALYS INC	USD	293 703	391 246	0.27
3 364	QUIDELORTHO CORP	USD	436 641	205 473	0.14
3 935	Q2 HOLDINGS INC	USD	310 815	118 168	0.08
6 300	RAKUS CO LTD	JPY	77 877	77 208	0.05
4 091	RAPID7 INC	USD	333 821	190 191	0.13
10 661	RECURSION PHARMACEUTICALS INC	USD	86 401	56 290	0.04
2 700	RENOVA INC	JPY	46 650	19 237	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
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
2 513	REPLIMUNE GROUP INC	USD	51 440	36 614	0.03
10 155	RESMED INC	USD	2 057 438	1 434 089	1.00
5 538	RINGCENTRAL INC - A	USD	1 320 245	147 200	0.10
8 628	ROCHE HOLDING AG	CHF	2 879 834	2 217 022	1.54
2 187	ROCHE HOLDING AG - BR	CHF	825 319	594 046	0.41
3 839	ROCKET PHARMACEUTICALS INC	USD	68 600	69 486	0.05
1 065	ROGERS CORP	USD	274 125	130 878	0.09
22 985	ROIVANT SCIENCES LTD	USD	129 712	198 590	0.14
7 881	SANA BIOTECHNOLOGY INC	USD	40 428	23 328	0.02
2 200	SANGFOR TECHNOLOGIES INC - A	CNH	73 598	25 140	0.02
20 531	SAP SE	EUR	2 287 579	2 750 419	1.90
15 527	SCHNEIDER ELECTRIC SE	EUR	2 214 592	2 379 417	1.65
9 701	SEAGEN INC	USD	1 902 265	2 064 470	1.43
19 442	SEIKO EPSON CORP	JPY	295 770	266 574	0.19
10 272	SENSATA TECHNOLOGIES HOLDING PLC	USD	505 816	327 471	0.23
16 014	SENTINELONE INC	USD	342 362	250 299	0.17
2 180	SILICON LABORATORIES INC	USD	326 663	200 952	0.14
1 090	SIMULATIONS PLUS INC	USD	63 279	38 444	0.03
1 810	SK BIOSCIENCE CO LTD	KRW	113 631	81 216	0.06
1 311	SMA SOLAR TECHNOLOGY AG	EUR	87 849	80 026	0.06
8 840	SMARTSHEET INC - A	USD	432 632	349 534	0.24
8 735	SOFTCAT PLC	GBP	157 095	134 087	0.09
3 947	SOLAREEDGE TECHNOLOGIES INC	USD	1 087 817	299 775	0.21
5 534	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	110 924	82 770	0.06
5 014	SPRINKLR INC	USD	63 475	68 140	0.05
6 000	SUNGROW POWER SUPPLY CO LTD - A	CNH	89 948	68 769	0.05
7 056	SUNNOVA ENERGY INTERNATIONAL INC	USD	170 662	64 421	0.04
14 611	SUNRUN INC	USD	463 500	140 996	0.10
1 014	SYMBOTIC INC	USD	33 442	34 506	0.02
2 685	SYNAPTICS INC	USD	377 072	224 627	0.16
64 700	TENCENT HOLDINGS LTD	HKD	2 575 603	2 391 336	1.66
6 975	TERADATA CORP COM STK	USD	299 750	297 972	0.21
21 486	TOAST INC	USD	452 414	343 561	0.24
3 294	TPI COMPOSITES INC	USD	45 423	7 609	0.01
2 626	TRINSEO PLC	USD	124 180	16 255	0.01
8 637	UCB SA	EUR	890 265	630 470	0.44
4 785	ULTRAGENYX PHARMACEUTICAL INC	USD	234 822	169 389	0.12
15 964	UNITY SOFTWARE INC	USD	479 985	405 007	0.28
1 283	VERBIO VEREINIGTE BIOENERGIE AG	EUR	45 574	43 220	0.03
4 436	VERINT SYSTEMS INC	USD	159 156	83 441	0.06
69 806	VESTAS WIND SYSTEMS A/S	DKK	2 048 137	1 505 188	1.05
13 190	VIMEO INC	USD	114 617	40 625	0.03
11 816	VISA INC	USD	2 462 999	2 777 941	1.92
16 027	VMWARE INC - A	USD	2 304 336	2 334 333	1.62

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
11 693	VNET GROUP INC	USD	38 732	37 593	0.03
150 000	WEIMOB INC	HKD	69 552	60 195	0.04
25 514	WESTERN UNION CO	USD	494 607	288 053	0.20
2 947	WEX INC	USD	494 644	490 617	0.34
23 000	WIN SEMICONDUCTORS CORP	TWD	269 987	102 821	0.07
6 000	WIWYNN CORP	TWD	188 412	281 178	0.20
9 807	XERO LTD	AUD	898 531	662 463	0.46
8 022	XEROX HOLDINGS CORP	USD	174 847	103 002	0.07
18 300	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - A	CNH	37 828	21 909	0.02
81 678	XINYI SOLAR HOLDINGS LTD	HKD	119 431	48 018	0.03
6 656	YEXT INC	USD	63 052	40 136	0.03
64 610	ZAI LAB LTD	HKD	385 460	163 825	0.11
3 512	ZEBRA TECHNOLOGIES CORP - A	USD	1 160 249	735 518	0.51
5 950	ZSCALER INC	USD	955 511	944 206	0.66
25 151	23ANDME HOLDING CO	USD	75 975	21 305	0.01
8 779	3D SYSTEMS CORP	USD	165 080	32 746	0.02
<b>Total Shares</b>			<b>165 908 658</b>	<b>143 321 414</b>	<b>99.54</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>165 908 658</b>	<b>143 321 414</b>	<b>99.54</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
64	SANGFOR TECHNOLOGIES RIGHTS - RIGHTS	CNY	-	-	0.00
<b>Total Shares</b>			<b>-</b>	<b>-</b>	<b>0.00</b>
<b>Total Other transferable securities</b>			<b>0</b>	<b>0</b>	<b>0.00</b>
<b>Total Investments</b>			<b>165 908 658</b>	<b>143 321 414</b>	<b>99.54</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	38.67	United States of America	72.04
Technology Hardware and Equipment	14.29	Cayman Islands	4.36
Industrial Support Services	9.85	Switzerland	3.70
Pharmaceuticals and Biotechnology	9.81	Japan	3.55
Medical Equipment and Services	6.89	France	3.09
Industrial Engineering	2.89	Netherlands	2.73
Electronic and Electrical Equipment	2.72	Germany	2.70
Alternative Energy	2.35	Taiwan	2.25
Telecommunications Service Providers	2.19	Denmark	1.11
Finance and Credit Services	1.96	United Kingdom	0.70
Real Estate Investment Trusts	1.91	Belgium	0.51
Consumer Services	1.85	New Zealand	0.46
Investment Banking and Brokerage Services	1.52	Spain	0.42
Chemicals	0.69	Canada	0.41
Electricity	0.67	South Africa	0.39
Telecommunications Equipment	0.56	China	0.20
Aerospace and Defense	0.25	Australia	0.19
Gas, Water and Multi-utilities	0.17	Italy	0.16
Retailers	0.13	Bermuda	0.14
Household Goods and Home Construction	0.04	Sweden	0.11
Leisure Goods	0.04	Puerto Rico	0.10
Oil, Gas and Coal	0.04	Ireland	0.08
General Industrials	0.03	South Korea	0.07
Health Care Providers	0.02	Brazil	0.04
		Thailand	0.03
	<b>99.54</b>		<b>99.54</b>



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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
99 537	ALBEMARLE CORP	USD	21 027 244	12 619 301	4.69
679 443	ALLKEM LTD	AUD	5 237 098	4 103 959	1.53
130 963	AMERICAN AXLE & MANUFACTURING HOLDINGS INC	USD	1 192 131	884 000	0.33
36 674	ANGLO AMERICAN PLATINUM LTD	ZAR	3 783 600	1 220 714	0.45
24 517	AVIS BUDGET GROUP INC	USD	5 469 237	3 991 368	1.48
16 800	BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD	CNH	269 859	100 818	0.04
57 524	BLINK CHARGING CO	USD	1 864 448	136 907	0.05
399 471	CANOO INC	USD	2 026 558	109 495	0.04
85 600	CHINA BAOAN GROUP CO LTD	CNY	155 802	120 830	0.04
145 847	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	5 314 523	3 686 895	1.37
1 318 736	DENSO CORP	JPY	20 757 096	19 152 558	7.12
107 739	ECOVYST INC	USD	1 092 298	991 199	0.37
440 112	ELEMENT FLEET MANAGEMENT CORP	CAD	4 817 223	5 947 337	2.21
76 074	ENERGIZER HOLDINGS INC	USD	2 996 238	2 402 417	0.89
132 953	ENOVIX CORP	USD	1 682 435	1 184 611	0.44
9 671	ERAMET SA	EUR	804 252	667 002	0.25
67 895	EVE ENERGY CO LTD - A	CNH	1 051 003	429 268	0.16
176 768	FORVIA SE	EUR	6 072 715	2 959 605	1.10
117 469	FREYR BATTERY SA	USD	1 505 755	377 075	0.14
53 558	GANFENG LITHIUM CO LTD - A	CNH	821 093	323 011	0.12
223 120	GANFENG LITHIUM GROUP CO LTD - H	HKD	2 481 120	799 851	0.30
3 337 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	6 736 126	3 782 838	1.41
170 400	GEM CO LTD	CNY	187 855	136 448	0.05
13 200	GINLONG TECHNOLOGIES CO LTD	CNY	183 658	120 833	0.04
5 560	GOODWE TECHNOLOGIES CO LTD	CNY	188 474	88 504	0.03
2 094 244	GRAB HOLDINGS LTD	USD	6 410 174	6 429 329	2.39
231 081	GRAFTECH INTERNATIONAL LTD	USD	1 858 284	797 229	0.30
72 410	GS YUASA CORP	JPY	1 578 746	1 150 613	0.43
15 300	GUANGZHOU GREAT POWER ENERGY & TECHNOLOGY CO LTD	CNY	163 183	64 477	0.02
59 003	GUOXUAN HIGH-TECH CO LTD - A	CNH	387 174	182 908	0.07
161 093	HERTZ GLOBAL HOLDINGS INC	USD	3 189 278	1 358 014	0.50
18 176	HL MANDO CO LTD	KRW	881 434	440 757	0.16
764 505	IGO LTD	AUD	7 060 315	4 603 227	1.71
473 337	IMPALA PLATINUM HOLDINGS LTD	ZAR	5 516 653	1 961 330	0.73
205 672	JOHNSON MATTHEY PLC	GBP	6 935 341	3 728 702	1.39
19 409	LG ENERGY SOLUTION	KRW	7 775 827	5 540 091	2.06
48 286	LINAMAR CORP	CAD	2 382 271	2 085 496	0.78
1 724 272	LIONTOWN RESOURCES LTD	AUD	2 305 250	1 757 653	0.65
201 414	LIVENT CORP	USD	4 901 028	2 938 630	1.09
406 887	LOCALIZA RENT A CAR SA	BRL	4 477 693	4 104 372	1.53
718 297	LUCID GROUP INC	USD	12 373 665	2 959 384	1.10
304 733	MAGNA INTERNATIONAL INC	CAD	18 402 406	14 627 865	5.44
568 791	NIKOLA CORP	USD	4 940 289	614 294	0.23
757 457	NIO INC	USD	11 181 693	5 529 436	2.06

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
64 997	NVIDIA CORP	USD	14 027 520	26 505 778	9.87
33 000	OSAKA TITANIUM	JPY	699 180	692 925	0.26
20 430	PIEDMONT LITHIUM INC	USD	1 292 087	561 212	0.21
598 641	PLUG POWER INC	USD	10 522 850	3 525 995	1.31
1 658 900	PTT OIL & RETAIL BUSINESS PCL	THB	962 065	844 623	0.31
5 827	PYLON TECHNOLOGIES CO LTD	CNY	265 945	90 676	0.03
303 135	QUANTUMSCAPE CORP	USD	2 021 265	1 582 365	0.59
721 422	RIVIAN AUTOMOTIVE INC	USD	16 678 817	11 701 465	4.35
52 132	RYDER SYSTEM INC	USD	4 023 961	5 084 955	1.89
19 049	SAMSUNG SDI CO LTD	KRW	10 016 450	6 001 518	2.23
8 002 384	SAYONA MINING LTD	AUD	1 236 419	379 999	0.14
3 097	SEBANG GLOBAL BATTERY CO LTD	KRW	114 660	113 166	0.04
66 942	SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD - A	CNH	427 335	227 942	0.08
24 700	SHENZHEN CAPCHEM TECHNOLOGY CO LTD	CNY	162 343	149 048	0.06
37 200	SICHUAN YAHUA INDUSTRIAL GROUP CO LTD	CNY	93 421	71 573	0.03
92 000	SIMPLO TECHNOLOGY CO LTD	TWD	940 294	945 953	0.35
15 353	SIXT SE	EUR	2 137 795	1 319 346	0.49
129 360	SOLID POWER INC	USD	467 240	170 755	0.06
164 631	STEM INC	USD	1 243 773	556 453	0.21
49 319	SUNGROW POWER SUPPLY CO LTD - A	CNH	882 506	565 267	0.21
61 800	SUNWODA ELECTRONIC CO LTD	CNH	138 067	135 519	0.05
131 353	TAIYO YUDEN CO LTD	JPY	6 287 823	2 893 417	1.08
112 804	TESLA INC	USD	26 373 330	22 655 556	8.43
49 000	TIANQI LITHIUM CORP - A	CNY	610 714	368 264	0.14
36 000	TOHO TITANIUM CO LTD	JPY	614 356	462 108	0.17
146 989	TUSIMPLE HOLDINGS INC	USD	292 700	157 278	0.06
518 646	UBER TECHNOLOGIES INC	USD	15 944 799	22 446 999	8.36
232 045	VALEO SE	EUR	6 483 204	3 051 178	1.13
498 667	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	2 368 648	1 077 742	0.40
31 604	VISTEON CORP	USD	3 834 099	3 638 569	1.35
36 000	VOLTRONIC POWER TECHNOLOGY CORP	TWD	1 885 146	1 437 336	0.53
174 456	VONTIER CORP	USD	5 679 978	5 156 919	1.92
571 364	XPENG INC	HKD	6 883 001	4 220 644	1.57
678 000	YADEA GROUP HOLDINGS LTD	HKD	1 352 122	1 239 092	0.46
174 729	YAGEO CORP	TWD	3 724 445	2 833 588	1.05
333 772	YAMAHA MOTOR CO LTD	JPY	7 876 240	8 015 639	2.98
71 306	ZHEJIANG CHINT ELECTRICS CO LTD - A	CNH	456 558	224 251	0.08
53 020	ZHEJIANG HUAYOU COBALT CO LTD - A	CNY	718 938	266 545	0.10
<b>Total Shares</b>			<b>360 178 639</b>	<b>268 582 309</b>	<b>99.87</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>360 178 639</b>	<b>268 582 309</b>	<b>99.87</b>
<b>Total Investments</b>			<b>360 178 639</b>	<b>268 582 309</b>	<b>99.87</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Automobiles and Parts	42.21	United States of America	50.10
Technology Hardware and Equipment	16.93	Japan	12.04
Consumer Services	14.75	Canada	8.43
Chemicals	6.73	Cayman Islands	7.88
Industrial Metals and Mining	5.29	South Korea	4.50
Industrial Transportation	4.43	Australia	4.03
Electronic and Electrical Equipment	4.09	China	3.03
General Industrials	1.92	France	2.48
Precious Metals and Mining	1.32	Taiwan	2.34
Personal Care, Drug and Grocery Stores	1.10	Brazil	1.53
Alternative Energy	0.62	United Kingdom	1.39
Oil, Gas and Coal	0.31	South Africa	1.18
Industrial Materials	0.08	Germany	0.49
Waste and Disposal Services	0.05	Thailand	0.31
Real Estate Investment and Services	0.04	Luxembourg	0.14
	<b>99.87</b>		<b>99.87</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
1 468	ABERCROMBIE & FITCH CO - A	USD	30 006	89 284	0.19
4 148	ADIDAS AG - REG	EUR	851 063	733 078	1.52
1 917	ADOBE INC	USD	902 457	1 019 958	2.13
453	ADYEN NV	EUR	867 963	303 525	0.63
1 392	ALARM.COM HOLDINGS INC	USD	69 903	71 173	0.15
22 750	A-LIVING SMART CITY SERVICES CO LTD	HKD	52 371	10 729	0.02
6 121	AMAZON.COM INC	USD	599 653	814 643	1.70
11 891	ANHEUSER-BUSCH INBEV SA/NV	EUR	678 605	674 064	1.40
4 062	APPLE INC	USD	673 109	693 668	1.44
16 023	ARCA CONTINENTAL SAB DE CV	MXN	106 169	143 491	0.30
2 060	AREZZO INDUSTRIA E COMERCIO SA	BRL	35 623	23 852	0.05
18 277	ARISTOCRAT LEISURE LTD	AUD	498 600	445 867	0.93
2 744	ARITZIA INC	CAD	108 179	42 634	0.09
10 744	ASSOCIATED BRITISH FOODS PLC	GBP	281 016	264 142	0.55
479	AVIS BUDGET GROUP INC	USD	85 518	77 981	0.16
1 024	BALCHEM CORP	USD	130 246	119 030	0.25
911	BALLY'S CORP	USD	22 775	8 308	0.02
1 679	BASIC-FIT NV	EUR	78 033	42 806	0.09
228	BGF RETAIL CO LTD	KRW	31 055	23 331	0.05
1 836	BIGCOMMERCE HOLDINGS INC	USD	95 558	16 322	0.03
5 726	BILIBILI INC	HKD	226 595	77 497	0.16
4 147	BJ'S WHOLESALE CLUB HOLDINGS INC	USD	244 827	282 494	0.59
1 515	BLACKLINE INC	USD	161 269	74 387	0.15
12 133	BLOCK INC - A	USD	1 312 200	488 353	1.01
259	BOOKING HOLDINGS INC	USD	586 896	722 496	1.50
932	BOOT BARN HOLDINGS INC	USD	113 608	64 774	0.13
1 559	BREAD FINANCIAL HOLDINGS	USD	85 898	42 140	0.09
1 187	BRAZE INC	USD	33 054	50 542	0.10
2 011	BURLINGTON STORES INC	USD	442 055	243 391	0.51
2 537	CALBEE INC	JPY	66 790	48 664	0.10
1 149	CALERES INC	USD	30 001	29 391	0.06
6 083	CAMPBELL SOUP CO	USD	276 933	245 814	0.51
2 043	CANADA GOOSE HOLDINGS INC	CAD	71 958	22 633	0.05
6 112	CANO HEALTH INC	USD	31 476	804	0.00
5 352	CAPCOM CO LTD	JPY	149 545	171 008	0.35
3 015	CARLSBERG AS - B	DKK	428 205	358 656	0.74
11 789	CARSALES.COM LTD	AUD	188 490	206 234	0.43
351	CHILDREN'S PLACE INC	USD	8 865	9 607	0.02
104 000	CHINA FEIHE LTD	HKD	168 032	64 596	0.13
176 000	CHINA RUYI HOLDINGS LIMITED	HKD	47 771	40 488	0.08
3 267	CHR HANSEN HOLDING A/S	DKK	266 363	222 308	0.46
116 000	CHUNGHWA TELECOM CO LTD	TWD	474 778	414 860	0.86
3 825	CLOROX CO	USD	658 668	450 203	0.93
11 325	COCA-COLA CO	USD	706 460	639 749	1.33

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
6 298	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	336 053	368 370	0.76
16 756	COCA-COLA FEMSA SAB DE CV	MXN	129 975	126 963	0.26
6 933	COCA-COLA HBC AG	GBP	228 813	179 366	0.37
5 117	COINBASE GLOBAL INC - A	USD	382 528	394 623	0.82
8 902	COLGATE-PALMOLIVE CO	USD	684 490	668 718	1.39
1 155	COLUMBIA SPORTSWEAR CO	USD	111 323	85 239	0.18
17 390	COMCAST CORP	USD	745 075	718 033	1.49
128 116	COMPAL ELECTRONICS INC	TWD	103 478	110 796	0.23
14 781	CONAGRA BRANDS INC	USD	483 019	404 408	0.84
1 912	CROCS INC	USD	183 469	170 780	0.35
11 102	DANONE SA	EUR	673 282	658 910	1.37
3 200	DCM HOLDINGS CO LTD	JPY	28 650	24 891	0.05
826	DECKERS OUTDOOR CORP	USD	286 673	493 172	1.02
5 556	DELIVERY HERO SE	EUR	420 811	140 768	0.29
1 860	DESIGNER BRANDS INC - A	USD	23 354	18 805	0.04
1 922	DICK'S SPORTING GOODS INC	USD	166 998	205 558	0.43
1 104	DIGI INTERNATIONAL INC	USD	46 886	27 799	0.06
1 718	DIGITLOCEAN HOLDINGS INC	USD	67 256	35 150	0.07
2 193	DOMINO'S PIZZA ENTERPRISES LTD	AUD	68 860	70 535	0.15
5 352	DSM-FIRMENICH AG	EUR	813 973	484 188	1.01
1 229	DYE & DURHAM LTD	CAD	12 320	7 162	0.01
16 366	EBAY INC	USD	870 976	642 038	1.33
21 722	EMBRACER GROUP AB	SEK	187 411	35 202	0.07
2 521	EVENTBRITE INC	USD	47 664	20 874	0.04
5 182	EVOLUTION AB	SEK	599 574	460 054	0.95
3 723	FIGS INC	USD	32 429	20 514	0.04
1 064	FIVERR INTERNATIONAL LTD	USD	146 161	22 525	0.05
2 660	FOOT LOCKER INC	USD	127 589	55 833	0.12
4 150	FRASERS GROUP PLC	GBP	36 141	40 439	0.08
3 876	FREENET AG	EUR	89 030	98 081	0.20
1 403	FRESHPET INC	USD	83 839	80 532	0.17
5 852	GAP INC	USD	90 029	74 906	0.16
4 741	GARMIN LTD	USD	443 802	486 095	1.01
8 029	GENERAL MILLS INC	USD	674 383	523 812	1.09
408	GENESCO INC	USD	19 460	11 183	0.02
210	GIVAUDAN SA - REG	CHF	751 071	696 865	1.45
5 957	GLANBIA PLC	EUR	82 079	93 693	0.19
2 200	GMO INTERNET INC	JPY	39 658	31 705	0.07
4 581	GODADDY INC	USD	358 488	335 467	0.70
1 800	GREE INC	JPY	10 562	6 680	0.01
2 922	GROCERY OUTLET HOLDING CORP	USD	84 666	80 852	0.17
1 300	GUNGHO ONLINE ENTERTAINMENT INC	JPY	25 123	19 421	0.04
20 356	H & M HENNES & MAURITZ AB - B	SEK	279 686	272 017	0.56
2 613	HAIN CELESTIAL GROUP INC	USD	106 702	28 874	0.06

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
3 036	HERBALIFE NUTRITION LTD	USD	132 030	43 263	0.09
4 220	HERTZ GLOBAL HOLDINGS INC	USD	83 632	35 575	0.07
384	HIBBETT SPORTS INC	USD	25 047	17 691	0.04
3 732	HIMS & HERS HEALTH INC	USD	17 430	22 317	0.05
3 993	HOSTESS BRANDS INC	USD	66 699	133 366	0.28
1 464	HUBSPOT INC	USD	623 910	620 399	1.29
991	HUT 8 MINING CORP	CAD	1 846	2 142	0.00
347	HYATT HOTELS CORP - AB3905	USD	37 294	35 547	0.07
23 000	IGG INC	HKD	12 016	8 083	0.02
616	JACK IN THE BOX INC	USD	50 955	38 919	0.08
78 421	JD SPORTS FASHION PLC	GBP	141 485	121 332	0.25
1 396	J2 GLOBAL INC	USD	82 416	84 402	0.18
11 465	KAHOOT! AS	NOK	49 920	35 816	0.07
8 491	KELLANOVA	USD	17 843	428 541	0.89
4 880	KERRY GROUP PLC	EUR	541 004	375 927	0.78
27 800	KINGSOFT CORP LTD	HKD	97 590	96 994	0.20
3 099	KONAMI GROUP CORP	JPY	167 580	158 669	0.33
14 335	KROGER CO	USD	649 024	650 379	1.35
71 800	KUAISHOU TECHNOLOGY	HKD	487 631	462 021	0.96
225 655	LENOVO GROUP LTD	HKD	242 573	262 437	0.54
1 824	LIONS GATE ENTERTAINMENT CORP (ISIN CA5359194019)	USD	27 188	14 337	0.03
3 652	LIONS GATE ENTERTAINMENT CORP (ISIN CA5359195008)	USD	46 836	27 244	0.06
2 028	LIVEPERSON INC	USD	8 147	5 354	0.01
22 798	LOCALIZA RENT A CAR SA	BRL	236 389	229 969	0.48
3 450	LOWE'S COS INC	USD	692 409	657 467	1.36
1 931	LULULEMON ATHLETICA INC	USD	648 264	759 810	1.59
8 833	MACY'S INC	USD	193 040	107 586	0.22
1 028	MARRIOTT VACATIONS WORLDWIDE CORP	USD	164 527	92 376	0.19
8 690	MATCH GROUP INC	USD	430 354	300 674	0.62
2 426	MCDONALD'S CORP	USD	617 690	636 024	1.32
30 523	MEDIATEK INC	TWD	866 800	792 365	1.65
6 550	MEIJI HOLDINGS CO LTD	JPY	174 752	160 804	0.33
42 738	MEITUAN - B	HKD	903 769	604 098	1.25
20 000	MELCO INTERNATIONAL DEVELOPMENT LTD	HKD	18 420	13 930	0.03
537	MERCADOLIBRE INC	USD	508 912	666 277	1.38
5 895	MOLSON COORS BEVERAGE CO - B	USD	329 311	340 554	0.71
2 640	MOMO.COM INC	TWD	57 487	43 383	0.09
9 130	MONDELEZ INTERNATIONAL INC	USD	667 141	604 497	1.25
1 200	MORINAGA MILK INDUSTRY CO LTD	JPY	46 978	46 742	0.10
7 514	MR PRICE GROUP LTD	ZAR	90 456	53 994	0.11
4 097	NASPERS LTD	ZAR	564 807	635 814	1.32
421	NCSOFT CORP	KRW	299 255	72 476	0.15
5 576	NESTLE SA	CHF	663 022	600 810	1.25
40 190	NETEASE INC	HKD	774 045	864 449	1.80

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
18 073	NEXI SPA	EUR	188 550	104 609	0.22
6 201	NIKE INC - B	USD	879 777	637 277	1.32
16 300	NINTENDO CO LTD	JPY	723 500	669 565	1.39
3 080	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	45 736	41 888	0.09
1 827	NUVEI CORP	CAD	107 127	25 412	0.05
2 276	NVIDIA CORP	USD	432 191	928 152	1.94
1 139	O-I GLASS INC	USD	18 691	17 598	0.04
800	OISIX INC	JPY	12 895	6 022	0.01
6 302	OMNICOM GROUP INC	USD	472 694	472 083	0.98
2 438	ONESPAWORLD HOLDINGS LTD	USD	25 427	25 550	0.05
22 994	ORKLA ASA	NOK	162 147	158 361	0.33
15 533	PARAMOUNT GLOBAL - B	USD	303 036	168 999	0.35
1 295	PAYLOCITY HOLDING CORP	USD	263 804	232 323	0.48
11 680	PAYPAL HOLDINGS INC	USD	1 284 375	605 024	1.26
3 400	PERFECT WORLD CO LTD/CHINA - A	CNH	9 116	5 557	0.01
2 052	PETCO HEALTH & WELLNESS CO INC	USD	25 790	7 100	0.01
5 437	PITNEY BOWES INC	USD	43 865	17 562	0.04
3 142	PLUS500 LTD	GBP	57 910	53 798	0.11
1 573	POST HOLDINGS INC	USD	147 246	126 280	0.26
21 411	PROSUS NV	EUR	713 644	598 149	1.24
3 270	PUMA SE	EUR	309 551	184 226	0.38
1 942	PVH CORP	USD	130 972	144 388	0.30
3 111	QORVO INC	USD	434 331	271 964	0.56
1 792	Q2 HOLDINGS INC	USD	141 562	53 814	0.11
29 207	RAKUTEN GROUP INC	JPY	260 466	107 382	0.22
1 601	REA GROUP LTD	AUD	179 956	145 673	0.30
1 192	REVOLVE GROUP	USD	55 036	16 390	0.03
2 400	RINGCENTRAL INC - A	USD	515 652	63 792	0.13
3 611	ROCKET COS INC	USD	64 107	26 685	0.06
6 792	ROSS STORES INC	USD	683 112	787 668	1.65
1 622	ROYAL UNIBREW A/S	DKK	173 922	117 102	0.24
2 770	SCIENTIFIC GAMES CORP - A	USD	181 170	202 515	0.42
1 092	SHAKE SHACK INC - A	USD	97 815	61 196	0.13
481	SHOE CARNIVAL INC	USD	13 226	11 005	0.02
945	SILICON LABORATORIES INC	USD	142 332	87 110	0.18
19 812	SINCH AB	SEK	159 055	31 216	0.06
22 786	SIRIUS XM HOLDINGS INC	USD	145 826	97 524	0.20
427	SIXT SE	EUR	40 425	36 694	0.08
4 980	SKYWORKS SOLUTIONS INC	USD	761 943	431 965	0.90
6 410	SLM CORP	USD	100 947	83 330	0.17
3 899	SMARTSHEET INC - A	USD	191 754	154 166	0.32
31 335	SNAP INC	USD	318 128	313 663	0.65
64 765	SOFTBANK CORP	JPY	714 676	729 138	1.51
3 573	SONOS INC	USD	110 734	38 517	0.08

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
1 466	SPROUT SOCIAL INC - A	USD	112 446	63 448	0.13
3 144	SPROUTS FARMERS MARKET INC	USD	72 668	132 111	0.27
1 171	SQUARESPACE INC	USD	25 619	33 268	0.07
40 174	STAR ENTERTAINMENT GRP LTD	AUD	82 599	13 481	0.03
2 133	STEVEN MADDEN LTD	USD	81 371	69 941	0.15
4 224	SUNTORY BEVERAGE & FOOD LTD	JPY	153 617	124 897	0.26
4 066	SYMRISE AG	EUR	473 163	413 445	0.86
1 271	SYNAPTICS INC	USD	178 642	106 332	0.22
53 201	TAIWAN MOBILE CO LTD	TWD	185 526	157 134	0.33
5 178	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	682 526	692 558	1.44
793	TASKUS INC	USD	19 491	7 359	0.02
4 378	TEAMVIEWER AG	EUR	105 385	67 076	0.14
16 667	TENCENT HOLDINGS LTD	HKD	736 349	616 018	1.28
23 381	THG PLC	GBP	18 900	19 838	0.04
1 575	THOR INDUSTRIES INC	USD	169 687	138 490	0.29
24 739	TIM SA/BRAZIL	BRL	66 865	74 418	0.15
1 266	TKO GROUP HOLDINGS INC	USD	128 265	103 787	0.22
1 000	TOKYO BROADCASTING SYSTEM HOLDINGS INC	JPY	16 233	16 164	0.03
2 237	TRAVEL + LEISURE CO	USD	130 166	76 125	0.16
1 476	TREEHOUSE FOODS INC	USD	63 521	61 534	0.13
10 756	TRUWORTHS INTERNATIONAL LTD	ZAR	36 127	43 318	0.09
5 589	TWILIO INC - A	USD	1 109 651	286 492	0.59
2 749	UBISOFT ENTERTAINMENT SA	EUR	143 555	78 105	0.16
5 533	UNDER ARMOUR INC	USD	36 405	35 577	0.07
5 573	UNDER ARMOUR INC - A	USD	40 179	38 175	0.08
13 395	UNILEVER PLC	GBP	667 420	632 139	1.31
1 823	UNITED NATURAL FOODS INC	USD	90 228	26 579	0.06
461	UNITED STATES CELLULAR CORP	USD	9 801	19 376	0.04
3 674	UPWORK INC	USD	157 035	38 393	0.08
1 657	URBAN OUTFITTERS INC	USD	52 517	57 365	0.12
2 456	VICTORIA'S SECRET & CO	USD	112 110	43 913	0.09
7 790	WALT DISNEY CO	USD	820 126	635 586	1.32
138 478	WANT WANT CHINA HOLDINGS LTD	HKD	96 080	86 011	0.18
11 909	WEBJET LTD	AUD	46 245	45 919	0.10
943	WINNEBAGO INDUSTRIES INC	USD	64 770	54 647	0.11
2 033	WK KELLOGG CO	USD	528 197	20 371	0.04
2 462	WOLVERINE WORLD WIDE INC	USD	79 662	19 819	0.04
517	XPONENTIAL FITNESS INC	USD	13 695	7 378	0.02
3 092	YEXT INC	USD	29 919	18 645	0.04
5 186	YUM! BRANDS INC	USD	642 021	626 780	1.30
11 597	YUM CHINA HOLDINGS INC	USD	583 286	609 538	1.27
7 349	ZOOM VIDEO COMMUNICATIONS INC	USD	1 356 544	440 793	0.92



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
7 000	ZTE CORP - A	CNY	31 994	25 013	0.05
22 000	ZTE CORP - H	HKD	62 551	48 866	0.10
723	ZUMIEZ INC	USD	24 399	11 879	0.02
4 000	37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD	CNH	15 376	11 278	0.02
<b>Total Shares</b>			<b>58 917 523</b>	<b>48 133 536</b>	<b>99.92</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>58 917 523</b>	<b>48 133 536</b>	<b>99.92</b>
<b>Total Investments</b>			<b>58 917 523</b>	<b>48 133 536</b>	<b>99.92</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	12.57	United States of America	58.39
Food Producers	12.11	Cayman Islands	6.08
Travel and Leisure	8.88	Switzerland	5.08
Retailers	8.22	Japan	4.82
Technology Hardware and Equipment	7.69	Germany	3.47
Personal Goods	7.23	Taiwan	3.15
Leisure Goods	7.17	United Kingdom	3.00
Telecommunications Service Providers	7.15	Netherlands	1.96
Beverages	6.38	Australia	1.93
Personal Care, Drug and Grocery Stores	5.54	Sweden	1.66
Consumer Services	5.14	France	1.53
Industrial Support Services	3.27	South Africa	1.52
Media	2.88	Denmark	1.45
Chemicals	2.55	Belgium	1.40
Investment Banking and Brokerage Services	1.41	Ireland	0.97
General Industrials	0.90	Brazil	0.68
Real Estate Investment Trusts	0.30	Hong Kong (China)	0.57
Finance and Credit Services	0.23	Mexico	0.56
Telecommunications Equipment	0.21	Norway	0.40
Health Care Providers	0.05	Canada	0.29
Automobiles and Parts	0.02	Italy	0.22
Real Estate Investment and Services	0.02	China	0.21
		South Korea	0.20
		Bermuda	0.17
		Israel	0.16
		Bahamas	0.05
	<b>99.92</b>		<b>99.92</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
14 946	ABB LTD	CHF	452 330	499 910	0.30
392	ABN AMRO BANK NV	EUR	6 266	5 256	0.00
20 098	ABRDN PLC	GBP	74 873	38 205	0.02
230	ACCIONA SA	EUR	44 224	28 930	0.02
2 451	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	70 966	88 524	0.05
1 343	ADEVINTA ASA	NOK	20 143	11 787	0.01
1 485	ADIDAS AG - REG	EUR	417 369	262 445	0.16
2 305	ADMIRAL GROUP PLC	GBP	76 779	68 332	0.04
4 387	ADOBE INC	USD	1 968 732	2 334 147	1.42
15 486	ADVANCED MICRO DEVICES INC	USD	1 735 568	1 525 371	0.93
7 348	ADVANTEST CORP	JPY	164 930	185 101	0.11
114	ADYEN NV	EUR	249 850	76 384	0.05
295	AECOM	USD	25 475	22 582	0.01
6 943	AEON CO LTD	JPY	183 107	145 191	0.09
728	AERCAP HOLDINGS NV	USD	42 601	45 223	0.03
291	AEROPORTS DE PARIS SA	EUR	44 083	32 543	0.02
2 547	AFLAC INC	USD	132 994	198 946	0.12
1 280	AGEAS SA/NV	EUR	63 291	49 058	0.03
4 703	AGNICO EAGLE MINES LTD	CAD	245 500	220 334	0.13
111 208	AIA GROUP LTD	HKD	1 238 935	964 326	0.59
13 851	AIB GROUP PLC	EUR	50 541	59 938	0.04
1 996	AIRBNB INC	USD	219 090	236 107	0.14
1 420	AKAMAI TECHNOLOGIES INC	USD	103 089	146 729	0.09
1 452	AKZO NOBEL NV	EUR	135 999	97 089	0.06
500	ALBEMARLE CORP	USD	95 398	63 390	0.04
3 129	ALFA LAVAL AB	SEK	90 439	100 989	0.06
306	ALIGN TECHNOLOGY INC	USD	140 711	56 485	0.03
7 355	ALIMENTATION COUCHE-TARD INC	CAD	303 545	399 943	0.24
799	ALLEGION PLC	USD	104 086	78 590	0.05
1 397	ALLSTATE CORP	USD	160 604	178 998	0.11
1 679	ALLY FINANCIAL INC	USD	64 392	40 615	0.02
669	ALNYLAM PHARMACEUTICALS INC	USD	115 796	101 554	0.06
4 332	AMADEUS IT GROUP SA - A	EUR	273 631	246 438	0.15
13 670	AMCOR PLC	USD	157 114	121 526	0.07
6 086	AMERICAN EXPRESS CO	USD	849 393	888 739	0.54
1 954	AMERICAN HOMES 4 RENT	USD	71 759	63 974	0.04
3 282	AMERICAN INTERNATIONAL GROUP INC	USD	183 956	201 219	0.12
1 872	AMERICAN WATER WORKS CO INC	USD	276 043	220 241	0.13
454	AMERIPRISE FINANCIAL INC	USD	114 504	142 815	0.09
1 296	AMETEK INC	USD	188 001	182 438	0.11
3 578	AMPHENOL CORP - A	USD	278 507	288 208	0.18
1 148	AMPLIFON SPA	EUR	48 652	32 326	0.02
2 830	AMPOL LTD	AUD	62 177	57 087	0.03
561	AMUNDI SA	EUR	43 938	29 186	0.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
3 488	ANNALY CAPITAL MANAGEMENT INC	USD	100 930	54 448	0.03
837	ANSYS INC	USD	273 386	232 904	0.14
3 634	ANTOFAGASTA PLC	GBP	68 399	59 312	0.04
951	AON PLC - A	USD	281 820	294 239	0.18
2 567	APOLLO GLOBAL MANAGEMENT INC	USD	153 532	198 788	0.12
8 087	APPLIED MATERIALS INC	USD	824 816	1 070 314	0.65
2 778	APTIV PLC	USD	346 876	242 242	0.15
1 048	ARAMARK	USD	27 845	28 223	0.02
1 682	ARCH CAPITAL GROUP LTD	USD	79 955	145 796	0.09
800	ARES MANAGEMENT CORP - A	USD	63 217	78 872	0.05
172	ARGENX SE	EUR	57 001	80 739	0.05
1 270	ARISTA NETWORKS INC	USD	129 172	254 470	0.15
315	ARROW ELECTRONICS INC	USD	38 004	35 724	0.02
1 005	ARTHUR J GALLAGHER & CO	USD	148 894	236 667	0.14
14 100	ASAHI KASEI CORP	JPY	128 120	85 971	0.05
418	ASM INTERNATIONAL NV	EUR	124 135	171 649	0.10
3 853	ASML HOLDING NV	EUR	2 142 298	2 302 253	1.40
281	ASPEN TECHNOLOGY INC	USD	59 039	49 948	0.03
1 537	ASR NEDERLAND NV	EUR	67 341	57 186	0.03
10 260	ASSA ABLOY AB	SEK	255 897	218 099	0.13
9 929	ASSICURAZIONI GENERALI SPA	EUR	178 809	196 728	0.12
354	ASSURANT INC	USD	47 161	52 711	0.03
1 623	ASX LTD	AUD	89 057	57 679	0.04
25 163	ATLAS COPCO AB	SEK	319 629	324 766	0.20
14 839	ATLAS COPCO AB - B	SEK	183 356	166 086	0.10
1 471	ATLISSIAN CORP	USD	265 929	265 721	0.16
759	ATMOS ENERGY CORP	USD	87 724	81 714	0.05
12 834	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	69 276	54 792	0.03
10 039	AUTO TRADER GROUP PLC	GBP	76 158	75 675	0.05
2 127	AUTODESK INC	USD	537 484	420 359	0.26
3 980	AUTOMATIC DATA PROCESSING INC	USD	779 454	868 516	0.53
113	AUTOZONE INC	USD	206 335	279 916	0.17
692	AVALONBAY COMMUNITIES INC	USD	143 144	114 692	0.07
5 691	AVANTOR INC	USD	123 207	99 194	0.06
691	AVERY DENNISON CORP	USD	127 589	120 282	0.07
27 289	AVIVA PLC	GBP	154 297	131 664	0.08
69	AVOLTAAG - REG	CHF	3 075	2 404	0.00
17 972	AXA SA	EUR	504 443	531 044	0.32
612	AXON ENTERPRISE INC	USD	122 586	125 148	0.08
1 100	AZBIL CORP	JPY	53 232	32 060	0.02
291	AZRIELI GROUP LTD	ILS	15 724	12 495	0.01
9 785	BAKER HUGHES CO	USD	260 937	336 800	0.21
487	BALOISE HOLDING AG - REG	CHF	78 158	69 673	0.04
7 358	BANK OF IRELAND GROUP PLC	EUR	63 884	65 719	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
6 942	BANK OF MONTREAL	CAD	614 801	524 000	0.32
7 872	BANK OF NEW YORK MELLON CORP	USD	366 834	334 560	0.20
11 335	BANK OF NOVA SCOTIA	CAD	718 633	458 456	0.28
259	BANQUE CANTONALE VAUDOISE	CHF	24 043	29 199	0.02
9 422	BARRATT DEVELOPMENTS PLC	GBP	80 937	47 323	0.03
568	BATH & BODY WORKS INC	USD	20 942	16 841	0.01
900	BAYCURRENT CONSULTING INC	JPY	35 349	22 339	0.01
2 727	BAYERISCHE MOTOREN WERKE AG	EUR	281 628	252 588	0.15
640	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	59 374	54 220	0.03
335	BCE INC	CAD	15 213	12 423	0.01
741	BE SEMICONDUCTOR INDUSTRIES NV	EUR	85 326	76 209	0.05
431	BECHTLE AG	EUR	18 340	19 170	0.01
2 138	BEIJER REF AB	SEK	31 509	20 227	0.01
1 019	BENTLEY SYSTEMS INC	USD	50 927	49 564	0.03
1 035	BERKELEY GROUP HOLDINGS PLC	GBP	61 044	50 690	0.03
512	BILL.COM HOLDINGS INC	USD	96 949	46 740	0.03
382	BIOMERIEUX	EUR	52 207	36 542	0.02
540	BLACKROCK INC	USD	378 280	330 631	0.20
3 242	BLACKSTONE INC - A	USD	354 931	299 399	0.18
2 088	BLOCK INC - A	USD	352 443	84 042	0.05
10 090	BNP PARIBAS SA	EUR	638 434	579 010	0.35
39 375	BOC HONG KONG HOLDINGS LTD	HKD	126 206	104 167	0.06
223	BOOKING HOLDINGS INC	USD	480 133	622 072	0.38
1 409	BORGWARNER INC	USD	56 533	51 992	0.03
1 459	BOSTON PROPERTIES INC	USD	121 549	78 159	0.05
14 403	BRAMBLES LTD	AUD	114 070	119 552	0.07
1 434	BRENNTAG SE	EUR	110 465	106 284	0.06
2 482	BROADCOM INC	USD	1 297 226	2 088 280	1.27
1 040	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	154 679	177 466	0.11
1 109	BROOKFIELD RENEWABLE CORP - A	CAD	38 729	25 203	0.02
2 652	BROTHER INDUSTRIES LTD	JPY	43 697	40 959	0.02
1 618	BROWN & BROWN INC	USD	85 395	112 322	0.07
1 252	BROWN-FORMAN CORP - B	USD	81 215	70 312	0.04
300	BRP INC	CAD	26 808	20 255	0.01
699	BUILDERS FIRSTSOURCE INC	USD	81 045	75 855	0.05
3 461	BUNZL PLC	GBP	125 164	123 140	0.07
4 233	BURBERRY GROUP PLC	GBP	104 589	86 912	0.05
2 710	BUREAU VERITAS SA	EUR	73 485	61 557	0.04
2 630	CADENCE DESIGN SYSTEMS INC	USD	380 790	630 806	0.38
17 907	CAIXABANK SA	EUR	76 945	72 588	0.04
3 727	CAMECO CORP	CAD	77 226	152 300	0.09
736	CANADIAN UTILITIES LTD	CAD	19 254	15 555	0.01
4 900	CANON INC	JPY	121 382	114 893	0.07
600	CAPCOM CO LTD	JPY	16 949	19 171	0.01

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
793	CAPGEMINI SE	EUR	135 827	139 560	0.08
2 178	CAPITAL ONE FINANCIAL CORP	USD	237 569	220 610	0.13
15 429	CAPITALAND ASCENDAS REIT	SGD	33 501	29 281	0.02
57 200	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	82 331	73 483	0.04
311	CARLISLE COS INC	USD	85 719	79 022	0.05
1 546	CARLYLE GROUP INC	USD	54 772	42 577	0.03
934	CARMAX INC	USD	98 905	57 058	0.03
6 087	CARREFOUR SA	EUR	109 205	106 675	0.06
8 060	CARRIER GLOBAL CORP	USD	378 156	384 140	0.23
571	CBOE GLOBAL MARKETS INC	USD	62 748	93 581	0.06
3 010	CBRE GROUP INC	USD	222 678	208 713	0.13
1 001	CCL INDUSTRIES INC	CAD	48 253	39 095	0.02
657	CDW CORP/DE	USD	108 662	131 663	0.08
452	CELANESE CORP - A	USD	62 098	51 759	0.03
1 644	CERIDIAN HCM HOLDING INC	USD	140 216	105 232	0.06
1 287	CH ROBINSON WORLDWIDE INC	USD	122 290	105 315	0.06
7 446	CHARLES SCHWAB CORP	USD	489 212	387 490	0.24
592	CHARTER COMMUNICATIONS INC	USD	229 202	238 458	0.15
684	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	84 766	91 827	0.06
499	CHEWY INC - A	USD	21 521	9 646	0.01
3 098	CHIBA BANK LTD	JPY	17 860	22 901	0.01
890	CHR HANSEN HOLDING A/S	DKK	78 076	60 561	0.04
1 904	CHUBB LTD	USD	354 158	408 636	0.25
869	CINCINNATI FINANCIAL CORP	USD	84 496	86 613	0.05
3 769	CITY DEVELOPMENTS LTD	SGD	19 568	17 387	0.01
11 500	CK ASSET HOLDINGS LTD	HKD	73 169	57 466	0.03
2 275	CLARIVATE PLC	USD	17 744	14 515	0.01
1 210	CLOROX CO	USD	214 258	142 417	0.09
1 544	CLOUDFLARE INC	USD	114 109	87 529	0.05
1 383	CME GROUP INC	USD	264 306	295 215	0.18
10 025	CNH INDUSTRIAL NV	EUR	151 179	110 892	0.07
1 747	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	86 093	102 217	0.06
716	COCHLEAR LTD	AUD	109 150	109 180	0.07
622	COGNEX CORP	USD	29 283	22 386	0.01
2 676	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	191 797	172 522	0.11
557	COINBASE GLOBAL INC - A	USD	63 502	42 956	0.03
20 038	COMCAST CORP	USD	928 081	827 369	0.50
9 382	COMMERZBANK AG	EUR	78 376	100 655	0.06
9 005	COMPASS GROUP PLC	GBP	180 329	226 524	0.14
5 759	COMPUTERSHARE LTD	AUD	80 175	90 391	0.06
4 991	CONCORDIA FINANCIAL GROUP LTD	JPY	18 348	22 954	0.01
3 212	CONSOLIDATED EDISON INC	USD	310 082	281 981	0.17
813	CONSTELLATION BRANDS INC - A	USD	197 504	190 364	0.12
1 782	CONSTELLATION ENERGY CORP	USD	134 527	201 223	0.12

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
115	CONSTELLATION SOFTWARE INC/CANADA	CAD	189 188	230 288	0.14
709	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	27 533	19 170	0.01
2 456	COSTAR GROUP INC	USD	201 361	180 295	0.11
2 134	COSTCO WHOLESALE CORP	USD	915 658	1 178 907	0.72
396	COVESTRO AG	EUR	19 049	19 966	0.01
519	COVIVIO SA/FRANCE	EUR	40 473	22 163	0.01
11 857	CREDIT AGRICOLE SA	EUR	143 094	142 599	0.09
1 451	CRODA INTERNATIONAL PLC	GBP	131 709	77 086	0.05
1 048	CROWDSTRIKE HOLDINGS INC - A	USD	246 572	185 255	0.11
4 248	CROWN CASTLE INC	USD	717 531	394 979	0.24
366	CYBERARK SOFTWARE LTD	USD	50 459	59 892	0.04
3 714	DAIFUKU CO LTD	JPY	85 615	60 488	0.04
4 050	DAI-ICHI LIFE HOLDINGS INC	JPY	77 728	84 934	0.05
500	DAITO TRUST CONSTRUCTION CO LTD	JPY	51 816	53 320	0.03
5 800	DAIWA HOUSE INDUSTRY CO LTD	JPY	146 346	158 055	0.10
10 500	DAIWA SECURITIES GROUP INC	JPY	53 807	59 903	0.04
6 833	DASSAULT SYSTEMES SE	EUR	282 847	280 341	0.17
1 514	DATADOG INC	USD	157 255	123 346	0.08
3 011	DAVIDE CAMPARI-MILANO NV	EUR	35 663	33 195	0.02
610	DAVITA INC	USD	63 438	47 110	0.03
6 667	DBS GROUP HOLDINGS LTD	SGD	144 307	159 861	0.10
222	DECKERS OUTDOOR CORP	USD	105 445	132 547	0.08
2 679	DEERE & CO	USD	999 322	978 799	0.60
1 141	DELL TECHNOLOGIES INC	USD	50 455	76 344	0.05
996	DEMANT A/S	DKK	46 921	37 900	0.02
1 259	DENTSPLY SIRONA INC	USD	66 092	38 286	0.02
1 200	DENTSU GROUP INC	JPY	47 500	34 468	0.02
728	DESCARTES SYSTEMS GROUP INC	CAD	50 150	52 560	0.03
1 766	DEUTSCHE BOERSE AG	EUR	295 157	289 706	0.18
1 843	DEXCOM INC	USD	184 759	163 714	0.10
21 609	DIAGEO PLC	GBP	901 270	814 719	0.50
116	DIASORIN SPA	EUR	23 127	10 361	0.01
615	DISCO CORP	JPY	59 165	106 212	0.06
1 412	DISCOVER FINANCIAL SERVICES	USD	138 200	115 897	0.07
9 633	DNB BANK ASA	NOK	183 201	173 574	0.11
2 233	DOCUSIGN INC	USD	312 778	86 819	0.05
1 355	DOLLAR TREE INC	USD	182 753	150 527	0.09
1 814	DOLLARAMA INC	CAD	84 691	123 741	0.08
1 200	DOORDASH INC	USD	122 267	89 964	0.05
1 236	DOVER CORP	USD	169 831	160 618	0.10
1 694	DR HORTON INC	USD	151 830	176 854	0.11
613	DR ING HC F PORSCHE AG	EUR	74 171	53 481	0.03
1 182	DROPBOX INC	USD	30 121	31 087	0.02
1 783	DSM-FIRMENICH AG	EUR	283 187	161 306	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
1 842	DSV A/S	DKK	315 947	274 421	0.17
1 482	DYNATRACE INC	USD	66 423	66 260	0.04
620	EASTMAN CHEMICAL CO	USD	73 180	46 333	0.03
2 939	EBAY INC	USD	161 165	115 297	0.07
1 780	EBOS GROUP LTD	NZD	49 008	36 226	0.02
2 520	ECOLAB INC	USD	480 612	422 705	0.26
2 648	EDENRED SE	EUR	139 610	140 619	0.09
3 207	EDP RENOVAVEIS SA	EUR	71 467	51 491	0.03
5 938	EDWARDS LIFESCIENCES CORP	USD	605 755	378 369	0.23
2 501	ELECTRONIC ARTS INC	USD	319 981	309 599	0.19
2 118	ELEMENT FLEET MANAGEMENT CORP	CAD	29 777	28 621	0.02
2 245	ELEVANCE HEALTH INC	USD	1 042 975	1 010 452	0.62
422	ELIA GROUP SA/NV	EUR	55 600	39 989	0.02
1 274	ELISA OYJ	EUR	70 215	53 972	0.03
40	EMS-CHEMIE HOLDING AG	CHF	33 576	27 250	0.02
2 315	ENAGAS SA	EUR	52 845	38 650	0.02
1 819	ENDEAVOUR MINING PLC	CAD	48 513	37 172	0.02
2 927	ENDESA SA	EUR	75 948	54 962	0.03
659	ENPHASE ENERGY INC	USD	83 381	52 443	0.03
733	ENTEGRIS INC	USD	77 144	64 533	0.04
20 162	E.ON SE	EUR	208 520	239 112	0.15
305	EPAM SYSTEMS INC	USD	121 801	66 359	0.04
5 991	EPIROC AB - A	SEK	131 089	98 396	0.06
3 594	EPIROC AB - B	SEK	71 760	49 764	0.03
3 725	EQT AB	SEK	132 106	67 648	0.04
877	EQUITY LIFESTYLE PROPERTIES INC	USD	61 247	57 707	0.04
1 481	EQUITY RESIDENTIAL	USD	97 772	81 944	0.05
3 525	ERSTE GROUP BANK AG	EUR	121 866	125 750	0.08
2 163	ESSENTIAL UTILITIES INC	USD	101 360	72 374	0.04
300	ESSEX PROPERTY TRUST INC	USD	82 781	64 176	0.04
1 063	ESSILORLUXOTTICA SA	EUR	200 623	191 730	0.12
1 135	ESTEE LAUDER COS INC - A	USD	324 273	146 267	0.09
584	ETSY INC	USD	104 351	36 383	0.02
395	EURONEXT NV	EUR	38 357	27 472	0.02
222	EVEREST GROUP LTD	USD	67 028	87 828	0.05
3 571	EVERSOURCE ENERGY	USD	318 071	192 084	0.12
2 624	EVONIK INDUSTRIES AG	EUR	64 831	48 149	0.03
9 564	EXELON CORP	USD	381 604	372 422	0.23
1 485	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	151 918	162 236	0.10
1 016	EXTRA SPACE STORAGE INC	USD	166 140	105 247	0.06
374	FACTSET RESEARCH SYSTEMS INC	USD	139 030	161 527	0.10
246	FAIR ISAAC CORP	USD	122 310	208 084	0.13
9 180	FANUC CORP	JPY	365 555	221 430	0.13
1 666	FAST RETAILING CO LTD	JPY	374 881	363 243	0.22



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
2 060	FASTENAL CO	USD	118 611	120 180	0.07
5 794	FASTIGHETS AB BALDER - B	SEK	44 729	24 472	0.01
2 010	FERGUSON PLC	GBP	289 632	300 740	0.18
509	FERRARI NV	EUR	111 344	153 603	0.09
5 494	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	552 936	269 810	0.16
5 982	FINECOBANK BANCA FINECO SPA	EUR	98 469	70 280	0.04
56	FIRST CITIZENS BANCSHARES INC/NC	USD	44 094	77 321	0.05
2 304	FIRST HORIZON CORP	USD	57 253	24 768	0.02
3 449	FIRST QUANTUM MINERALS LTD	CAD	92 625	39 924	0.02
204	FIRSTSERVICE CORP	CAD	29 260	28 835	0.02
3 727	FISERV INC	USD	402 448	423 946	0.26
2 333	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	46 374	28 239	0.02
356	FLEETCOR TECHNOLOGIES INC	USD	96 733	80 161	0.05
678	FMC CORP	USD	75 919	36 070	0.02
17 483	FORTESCUE METALS GROUP LTD	AUD	288 279	246 844	0.15
2 436	FORTINET INC	USD	108 441	139 266	0.08
1 381	FORTUNE BRANDS INNOVATIONS INC	USD	85 550	77 060	0.05
2 236	FRANKLIN RESOURCES INC	USD	60 320	50 958	0.03
1 600	FUJITSU LTD	JPY	251 167	205 117	0.12
319	FUTU HOLDINGS LTD	USD	15 659	17 689	0.01
259	F5 NETWORKS INC	USD	40 677	39 262	0.02
4 002	GALP ENERGIA SGPS SA	EUR	45 749	60 110	0.04
842	GARMIN LTD	USD	102 101	86 330	0.05
775	GARTNER INC	USD	211 928	257 331	0.16
1 959	GE HEALTHCARE TECHNOLOGIES INC	USD	148 879	130 411	0.08
1 794	GEA GROUP AG	EUR	79 094	61 116	0.04
423	GECINA SA	EUR	59 584	41 402	0.03
5 546	GEN DIGITAL INC	USD	125 321	92 396	0.06
297	GENERAC HOLDINGS INC	USD	73 381	24 969	0.02
950	GENUINE PARTS CO	USD	132 618	122 417	0.07
1 054	GETINGE AB - B	SEK	43 283	18 905	0.01
90	GIVAUDAN SA - REG	CHF	356 728	298 656	0.18
2 050	GJENSIDIGE FORSIKRING ASA	NOK	42 675	30 699	0.02
1 132	GLOBAL PAYMENTS INC	USD	170 093	120 241	0.07
39	GLP J-REIT	JPY	45 154	34 894	0.02
408	GMO PAYMENT GATEWAY INC	JPY	43 001	16 127	0.01
729	GODADDY INC	USD	55 944	53 385	0.03
17 274	GOODMAN GROUP	AUD	258 231	226 831	0.14
18 300	GRAB HOLDINGS LTD	USD	51 301	56 181	0.03
1 514	GRACO INC	USD	105 280	112 566	0.07
1 608	GREAT-WEST LIFECO INC	CAD	48 764	44 501	0.03
656	GROUPE BRUXELLES LAMBERT NV	EUR	64 128	47 844	0.03
5 110	H & M HENNES & MAURITZ AB - B	SEK	93 925	68 285	0.04
1 043	HAKUHODO DY HOLDINGS INC	JPY	14 961	8 357	0.01

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
4 718	HALLIBURTON CO	USD	191 092	185 606	0.11
3 719	HALMA PLC	GBP	111 032	83 263	0.05
7 584	HANG SENG BANK LTD	HKD	133 605	86 893	0.05
347	HANNOVER RUECK SE - REG	EUR	58 413	76 400	0.05
1 802	HARTFORD FINANCIAL SERVICES GROUP INC	USD	112 823	132 357	0.08
1 208	HASBRO INC	USD	112 015	54 541	0.03
2 289	HEALTHCARE REALTY TRUST INC	USD	40 102	32 847	0.02
1 553	HELLOFRESH SE	EUR	65 943	33 750	0.02
108	HELVETIA HOLDING AG	CHF	15 276	14 454	0.01
6 270	HENDERSON LAND DEVELOPMENT CO LTD	HKD	25 602	16 347	0.01
958	HENKEL AG & CO KGAA	EUR	87 783	60 412	0.04
1 624	HENKEL AG & CO KGAA - PFD	EUR	145 203	116 864	0.07
1 260	HENRY SCHEIN INC	USD	97 039	81 875	0.05
311	HERMES INTERNATIONAL SCA	EUR	482 327	578 428	0.35
11 992	HEWLETT PACKARD ENTERPRISE CO	USD	163 804	184 437	0.11
755	HF SINCLAIR CORP	USD	31 286	41 812	0.03
104	HIKARI TSUSHIN INC	JPY	25 009	14 847	0.01
100	HIROSE ELECTRIC CO LTD	JPY	13 542	11 192	0.01
1 200	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	26 825	30 522	0.02
851	HOLMEN AB	SEK	43 593	32 044	0.02
2 203	HOLOGIC INC	USD	165 643	145 773	0.09
9 620	HOME DEPOT INC	USD	2 896 415	2 738 718	1.67
11 848	HONG KONG EXCHANGES & CLEARING LTD	HKD	618 170	416 405	0.25
6 641	HONGKONG LAND HOLDINGS LTD	USD	35 936	21 052	0.01
418	HOSHIZAKI CORP	JPY	16 942	13 381	0.01
8 686	HP INC	USD	233 730	228 702	0.14
215	HUBBELL INC	USD	54 577	58 072	0.04
437	HUBSPOT INC	USD	213 939	185 187	0.11
1 556	HULIC CO LTD	JPY	15 115	14 148	0.01
618	HUMANA INC	USD	264 448	323 640	0.20
13 009	HUNTINGTON BANCSHARES INC/OH	USD	191 787	125 537	0.08
4 520	HUSQVARNA AB - B	SEK	40 272	29 169	0.02
3 617	HYDRO ONE LTD	CAD	87 185	93 690	0.06
496	IA FINANCIAL CORP INC	CAD	23 390	28 829	0.02
694	IDEX CORP	USD	150 386	132 839	0.08
798	IDEXX LABORATORIES INC	USD	408 093	318 777	0.19
386	IGM FINANCIAL INC	CAD	11 223	8 681	0.01
7 155	IGO LTD	AUD	71 310	43 082	0.03
1 100	IIDA GROUP HOLDINGS CO LTD	JPY	18 565	16 916	0.01
1 493	ILLINOIS TOOL WORKS INC	USD	325 056	334 611	0.20
230	IMCD NV	EUR	36 561	27 593	0.02
1 243	INCYTE CORP	USD	100 629	67 035	0.04
751	INDUSTRIVARDEN AB - A	SEK	24 300	19 372	0.01
936	INDUSTRIVARDEN AB - C	SEK	29 947	24 060	0.01

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
1 986	INDUTRADE AB	SEK	43 632	35 044	0.02
13 634	INFORMA PLC	GBP	99 820	117 731	0.07
34 144	ING GROEP NV	EUR	401 475	434 093	0.26
3 662	INGERSOLL RAND INC	USD	189 652	222 210	0.14
661	INSULET CORP	USD	176 559	87 629	0.05
18 640	INSURANCE AUSTRALIA GROUP LTD	AUD	70 258	66 916	0.04
1 797	INTACT FINANCIAL CORP	CAD	230 086	252 204	0.15
2 581	INTERCONTINENTAL EXCHANGE INC	USD	293 942	277 303	0.17
2 617	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	317 090	178 872	0.11
3 639	INTERNATIONAL PAPER CO	USD	150 958	122 743	0.07
3 786	INTERPUBLIC GROUP OF COS INC	USD	126 440	107 522	0.07
2 697	INTUIT INC	USD	1 105 839	1 334 880	0.81
1 439	INVESTMENT AB LATOUR - B	SEK	31 855	24 826	0.02
4 116	INVITATION HOMES INC REITS	USD	128 662	122 204	0.07
174	IPSEN SA	EUR	15 942	20 507	0.01
1 190	IQVIA HOLDINGS INC	USD	259 691	215 188	0.13
2 833	IRON MOUNTAIN INC	USD	149 436	167 345	0.10
3 602	ISUZU MOTORS LTD	JPY	38 893	39 494	0.02
3 481	IVANHOE MINES LTD	CAD	27 242	25 626	0.02
426	JACK HENRY & ASSOCIATES INC	USD	69 558	60 062	0.04
4 800	JAMES HARDIE INDUSTRIES PLC	AUD	126 585	118 798	0.07
2 395	JAPAN EXCHANGE GROUP INC	JPY	57 315	46 882	0.03
32	JAPAN METROPOLITAN FUND INVEST	JPY	25 775	20 602	0.01
7 200	JAPAN POST BANK CO LTD	JPY	53 825	66 535	0.04
1 200	JAPAN POST INSURANCE CO LTD	JPY	19 349	22 951	0.01
7	JAPAN REAL ESTATE INVESTMENT CORP	JPY	32 000	25 930	0.02
12 213	JD SPORTS FASHION PLC	GBP	26 191	18 896	0.01
1 822	JERONIMO MARTINS SGPS SA	EUR	36 730	41 945	0.03
1 784	JOHNSON MATTHEY PLC	GBP	59 478	32 343	0.02
1 954	JULIUS BAER GROUP LTD	CHF	108 624	115 083	0.07
3 093	JUNIPER NETWORKS INC	USD	92 032	83 264	0.05
2 083	KAJIMA CORP	JPY	26 174	34 097	0.02
2 564	KBC GROUP NV	EUR	181 214	140 657	0.09
14 699	KDDI CORP	JPY	438 372	435 501	0.27
15 700	KEPPEL CORP LTD	SGD	62 312	71 165	0.04
3 140	KEPPEL REIT - D	SGD	1 600	1 822	0.00
2 504	KESKO OYJ - B	EUR	66 830	42 255	0.03
8 956	KEURIG DR PEPPER INC	USD	314 604	271 635	0.17
4 042	KEYCORP	USD	73 233	41 309	0.03
934	KEYENCE CORP	JPY	463 783	358 626	0.22
378	KEYERA CORP	CAD	9 326	8 781	0.01
1 745	KEYSIGHT TECHNOLOGIES INC	USD	282 327	212 977	0.13
2 841	KIMCO REALTY CORP	USD	66 814	50 968	0.03
19 238	KINGFISHER PLC	GBP	77 999	48 978	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
5 776	KINROSS GOLD CORP	CAD	40 103	30 123	0.02
7 500	KIRIN HOLDINGS CO LTD	JPY	114 531	104 964	0.06
2 647	KKR & CO INC	USD	132 529	146 644	0.09
678	KLA CORP	USD	300 332	318 457	0.19
1 873	KLEPIERRE SA	EUR	36 409	45 337	0.03
781	KNORR-BREMSE AG	EUR	71 510	43 373	0.03
209	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	19 912	8 584	0.01
628	KOBE BUSSAN CO LTD	JPY	19 340	15 521	0.01
600	KOEI TECMO HOLDINGS CO LTD	JPY	10 318	7 781	0.00
1 300	KOITO MANUFACTURING CO LTD	JPY	24 397	19 224	0.01
2 891	KONE OYJ - B	EUR	173 460	124 951	0.08
106	KOSE CORP	JPY	11 982	6 934	0.00
10 793	KUBOTA CORP	JPY	191 090	143 531	0.09
523	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	128 139	140 509	0.09
900	KURITA WATER INDUSTRIES LTD	JPY	39 202	26 968	0.02
3 000	KYOWA KIRIN CO LTD	JPY	71 233	46 710	0.03
1 292	LAM RESEARCH CORP	USD	907 474	759 980	0.46
6 492	LAND SECURITIES GROUP PLC	GBP	60 755	44 825	0.03
843	LATTICE SEMICONDUCTOR CORP	USD	68 541	46 879	0.03
343	LEAR CORPORATION	USD	55 437	44 508	0.03
61 234	LEGAL & GENERAL GROUP PLC	GBP	201 390	157 083	0.10
2 614	LEGRAND SA	EUR	246 512	225 129	0.14
3 947	LENDLEASE CORP LTD	AUD	28 148	15 519	0.01
1 161	LENNAR CORP	USD	101 829	123 855	0.08
304	LENNOX INTERNATIONAL INC	USD	90 005	112 644	0.07
1 546	LIBERTY GLOBAL PLC - C	USD	36 828	26 220	0.02
1 262	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	84 211	81 639	0.05
806	LIFCO AB	SEK	21 504	14 702	0.01
12 200	LINK REIT	HKD	60 598	55 975	0.03
2 649	LKQ CORP	USD	125 051	116 344	0.07
649 118	LLOYDS BANKING GROUP PLC	GBP	365 026	314 604	0.19
815	LOEWS CORP	USD	49 787	52 168	0.03
1 517	LOGITECH INTERNATIONAL SA - REG	CHF	125 646	118 616	0.07
3 934	LONDON STOCK EXCHANGE GROUP PLC	GBP	416 409	395 272	0.24
5 643	LOWE'S COS INC	USD	1 217 808	1 075 387	0.65
429	LPL FINANCIAL HOLDINGS INC	USD	86 573	96 319	0.06
1 922	LUCID GROUP INC	USD	38 785	7 919	0.00
515	LULULEMON ATHLETICA INC	USD	176 096	202 642	0.12
350	LUNDBERGFÖRETAGEN AB - B	SEK	18 077	14 244	0.01
2 657	LVMH MOËT HENNESSY LOUIS VUITTON SE	EUR	1 946 167	1 894 299	1.15
3 451	MACQUARIE GROUP LTD	AUD	402 246	351 737	0.21
1 300	MAKITA CORP	JPY	35 698	33 143	0.02
597	MANHATTAN ASSOCIATES INC	USD	120 961	116 403	0.07
10 777	MAPLETREE LOGISTICS TRUST	SGD	15 156	11 564	0.01

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
7 500	MAPLETREE PAN ASIA COMMERCIAL TRUST	SGD	9 954	7 281	0.00
395	MARKETAXESS HOLDINGS INC	USD	145 837	84 431	0.05
1 703	MARSH & MCLENNAN COS INC	USD	234 054	322 974	0.20
334	MARTIN MARIETTA MATERIALS INC	USD	120 193	136 586	0.08
8 395	MARVELL TECHNOLOGY INC	USD	490 999	396 412	0.24
1 082	MASCO CORP	USD	63 847	56 361	0.03
8 100	MASTERCARD INC	USD	2 826 801	3 048 435	1.86
2 400	MATSUKIYOCOCOKARA & CO	JPY	39 275	41 805	0.03
2 457	MCCORMICK & CO INC/MD	USD	217 174	157 002	0.10
6 395	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	64 609	76 180	0.05
7 612	MERCURY NZ LTD	NZD	28 799	26 122	0.02
14 177	MERIDIAN ENERGY LTD	NZD	52 230	39 828	0.02
6 799	METSO OYJ	EUR	72 677	59 691	0.04
216	METTLER-TOLEDO INTERNATIONAL INC	USD	282 028	212 803	0.13
14 163	M&G PLC	GBP	36 547	34 064	0.02
54 384	MICROSOFT CORP	USD	16 879 129	18 387 773	11.21
634	MID-AMERICA APARTMENT COMMUNITIES INC	USD	101 602	74 907	0.05
1 785	MINERAL RESOURCES LTD	AUD	84 386	65 278	0.04
29 957	MIRVAC GROUP	AUD	50 710	34 520	0.02
1 700	MISUMI GROUP INC	JPY	29 699	25 363	0.02
10 820	MITSUBISHI ESTATE CO LTD	JPY	153 370	136 746	0.08
2 275	MITSUBISHI HC CAPITAL INC	JPY	11 665	14 855	0.01
56 200	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	335 269	466 462	0.28
2 243	MITSUMI CHEMICALS INC	JPY	55 056	55 732	0.03
8 673	MITSUMI FUDOSAN CO LTD	JPY	167 379	185 950	0.11
607	MOLINA HEALTHCARE INC	USD	167 637	202 101	0.12
2 211	MONCLER SPA	EUR	130 424	114 374	0.07
23	MONDAY.COM LTD	USD	4 081	2 990	0.00
4 475	MONDI PLC	GBP	104 727	72 169	0.04
429	MONGODB INC	USD	132 114	147 829	0.09
275	MONOLITHIC POWER SYSTEMS INC	USD	125 257	121 479	0.07
1 446	MONOTARO CO LTD	JPY	32 760	11 462	0.01
3 805	MONSTER BEVERAGE CORP	USD	195 141	194 436	0.12
1 616	MOODY'S CORP	USD	493 069	497 728	0.30
11 860	MORGAN STANLEY	USD	1 103 569	839 925	0.51
1 597	MOSAIC CO	USD	54 255	51 871	0.03
4 465	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	137 782	161 948	0.10
687	M&T BANK CORP	USD	119 117	77 459	0.05
1 312	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	390 103	524 898	0.32
3 526	NASDAQ INC	USD	190 186	174 890	0.11
3 463	NATIONAL BANK OF CANADA	CAD	232 116	215 074	0.13
36 025	NATIONAL GRID PLC	GBP	451 155	427 800	0.26
1 567	NATURGY ENERGY GROUP SA	EUR	43 304	44 224	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
2 346	NEC CORP	JPY	97 371	111 611	0.07
150	NEMETSCHEK SE	EUR	9 585	11 162	0.01
3 589	NESTE OYJ	EUR	131 577	120 294	0.07
1 967	NETAPP INC	USD	126 985	143 158	0.09
2 142	NETFLIX INC	USD	997 222	881 840	0.54
7 000	NEW WORLD DEVELOPMENT CO LTD	HKD	16 722	12 829	0.01
8 394	NEWCREST MINING LTD	AUD	160 065	124 096	0.08
7 688	NEWMONT CORP	USD	367 374	288 069	0.18
4 830	NEXI SPA	EUR	78 224	27 957	0.02
2 000	NEXON CO LTD	JPY	42 213	36 257	0.02
16 470	NIBE INDUSTRIER AB - B	SEK	153 912	94 610	0.06
543	NICE LTD	ILS	126 111	83 836	0.05
2 304	NIDEC CORP	JPY	195 198	82 472	0.05
10 220	NINTENDO CO LTD	JPY	507 062	419 813	0.26
427	NIPPON EXPRESS HOLDINGS INC	JPY	26 828	21 764	0.01
5 570	NIPPON PAINT HOLDINGS CO LTD	JPY	77 678	37 036	0.02
12	NIPPON PROLOGIS REIT INC	JPY	38 473	21 299	0.01
147 500	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	167 015	172 194	0.10
415	NITORI HOLDINGS CO LTD	JPY	75 693	44 968	0.03
1 559	NITTO DENKO CORP	JPY	123 832	99 678	0.06
2 614	NN GROUP NV	EUR	110 507	83 608	0.05
55 478	NOKIA OYJ	EUR	248 641	184 130	0.11
422	NOMURA REAL ESTATE HOLDINGS INC	JPY	9 260	9 767	0.01
29	NOMURA REAL ESTATE MASTER FUND INC	JPY	34 763	31 959	0.02
4 319	NOMURA RESEARCH INSTITUTE LTD	JPY	132 538	112 477	0.07
30 111	NORDEA BANK ABP	SEK	305 374	316 131	0.19
241	NORDSON CORP	USD	54 510	51 234	0.03
12 487	NORTHERN STAR RESOURCES LTD	AUD	92 365	92 422	0.06
1 808	NORTHERN TRUST CORP	USD	174 192	119 165	0.07
2 817	NTT DATA GROUP CORP	JPY	43 239	34 291	0.02
2 416	NUCOR CORP	USD	353 997	357 061	0.22
4 493	NUTRIEN LTD	CAD	284 221	241 047	0.15
23 757	NVIDIA CORP	USD	4 058 138	9 688 105	5.90
13	NVR INC	USD	59 681	70 364	0.04
5 941	OBAYASHI CORP	JPY	50 736	50 527	0.03
400	OBIC CO LTD	JPY	63 367	58 754	0.04
5 569	OCADO GROUP PLC	GBP	95 724	31 444	0.02
4 560	OJI HOLDINGS CORP	JPY	21 047	19 373	0.01
563	OKTA INC	USD	87 244	37 952	0.02
981	OMNICOM GROUP INC	USD	74 172	73 487	0.04
1 969	OMRON CORP	JPY	149 922	69 519	0.04
4 330	ONEOK INC	USD	284 986	282 316	0.17
381	ONEX CORP	CAD	20 417	21 330	0.01
400	OPEN HOUSE CO LTD	JPY	22 203	13 016	0.01

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
2 968	OPEN TEXT CORP	CAD	122 644	98 985	0.06
205	ORACLE CORP JAPAN	JPY	25 273	14 443	0.01
295	O'REILLY AUTOMOTIVE INC	USD	215 286	274 480	0.17
3 306	ORICA LTD	AUD	34 712	30 686	0.02
6 922	ORKLA ASA	NOK	67 279	47 672	0.03
1 982	ORSTED AS	DKK	294 882	95 376	0.06
1 739	OSAKA GAS CO LTD	JPY	32 907	32 634	0.02
1 818	OTIS WORLDWIDE CORP	USD	135 050	140 368	0.09
619	OTSUKA CORP	JPY	24 076	24 618	0.01
32 529	OVERSEA-CHINESE BANKING CORP LTD	SGD	265 829	301 069	0.18
2 324	PACCAR INC	USD	159 837	191 800	0.12
623	PACKAGING CORP OF AMERICA	USD	84 327	95 350	0.06
1 800	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	33 279	34 545	0.02
21 200	PANASONIC HOLDINGS CORP	JPY	244 556	183 240	0.11
643	PANDORA A/S	DKK	56 181	72 683	0.04
1 516	PARKLAND CORP/CANADA	CAD	38 176	45 832	0.03
99	PARTNERS GROUP HOLDING AG	CHF	116 763	104 083	0.06
3 121	PAYCHEX INC - AK9420	USD	352 457	346 587	0.21
235	PAYCOM SOFTWARE INC	USD	90 868	57 568	0.04
450	PAYLOCITY HOLDING CORP	USD	91 161	80 730	0.05
5 294	PAYPAL HOLDINGS INC	USD	959 156	274 229	0.17
6 961	PEARSON PLC	GBP	69 842	80 382	0.05
4 850	PEMBINA PIPELINE CORP	CAD	141 471	149 105	0.09
1 502	PENTAIR PLC	USD	93 794	87 296	0.05
2 022	PERNOD RICARD SA	EUR	434 543	357 990	0.22
1 838	PERSIMMON PLC	GBP	67 091	22 661	0.01
8 330	PERSOL HOLDINGS CO LTD	JPY	15 915	12 337	0.01
6 441	PHOENIX GROUP HOLDINGS PLC	GBP	52 988	35 469	0.02
27 448	PILBARA MINERALS LTD	AUD	82 277	63 779	0.04
3 767	PNC FINANCIAL SERVICES GROUP INC	USD	594 720	431 208	0.26
409	POOL CORP	USD	149 788	129 150	0.08
4 486	POSTE ITALIANE SPA	EUR	46 311	44 288	0.03
2 227	POWER CORP OF CANADA	CAD	58 785	53 595	0.03
943	PRINCIPAL FINANCIAL GROUP INC	USD	60 647	63 822	0.04
3 453	PROGRESSIVE CORP	USD	393 533	545 885	0.33
8 895	PROLOGIS INC	USD	1 059 254	896 171	0.55
14 701	PROSUS NV	EUR	534 484	410 695	0.25
3 341	PRUDENTIAL FINANCIAL INC	USD	325 381	305 501	0.19
26 972	PRUDENTIAL PLC	GBP	407 451	280 757	0.17
1 093	PTC INC	USD	129 725	153 479	0.09
1 013	PUBLIC STORAGE	USD	325 542	241 813	0.15
2 201	PUBLICIS GROUPE SA	EUR	155 101	166 854	0.10
1 217	PULTEGROUP INC	USD	59 734	89 559	0.05
12 841	QBE INSURANCE GROUP LTD	AUD	101 631	126 831	0.08



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
5 372	QUALCOMM INC	USD	609 208	585 494	0.36
137	QUEBECOR INC	CAD	3 239	2 823	0.00
1 041	QUEST DIAGNOSTICS INC	USD	140 958	135 434	0.08
906	RANDSTAD NV	EUR	55 294	46 771	0.03
31	RATIONAL AG	EUR	23 669	17 612	0.01
1 040	RAYMOND JAMES FINANCIAL INC	USD	95 923	99 258	0.06
1 467	RB GLOBAL INC	USD	86 127	95 942	0.06
356	REA GROUP LTD	AUD	31 920	32 392	0.02
3 160	REALTY INCOME CORP	USD	204 921	149 721	0.09
512	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	22 172	23 596	0.01
14 100	RECRUIT HOLDINGS CO LTD	JPY	432 946	403 416	0.25
3 989	REDEIA CORP SA	EUR	77 199	62 002	0.04
830	REGENCY CENTERS CORP	USD	45 202	50 016	0.03
9 177	REGIONS FINANCIAL CORP	USD	186 816	133 342	0.08
316	RELIANCE STEEL & ALUMINUM CO	USD	78 315	80 384	0.05
18 641	RELX PLC	GBP	489 648	648 754	0.40
211	REMY COINTREAU SA	EUR	40 204	23 897	0.01
568	REPLIGEN CORP	USD	100 050	76 430	0.05
592	RESMED INC	USD	126 274	83 602	0.05
4 677	RESONA HOLDINGS INC	JPY	19 534	24 814	0.02
1 267	RESTAURANT BRANDS INTERNATIONAL INC	CAD	83 125	85 013	0.05
1 806	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	30 199	21 920	0.01
6 304	RIVIAN AUTOMOTIVE INC	USD	92 854	102 251	0.06
1 112	ROBERT HALF INC	USD	97 021	83 144	0.05
1 105	ROCKWELL AUTOMATION INC	USD	322 515	290 405	0.18
1 909	ROGERS COMMUNICATIONS INC - B	CAD	89 809	70 652	0.04
544	ROPER TECHNOLOGIES INC	USD	230 049	265 782	0.16
1 779	ROSS STORES INC	USD	198 003	206 311	0.13
775	RPM INTERNATIONAL INC	USD	69 998	70 734	0.04
1 194	SAGAX AB	SEK	29 549	21 534	0.01
11 201	SAGE GROUP PLC	GBP	98 809	131 926	0.08
9 375	SALESFORCE INC	USD	2 002 831	1 882 781	1.15
257	SALMAR ASA	NOK	19 027	12 165	0.01
4 141	SAMPO OYJ	EUR	-	162 432	0.10
10 408	SANDVIK AB	SEK	231 567	176 624	0.11
1 042	SBA COMMUNICATIONS CORP	USD	232 334	217 392	0.13
1 144	SBI HOLDINGS INC	JPY	28 944	24 376	0.01
186	SCHINDLER HOLDING AG	CHF	46 401	37 442	0.02
93	SCHINDLER HOLDING AG - REG	CHF	24 875	18 036	0.01
13 913	SCHLUMBERGER NV	USD	523 830	774 398	0.47
5 315	SCHNEIDER ELECTRIC SE	EUR	808 169	814 491	0.50
9 090	SCHRODERS PLC	GBP	59 123	40 736	0.02
194	SCOUT24 SE	EUR	11 722	11 897	0.01
1 457	SCSK CORP	JPY	26 277	24 711	0.02



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
599	SEAGEN INC	USD	117 218	127 473	0.08
683	SEALED AIR CORP	USD	33 623	21 030	0.01
128	SEB SA	EUR	20 537	12 603	0.01
192	SECURITAS AB - B	SEK	1 410	1 534	0.00
2 593	SEEK LTD	AUD	44 015	33 836	0.02
11 379	SEGRO PLC	GBP	146 256	98 425	0.06
2 800	SEIKO EPSON CORP	JPY	42 466	38 391	0.02
4 929	SEKISUI HOUSE LTD	JPY	95 407	95 654	0.06
2 848	SEMPRA	USD	204 376	199 445	0.12
1 962	SERVICENOW INC	USD	1 047 222	1 141 590	0.70
2 328	SEVERN TRENT PLC	GBP	81 261	75 031	0.05
2 018	SG HOLDINGS CO LTD	JPY	44 424	28 409	0.02
1 554	SGS SA	CHF	150 408	126 325	0.08
1 210	SHERWIN-WILLIAMS CO	USD	351 524	288 234	0.18
300	SHIMANO INC	JPY	44 096	42 699	0.03
5 105	SHIMIZU CORP	JPY	36 843	36 102	0.02
10 630	SHIN-ETSU CHEMICAL CO LTD	JPY	323 768	313 611	0.19
2 577	SHIZUOKA FINANCIAL GROUP INC	JPY	19 036	21 721	0.01
11 565	SHOPIFY INC	CAD	1 123 026	545 566	0.33
2 746	SIG GROUP AG	CHF	65 130	60 316	0.04
1 345	SIKA AG	CHF	381 002	320 556	0.20
1 432	SIMON PROPERTY GROUP INC	USD	169 455	157 362	0.10
7 400	SINGAPORE EXCHANGE LTD	SGD	48 874	51 151	0.03
24 361	SINO LAND CO LTD	HKD	31 257	24 316	0.01
4 608	SIRIUS XM HOLDINGS INC	USD	27 890	19 722	0.01
16 178	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	182 795	179 986	0.11
411	SKANSKA AB - B	SEK	6 028	6 156	0.00
863	SKYWORKS SOLUTIONS INC	USD	96 282	74 857	0.05
300	SMC CORP	JPY	164 678	136 049	0.08
2 802	SMURFIT KAPPA GROUP PLC	EUR	131 392	91 043	0.06
20 673	SNAM SPA	EUR	106 693	94 616	0.06
3 843	SNAP INC	USD	127 699	38 468	0.02
248	SNAP-ON INC	USD	46 659	63 969	0.04
1 171	SNOWFLAKE INC - A	USD	319 921	169 947	0.10
79	SODEXO SA	EUR	6 835	8 340	0.01
15	SOFINA SA	EUR	3 086	2 838	0.00
28 100	SOFTBANK CORP	JPY	298 769	316 356	0.19
275	SOLAREGE TECHNOLOGIES INC	USD	78 262	20 886	0.01
158	SOLVAY SA	EUR	17 580	16 657	0.01
3 225	SOMPO HOLDINGS INC	JPY	133 748	138 566	0.08
3 640	SONIC HEALTHCARE LTD	AUD	86 583	66 258	0.04
551	SONOVA HOLDING AG	CHF	149 470	129 868	0.08
12 169	SONY GROUP CORP	JPY	1 154 797	998 381	0.61

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
3 114	S&P GLOBAL INC	USD	1 106 473	1 087 751	0.66
20 576	SPARK NEW ZEALAND LTD	NZD	68 237	59 481	0.04
810	SPIRAX-SARCO ENGINEERING PLC	GBP	129 993	80 521	0.05
1 540	SPLUNK INC	USD	187 660	226 626	0.14
517	SQUARE ENIX HOLDINGS CO LTD	JPY	29 118	17 069	0.01
10 681	SSE PLC	GBP	225 705	211 656	0.13
6 170	ST JAMES'S PLACE PLC	GBP	99 019	47 888	0.03
20 867	STANDARD CHARTERED PLC	GBP	170 679	159 526	0.10
751	STANLEY BLACK & DECKER INC	USD	133 904	63 873	0.04
803	STANTEC INC	CAD	53 568	49 079	0.03
2 982	STATE STREET CORP	USD	252 460	192 727	0.12
1 544	STEEL DYNAMICS INC	USD	134 652	164 451	0.10
11 342	STOCKLAND	AUD	29 371	25 421	0.02
958	STRAUMANN HOLDING AG	CHF	133 170	112 582	0.07
2 089	STRYKER CORP	USD	502 322	564 490	0.34
1 900	SUMITOMO METAL MINING CO LTD	JPY	57 524	52 893	0.03
11 842	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	421 115	564 556	0.34
1 300	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	43 230	32 224	0.02
479	SUN COMMUNITIES INC	USD	77 737	53 284	0.03
7 242	SUN HUNG KAI PROPERTIES LTD	HKD	97 101	74 367	0.05
5 273	SUN LIFE FINANCIAL INC	CAD	251 802	240 582	0.15
13 267	SUNCORP GROUP LTD	AUD	105 586	112 391	0.07
100	SUNTORY BEVERAGE & FOOD LTD	JPY	3 672	2 957	0.00
1 800	SUZUKI MOTOR CORP	JPY	59 289	68 746	0.04
6 881	SVENSKA CELLULOSA AB SCA - B	SEK	110 557	94 199	0.06
15 074	SVENSKA HANDELSBANKEN AB	SEK	147 330	128 173	0.08
189	SWATCH GROUP AG	CHF	55 487	48 222	0.03
515	SWATCH GROUP AG - REG	CHF	33 568	24 842	0.02
5 000	SWIRE PACIFIC LTD - A	HKD	40 820	32 014	0.02
310	SWISS LIFE HOLDING AG - REG	CHF	163 185	198 179	0.12
562	SWISS PRIME SITE AG - REG	CHF	49 851	52 120	0.03
2 927	SWISS RE AG	CHF	271 475	318 791	0.19
227	SWISSCOM AG - REG	CHF	124 739	135 690	0.08
3 652	SYNCHRONY FINANCIAL	USD	133 213	102 439	0.06
1 467	SYNOPSIS INC	USD	449 926	688 668	0.42
950	T ROWE PRICE GROUP INC	USD	134 609	85 975	0.05
835	TAISEI CORP	JPY	27 626	28 114	0.02
305	TALANX AG	EUR	20 539	19 166	0.01
4 510	TARGET CORP	USD	893 291	499 663	0.30
33 609	TAYLOR WIMPEY PLC	GBP	68 111	45 188	0.03
5 700	T&D HOLDINGS INC	JPY	79 054	100 586	0.06
1 550	TE CONNECTIVITY LTD	USD	189 835	182 668	0.11
6 255	TECHTRONIC INDUSTRIES CO LTD	HKD	96 550	56 997	0.03
45 917	TELECOM ITALIA SPA/MILANO	EUR	20 718	11 847	0.01

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
316	TELEFLEX INC	USD	103 150	58 381	0.04
25 460	TELEFONICA SA	EUR	107 755	98 118	0.06
579	TELEPERFORMANCE SE	EUR	86 354	66 188	0.04
4 616	TELE2 AB	SEK	61 370	32 697	0.02
17 069	TELIA CO AB	SEK	54 381	36 070	0.02
5 048	TELUS CORP	CAD	103 743	81 305	0.05
422	TEMENOS AG - REG	CHF	43 883	30 205	0.02
2 176	TENARIS SA	EUR	23 527	34 374	0.02
1 057	TERADYNE INC	USD	106 946	88 016	0.05
15 456	TERNA - RETE ELETTRICA NAZIONALE	EUR	114 968	118 051	0.07
626	THOMSON REUTERS CORP	CAD	60 107	74 903	0.05
1 542	TIS INC	JPY	37 525	32 633	0.02
5 646	TJX COS INC	USD	391 335	497 243	0.30
2 215	TMX GROUP LTD	CAD	44 264	46 078	0.03
1 351	TOAST INC	USD	25 560	21 602	0.01
521	TOHO CO LTD/TOKYO	JPY	21 336	17 652	0.01
16 951	TOKIO MARINE HOLDINGS INC	JPY	319 960	374 177	0.23
4 500	TOKYO ELECTRON LTD	JPY	624 094	586 995	0.36
3 040	TOKYO GAS CO LTD	JPY	64 094	67 828	0.04
999	TORO CO	USD	102 215	80 759	0.05
964	TOROMONT INDUSTRIES LTD	CAD	74 191	72 494	0.04
17 875	TORONTO-DOMINION BANK	CAD	1 226 965	997 356	0.61
1 132	TRACTOR SUPPLY CO	USD	238 569	217 978	0.13
318	TRADEWEB MARKETS INC	USD	21 176	28 623	0.02
2 244	TRANE TECHNOLOGIES PLC	USD	360 278	427 056	0.26
1 143	TRANSUNION	USD	83 327	50 155	0.03
1 111	TRAVELERS COS INC	USD	170 590	186 026	0.11
800	TREND MICRO INC/JAPAN	JPY	41 302	29 804	0.02
6 801	TRUIST FINANCIAL CORP	USD	348 399	192 876	0.12
4 109	TRYG A/S	DKK	96 834	80 099	0.05
1 880	TWILIO INC - A	USD	369 055	96 369	0.06
202	TYLER TECHNOLOGIES INC	USD	84 064	75 326	0.05
1 425	UDR INC	USD	68 152	45 329	0.03
405	U-HAUL HOLDING CO	USD	22 164	19 120	0.01
3 453	UIPATH INC	USD	54 590	53 625	0.03
436	ULTA BEAUTY INC	USD	172 041	166 251	0.10
2 518	UMICORE SA	EUR	111 878	59 751	0.04
1 150	UNIBAIL RODAMCO REITS	EUR	76 884	56 718	0.03
12 119	UNITED OVERSEAS BANK LTD	SGD	238 876	239 017	0.15
1 328	UNITY SOFTWARE INC	USD	74 868	33 691	0.02
8 102	UNIVERSAL MUSIC GROUP NV	EUR	205 962	197 824	0.12
2 186	UOL GROUP LTD	SGD	11 634	9 414	0.01
5 522	UPM-KYMMENE OYJ	EUR	196 596	185 434	0.11
6 886	US BANCORP/MN	USD	343 809	219 526	0.13

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
1 041	USS CO LTD	JPY	19 676	18 054	0.01
1 802	VALERO ENERGY CORP	USD	143 545	228 854	0.14
291	VAT GROUP AG	CHF	99 170	102 545	0.06
625	VEEVA SYSTEMS INC	USD	144 873	120 444	0.07
624	VERBUND AG	EUR	56 933	54 085	0.03
414	VERISIGN INC	USD	85 340	82 659	0.05
870	VERISK ANALYTICS INC - A	USD	194 361	197 803	0.12
39 969	VERIZON COMMUNICATIONS INC	USD	1 650 329	1 404 111	0.86
9 308	VESTAS WIND SYSTEMS A/S	DKK	329 621	200 703	0.12
3 528	VF CORP	USD	198 389	51 967	0.03
7 788	VISA INC	USD	1 640 770	1 830 959	1.11
2 272	VMWARE INC - A	USD	326 665	330 917	0.20
940	VOESTALPINE AG	EUR	26 601	23 409	0.01
6 083	VOLVO CAR AB	SEK	32 499	20 858	0.01
567	VULCAN MATERIALS CO	USD	96 155	111 410	0.07
808	W R BERKLEY CORP - C	USD	43 304	54 475	0.03
7 056	WALGREENS BOOTS ALLIANCE INC	USD	178 582	148 740	0.09
1 105	WAREHOUSES DE PAUW CVA	EUR	34 277	27 237	0.02
11 917	WARNER BROS DISCOVERY INC	USD	235 131	118 455	0.07
548	WATERS CORP	USD	159 124	130 714	0.08
152	WATSCO INC	USD	49 302	53 031	0.03
829	WEBSTER FINANCIAL CORP	USD	49 689	31 477	0.02
518	WELCIA HOLDINGS CO LTD	JPY	18 646	8 549	0.01
261	WENDEL SE	EUR	27 351	19 477	0.01
394	WEST FRASER TIMBER CO LTD	CAD	29 961	26 561	0.02
1 128	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	94 273	119 591	0.07
1 526	WESTROCK CO	USD	70 869	54 829	0.03
10 310	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	54 401	36 037	0.02
4 666	WHEATON PRECIOUS METALS CORP	CAD	196 260	196 855	0.12
350	WHIRLPOOL CORP	USD	70 858	36 596	0.02
543	WILLIS TOWERS WATSON PLC	USD	123 962	128 088	0.08
792	WISE PLC	GBP	6 425	6 397	0.00
1 596	WISETECH GLOBAL LTD	AUD	58 500	58 770	0.04
525	WIX.COM LTD	USD	121 125	41 948	0.03
2 476	WOLTERS KLUWER NV	EUR	298 816	316 935	0.19
1 968	WORKDAY INC	USD	391 920	416 645	0.25
2 631	WORLDLINE SA	EUR	158 138	33 316	0.02
1 120	WP CAREY INC	USD	84 111	60 088	0.04
8 966	WPP PLC	GBP	107 058	76 878	0.05
670	WSP GLOBAL INC	CAD	72 962	87 590	0.05
443	WW GRAINGER INC	USD	216 633	323 315	0.20
1 406	XERO LTD	AUD	116 878	94 975	0.06
2 302	XYLEM INC/NY	USD	238 342	215 329	0.13
1 244	YAKULT HONSHA CO LTD	JPY	31 574	29 218	0.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
2 500	YAMAHA MOTOR CO LTD	JPY	61 572	60 038	0.04
2 489	YASKAWA ELECTRIC CORP	JPY	111 583	80 154	0.05
2 085	YOKOGAWA ELECTRIC CORP	JPY	38 122	37 344	0.02
1 715	YUM! BRANDS INC	USD	202 883	207 275	0.13
24 716	Z HOLDINGS CORP	JPY	140 145	62 392	0.04
1 822	ZALANDO SE	EUR	136 184	42 350	0.03
247	ZEBRA TECHNOLOGIES CORP - A	USD	67 136	51 729	0.03
776	ZILLOW GROUP INC	USD	44 428	28 130	0.02
2 055	ZIMMER BIOMET HOLDINGS INC	USD	275 255	214 563	0.13
2 438	ZOOMINFO TECHNOLOGIES INC	USD	122 097	31 596	0.02
625	ZOZO INC	JPY	15 000	11 789	0.01
724	ZSCALER INC	USD	113 116	114 892	0.07
1 438	ZURICH INSURANCE GROUP AG	CHF	612 232	680 386	0.41
9 978	3I GROUP PLC	GBP	164 422	234 231	0.14
<b>Total Shares</b>			<b>167 531 570</b>	<b>163 525 557</b>	<b>99.58</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>167 531 570</b>	<b>163 525 557</b>	<b>99.58</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
115	CONSTELLATION SOFTWARE / CONSTELLATION SOFTWARE INC/CANADA - 22/08/2028	CAD	-	-	0.00
329	SODEXO SA - PF 2026	EUR	27 266	34 734	0.02
<b>Total Shares</b>			<b>27 266</b>	<b>34 734</b>	<b>0.02</b>
<b>Total Other transferable securities</b>			<b>27 266</b>	<b>34 734</b>	<b>0.02</b>
<b>Total Investments</b>			<b>167 558 836</b>	<b>163 560 291</b>	<b>99.60</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	21.39	United States of America	64.17
Technology Hardware and Equipment	13.67	Japan	6.97
Retailers	5.51	France	4.08
Industrial Support Services	5.43	Canada	3.89
Banks	5.32	United Kingdom	3.60
Investment Banking and Brokerage Services	5.13	Netherlands	2.90
Non-life Insurance	4.19	Switzerland	2.83
Industrial Engineering	3.21	Germany	1.50
Real Estate Investment Trusts	2.61	Australia	1.37
Telecommunications Service Providers	2.46	Sweden	1.31
Finance and Credit Services	2.26	Hong Kong (China)	1.12
Personal Goods	2.20	Ireland	0.82
Medical Equipment and Services	2.08	Finland	0.76
Life Insurance	1.98	Singapore	0.59
Media	1.83	Denmark	0.50
Construction and Materials	1.62	Italy	0.50
Chemicals	1.54	Spain	0.49
Oil, Gas and Coal	1.52	Curacao	0.47
Electronic and Electrical Equipment	1.43	Jersey	0.46
Leisure Goods	1.37	Belgium	0.23
Beverages	1.32	New Zealand	0.21
Electricity	1.17	Israel	0.18
Health Care Providers	1.00	Norway	0.17
Industrial Transportation	0.98	Bermuda	0.16
Gas, Water and Multi-utilities	0.92	Austria	0.12
Travel and Leisure	0.77	Cayman Islands	0.12
Automobiles and Parts	0.76	Portugal	0.06
Industrial Metals and Mining	0.71	Luxembourg	0.02
Household Goods and Home Construction	0.69		
Real Estate Investment and Services	0.68		<b>99.60</b>
General Industrials	0.64		
Precious Metals and Mining	0.60		
Personal Care, Drug and Grocery Stores	0.43		
Telecommunications Equipment	0.39		
Industrial Materials	0.35		
Pharmaceuticals and Biotechnology	0.35		
Consumer Services	0.32		
Food Producers	0.28		
Alternative Energy	0.26		
Aerospace and Defense	0.11		
Open-end and Miscellaneous Investment Vehicles	0.07		
Mortgage Real Estate Investment Trusts	0.03		
Tobacco	0.02		
	<b>99.60</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
1 900 000	BANCO DE SABADELL SA 1.75% 30/05/2029	EUR	1 810 618	1 805 341	2.00
600 000	BANCO SANTANDER SA 1.125% 25/10/2028	EUR	562 275	562 814	0.62
1 000 000	BANCO SANTANDER SA 3.25% 14/02/2028	EUR	1 044 423	1 041 272	1.16
4 751 000	HAZINE MUSTESARLIGI VARLIK KIRALAMA AS 7.25% 24/02/2027	USD	4 612 508	4 615 929	5.12
2 100 000	LIBERBANK SA 0.25% 25/09/2029	EUR	1 796 589	1 800 687	2.00
200 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.45% 20/02/2029	USD	190 011	189 714	0.21
5 046 000	PERUSAHAAN PENERBIT SBSN INDONESIA III 4.4% 06/06/2027	USD	4 844 538	4 841 941	5.38
10 000	TENNESSEE VALLEY AUTHORITY 1.5% 15/09/2031	USD	7 707	7 555	0.01
1 235 000	UNICREDIT SPA 3.375% 31/01/2027	EUR	1 292 677	1 293 542	1.43
<b>Total Bonds</b>			<b>16 161 346</b>	<b>16 158 795</b>	<b>17.93</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
4 855 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND - REGS - 3.125% 30/09/2049	USD	3 012 212	2 971 891	3.30
5 042 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND - REGS - 3.875% 16/04/2050	USD	3 692 195	3 559 097	3.95
200 000	ABU DHABI GOVERNMENT INTERNATIONAL BOND 1.625% 02/06/2028	USD	171 016	170 620	0.19
7 600 000	ACTION LOGEMENT SERVICES 0.375% 05/10/2031	EUR	6 265 562	6 276 821	6.96
1 297 000	ANGOLAN GOVERNMENT INTERNATIONAL BOND - REGS - 9.5% 12/11/2025	USD	1 240 280	1 250 619	1.39
1 385 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	1 196 806	1 191 626	1.32
500 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.5% 30/05/2029	USD	461 105	461 765	0.51
1 800 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6% 20/10/2033	USD	1 671 247	1 666 980	1.85
300 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/04/2031	USD	220 847	222 141	0.25
300 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	225 396	229 368	0.25
1 710 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 4.875% 23/09/2032	USD	1 354 748	1 385 493	1.54
1 899 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 5.875% 30/01/2060	USD	1 312 807	1 351 727	1.50
6 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 7.625% 29/03/2041	USD	6 207	6 138	0.01
5 841 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.05% 12/03/2051	USD	3 632 021	3 550 218	3.94
927 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.5% 22/04/2029	USD	856 270	858 133	0.95
2 639 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.375% 28/09/2033	USD	1 920 107	1 990 070	2.21
500 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 4.75% 15/06/2026	USD	482 470	480 940	0.53
3 223 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.65% 10/12/2045	USD	1 861 186	1 876 979	2.08
4 800 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.2% 06/07/2046	USD	3 051 000	3 007 536	3.34
2 100 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 4.4% 16/04/2050	USD	1 651 345	1 616 055	1.79
200 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 4.625% 02/06/2046	USD	166 259	162 966	0.18
3 696 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 4.817% 14/03/2049	USD	3 107 264	3 023 328	3.35
200 000	QATAR GOVERNMENT INTERNATIONAL BOND 9.75% 15/06/2030	USD	249 453	247 842	0.27
1 055 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	894 519	901 582	1.00
2 111 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	1 352 122	1 368 329	1.52
3 046 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 3.375% 08/02/2038	EUR	2 265 535	2 272 506	2.52
4 200 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 4.875% 18/07/2033	USD	3 935 547	3 909 612	4.34

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
193 630	SLOVAKIA GOVERNMENT BOND 0.625% 22/05/2026	EUR	190 661	190 713	0.21
150 000	TURKEY GOVERNMENT INTERNATIONAL BOND 7.375% 05/02/2025	USD	150 235	150 567	0.17
1 064 000	TURKEY GOVERNMENT INTERNATIONAL BOND 9.875% 15/01/2028	USD	1 123 975	1 115 561	1.24
6 246 096.53	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/07/2030	GBP	25 436 026	25 423 844	28.19
10 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	4 731	4 552	0.01
10 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	9 203	9 155	0.01
100 000	UNITED STATES TREASURY NOTE/BOND 4.25% 15/05/2039	USD	92 688	90 344	0.10
100 000	UNITED STATES TREASURY NOTE/BOND 5% 15/05/2037	USD	102 516	100 273	0.11
100 000	UNITED STATES TREASURY NOTE/BOND 6.125% 15/08/2029	USD	107 289	106 031	0.12
6 900	UNITED STATES TREASURY NOTE/BOND 6.125% 15/11/2027	USD	7 271	7 219	0.01
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>73 480 121</b>	<b>73 208 641</b>	<b>81.21</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>89 641 467</b>	<b>89 367 436</b>	<b>99.14</b>
<b>Total Investments</b>			<b>89 641 467</b>	<b>89 367 436</b>	<b>99.14</b>



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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	81.21	United Kingdom	28.21
Finance and Credit Services	10.71	Indonesia	9.52
Banks	7.21	United Arab Emirates	7.43
Electricity	0.01	France	6.96
		Turkey	6.53
		Spain	5.78
		Qatar	5.60
		Philippines	5.42
		Saudi Arabia	4.34
		Brazil	3.68
		Dominican Republic	3.04
		Romania	2.52
		South Africa	2.52
		Nigeria	2.21
		Italy	1.43
		Angola	1.39
		Mexico	0.95
		Oman	0.53
		Colombia	0.50
		United States of America	0.36
		Slovakia	0.21
		Hungary	0.01
	<b>99.14</b>		<b>99.14</b>

## Notes to the financial statements

### 1 - General

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

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

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

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

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

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

As at October 31, 2023, 43 Sub-Funds are available:

- Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR);
- Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (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 EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF;
- Lyxor Index Fund - Lyxor Euro Government Bond 25+Y (DR) 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 Alpha Plus Fund;
- 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 - Amundi STOXX Europe 600 Energy ESG Screened;
- 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;

## Notes to the financial statements (continued)

- Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF;
- 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 Smart Cities ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened;
- 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.

Detailed Share Classes active as at October 31, 2023 are listed in the “Statistical information” and description of Shares Classes are disclosed in the latest prospectus.

The following Sub-Funds have been merged out:

On June 16, 2023:

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

On September 22, 2023:

- Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR),
- Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF.

On November 18, 2022:

- Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Real Estate UCITS ETF.

The following Sub-Funds have been renamed during the year:

On July 04, 2023

- Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF into Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened,
- Lyxor Index Fund - Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF into Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened.

## 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.

## Notes to the financial statements (continued)

### 2.2 Valuation of assets

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

The material provisions are as follows:

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

2.2.2 Securities listed on a recognised stock exchange or dealt on any other Regulated Market that operates regularly, is recognised and is open to the public are valued at their last available closing prices or in the event that there should be several such markets on the basis of the main market for the relevant security.

For the financial statements as at October 31, 2023, such securities are valued with the closing prices of October 31, 2023. For the Sub-Fund Lyxor Smart Overnight Return, in accordance with its valuation policy, the official NAV as of October 31, 2023 (used as a basis for subscriptions and redemptions) was determined using latest available prices as at October 31, 2023 (i.e. closing prices as at October 30, 2023).

Had the securities been valued on the basis of the closing prices as of October 31, 2023, the total net assets of Lyxor Smart Overnight Return would have been EUR 2 400 897 465 as disclosed in this report against EUR 2 378 695 154 (i.e. 0.93% of the total net assets).

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

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

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

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

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

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

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

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

### 2.3 Currency exchange

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

## Notes to the financial statements (continued)

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 other fees.

### **2.12 Other income**

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

### **2.13 Transaction costs**

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

## **3 - Management fees**

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

## Notes to the financial statements (continued)

The Management fees rates applicable at October 31, 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 UCITS ETF Monthly Hedged to EUR - Dist	0.15%
Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)	Class IE	0.14%
	Class UCITS ETF Acc	0.12%
	Class UCITS ETF Dist	0.12%
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 EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	Class Dist	0.17%
Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	Class Acc	0.17%
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	0.40%
Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	0.40%
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	0.40%
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	0.30%
Lyxor Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF	Class Acc	0.07%
	Class Dist	0.10%
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%
	Class UCITS ETF D-EUR	0.05%
Lyxor Index Fund - Lyxor Alpha Plus Fund	Class IE-D	0.35%
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist EUR	0.45%
	Class Dist USD	0.45%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%

## Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened	Class UCITS ETF Acc	0.30%
	Class UCITS ETF 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 Smart Cities ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened	Class UCITS ETF Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	Class Acc	0.30%
Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	0.30%
	Class Monthly Hedged to EUR Dist	0.40%

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



## Notes to the financial statements (continued)

### 4 - Performance Fees

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

The Performance Fee is calculated and accrued on every Valuation Day for each Class of the Sub-Fund and payable in EUR at the end of each Class Performance Period (each year period ending on the last Valuation Day of December).

Following the Guidelines of the European Securities and Market Authority on performance fees (ESMA34-39-992), the impact of performance fees data as at October 31, 2023, is as follows:

Sub-Fund	Share Class	Class Currency	ISIN	Amount of the performance fees crystalized during the accounting year due to redemptions (in Class currency)	Amount of the performance fees realized at the end of the observation period (in Class currency)	Average Total Net Assets (in Class currency)	% of the NAV of the Share Class
Lyxor Index Fund - Lyxor Alpha Plus Fund	Class IE-D	EUR	LU1409505481	(7 249)	(110)	73 939 877	0.01%

### 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.

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.

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.

## Notes to the financial statements (continued)

### 7 - Exchange rates

As of October 31, 2023, the following exchange rates have been used for the preparation of these financial statements:

1 USD =	1.57942	AUD	1 USD =	5.04300	BRL
1 USD =	1.38827	CAD	1 USD =	0.91008	CHF
1 USD =	7.34201	CNH	1 USD =	7.31812	CNY
1 USD =	23.25402	CZK	1 USD =	7.06135	DKK
1 USD =	0.94607	EUR	1 USD =	0.82408	GBP
1 USD =	7.82460	HKD	1 USD =	4.04551	ILS
1 USD =	151.44503	JPY	1 USD =	1 350.54996	KRW
1 USD =	18.05298	MXN	1 USD =	11.17171	NOK
1 USD =	1.71925	NZD	1 USD =	4.21395	PLN
1 USD =	11.17266	SEK	1 USD =	1.37001	SGD
1 USD =	35.94253	THB	1 USD =	32.43500	TWD
1 USD =	18.74688	ZAR			

### 8 - Futures contracts

As at October 31, 2023, the Company holds the following open futures contracts:  
Counterparty's countries are listed following the ISO 3166-1 standard.

All future contracts are listed with the broker Newedge.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	STOXX EUROP 600 FUT	Dec-23	3 856	-	83 609 648	(4 391 020)
					<b>83 609 648</b>	<b>(4 391 020)</b>

#### Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO STOXX 50	Dec-23	27	-	1 096 502	(46 690)
					<b>1 096 502</b>	<b>(46 690)</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO STOXX 50	Dec-23	4	-	162 445	(8 280)
					<b>162 445</b>	<b>(8 280)</b>

## Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO STOXX 50	Dec-23	53	-	2 152 394	(94 150)
					<b>2 152 394</b>	<b>(94 150)</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO STOXX 50	Dec-23	20	-	812 224	(31 720)
					<b>812 224</b>	<b>(31 720)</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-23	2	-	172 303	1 140
					<b>172 303</b>	<b>1 140</b>

### Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	STOXX 600 OIL & GAS	Dec-23	34	-	609 110	(280)
					<b>609 110</b>	<b>(280)</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-23	3	-	258 455	(16 935)
					<b>258 455</b>	<b>(16 935)</b>

## Notes to the financial statements (continued)

### Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-23	2	-	172 303	1 140
					<b>172 303</b>	<b>1 140</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-23	8	-	689 214	4 560
					<b>689 214</b>	<b>4 560</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-23	4	-	344 607	(17 220)
					<b>344 607</b>	<b>(17 220)</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-23	1	-	86 152	(4 173)
					<b>86 152</b>	<b>(4 173)</b>

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	MSCI WORLD INDEX	Dec-23	8	-	689 214	(9 971)
					<b>689 214</b>	<b>(9 971)</b>

## Notes to the financial statements (continued)

### 9 - Forward foreign exchange contracts

As at October 31, 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	148 000	EUR	153 680	02-Nov-23	189
DKK	382 000	EUR	51 245	02-Nov-23	(65)
EUR	12 955 880	CHF	12 512 000	02-Nov-23	(52 325)
EUR	157 536	CHF	151 000	02-Nov-23	548
EUR	4 359 818	DKK	32 502 000	02-Nov-23	5 162
EUR	52 180	DKK	389 000	02-Nov-23	61
EUR	19 551 193	GBP	16 965 000	02-Nov-23	75 743
EUR	235 802	GBP	204 000	02-Nov-23	1 614
EUR	1 074 434	NOK	12 136 000	02-Nov-23	46 712
EUR	12 718	NOK	146 000	02-Nov-23	354
EUR	4 069 554	SEK	46 840 000	02-Nov-23	103 251
EUR	49 200	SEK	568 000	02-Nov-23	1 103
GBP	201 000	EUR	231 869	02-Nov-23	(1 126)
NOK	143 000	EUR	12 585	02-Nov-23	(475)
SEK	557 000	EUR	48 115	02-Nov-23	(950)
EUR	369 444	PLN	1 710 000	03-Nov-23	(14 426)
EUR	4 615	PLN	21 000	03-Nov-23	(99)
PLN	20 000	EUR	4 329	03-Nov-23	160
					<b>165 431</b>

The counterparties of these foreign exchange contracts are BANK OF AMERICA, GOLDMAN SACHS, JP MORGAN and STANDARD CHARTERED.

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	54 710 130	USD	57 869 071	02-Nov-23	(36 938)
EUR	1 257 864	USD	1 321 400	02-Nov-23	8 243
EUR	94 406	USD	99 400	02-Nov-23	394
USD	11 567 100	EUR	10 921 456	02-Nov-23	22 417
USD	1 628 000	EUR	1 536 698	02-Nov-23	3 611
USD	1 486 200	EUR	1 402 021	02-Nov-23	4 173
EUR	41 952 034	USD	44 608 571	04-Dec-23	(208 636)
					<b>(206 736)</b>

The counterparties of these foreign exchange contracts are BANK OF AMERICA, CREDIT AGRICOLE, JP MORGAN, SOCIETE GENERALE and STANDARD CHARTERED.

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	75 922 696	USD	80 306 450	02-Nov-23	(51 267)
EUR	159 527	USD	167 970	02-Nov-23	660
EUR	148 948	USD	156 830	02-Nov-23	618
USD	75 524 250	EUR	71 118 273	02-Nov-23	347 651
USD	2 259 000	EUR	2 132 310	02-Nov-23	5 011
USD	1 515 100	EUR	1 429 080	02-Nov-23	4 470
USD	1 332 900	EUR	1 257 404	02-Nov-23	3 743
EUR	71 026 617	USD	75 524 250	04-Dec-23	(353 229)
					<b>(42 343)</b>

The counterparties of these foreign exchange contracts are BANK OF AMERICA, CREDIT AGRICOLE, JP MORGAN, SOCIETE GENERALE and STANDARD CHARTERED.

## Notes to the financial statements (continued)

### 10 - Index Swaps

As at October 31, 2023, the Company holds the following swaps.  
Counterparty's countries are listed following the ISO 3166-1 standard.

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	15/12/23	Basket of securities	EUR	(108 998 130)
104 862 600	15/12/23	BofA Merrill Lynch BB-CCC 1-3 Year Euro Developed Markets High Yield Constrained Index	EUR	108 988 851
				(9 279)

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)
-	15/12/23	Basket of securities	USD	(50 138 668)
49 314 158	15/12/23	Bloomberg Barclays MSCI US Corporate High Yield SRI Sustainable Index	USD	49 736 535
				(402 133)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	24/04/24	Basket of securities	EUR	(159 406 721)
167 050 629	24/04/24	STXE SD 30 EUR NRT	EUR	159 091 936
				(314 785)

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

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor Smart Overnight Return

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	31/05/24	Basket of securities	EUR	(2 383 047 784)
1 618 035 491	31/05/24	Eonia Index	EUR	1 543 342 711
474 652 000	31/05/24	Sonia Index	EUR	586 235 482
234 130 798	31/05/24	Fed Funds Index	EUR	249 563 783
				(3 905 817)

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)
-	10/07/24	Basket of securities	EUR	(123 785 482)
130 941 846	10/07/24	FTSE E/N Dev Net TRI USD	EUR	124 599 249
				813 767

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)
-	19/07/24	Basket of securities	EUR	(23 439 615)
23 056 703	19/07/24	STXE 600 Cn&Mt EUR NRT	EUR	23 437 535
				(2 080)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	19/07/24	Basket of securities	EUR	(24 020 925)
24 829 125	19/07/24	STXE 600 FnSv EUR NRT	EUR	23 990 564
				(30 361)

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)
-	19/07/24	Basket of securities	EUR	(154 733 621)
161 352 503	19/07/24	STXE 600 Fd&Bv EUR NRT	EUR	155 285 480
				551 859

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)
-	19/07/24	Basket of securities	EUR	(736 702 060)
733 277 319	19/07/24	STXE 600 HECR EUR NRT	EUR	734 439 077
				(2 262 983)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	09/09/24	Basket of securities	EUR	(33 131 380)
35 916 390	09/09/24	STXE 600 Ig&S EUR NRT	EUR	33 040 980
				(90 400)

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)
-	09/09/24	Basket of securities	EUR	(64 818 836)
64 043 606	09/09/24	STXE 600 Ins EUR NRT	EUR	64 903 148
				84 312

The counterparty of the swaps is Barclays Bank (GB).

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	10/07/24	Basket of securities	EUR	(9 779 092)
9 594 974	10/07/24	STXE 600 Mda EUR NRT	EUR	9 639 912
				(139 180)

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

## Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	09/09/24	Basket of securities	EUR	(37 961 705)
37 681 122	09/09/24	STXE 600 Pr&Ho EUR NRT	EUR	37 958 984
				<b>(2 721)</b>

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)
-	10/07/24	Basket of securities	EUR	(12 772 680)
13 368 751	10/07/24	STXE 600 Rtl EUR NRT	EUR	12 879 373
				<b>106 693</b>

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)
-	09/09/24	Basket of securities	EUR	(129 523 255)
138 062 426	09/09/24	STXE 600 Tech EUR NRT	EUR	130 102 942
				<b>579 687</b>

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)
-	09/09/24	Basket of securities	EUR	(34 316 490)
35 403 896	09/09/24	STXE 600 Tr&Ls EUR NRT	EUR	34 253 825
				<b>(62 665)</b>

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)
-	10/07/24	Basket of securities	EUR	(79 336 801)
83 356 207	10/07/24	STXE 600 Tr&Ls EUR NRT	EUR	78 571 890
				(764 911)

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)
-	09/09/24	Basket of securities	EUR	(50 981 581)
52 411 125	09/09/24	STXE 600 Util EUR NRT	EUR	50 705 174
				(276 407)

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)
-	19/07/24	Basket of securities	EUR	(43 268 231)
49 767 494	19/07/24	STXE 600 Au&Pt EUR NRT	EUR	43 200 587
				(67 644)

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)
-	15/03/24	Basket of securities	EUR	(547 124 493)
540 628 252	15/03/24	STXE 600 Bnk EUR NRT	EUR	545 767 517
				(1 356 976)

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)
-	19/07/24	Basket of securities	EUR	(400 981 926)
477 200 946	19/07/24	STXE 600 BsRs EUR NRT	EUR	398 168 287
				(2 813 639)

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)
-	19/07/24	Basket of securities	EUR	(26 860 676)
28 607 036	19/07/24	STXE 600 Chem EUR NRT	EUR	27 089 278
				<b>228 602</b>

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	15/12/23	Basket of securities	USD	(90 353 503)
96 784 108	15/12/23	Markit iBoxx USD Liquid Emerging Markets Sovereigns Mid Price TCA TRI	USD	90 178 524
				<b>(174 979)</b>

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

Safekeeping of collateral granted by the collective investment undertaking as part of total return swaps.

Lyxor Index Fund - Lyxor Smart Overnight Return.

Proportion of collateral held in segregated accounts,  
or pooled accounts, or other accounts

## Notes to the financial statements (continued)

### 12 - Collateral

As at October 31, 2023, the cash collateral granted to or received from counterparties for the purpose of transacting in OTC derivatives are as follows:

Sub-Funds	Sub-Fund Currency	Counterparty	Collateral Amount received (in Sub-Fund Currency)	Collateral Amount paid (in Sub-Fund Currency)
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)	EUR	BANK OF AMERICA GOLDMAN SACHS STANDARD CHARTERED	130 000	20 000
Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF	USD	CREDIT AGRICOLE	230 000	-
Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF	EUR	CREDIT AGRICOLE	310 000	-

### Lyxor Index Fund - Lyxor Smart Overnight Return

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ENGIE (FR)	EUR	76 277 590
Equity	REPSOL (ES)	EUR	27 650 000
Equity	AMADEUS IT GROUP CL.A (ES)	EUR	21 528 000
Equity	CAIXABANK (ES)	EUR	19 175 000
Equity	ENDESA (ES)	EUR	17 765 000
Equity	SEVEN AND I HOLDINGS (JP)	JPY	7 690 200

## Notes to the financial statements (continued)

### 13 - Dividends distribution

During the year ended October 31, 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 MSCI EMU ESG Broad CTB (DR)

Class name	Dividend ex-date	Currency	Dividend per share
Class UCITS ETF Dist	07/12/2022	EUR	1.68

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	0.73

#### 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

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

Class name	Dividend ex-date	Currency	Dividend per share
Class Dist	07/12/2022	EUR	1.39

## 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 - Amundi STOXX Europe 600 Energy ESG Screened

Class name	Dividend ex-date	Currency	Dividend per share
Class UCITS ETF 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)

### 14 - Operating and management expenses (TER)

These expenses cover all the fees charged directly to the Company, with the exception of performance fees, transactions costs and interest and bank charges. The expenses rates for the year as from November 01, 2022 to October 31, 2023 are the following:

Sub-Funds	Shares Class	Currency	Total Rate	Management fees (p.a.)	Custody fees - Administration fees (p.a.)	Other fees (p.a.)
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class UCITS ETF Acc	EUR	0.07	0.07	-	-
	Class UCITS ETF Monthly Hedged to EUR - Dist	EUR	0.15	0.15	-	-
Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)	Class UCITS ETF Acc	EUR	0.12	0.12	-	-
	Class UCITS ETF Dist	EUR	0.12	0.12	-	-
	Class IE	EUR	0.14	0.14	-	-
Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class UCITS ETF Acc	EUR	0.07	0.07	-	-
	Class UCITS ETF Dist	EUR	0.07	0.07	-	-
	Class SE	EUR	0.07	0.07	-	-
Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF	Class Acc	USD	0.14	0.14	-	-
	Class Dist	USD	0.14	0.14	-	-
	Class Monthly Hedged to EUR-Dist	EUR	0.20	0.20	-	-
Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF	Class Acc	USD	0.25	0.25	-	-
	Class Dist	USD	0.25	0.25	-	-
	Class Monthly Hedged to EUR - Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	Class Dist	USD	0.10	0.10	-	-
	Class Monthly Hedged to EUR - Dist	EUR	0.15	0.15	-	-
Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	Class Dist	EUR	0.17	0.17	-	-
Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	Class Acc	EUR	0.17	0.17	-	-
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	EUR	0.40	0.40	-	-
Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	EUR	0.40	0.40	-	-
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	EUR	0.40	0.40	-	-
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF	Class Acc	EUR	0.07	0.07	-	-
	Class Dist	EUR	0.10	0.10	-	-
Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	USD	0.20	0.20	-	-
Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Class Acc	EUR	0.25	0.25	-	-
	Class Dist	EUR	0.25	0.25	-	-
Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Monthly Hedged to EUR - Acc	EUR	0.30	0.30	-	-
	Class Acc	USD	0.25	0.25	-	-
Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Smart Overnight Return	Class UCITS ETF C-EUR	EUR	0.05	0.05	-	-
	Class UCITS ETF C-GBP	GBP	0.07	0.07	-	-
	Class UCITS ETF C-USD	USD	0.10	0.10	-	-
	Class UCITS ETF D-EUR	EUR	0.05	0.05	-	-
	Class IE	EUR	0.05	0.05	-	-
	Class IG	GBP	0.07	0.07	-	-
	Class IU	USD	0.11	0.08	-	0.03
Lyxor Index Fund - Lyxor Alpha Plus Fund	Class IE-D	EUR	0.46	0.35	0.08	0.03
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist USD	USD	0.45	0.45	-	-
	Class Dist EUR	EUR	0.45	0.45	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-

## Notes to the financial statements (continued)

Sub-Funds	Shares Class	Currency	Total Rate	Management fees (p.a.)	Custody fees - Administration fees (p.a.)	Other fees (p.a.)
Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened	Class UCITS ETF - Acc	EUR	0.30	0.30	-	-
	Class UCITS ETF - Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Class Acc	EUR	0.30	0.30	-	-
	Class Dist	EUR	0.30	0.30	-	-
Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF	Class Acc	USD	0.40	0.40	-	-
Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.45	0.45	-	-
Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened	Class UCITS ETF - Acc	USD	0.45	0.45	-	-
Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.45	0.45	-	-
Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.45	0.45	-	-
Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	USD	0.45	0.45	-	-
Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	Class Acc	USD	0.30	0.30	-	-
Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	USD	0.30	0.30	-	-
	Class Monthly Hedged EUR - Dist	EUR	0.40	0.40	-	-

### 14 - Subsequent events

The following Sub-Funds have been merged out:

On February 9, 2024:

- Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) into Amundi Index Solutions - Amundi Stoxx Europe 600
- Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF into Amundi Index Solutions - Amundi USD Corporate Bond PAB Net Zero Ambition

## Notes to the financial statements (continued)

- Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF into Amundi Index Solutions - Amundi EUR Short Term High Yield Corporate Bond ESG

- Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF into Amundi Index Solutions - Amundi MSCI EMU Small Cap ESG CTB Net Zero Ambition

- Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF into Amundi Index Solutions - Amundi Global Emerging Bond Market iBoxx

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

- Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF into Amundi Index Solutions - Amundi STOXX Europe Select Dividend 30

Following the acquisition of Lyxor by Amundi Asset Management, Amundi Asset Management performed an in-depth review of its combined ETF product range. Based on product range competitiveness and client interest assessment, it has been decided to proceed with some changes on the funds of the range, including funds of Lyxor Index Fund SICAV, such as a change of benchmark index, a change of replication process and/or mergers between funds of the range.

As at January 31, 2023, the Board of Directors of Lyxor Index Fund, along with the Board of Directors of the relevant Receiving Companies (as described in the table below), had decided to merge the following sub-funds of Lyxor Index Fund (each such Sub-Fund, an "Absorbed Fund") into other funds of Amundi ETF range (each such fund, a "Receiving Fund"):

Merger Effective Date	Absorbed Fund (sub-funds of Lyxor Index Fund)	Receiving Fund	Receiving Company
18-Nov-22	Lyxor STOXX Europe 600 Real Estate UCITS ETF	Amundi FTSE EPRA Europe Real Estate	Amundi Index Solutions SICAV
18-Nov-22	Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	Amundi EUR Corporate Bond 0-1Y ESG	Amundi Index Solutions SICAV
16-Jun-23	Lyxor \$ Floating Rate Note UCITS ETF	Amundi USD Floating Rate Corporate Bond ESG	Amundi Index Solutions SICAV
22-Sep-23	Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF	Amundi MSCI Robotics & AI ESG Screened	Amundi Index Solutions SICAV
22-Sep-23	Lyxor Core EURO STOXX 50 (DR)	Amundi EURO STOXX 50	Amundi Index Solutions SICAV
09-Feb-24	Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Amundi EUR Short Term High Yield Corporate Bond ESG	Amundi Index Solutions SICAV
09-Feb-24	Lyxor ESG USD Corporate Bond (DR) UCITS ETF	Amundi USD Corporate Bond PAB Net Zero Ambition	Amundi Index Solutions SICAV
09-Feb-24	Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Amundi MSCI EMU Small Cap ESG CTB Net Zero Ambition	Amundi Index Solutions SICAV
09-Feb-24	Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Amundi FTSE EPRA/NAREIT Global Developed	Amundi Index Solutions SICAV
09-Feb-24	Lyxor Core STOXX Europe 600 (DR)	Amundi Stoxx Europe 600	Amundi Index Solutions SICAV
09-Feb-24	Lyxor STOXX Europe Select Dividend 30 UCITS ETF	Amundi Stoxx Europe Select Dividend 30	Amundi Index Solutions SICAV
09-Feb-24	Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Amundi USD Emerging Markets Government Bond	Amundi Index Solutions SICAV
16-Feb-24	Lyxor ESG Euro High Yield (DR) UCITS ETF	Amundi EUR High Yield Corporate Bond ESG	Amundi Index Solutions SICAV
16-Feb-24	Lyxor Euro Government Bond 25+Y (DR) UCITS ETF	Amundi Euro Government Bond 25+Y	Amundi Index Solutions SICAV
16-Feb-24	Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	Amundi Italy BTP Government Bond 1-3Y	Amundi Index Solutions SICAV
16-Feb-24	Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	Amundi Italy BTP Government Bond 10Y	Amundi Index Solutions SICAV
16-Feb-24	Lyxor MSCI EMU ESG (DR)	Amundi MSCI EMU ESG CTB Net Zero Ambition	Amundi Index Solutions SICAV
22-Mar-24	Lyxor STOXX Europe 600 Oil & Gas UCITS ETF	Amundi STOXX Europe 600 Energy ESG Screened	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Insurance UCITS ETF	Amundi STOXX Europe 600 Financial ex Banks	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Utilities UCITS ETF	Amundi STOXX Europe 600 Utilities	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Technology UCITS ETF	Amundi STOXX Europe 600 Technology	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Telecommunications UCITS ETF	Amundi STOXX Europe 600 Telecommunications	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Healthcare UCITS ETF	Amundi STOXX Europe 600 Healthcare	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Basic Resources UCITS ETF	Amundi STOXX Europe 600 Basic Resources	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Banks UCITS ETF	Amundi STOXX Europe 600 Banks	Multi Units Luxembourg SICAV

## Notes to the financial statements (continued)

### 15 - Merged Sub-Funds

The following Sub-Funds have been merged during the year end as at October 31, 2023 and are still holding residual cash at custody level mainly for accrued costs not yet paid :

<b>Sub-Funds</b>	<b>Currency</b>	<b>Cash amount</b>
Lyxor Index Funds - Lyxor Euro MTS Covered Bond Aggregate UCITS ETF	EUR	3 694
Lyxor Index Fund - Lyxor MSCI Robotics & AI ESG Filtered UCITS ETF	USD	92 215
Lyxor Index Fund -Lyxor Euro Stoxx 50 DR	EUR	386 461

## Performance and Tracking Error (Unaudited Information)

Sub-Fund name	Share name	ISIN	Share Currency	Performance over the accounting year		
				Share	Index	Tracking error
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class UCITS ETF Acc	LU0908500753	EUR	8.41%	8.47%	0,16%
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class UCITS ETF Monthly Hedged to EUR - Dist	LU1574142243	EUR	8.20%	8.03%	0.16%
Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)	Class IE	LU0326732954	EUR	11.38%	11.02%	0.14%
Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)	Class UCITS ETF Dist	LU0908501132	EUR	11.40%	11.02%	0.14%
Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (DR)	Class UCITS ETF Acc	LU0908501058	EUR	11.40%	11.02%	0.14%
Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF	Class Acc	LU1285959885	USD	2.61%	2.78%	0.07%
Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1285960032	EUR	(0.25%)	(0.05%)	0.10%
Lyxor Index Fund - Lyxor ESG USD Corporate Bond (DR) UCITS ETF	Class Dist	LU1285959703	USD	2.61%	2.78%	0.07%
Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF	Class Acc	LU1435356065	USD	4.23%	4.48%	0.19%
Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF	Class Dist	LU1435356149	USD	4.06%	4.48%	0.15%
Lyxor Index Fund - Lyxor ESG USD High Yield (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1435356495	EUR	1.38%	1.91%	0.17%
Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	Class Dist	LU1598691050	EUR	1.77%	1.87%	0.02%
Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	Class Acc	LU1598691217	EUR	1.28%	1.23%	0.19%
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	LU1598688189	EUR	9.13%	9.51%	0.17%
Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	LU1598689153	EUR	4.81%	4.55%	0.20%
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	LU1598690169	EUR	13.91%	13.54%	0.17%
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	LU1617164998	EUR	6.11%	6.67%	0.01%
Lyxor Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF	Class Dist	LU1686832277	EUR	(14.06%)	(13.97%)	0.03%
Lyxor Index Fund - Lyxor Euro Government Bond 25+Y (DR) UCITS ETF	Class Acc	LU1686832194	EUR	(14.04%)	(13.97%)	0.03%
Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	LU1691909508	USD	4.71%	4.66%	0.10%
Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Class Acc	LU2346257210	EUR	6.98%	7.84%	0.11%
Lyxor Index Fund - Lyxor ESG Euro High Yield (DR) UCITS ETF	Class Dist	LU1812090543	EUR	6.98%	7.84%	0.11%

**Performance and Tracking Error (Unaudited Information) (continued)**

Sub-Fund name	Share name	ISIN	Share Currency	Performance over the accounting year		
				Share	Index	Tracking error
Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Monthly Hedged to EUR - Acc	LU2099296274	EUR	3.16%	3.68%	0.01%
Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Acc	LU2099295466	USD	7.17%	7.64%	0.01%
Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Class Dist	LU1812092168	EUR	2.87%	2.49%	0.21%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class IE	LU1190418134	EUR	2.88%	2.88%	0.03%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class IG	LU1190420890	GBP	4.39%	4.34%	0.05%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class UCITS ETF C-EUR	LU1190417599	EUR	2.88%	2.88%	0.03%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class UCITS ETF C-GBP	LU1230136894	GBP	4.39%	4.34%	0.05%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class UCITS ETF C-USD	LU1248511575	USD	5.02%	4.95%	0.09%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class UCITS ETF D-EUR	LU2082999306	EUR	2.88%	2.88%	0.03%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class IU	LU1190419967	USD	5.02%	4.95%	0.09%
Lyxor Index Fund - Lyxor Alpha Plus Fund	Class IE-D	LU1409505481	EUR	(0.22%)	-	-
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist EUR	LU1832418773	EUR	(12.75%)	(11.20%)	0.16%
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist USD	LU1812091350	USD	(6.69%)	(6.03%)	0.02%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Class Dist	LU2082996898	EUR	13.46%	13.35%	0.17%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Class Acc	LU1834983808	EUR	13.46%	13.35%	0.17%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Class Acc	LU1834984798	EUR	8.25%	8.36%	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Class Dist	LU2082997193	EUR	8.24%	8.36%	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Class Dist	LU2082997359	EUR	(3.13%)	(2.92%)	0.06%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Class Acc	LU1834985845	EUR	(3.13%)	(2.92%)	0.07%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Class Dist	LU2082997516	EUR	3.81%	3.99%	0.07%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Class Acc	LU1834986900	EUR	3.81%	3.99%	0.07%

**Performance and Tracking Error (Unaudited Information) (continued)**

Sub-Fund name	Share name	ISIN	Share Currency	Performance over the accounting year		
				Share	Index	Tracking error
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	LU1834987890	EUR	5.23%	5.31%	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Class Dist	LU2082997789	EUR	5.22%	5.31%	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Class Dist	LU2082997946	EUR	15.69%	15.59%	0.23%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Class Acc	LU1834987973	EUR	15.69%	15.59%	0.23%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Class Acc	LU1834988195	EUR	16.28%	16.86%	0.04%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	Class Dist	LU2082995734	EUR	16.26%	16.86%	0.04%
Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened	Class UCITS ETF - Acc	LU1834988278	EUR	(1.74%)	(1.61%)	0.19%
Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened	Class UCITS ETF - Dist	LU2082998167	EUR	(1.75%)	(1.61%)	0.19%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Class Dist	LU2082998324	EUR	6.28%	6.50%	0.11%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Class Acc	LU1834988351	EUR	6.32%	6.50%	0.11%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Class Acc	LU1834988435	EUR	30.91%	31.15%	0.09%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Class Dist	LU2082998670	EUR	30.87%	31.15%	0.12%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Class Acc	LU1834988518	EUR	(17.76%)	(18.02%)	0.05%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Class Dist	LU2082998837	EUR	(17.73%)	(18.02%)	0.05%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Class Dist	LU2082999058	EUR	(2.08%)	(2.12%)	0.11%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Class Acc	LU1834988609	EUR	(2.08%)	(2.12%)	0.11%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Class Acc	LU1834988781	EUR	4.24%	4.50%	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Class Dist	LU2082999132	EUR	4.24%	4.50%	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Class Dist	LU2082999215	EUR	9.18%	9.02%	0.18%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Class Acc	LU1834988864	EUR	9.17%	9.02%	0.18%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Class Acc	LU1834983394	EUR	11.43%	11.01%	0.35%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Class Dist	LU2082995908	EUR	11.43%	11.01%	0.35%

**Performance and Tracking Error (Unaudited Information) (continued)**

Sub-Fund name	Share name	ISIN	Share Currency	Performance over the accounting year		
				Share	Index	Tracking error
Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Class Acc	LU1834983477	EUR	24.23%	23.94%	0.22%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Class Dist	LU2082996112	EUR	24.19%	23.94%	0.21%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Class Acc	LU1834983550	EUR	(0.56%)	(0.43%)	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Class Dist	LU2082996385	EUR	(0.59%)	(0.43%)	0.08%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Class Acc	LU1834983634	EUR	3.33%	3.35%	0.22%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Class Dist	LU2082996542	EUR	3.34%	3.35%	0.22%
Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	Class Acc	LU2023679256	USD	2.53%	2.82%	0.22%
Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened	Class UCITS ETF - Acc	LU2023678878	USD	16.39%	16.97%	0.07%
Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	LU2023678282	USD	2.82%	3.27%	0.08%
Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	LU2023679090	USD	(11.27%)	(10.86%)	0.08%
Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	LU2023678449	USD	8.57%	8.97%	0.07%
Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	Class Acc	LU2216829809	USD	14.66%	14.89%	0.07%
Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1686831030	EUR	0.84%	1.42%	0.04%
Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	LU1686830909	USD	3.96%	4.39%	0.05%



## Global Risk Management (Unaudited Information)

In terms of risk management, the commitment approach is used in order to determine the global risk for:

- Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR);
- Lyxor Index Fund - Lyxor MSCI EMU ESG Broad CTB (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 EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF;
- Lyxor Index Fund - Lyxor Euro Government Bond 25+Y (DR) 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 Alpha Plus Fund;
- 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 - Amundi STOXX Europe 600 Energy ESG Screened;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened;
- Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF.

## Remuneration policy (Unaudited Information)

### **1. Remuneration policy and practices of the AIFM/Management company**

The remuneration policy implemented by Amundi Asset Management is compliant with the rules in terms of remuneration specified in the Directive 2011/61/UE of the European Parliament and of the Council of June 8th 2011 on Alternative Investment Fund Managers (the "AIFM Directive"), and in the Directive 2014/91/UE of July 23rd 2014 on undertakings for collective investment in transferable securities (the "UCITS V Directive"). These rules, about remuneration policies and practices, have for objective to promote sound and effective risk management of fund managers and the funds they manage.

Moreover, the remuneration policy is compliant with Regulation (EU) 2019/2088 ("SFDR"), integrating sustainability risk and ESG criteria in Amundi control framework, with responsibilities spread between the first level of controls performed by the Investment teams and second level of controls performed by the Risk teams, that can verify the compliance with ESG objectives and constraints of a fund at all time.

This policy is incorporated within the framework of the remuneration policy of Amundi reviewed each year by its Remuneration Committee. The latter checked the application of the remuneration policy in relation to the 2022 fiscal year, its compliance with the AIFM/UCITS Directives' principles and approved the policy applicable for the 2023 exercise at its meeting held on January 30th 2023.

In 2023, the implementation of the Amundi remuneration policy was subject to an internal, central and independent audit, driven by the Amundi Internal Audit.

#### **1.1 Amounts of remuneration paid by the Management companies to its employees**

During fiscal year 2023, the total amount of compensation paid by Amundi Asset Management (including fixed, deferred and non-deferred variable compensation) to its employees

(1 923 beneficiaries) is EUR 207 362 471. This amount is split as follows:

- Total amount of fixed remuneration paid by Amundi Asset Management in 2023:

EUR 145 346 571, which represents 70% of the total amount of compensation paid by Amundi Asset Management to its staff, were in the form of fixed remuneration.

- Total amount of variable compensation deferred and non-deferred paid by Amundi Asset Management in 2023: EUR 62 015 900, which represents 30% of the total amount of compensation paid by Amundi Asset Management to its staff, were in this form. The entire staff is eligible for variable compensation.

Additionally, some 'carried interest' was paid with respect to fiscal year 2023, and is taken into account in the total amount of bonus referred to here above.

Of the total amount of remuneration paid during the fiscal year (fixed and variable compensation deferred and non-deferred), EUR 21 370 354 were paid to the 'executives and senior managers' of Amundi Asset Management (44 beneficiaries), and EUR 15 185 244 were paid to the 'senior investment managers' whose professional activities have a material impact on Amundi Asset Management's risk profile (56 beneficiaries).

<sup>(1)</sup> Number of permanent and fixed-term employees paid during the year

#### **Alignment of remuneration policy and practices with risk profile of the AIFs/UCITS**

The Amundi Group has adopted and implemented remuneration policy and practices compliant with the latest norms, rules, and guidelines issued from the regulatory authorities for its management companies (AIFM/UCITS).

The Amundi Group has also identified all of its 'Identified Staff', that include all the employees of the Amundi Group having a decision authority on the UCITS/AIFM management companies or the UCITS/AIFs managed and consequently likely to have a significant impact on the performance or the risk profile.

The variable remuneration awarded to the Amundi Group staff takes into account the performance of the employee, its business unit and the Amundi Group as a whole, and is based on quantitative and qualitative criteria as well as the respect

## Remuneration policy (Unaudited Information) (continued)

of sound risk management rules.

The criteria taken into account for performance assessment and remuneration award depends on the nature of the employee's functions :

### 1. Management and selection of AIFs/UCITS functions

Quantitative criteria:

- IR/Sharpe over 1, 3, 5 years
- Gross/absolute/relative performance of the investment strategies (based on GIPS composites) over 1, 3, 5 years, outlook mainly focused on 1 year, adjusted with long-term figures (3,5 years)
- Performance risk adjusted based on IR/Sharpe over 1, 3, 5 years
- Competitive positioning through Morningstar rankings
- Net inflows / Successful requests for proposals, mandates
- Performance fees generation
- ESG rating of the funds according to different providers when applicable (Morningstar, CDP...
- Respect of ESG beat the benchmark, ESG exclusion policies and climate transition index

Qualitative criteria:

- Compliance with risk policy, compliance and legal rules
- Quality of management
- Innovation/product development
- Collaboration/Sharing of best practices
- Commercial engagement – including the ESG component of commercial effort and flows
- ESG
  - o Compliance with ESG policy and participation to the ESG and net-zero offering
  - o Integration of ESG into investment processes
  - o Capacity to promote and project ESG knowledge internally and externally
  - o Extent of proposition and innovation in the ESG space
  - o Demonstrates capacity to manage well the combination of risk return and ESG (the risk and ESG adjusted return)

### **2. Sales and marketing functions**

Quantitative criteria:

- Net inflows, notably on ESG and impact denominated products
- Revenues
- Gross Inflows
- Client base development and retention; product mix
- Number of commercial activities per year, notably prospection activities

## Remuneration policy (Unaudited Information) (continued)

- Number of clients approached on their net zero strategy

Qualitative criteria:

- Compliance with risk policy, compliance and legal rules
- Joint consideration of Amundi's interests and of client's interests
- Securing/developing the business
- Client satisfaction
- Quality of management
- Cross-functional approach and sharing of best practices
- Entrepreneurial spirit
- Capacity to explain and promote ESG policies and capabilities as well as solutions of the firm

### **3. Control and support functions**

For control and support functions, performance assessment and remuneration award are independent from the performance of the business they oversee.

Common criteria taken into account are:

- Mainly criteria related to the meeting of objectives linked to their functions (risk management, quality of controls, completion of projects, tools and systems improvement etc.)
- When financial criteria are used, these are mainly related to management/ optimization of expenses.

The above-mentioned performance criteria, and specifically those applicable to Identified staff in charge of the management of AIFs/UCITS, comply with the applicable regulation as well as to the AIF's/UCITS investment policy. These internal rules of Amundi Group contribute to a sound and effective risk management.

Furthermore, Amundi Group has adopted and implemented, for its entire staff, measures aiming to align remuneration with long-term performance and risks in order to avoid conflicts of interest.

In this respect, notably:

- The deferral policy has been adapted to comply with the AIFM and UCITS V Directives' requirements.
- The deferred portion of variable compensation for identified staff members is awarded at 100% in instruments indexed on the performance of a representative basket of AIFs and/or UCITS funds.
- The actual payment of the deferred portion is linked to the financial situation of Amundi Group, to the continued employment within the group and to a sound and effective risk management over the vesting period.

## SFT Regulation (Unaudited Information)

### 1 - Total Return Swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find below details about Total Return Swaps for the year ending October 31, 2023:

	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	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)<sup>(1)</sup></b>	9 279	402 133	314 785	3 905 817	813 767
Proportion of AUM	0.01%	0.81%	0.20%	0.16%	0.65%
<b>Maturity tenor of Total Return Swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	402 133	-	-	-
Three months to one year	9 279	-	314 785	3 905 817	813 767
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
<b>Total</b>	<b>9 279</b>	<b>402 133</b>	<b>314 785</b>	<b>3 905 817</b>	<b>813 767</b>
<b>Counterparty</b>					
Name of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

## SFT Regulation (Unaudited Information) (continued)

	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
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)<sup>(1)</sup></b>	2 080	30 061	551 859	2 262 983	90 400
Proportion of AUM	0.01%	0.13%	0.36%	0.31%	0.27%
<b>Maturity tenor of Total Return Swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	30 361	-	-	-
One month to three months	-	-	-	-	90 400
Three months to one year	2 080	-	551 859	2 262 983	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
<b>Total</b>	<b>2 080</b>	<b>30 361</b>	<b>551 859</b>	<b>2 262 983</b>	<b>90 400</b>
<b>Counterparty</b>					
Name of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

**SFT Regulation (Unaudited Information) (continued)**

	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 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
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)<sup>(1)</sup></b>	84 312	139 180	2 721	106 693	579 687
Proportion of AUM	0.13%	1.44%	0.01%	0.83%	0.45%
<b>Maturity tenor of Total Return Swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	84 312	139 180	2 721	106 693	579 687
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
<b>Total</b>	<b>84 312</b>	<b>139 180</b>	<b>2 721</b>	<b>106 693</b>	<b>579 687</b>
<b>Counterparty</b>					
Name of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

## SFT Regulation (Unaudited Information) (continued)

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)<sup>(1)</sup></b>	62 665	764 911	276 407	67 644	1 356 976
Proportion of AUM	0.18%	0.97%	0.55%	0.16%	0.25%
<b>Maturity tenor of Total Return Swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	67 644	1 356 976
Three months to one year	62 665	764 911	276 407	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
<b>Total</b>	<b>62 665</b>	<b>764 911</b>	<b>276 407</b>	<b>67 644</b>	<b>1 356 976</b>
<b>Counterparty</b>					
Name of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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



## SFT Regulation (Unaudited Information) (continued)

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)<sup>(1)</sup></b>	2 813 639	228 602	174 979
Proportion of AUM	0.71%	0.84%	0.19%
<b>Maturity tenor of Total Return Swaps broken down in the following maturity buckets</b>			
Less than one day	-	-	-
One day to one week	-	-	-
One week to one month	-	-	-
One month to three months	2 813 639	228 602	-
Three months to one year	-	-	-
Above one year	-	-	174 979
Open maturity	-	-	-
<b>Total</b>	<b>2 813 639</b>	<b>228 602</b>	<b>174 979</b>
<b>Counterparty</b>			
Name of the counterparty	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>			
<i>Type of collateral</i>			
Cash	-	-	-
Securities	-	-	-
<i>Quality of collateral</i>			
Rating	-	-	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>			
Less than one day	-	-	-
One day to one week	-	-	-
One week to one month	-	-	-
One month to three months	-	-	-
Three months to one year	-	-	-
Above one year	-	-	-
Open maturity	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>			
Name of custodian	-	-	-
Securities	-	-	-
Cash	-	-	-
Proportion of collateral granted	-	-	-

<sup>(1)</sup> 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 year ended October 31, 2023, are included in the valuation of the swaps.  
All transactions are bilateral transactions.

**SFT Regulation (Unaudited Information) (continued)**

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Lyxor Index Fund - Lyxor Smart Overnight Return	EUR	ENGIE	76 277 590
	EUR	REPSOL	27 650 000
	EUR	AMADEUS IT GROUP CLA	21 528 000
	EUR	CAIXABANK	19 175 000
	EUR	ENDESA	17 765 000
	JPY	SEVEN AND I HOLDINGS	7 690 200

## Efficient Portfolio Management Technique (Unaudited Information)

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

Return and cost from the securities lending activities incurred during the period ended October 31, 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.

## Transparency of sustainable investments in periodic reports (Unaudited Information)

Regulation (EU) 2020/852 on the establishment of a framework to facilitate sustainable investment (the “Taxonomy Regulation”) sets out criteria to determine which economic activities qualify as environmentally sustainable at Union level.

According to the Taxonomy Regulation, an economic activity shall qualify as environmentally sustainable where that economic activity contributes substantially to one or more of the six environmental objectives defined by the Taxonomy Regulation (Climate change mitigation; Climate change adaptation; Sustainable use and protection of water and marine resources; Transition to a circular economy; Pollution prevention and control; Protection and restoration of biodiversity and ecosystems).

In addition, such economic activity shall not significantly harm any such environmental objectives (“do no significant harm” or “DNSH” principle) and shall be carried out in compliance with the minimum safeguards laid down in Article 18 of the Taxonomy Regulation.

In accordance with Article 7 of the Taxonomy Regulation, the management company draws the attention of investors to the fact that the investments of the below Sub-Funds do not take into account the European Union criteria for environmentally sustainable economic activities.

These Sub-Funds falls under Article 6 of regulation (EU) 2019/2088 (“SFDR”). They do not promote environmental and/or social characteristics, nor do they have sustainable investment as its objective.

- Lyxor Alpha Plus Fund
- Lyxor BofAML € Short Term High Yield Bond UCITS ETF
- Lyxor Core STOXX Europe 600 (DR)
- Lyxor Euro Government Bond 25+Y (DR) UCITS ETF
- Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF
- Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF
- Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF
- Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF
- Lyxor MSCI EMU Growth (DR) UCITS ETF
- Lyxor MSCI EMU Small Cap (DR) UCITS ETF
- Lyxor MSCI EMU Value (DR) UCITS ETF
- Lyxor Smart Overnight Return
- Lyxor STOXX Europe 600 Automobiles & Parts UCITS ETF
- Lyxor STOXX Europe 600 Banks UCITS ETF
- Lyxor STOXX Europe 600 Basic Resources UCITS ETF
- Lyxor STOXX Europe 600 Chemicals UCITS ETF
- Lyxor STOXX Europe 600 Construction & Materials UCITS ETF
- Lyxor STOXX Europe 600 Financial Services UCITS ETF
- Lyxor STOXX Europe 600 Food & Beverage UCITS ETF
- Lyxor STOXX Europe 600 Healthcare UCITS ETF
- Lyxor STOXX Europe 600 Industrial Goods & Services UCITS ETF
- Lyxor STOXX Europe 600 Insurance UCITS ETF
- Lyxor STOXX Europe 600 Media UCITS ETF
- Lyxor STOXX Europe 600 Personal & Household Goods UCITS ETF
- Lyxor STOXX Europe 600 Retail UCITS ETF

**Transparency of sustainable investments in periodic reports (Unaudited Information)**  
(continued)

- Lyxor STOXX Europe 600 Technology UCITS ETF
- Lyxor STOXX Europe 600 Telecommunications UCITS ETF
- Lyxor STOXX Europe 600 Travel & Leisure UCITS ETF
- Lyxor STOXX Europe 600 Utilities UCITS ETF
- Lyxor STOXX Europe Select Dividend 30 UCITS ETF

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** Lyxor MSCI EMU ESG  
Broad CTB (DR)

**Legal entity identifier:**  
549300FFJGQ8UZEPQ702

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**



**Yes**



**No**



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** \_\_\_\_\_



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **81.08%** of sustainable investments

**X**

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

**X**

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index MSCI EMU ESG Broad Select Net Total Return Index meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011

● **How did the sustainability indicators perform?**

At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index is 312.47

● **... and compared to previous periods?**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

During the previous period, the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index is 306

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at [www.amundi.lu](http://www.amundi.lu)

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:



- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

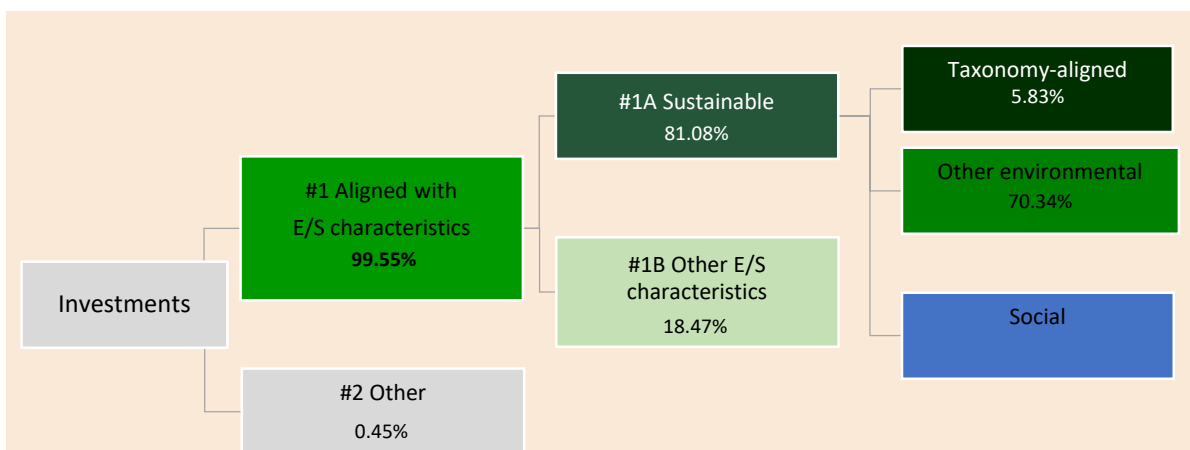
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**

<b>Largest Investments</b>	<b>Sector</b>	<b>Country</b>	<b>% Assets</b>
ASML HOLDING NV	Information Technology	NLD	5.47%
LVMH MOET HENNESSY LOUIS VUI	Consumer discretionary	FRA	4.47%
SAP SE / XETRA	Information Technology	DEU	3.34%
SCHNEIDER ELECT SE	Industrials	USA	2.65%
SANOFI	Health care	USA	2.42%
ALLIANZ SE-REG	Financials	DEU	2.33%
L OREAL	Consumer staples	FRA	2.20%
SIEMENS AG-REG	Industrials	DEU	2.11%
IBERDROLA SA	Utilities	ESP	1.95%
MUENCHENER RUECKVER AG-REG	Financials	DEU	1.69%
AXA SA	Financials	FRA	1.67%
AIR LIQUIDE SA	Materials	FRA	1.55%
BAYERISCHE MOTOREN WERKE AG	Consumer discretionary	DEU	1.53%
ANHEUSER-BUSCH INBEV SA/NV	Consumer staples	BEL	1.47%
BNP PARIBAS	Financials	FRA	1.46%



### What was the proportion of sustainability-related investments?

● **What was the asset allocation?**



**Asset allocation** describes the share of investments in specific assets.

**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

<i>Sector</i>	<i>% Assets</i>
<i>Financials</i>	<i>19.91%</i>
<i>Industrials</i>	<i>15.97%</i>
<i>Consumer discretionary</i>	<i>15.26%</i>
<i>Information Technology</i>	<i>12.89%</i>
<i>Consumer staples</i>	<i>9.35%</i>
<i>Utilities</i>	<i>7.02%</i>

<i>Health care</i>	6.62%
<i>Materials</i>	4.51%
<i>Communication Services</i>	3.35%
<i>Energy</i>	2.55%
<i>Real estate</i>	2.12%
<i>Others</i>	-0.02%
<i>Cash</i>	0.46%

**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 5.83% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

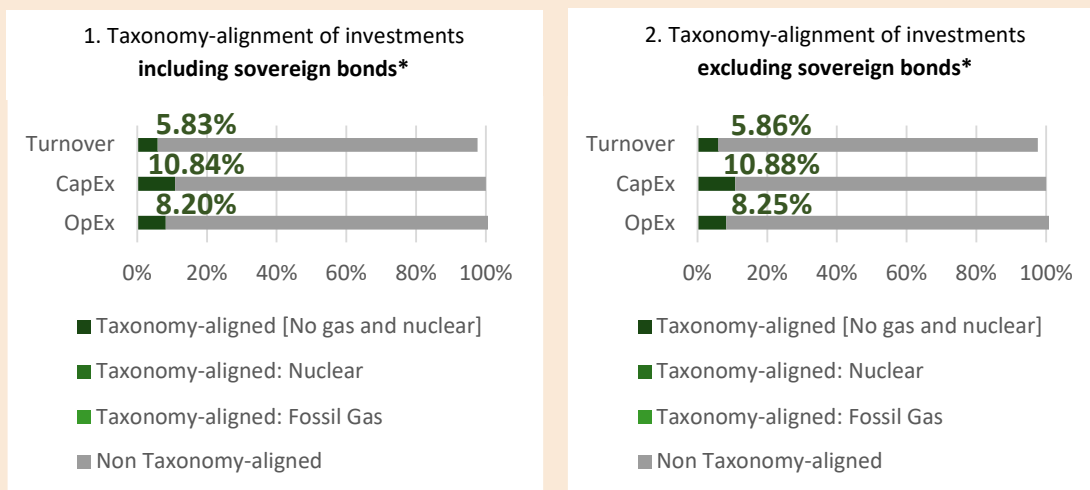
Yes:  
 In fossil gas       In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>1</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.11% and the share of investment in enabling activities was 3.71%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **70.34%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

under the EU  
Taxonomy.

This product did not commit to have social sustainable investments over the period.



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

MSCI EMU ESG Broad Select Net Total Return Index is representative of the performance of large and mid-cap stocks across developed European Economic and Monetary Union (“EMU”) countries selected from the MSCI EMU Index (the “Parent Index”) weighted to maximize exposure to higher ESG scores for a target tracking error budget with respect to its Parent index.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** Lyxor ESG USD  
Corporate Bond (DR) UCITS ETF

**Legal entity identifier:**  
549300RBBJNIBHK6K08

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective:**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** \_\_\_\_\_

It promoted **Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **36.45%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg Barclays MSCI USD Liquid Corporate SRI Sustainable Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **6.904**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

- **... and compared to previous periods?**

The previous period MSCI ESG score of the index was 7

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at [www.amundi.lu](http://www.amundi.lu)

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:



- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

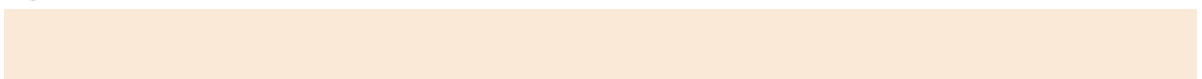
<b>Largest Investments</b>	<b>Sector</b>	<b>Country</b>	<b>% Assets</b>
CVS 5.05% 03/48	Consumer Staples	USA	0.22%
BAC VAR 12/28	Financials	USA	0.19%
PFE 5.3% 05/53	Consumer Staples	USA	0.19%
GS 6.75% 10/37	Financials	USA	0.19%
BAC VAR 07/27	Financials	USA	0.18%
WBD 5.141% 03/52	Communication Services	USA	0.17%
ABBV 3.2% 11/29	Consumer Staples	USA	0.17%
CVS 4.3% 03/28	Consumer Staples	USA	0.16%
PFE 4.75% 05/33	Consumer Staples	USA	0.16%
BAC VAR 07/33 MTN	Financials	USA	0.16%
BAC VAR 04/34	Financials	USA	0.16%
CHTR 4.908% 07/25	Communication Services	USA	0.15%
AT&T 3.5% 09/53	Communication Services	USA	0.15%
ABBV 4.25% 11/49	Consumer Staples	USA	0.15%
AT&T 3.55% 09/55	Communication Services	USA	0.15%

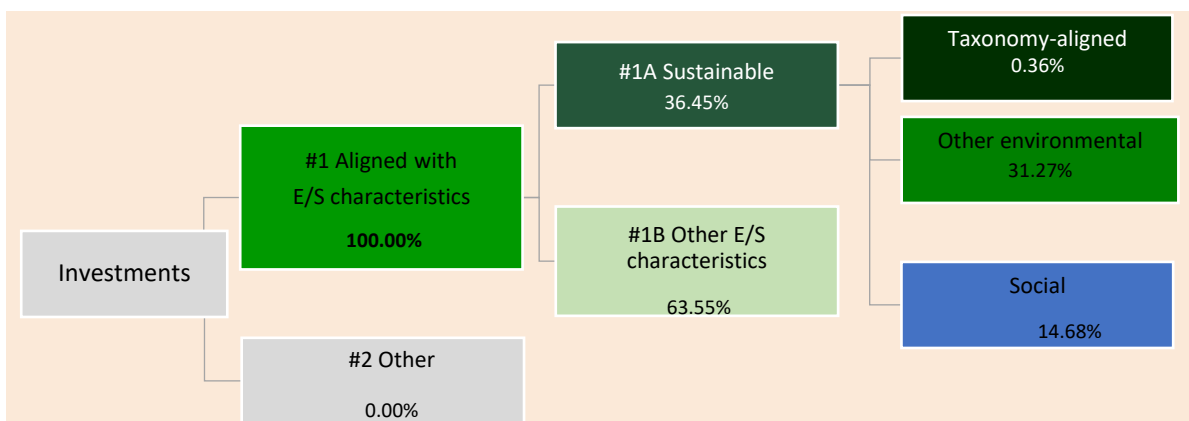
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**



### What was the proportion of sustainability-related investments?

● **What was the asset allocation?**





**Asset allocation** describes the share of investments in specific assets.

**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

<b>Sector</b>	<b>% Assets</b>
<i>Financials</i>	43.78%
<i>Consumer Staples</i>	15.67%
<i>Information Technology</i>	12.39%
<i>Communication Services</i>	10.71%
<i>Consumer Discretionary</i>	7.74%
<i>Utilities</i>	3.11%
<i>Industrials</i>	3.02%

<i>Energy</i>	<i>2.88%</i>
<i>Real Estate</i>	<i>0.37%</i>
<i>Other</i>	<i>0.32%</i>

**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.36% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

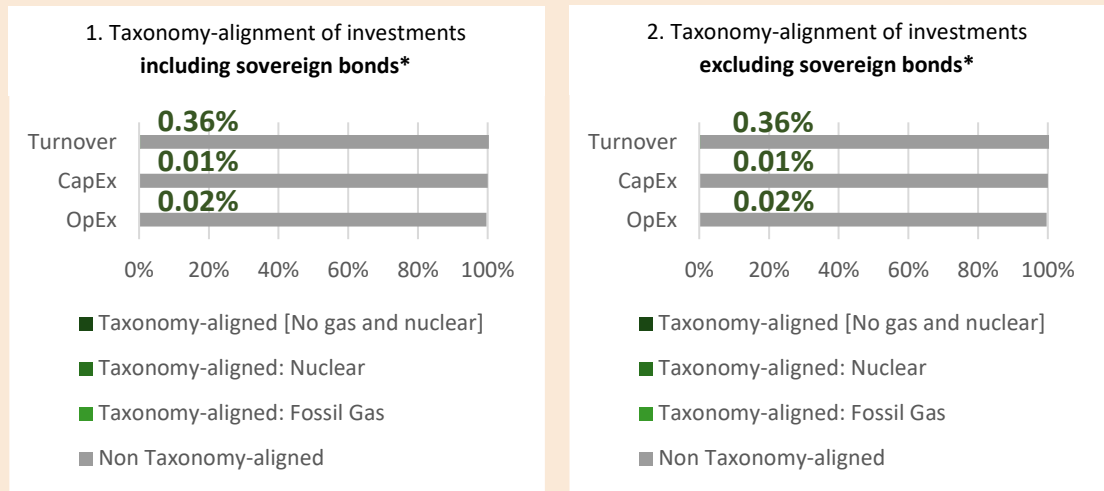
Yes:  
 In fossil gas       In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>1</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.01%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **31.27%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

under the EU  
Taxonomy.

This product did not commit to have social sustainable investments over the period.



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

The index is representative of the performance of USD denominated, investment grade corporate bonds issued by US and non-US corporates, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a “red” MSCI ESG Controversy Score.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** Lyxor ESG USD High Yield (DR) UCITS ETF

**Legal entity identifier:** 549300UNTZ7FKYG3CT58

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective:** \_\_\_\_\_

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** \_\_\_\_\_

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **33.24%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg Barclays MSCI US Corporate High Yield SRI Sustainable Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **6.548**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **... and compared to previous periods?**

The previous period MSCI ESG score of the index was 6.2

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at [www.amundi.lu](http://www.amundi.lu)

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

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– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

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The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:



- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

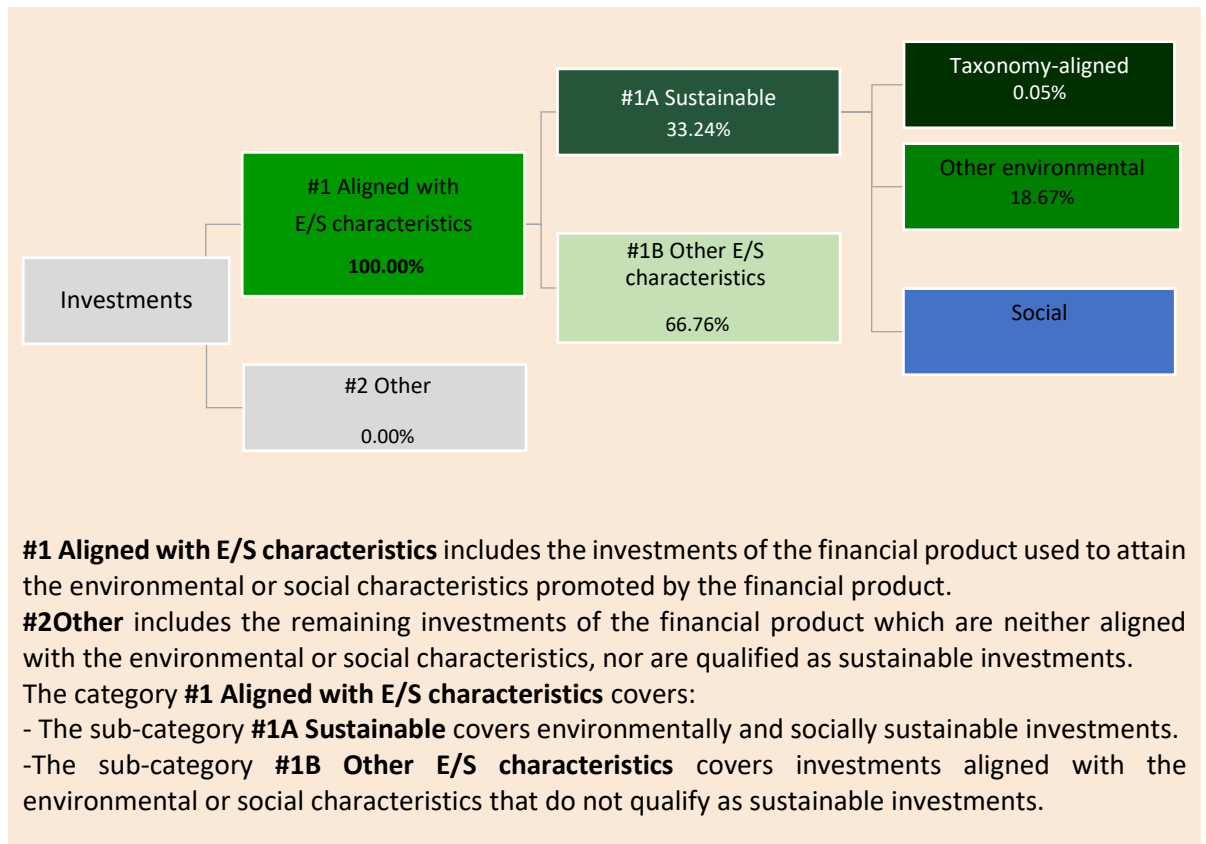
<b>Largest Investments</b>	<b>Sector</b>	<b>Country</b>	<b>% Assets</b>
DTV 5.875% 08/27 144A	Communication Services	USA	0.65%
INTEL 6.5% 03/30 144A	Communication Services	LUX	0.52%
UNIT 10.5% 02/28 144A	Communication Services	USA	0.50%
BCULC 4% 10/30 144A	Consumer Discretionary	CAN	0.47%
THC 6.125% 10/28	Consumer Staples	USA	0.46%
DVA 4.625% 06/30 144A	Consumer Staples	USA	0.43%
THC 4.875% 01/26	Consumer Staples	USA	0.40%
CHTR 5.125% 01/27	Communication Services	USA	0.39%
VOD VAR 04/79	Communication Services	GBR	0.38%
CYH 8% 03/26 144A	Consumer Staples	USA	0.38%
THC 6.125% 06/30	Consumer Staples	USA	0.37%
NWL 4.2% 01/04/26	Consumer Staples	USA	0.37%
OGN 4.125% 04/28 144A	Consumer Staples	USA	0.36%
SIRI 4% 07/28 144A	Communication Services	USA	0.34%
CHTR 4.75% 03/30 144A	Communication Services	USA	0.33%

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**



## What was the proportion of sustainability-related investments?

### ● What was the asset allocation?



**Asset allocation** describes the share of investments in specific assets.

### ● In which economic sectors were the investments made ?

<b>Sector</b>	<b>% Assets</b>
<i>Industrials</i>	<i>19.98%</i>
<i>Consumer Staples</i>	<i>18.46%</i>
<i>Consumer Discretionary</i>	<i>17.93%</i>
<i>Communication Services</i>	<i>17.12%</i>
<i>Information Technology</i>	<i>9.42%</i>

<i>Energy</i>	<i>6.50%</i>
<i>Financials</i>	<i>6.09%</i>
<i>Real Estate</i>	<i>2.78%</i>
<i>Utilities</i>	<i>1.23%</i>
<i>Other</i>	<i>0.48%</i>

**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing the green investments made



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.05% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

by investee companies, e.g. for a transition to a green economy.  
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

Yes:

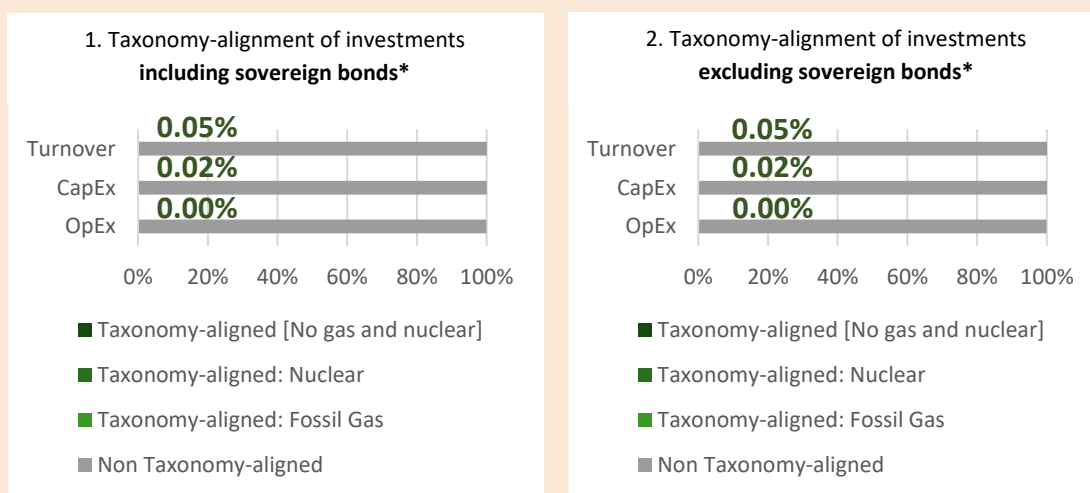
In fossil gas       In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>1</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and


● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.02% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



### What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **18.67%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



### What was the share of socially sustainable investments ?

This product did not commit to have social sustainable investments over the period.



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a “red” MSCI ESG Controversy Score.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** Lyxor Global Gender Equality (DR) UCITS ETF

**Legal entity identifier:** 5493000WPED2NRUIM128

## Environmental and/or social characteristics

### Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**

\_\_\_\_\_



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** \_\_\_\_\_



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **62.75%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**

### To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Solactive Equileap Global Gender Equality Net Total Return Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **7.759**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **... and compared to previous periods?**

The previous period Equileap Gender Diversity score of the index was 64.82

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at [www.amundi.lu](http://www.amundi.lu)

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

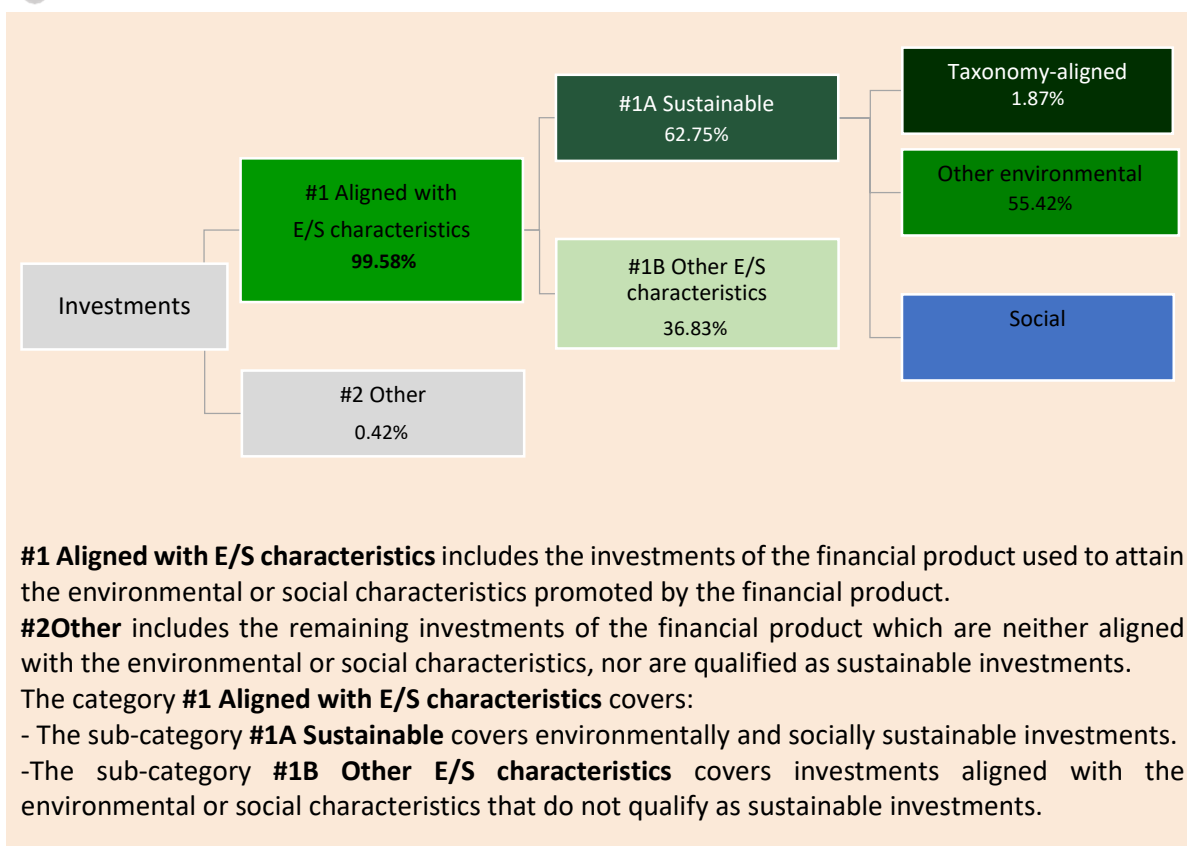
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**

<b>Largest Investments</b>	<b>Sector</b>	<b>Country</b>	<b>% Assets</b>
PINTEREST INC- CLASS A	Communication Services	USA	0.78%
VERIZON COM. INC	Communication Services	USA	0.77%
DANONE	Consumer staples	FRA	0.75%
MICROSOFT CORP	Information Technology	USA	0.75%
WOLTERS KLUWER	Industrials	NLD	0.74%
ESSITY AKTIEBOLAG - B	Consumer staples	SWE	0.74%
ADOBE INC	Information Technology	USA	0.73%
SHOCKWAVE MEDICAL INC	Health care	USA	0.73%
PROCTER & GAMBLE CO/THE	Consumer staples	USA	0.73%
CENCORA INC	Health care	USA	0.72%
XYLEM INC	Industrials	USA	0.72%
ENEL SPA	Utilities	ITA	0.72%
GENERAL MILLS INC	Consumer staples	USA	0.72%
HERA SPA	Utilities	ITA	0.72%
ADMIRAL GROUP PLC	Financials	GBR	0.72%



### What was the proportion of sustainability-related investments?

● **What was the asset allocation?**



● **In which economic sectors were the investments made ?**

<i>Sector</i>	<i>% Assets</i>
<i>Financials</i>	22.65%
<i>Consumer staples</i>	12.93%
<i>Communication Services</i>	12.47%
<i>Health care</i>	10.52%
<i>Consumer discretionary</i>	10.37%
<i>Industrials</i>	7.85%

<i>Information Technology</i>	6.80%
<i>Utilities</i>	6.31%
<i>Real estate</i>	5.00%
<i>Materials</i>	4.01%
<i>Energy</i>	0.69%
<i>Forex</i>	-0.00%
<i>Cash</i>	0.39%

**Taxonomy-aligned activities** are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.87% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

Yes:

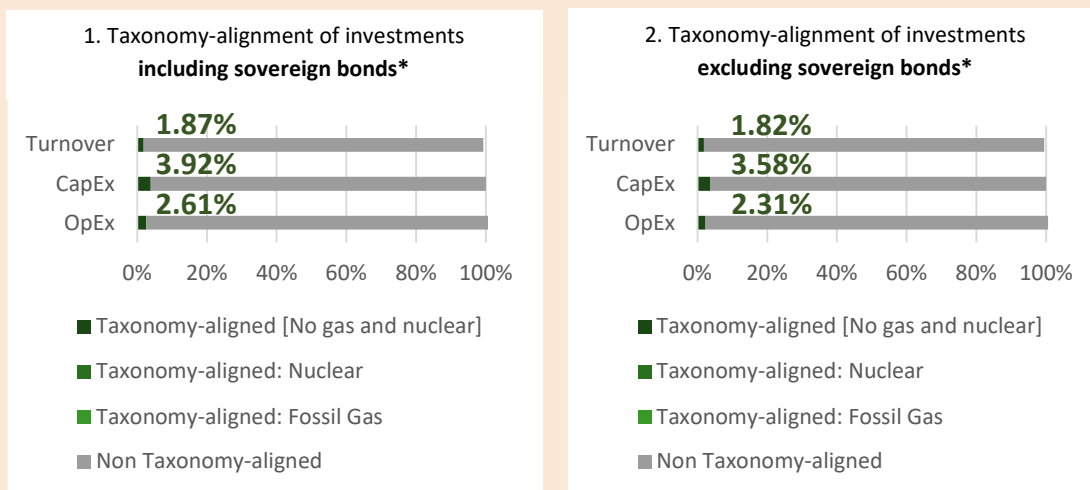
In fossil gas       In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>1</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.15% and the share of investment in enabling activities was 1.16%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **55.42%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

under the EU  
Taxonomy.

This product did not commit to have social sustainable investments over the period.



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

The “Solactive Equileap Global Gender Equality Net Total Return Index” (the “Index”) offers an exposure to the performance of global leading companies in the field of gender equality

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** Lyxor ESG Euro High Yield (DR) UCITS ETF

**Legal entity identifier:** 549300KO9W7K0EZBHM94

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**



**Yes**



**No**



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** \_\_\_\_\_



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **71.91%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg Barclays MSCI Euro Corporate High Yield SRI Sustainable Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **6.989**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

- **... and compared to previous periods?**

The previous period MSCI ESG score of the index was 6.7

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at [www.amundi.lu](http://www.amundi.lu)

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

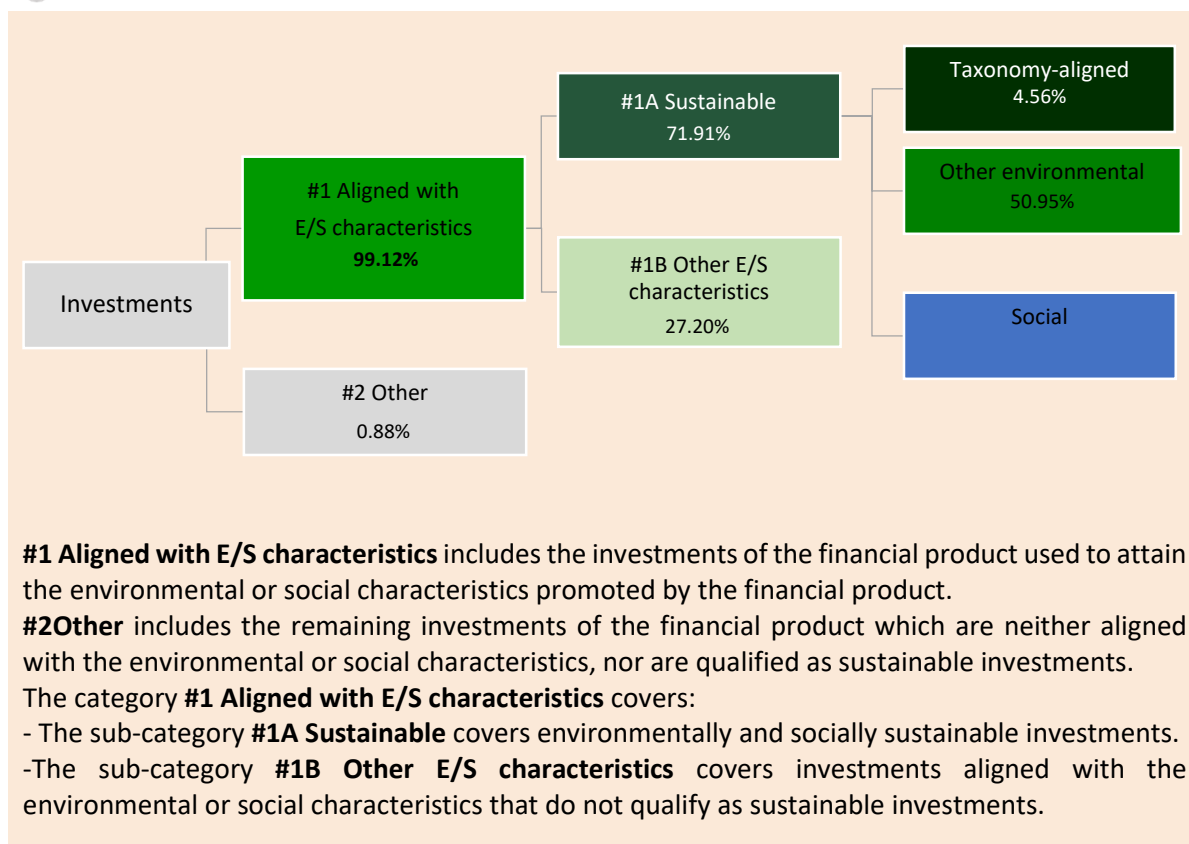
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**

<b>Largest Investments</b>	<b>Sector</b>	<b>Country</b>	<b>% Assets</b>
ABESM VAR PERP	Industrials	ESP	0.69%
AIB VAR 05/31 EMTN	Financials	IRL	0.66%
VOD VAR 08/80	Communication Services	GBR	0.65%
UCGIM VAR 01/32	Financials	ITA	0.65%
RENAUL 1.25% 06/25 EMTN	Consumer discretionary	FRA	0.64%
GRFSM 3.875% 10/28 REGS	Consumer staples	ESP	0.64%
TELEFO VAR PERP	Communication Services	ESP	0.63%
ISPIM VAR 02/34 EMTN	Financials	ITA	0.63%
EOFP 2.625% 06/25	Consumer discretionary	FRA	0.62%
LHAGR 3% 05/26 EMTN	Industrials	DEU	0.61%
VIEFP VAR PERP .	Utilities	FRA	0.61%
INWIM 1.875% 07/26 GMTN	Communication Services	ITA	0.59%
EOFP 2.75% 02/27	Consumer discretionary	FRA	0.58%
CMZB 4% 3/26	Financials	DEU	0.58%
GRFSM 3.2% 5/25	Consumer staples	ESP	0.57%



## What was the proportion of sustainability-related investments?

### What was the asset allocation?



### In which economic sectors were the investments made ?

Sector	% Assets
Financials	31.79%
Communication Services	18.28%
Industrials	18.18%
Consumer discretionary	15.43%
Consumer staples	8.63%

<i>Utilities</i>	2.94%
<i>Information Technology</i>	2.70%
<i>Energy</i>	1.20%
<i>Real estate</i>	0.80%
<i>Cash</i>	0.05%

**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 5.56% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

Yes:

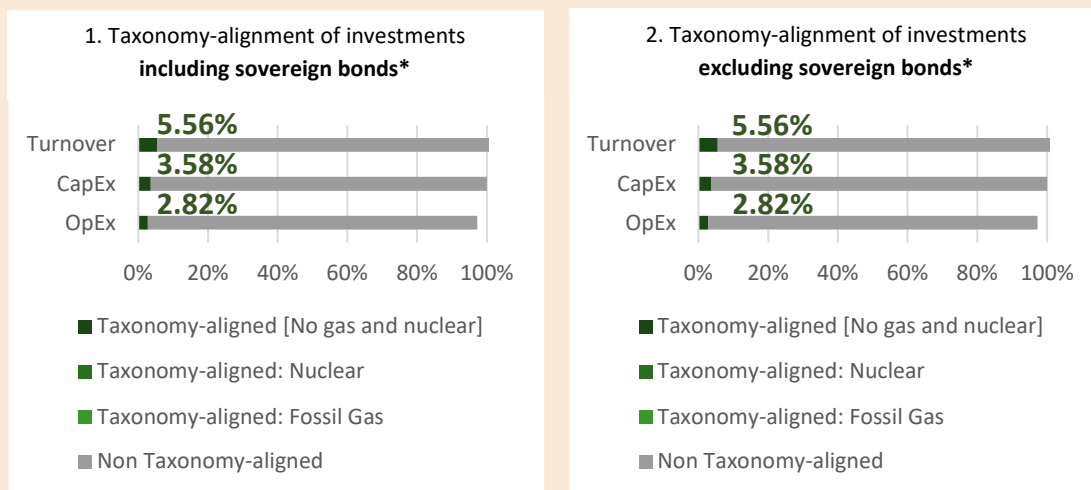
In fossil gas       In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>1</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.05% and the share of investment in enabling activities was 0.14%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **55.51%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

under the EU  
Taxonomy.

This product did not commit to have social sustainable investments over the period.



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark ?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The index is representative of the performance of the Euro denominated high yield debt market, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a “red” MSCI ESG Controversy Score.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** Lyxor Global High Yield Sustainable Exposure UCITS ETF

**Legal entity identifier:** 549300N3YRHQAPZL7P93

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective:**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** \_\_\_\_\_

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **44.14%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg Barclays MSCI Global Corporate High Yield SRI Sustainable Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **6.662**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **... and compared to previous periods?**

The previous period MSCI ESG score of the index was 6.4

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at [www.amundi.lu](http://www.amundi.lu)

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

— **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

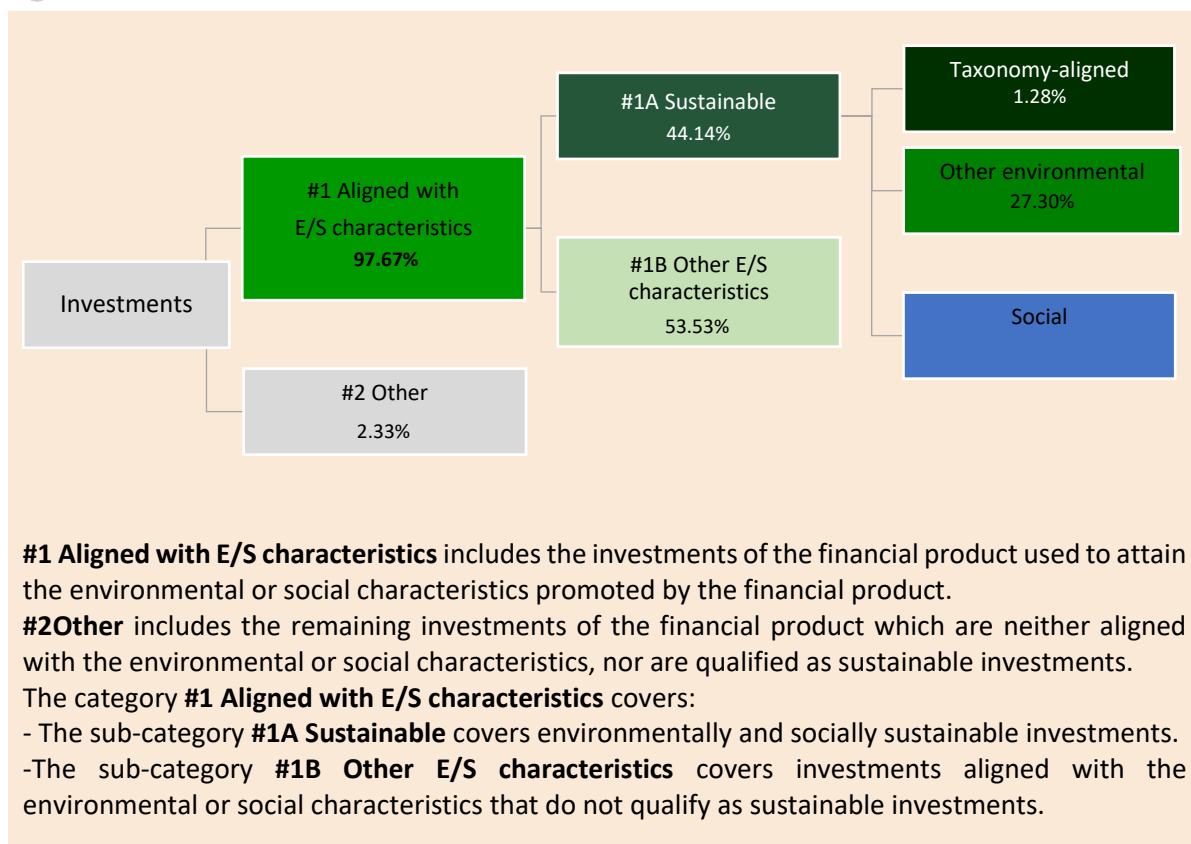
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**

<b>Largest Investments</b>	<b>Sector</b>	<b>Country</b>	<b>% Assets</b>
DTV 5.875% 08/27 144A	Communication Services	USA	0,45%
CHTR 5.125% 01/27	Communication Services	USA	0,39%
INTEL 6.5% 03/30 144A	Communication Services	LUX	0,36%
UNIT 10.5% 02/28 144A	Communication Services	USA	0,34%
CHTR 4.75% 03/30 144A	Communication Services	USA	0,33%
BCULC 4% 10/30 144A	Consumer Discretionary	CAN	0,32%
THC 6.125% 10/28	Consumer Staples	USA	0,32%
CHTR 4.25% 02/31 144A	Communication Services	USA	0,31%
DVA 4.625% 06/30 144A	Consumer Staples	USA	0,30%
CHTR 5% 2/28	Communication Services	USA	0,30%
CHTR 4.5% 08/30 144A	Communication Services	USA	0,29%
CHTR 4.5% 05/32	Communication Services	USA	0,29%
THC 4.875% 01/26	Consumer Staples	USA	0,28%
VOD VAR 04/79	Communication Services	GBR	0,26%
CYH 8% 03/26 144A	Consumer Staples	USA	0,26%



## What was the proportion of sustainability-related investments?

### What was the asset allocation?



**Asset allocation** describes the share of investments in specific assets.

### In which economic sectors were the investments made ?

Sector	% Assets
Communication Services	18,83%
Industrials	18,76%
Consumer Discretionary	17,65%
Consumer Staples	14,97%
Financials	13,32%

<i>Information Technology</i>	7,32%
<i>Energy</i>	4,56%
<i>Real Estate</i>	2,30%
<i>Utilities</i>	1,85%
<i>Other</i>	0,44%

**Taxonomy-aligned activities** are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.28% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

Yes:

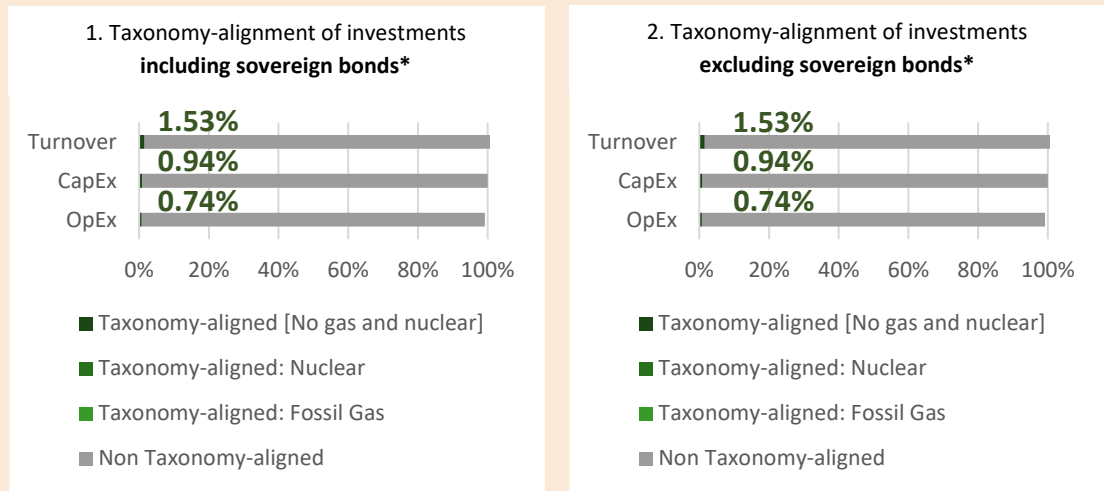
In fossil gas       In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>1</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.02% and the share of investment in enabling activities was 0.04%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **27.30%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

under the EU  
Taxonomy.

This product did not commit to have social sustainable investments over the period.



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

The index is representative of the performance of the global high yield debt market, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a “red” MSCI ESG Controversy Score.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** AMUNDI STOXX EUROPE 600 ENERGY ESG SCREENED

**Legal entity identifier:** 549300P37KBDZNR2WR39

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**



**Yes**



**No**



It made **sustainable investments with an environmental objective:**

\_\_\_\_\_



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** \_\_\_\_\_



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of \_\_\_\_\_ of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**



The environmental and/or social characteristics promoted by this financial product are met through the tracking of the STOXX Europe 600 Energy ESG+ Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

● **How did the sustainability indicators perform?**

At the end of the period, the Sustainalytics ESG Risk Rating score of the index is 75.24

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.



● **... and compared to previous periods?**

This is the first SFDR periodic report produced for this sub-fund

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

This product did not commit to make sustainable investments during the period.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This product did not commit to make sustainable investments during the period.

– **How were the indicators for adverse impacts on sustainability factors taken into account?**

This product did not commit to make sustainable investments during the period.

– **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This product did not commit to make sustainable investments during the period.

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

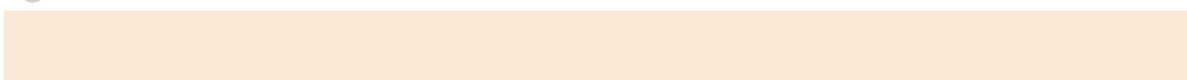
Largest Investments	Sector	Sub-Sector	Country	% Assets
BP PLC	Energy		GBR	30.08%
VESTAS WIND SYSTEMS A/S	Industrials		DNK	13.01%
REPSOL SA	Energy		ESP	10.59%
NESTE OYJ	Energy		FIN	8.59%
SNAM SPA	Utilities		ITA	5.62%
AKER BP ASA	Energy		NOR	5.27%
TENARIS SA	Energy		ITA	4.37%
GALP ENERGIA -B	Energy		PRT	4.28%

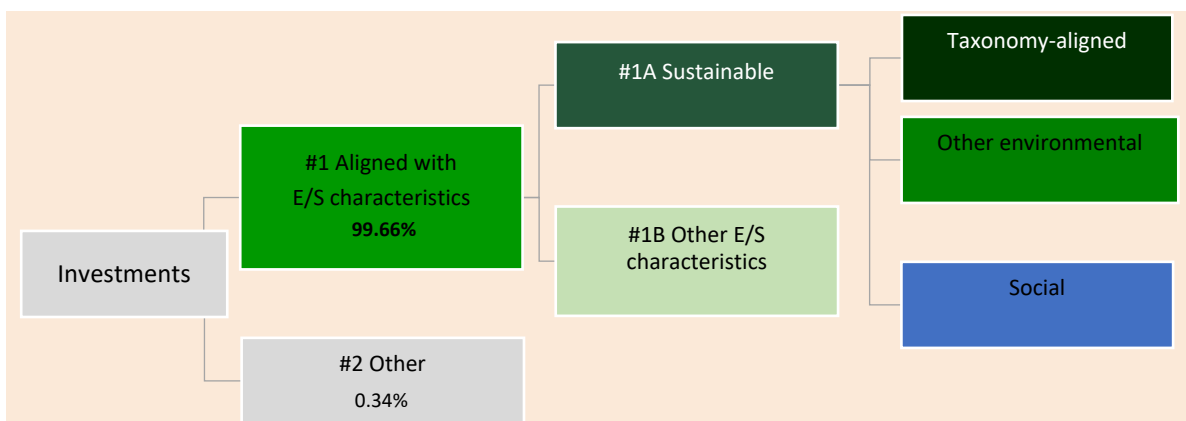
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**



### What was the proportion of sustainability-related investments?

- **What was the asset allocation?**





**Asset allocation** describes the share of investments in specific assets.

**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
	<i>Energy</i>	<i>75.16%</i>
	<i>Industrials</i>	<i>16.54%</i>
	<i>Utilities</i>	<i>7.97%</i>
	<i>Cash</i>	<i>0.34%</i>

**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 16.38% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

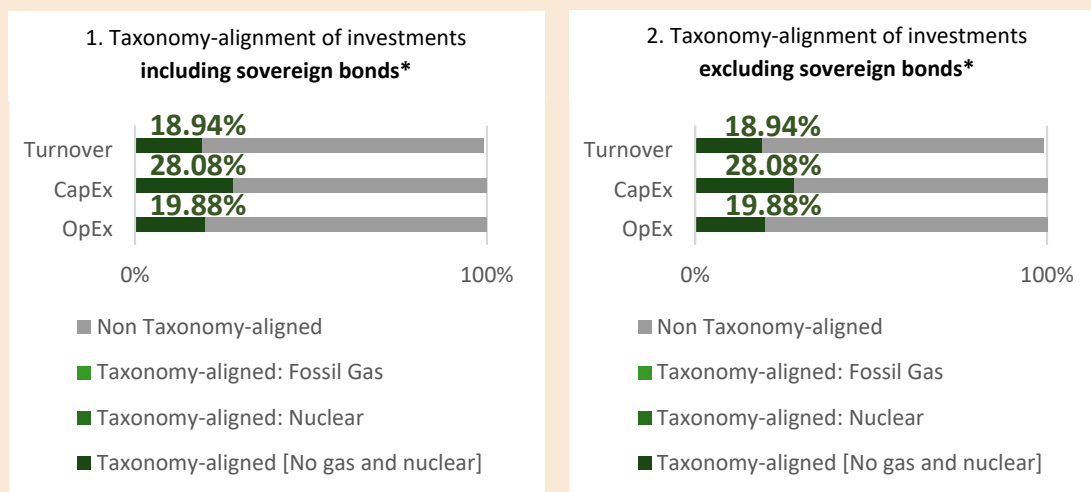
Yes:  
 In fossil gas       In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>1</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**




\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 12.50%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

This product did not commit to have environmental sustainable investments over the period.



**What was the share of socially sustainable investments ?**

This product did not commit to have social sustainable investments over the period.



**What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?**

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



**What actions have been taken to meet the environmental and/or social characteristics during the reference period ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



**How did this financial product perform compared to the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

● **How does the reference benchmark differ from a broad market index ?**

STOXX Europe 600 ESG Energy ESG+ Index is an index based on Stoxx Europe 600 - representing the 600 leading securities of European developed countries (the "Parent Index") that applies a set of sector exclusion and ESG performance screen for security eligibility and targets a total selection of 80% of the number of securities from the Parent Index.

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social

characteristics that they promote.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF

**Legal entity identifier:** 549300VZKSEAWYCHT149

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**



**Yes**



**No**



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** \_\_\_\_\_



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **53.42%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI ACWI IMI Smart Cities ESG Filtered Net Total Return Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **6.895**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **... and compared to previous periods?**

The previous period MSCI ESG score of the index was 6.749

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at [www.amundi.lu](http://www.amundi.lu)

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

— **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:



- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

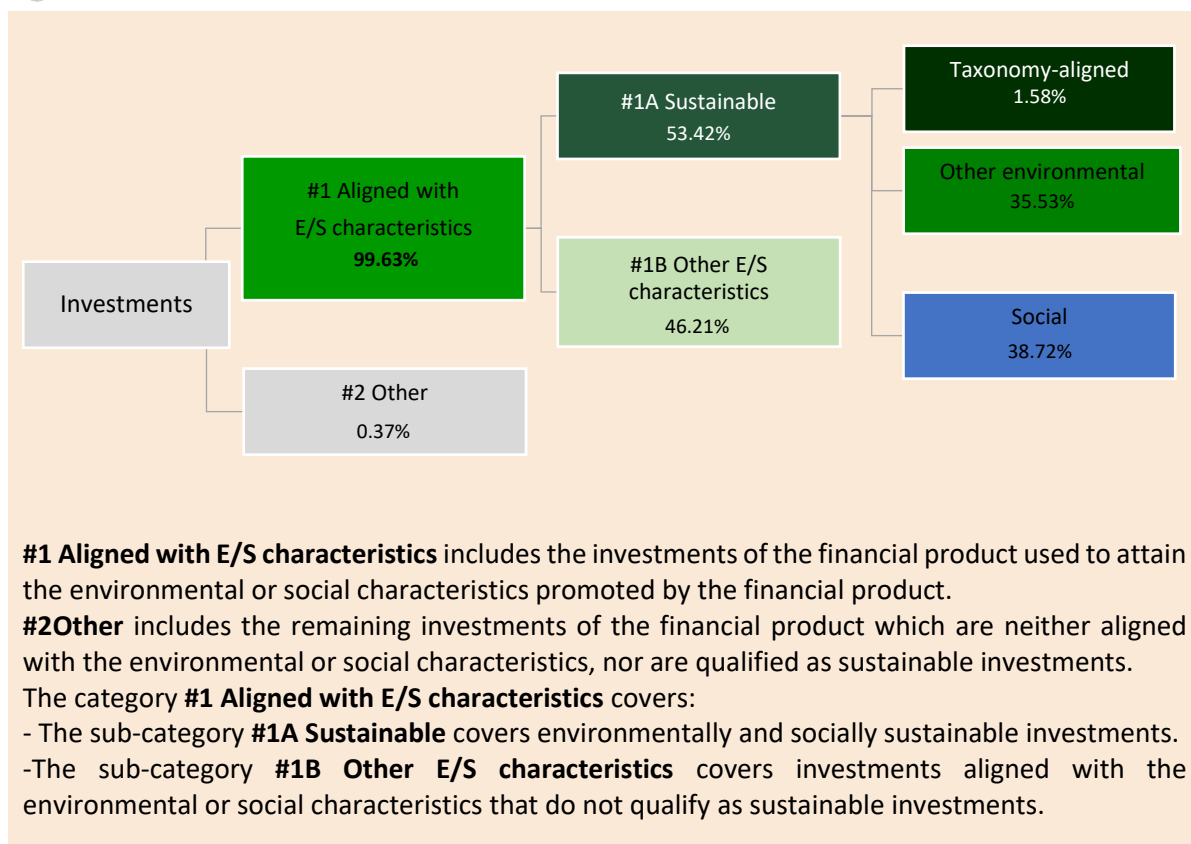
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**

<b>Largest Investments</b>	<b>Sector</b>	<b>Country</b>	<b>% Assets</b>
QUALYS INC	Information Technology	USA	1.60%
BROADCOM INC	Information Technology	USA	1.56%
PALO ALTO NETWORKS INC	Information Technology	USA	1.53%
CARRIER GLOBAL CORP	Industrials	USA	1.41%
CHECK POINT SOFT	Information Technology	ISR	1.40%
CYBERARK SOFTWARE LTD/ISRAEL	Information Technology	USA	1.35%
MEDIATEK INC	Information Technology	TWN	1.35%
AMPHENOL CORP CL-A	Information Technology	USA	1.34%
TENABLE HOLDINGS INC	Information Technology	USA	1.33%
WATTS WATER TECHNO-A	Industrials	USA	1.32%
WATSCO INC	Industrials	USA	1.31%
GEN DIGITAL INC	Information Technology	USA	1.29%
SMITH (A.O.) CORP	Industrials	USA	1.29%
ACUITY BRANDS INC	Industrials	USA	1.29%
VERIZON COM. INC	Communication Services	USA	1.23%



## What was the proportion of sustainability-related investments?

### What was the asset allocation?



### In which economic sectors were the investments made ?

<i>Sector</i>	<i>% Assets</i>
<i>Information Technology</i>	<i>44.33%</i>
<i>Industrials</i>	<i>43.96%</i>
<i>Communication Services</i>	<i>5.70%</i>
<i>Utilities</i>	<i>5.45%</i>
<i>Materials</i>	<i>0.20%</i>

Forex	-0.00%
Cash	0.37%

**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.58% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

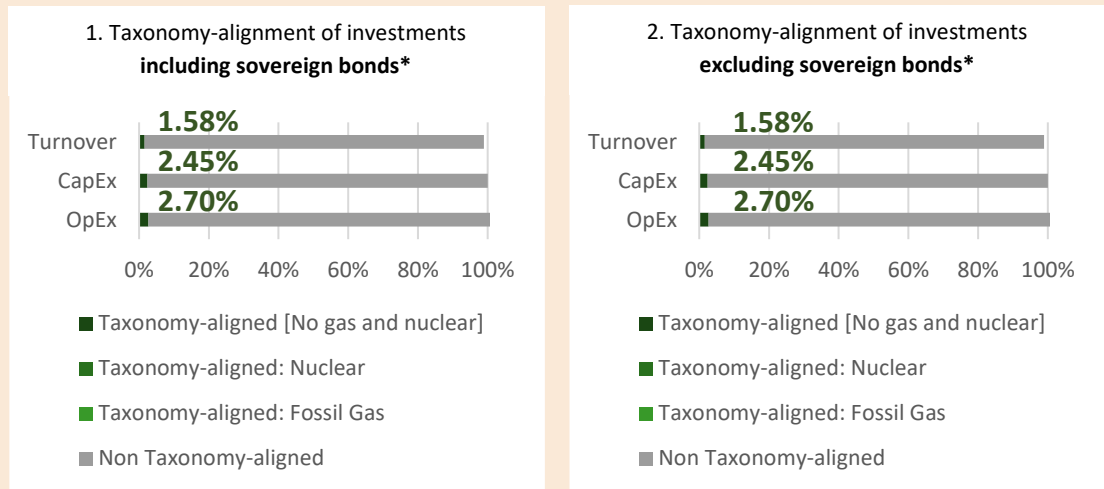
Yes:  
 In fossil gas       In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>1</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.81%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **35.53%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

under the EU  
Taxonomy.

The share of socially sustainable investments at the end of the period was 38.72%.



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

"MSCI ACWI IMI Smart Cities ESG Filtered Net Total Return Index (the ""Index"") objective is to represent the performance of companies that are expected to derive significant revenues from smart solutions for urban infrastructure and exclude companies which are Environmental, Social and Governance (“ESG”) laggards relative to the theme universe."

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** Amundi MSCI Digital Economy and Metaverse ESG Screened

**Legal entity identifier:** 549300628R8CYYOL0Q97

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective:**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** \_\_\_\_\_

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **42.50%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered Index . The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **7.092**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

- **... and compared to previous periods?**

The previous period MSCI ESG score of the index was 6.988

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at [www.amundi.lu](http://www.amundi.lu)

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:



- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

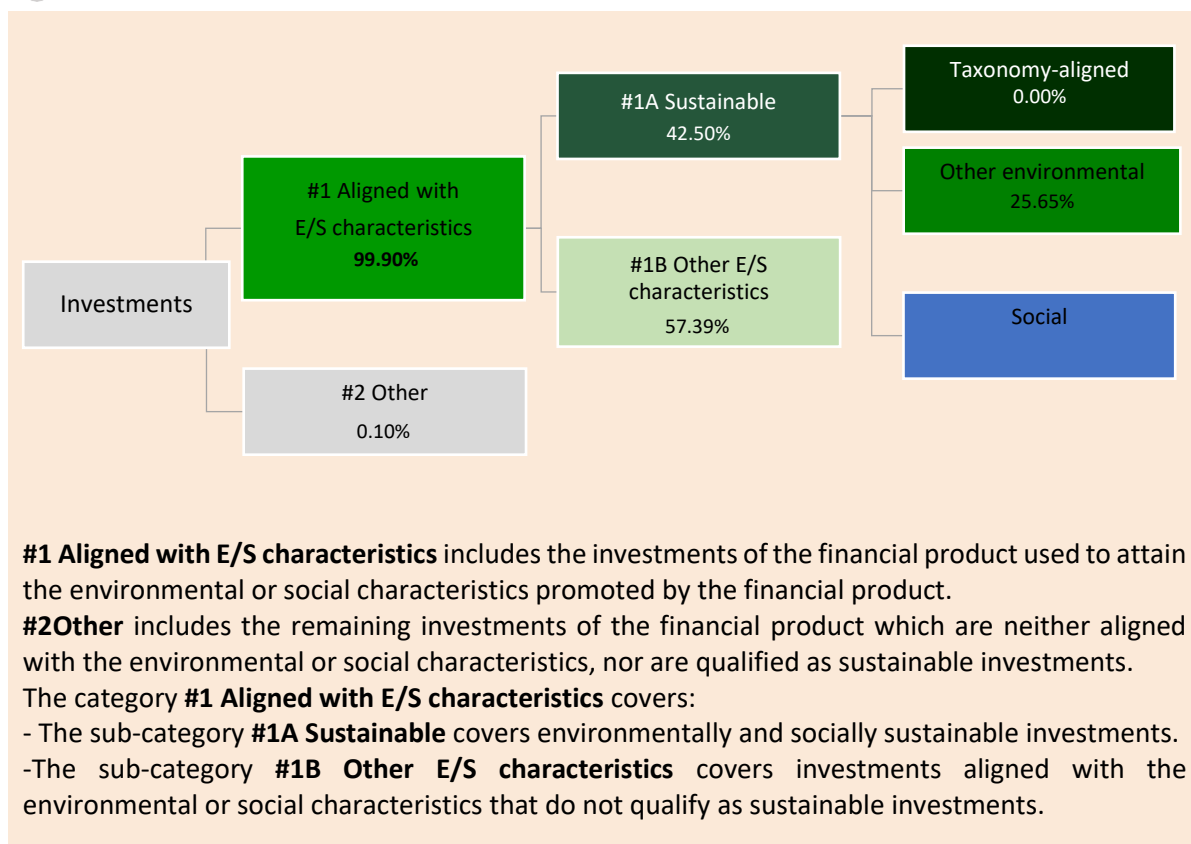
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**

<b>Largest Investments</b>	<b>Sector</b>	<b>Country</b>	<b>% Assets</b>
ADOBE INC	Information Technology	USA	3.35%
NVIDIA CORP	Information Technology	USA	3.05%
PALO ALTO NETWORKS INC	Information Technology	USA	2.92%
INTEL CORP	Information Technology	USA	2.77%
AMAZON.COM INC	Consumer discretionary	USA	2.61%
MICROSOFT CORP	Information Technology	USA	2.41%
ALPHABET INC CL C	Communication Services	USA	2.39%
ALPHABET INC CL A	Communication Services	USA	2.37%
VISA INC-CLASS A SHARES	Financials	USA	2.37%
BOOKING HOLDINGS INC	Consumer discretionary	USA	2.36%
ARISTA NETWORKS	Information Technology	USA	2.35%
MASTERCARD INC-CL A	Financials	USA	2.29%
ORACLE CORP	Information Technology	USA	2.28%
APPLE INC	Information Technology	USA	2.28%
FISERV INC	Financials	USA	2.24%



## What was the proportion of sustainability-related investments?

### What was the asset allocation?



### In which economic sectors were the investments made ?

Sector	% Assets
Information Technology	46.43%
Consumer discretionary	20.51%
Communication Services	15.27%
Financials	12.21%
Industrials	4.39%

<i>Health care</i>	<i>0.98%</i>
<i>Consumer staples</i>	<i>0.11%</i>
<i>Cash</i>	<i>0.10%</i>

**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

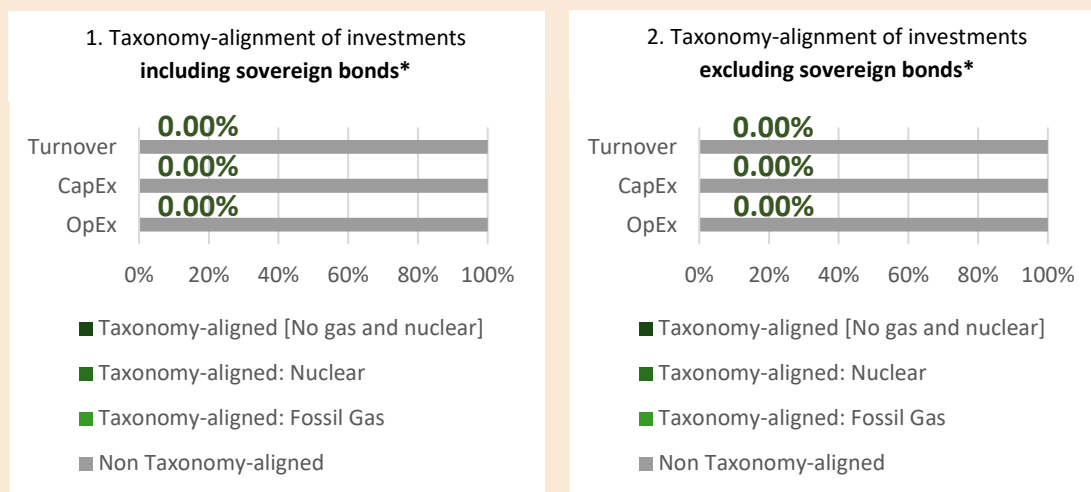
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

- Yes:  
 In fossil gas       In nuclear energy
- No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>1</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities**

directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities are**

activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



**What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **25.65%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



**What was the share of socially sustainable investments ?**

under the EU  
Taxonomy.

This product did not commit to have social sustainable investments over the period.



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The Index aims to represent the performance of companies that are expected to derive significant revenues from the digital economy value chain including the metaverse ecosystem and to exclude companies which are Environmental, Social and Governance (“ESG”) laggards relative to the theme universe.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF

**Legal entity identifier:** 549300E2AJ0GE7K7JM38

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**

**No**

It made **sustainable investments with an environmental objective:**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** \_\_\_\_\_

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **51.07%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI ACWI IMI Disruptive Technology ESG Filtered Net Total Return Index . The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **7.2**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **... and compared to previous periods?**

The previous period MSCI ESG score of the index was 7.153

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at [www.amundi.lu](http://www.amundi.lu)

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

— **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:



- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

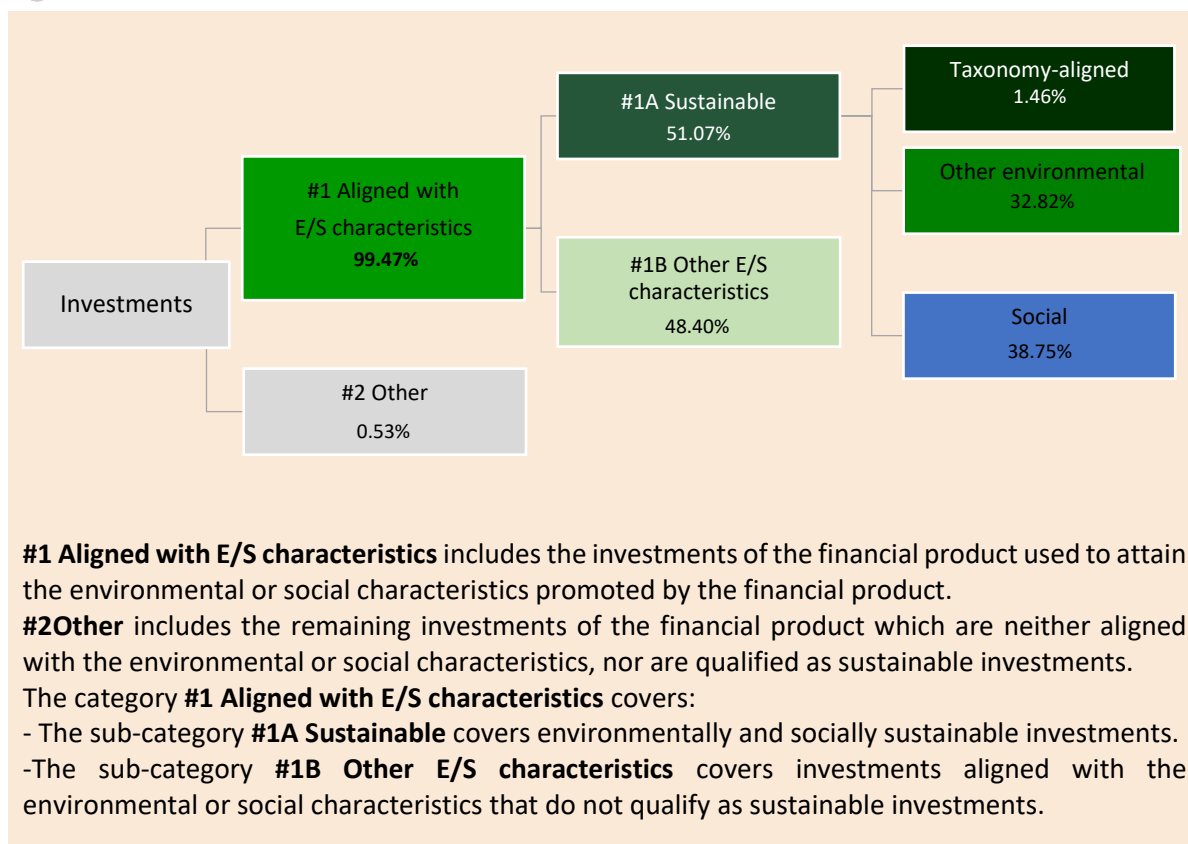
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**

<b>Largest Investments</b>	<b>Sector</b>	<b>Country</b>	<b>% Assets</b>
NVIDIA CORP	Information Technology	USA	2.50%
PALO ALTO NETWORKS INC	Information Technology	USA	2.44%
INTEL CORP	Information Technology	USA	2.31%
INTL BUSINESS MACHINES CORP	Information Technology	USA	2.18%
MICROSOFT CORP	Information Technology	USA	2.03%
VISA INC-CLASS A SHARES	Financials	USA	1.93%
ORACLE CORP	Information Technology	USA	1.93%
ALPHABET INC CL C	Communication Services	USA	1.92%
ALPHABET INC CL A	Communication Services	USA	1.91%
SAP SE / XETRA	Information Technology	DEU	1.91%
EQUINIX INC	Real estate	USA	1.91%
CROWDSTRIKE HOLDINGS INC - A	Information Technology	USA	1.90%
AUTODESK INC	Information Technology	USA	1.89%
MEDIATEK INC	Information Technology	TWN	1.88%
MASTERCARD INC-CL A	Financials	USA	1.87%



## What was the proportion of sustainability-related investments?

### ● What was the asset allocation?



**Asset allocation** describes the share of investments in specific assets.

### ● In which economic sectors were the investments made ?

Sector	% Assets
Information Technology	47.42%
Health care	16.78%
Financials	12.96%
Communication Services	7.93%
Industrials	7.24%

<i>Consumer discretionary</i>	3.47%
<i>Real estate</i>	1.91%
<i>Utilities</i>	1.11%
<i>Materials</i>	0.69%
<i>Energy</i>	0.03%
<i>Cash</i>	0.46%

**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.46% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

**Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

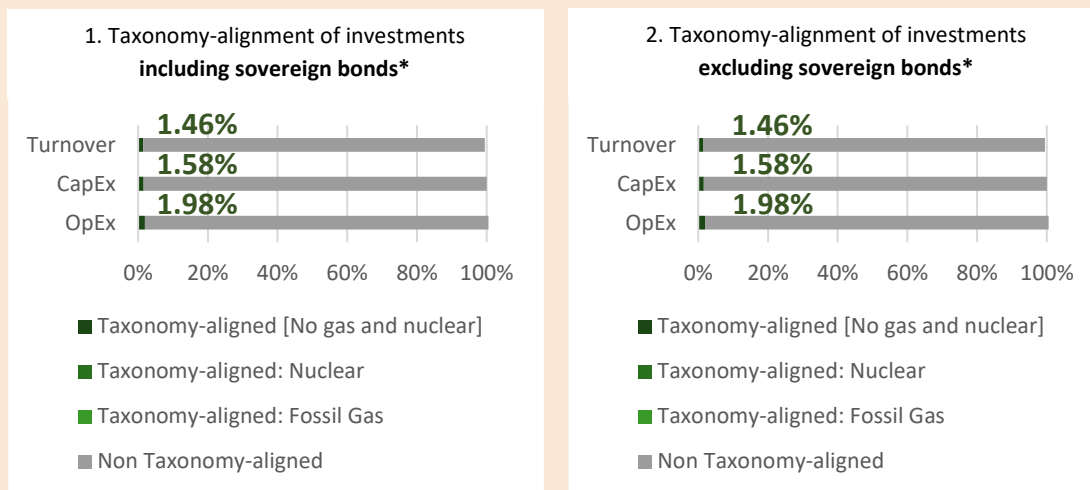
Yes:  
 In fossil gas       In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>1</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 1.38%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **32.82%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

under the EU  
Taxonomy.

The share of socially sustainable investments at the end of the period was 38.75%.



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

"MSCI ACWI IMI Mobility ESG Filtered Net Total Return Index (the ""Index"") objective is to measure the performance of companies that are expected to derive significant revenues from energy storage technologies, autonomous vehicles, shared mobility and new transportation methods and to exclude companies which are Environmental, Social and Governance (“ESG”) laggards relative to the theme universe."

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** Lyxor MSCI Future  
Mobility ESG Filtered (DR) UCITS ETF

**Legal entity identifier:**  
549300ESOA4DFAOGB895

## Environmental and/or social characteristics

### Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**

\_\_\_\_\_



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** \_\_\_\_\_



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **39.33%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**

### To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI ACWI IMI Mobility ESG Filtered Net Total Return Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **6.877**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **... and compared to previous periods?**

The previous period MSCI ESG score of the index was 6.708

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at [www.amundi.lu](http://www.amundi.lu)

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:



- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

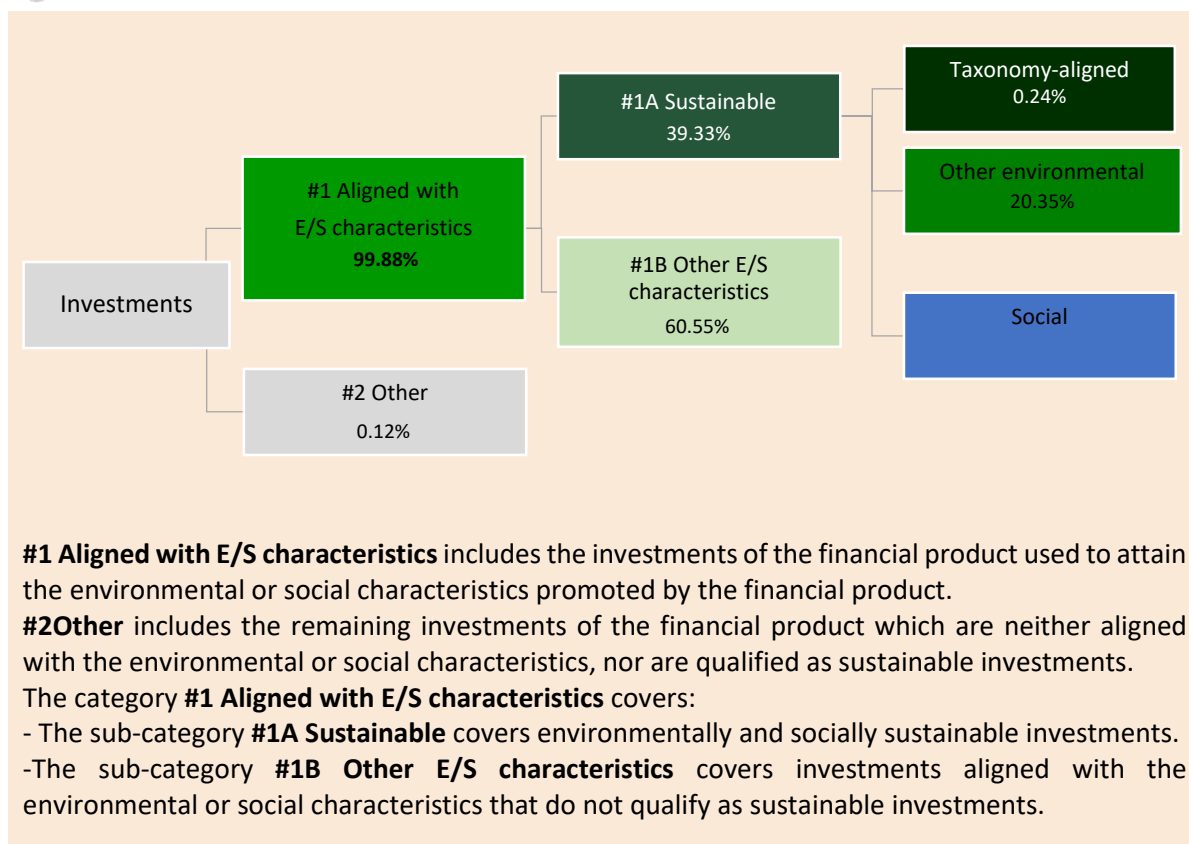
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**

<b>Largest Investments</b>	<b>Sector</b>	<b>Country</b>	<b>% Assets</b>
NVIDIA CORP	Information Technology	USA	9.86%
TESLA INC	Consumer discretionary	USA	8.43%
UBER TECHNOLOGIES INC	Industrials	USA	8.35%
DENSO CORP	Consumer discretionary	JPN	7.12%
MAGNA INTERNATIONAL INC	Consumer discretionary	CAN	5.44%
ALBEMARLE CORP	Materials	USA	4.69%
RIVIAN AUTOMOTIVE INC-A	Consumer discretionary	USA	4.35%
YAMAHA MOTOR	Consumer discretionary	JPN	2.98%
GRAB HOLDINGS LTD - CL A	Industrials	SGP	2.39%
SAMSUNG SDI CO LTD	Information Technology	KOR	2.23%
ELEMENT FLEET MANAGEMENT COR	Industrials	CAN	2.21%
LG ENERGY SOLUTION	Industrials	KOR	2.06%
NIO INC - ADR	Consumer discretionary	CHN	2.06%
VONTIER CORP	Information Technology	USA	1.92%
RYDER SYSTEM INC	Industrials	USA	1.89%



## What was the proportion of sustainability-related investments?

### What was the asset allocation?



### In which economic sectors were the investments made ?

<i>Sector</i>	<i>% Assets</i>
<i>Consumer discretionary</i>	<i>40.82%</i>
<i>Industrials</i>	<i>26.77%</i>
<i>Information Technology</i>	<i>16.89%</i>
<i>Materials</i>	<i>14.51%</i>
<i>Consumer staples</i>	<i>0.89%</i>

<i>Cash</i>	<i>0.12%</i>
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**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.24% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

Yes:

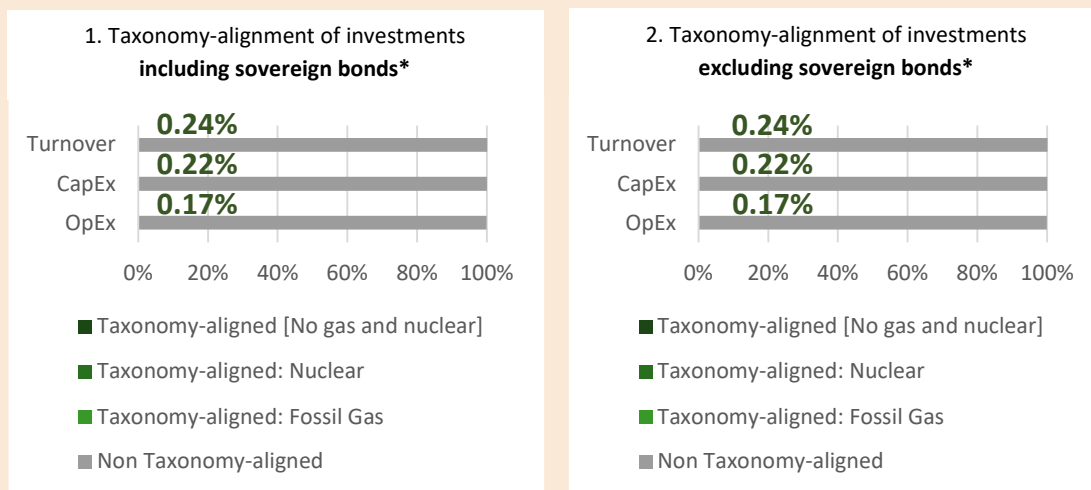
In fossil gas       In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>1</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **20.35%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

under the EU  
Taxonomy.

This product did not commit to have social sustainable investments over the period.



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

"MSCI ACWI IMI Mobility ESG Filtered Net Total Return Index (the ""Index"") objective is to measure the performance of companies that are expected to derive significant revenues from energy storage technologies, autonomous vehicles, shared mobility and new transportation methods and to exclude companies which are Environmental, Social and Governance (“ESG”) laggards relative to the theme universe. "

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF

**Legal entity identifier:** 549300TZDKB0R8T6JN58

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**



**Yes**



**No**



It made **sustainable investments with an environmental objective:**

\_\_\_\_\_



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** \_\_\_\_\_



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **47.64%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**



The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI ACWI IMI Millennials ESG Filtered Net Total Return Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **7.113**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

● **... and compared to previous periods?**

The previous period MSCI ESG score of the index was 6.89

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at [www.amundi.lu](http://www.amundi.lu)

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:



- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

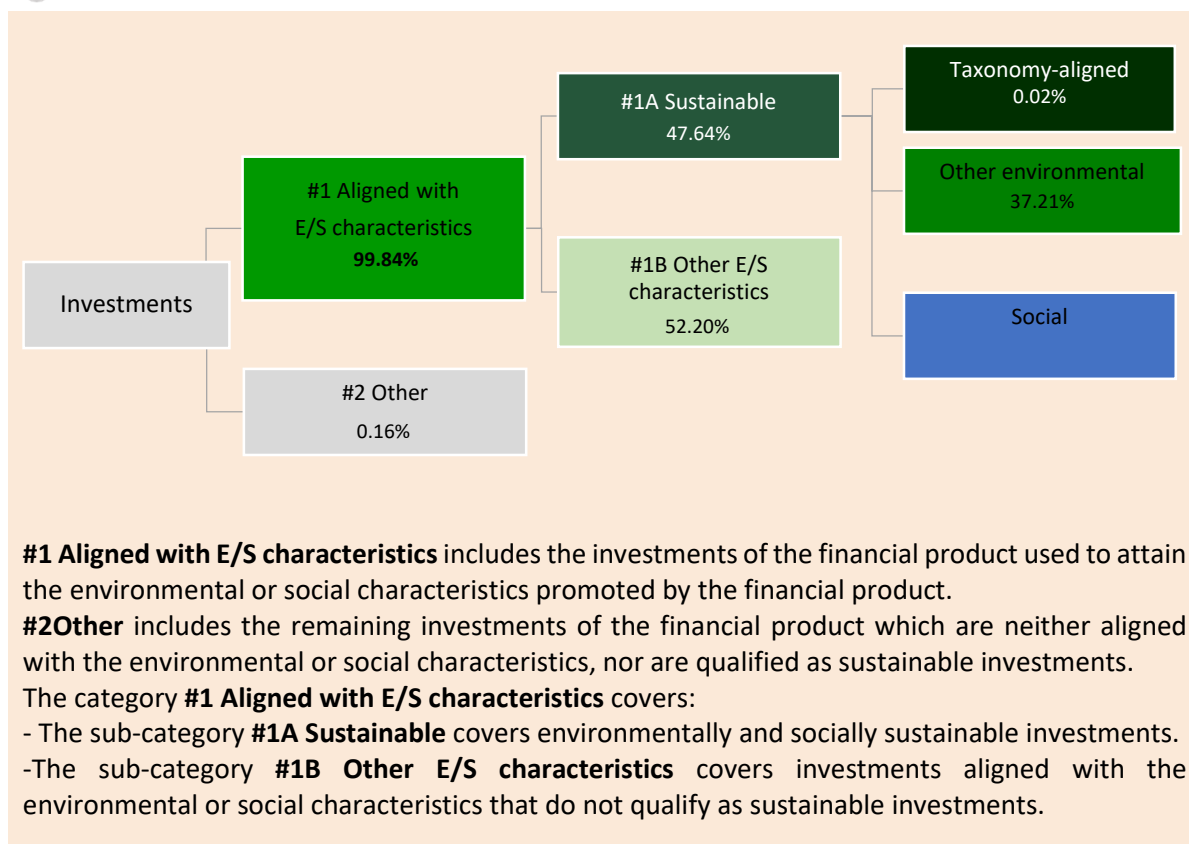
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**

<b>Largest Investments</b>	<b>Sector</b>	<b>Country</b>	<b>% Assets</b>
ADOBE INC	Information Technology	USA	2.12%
NVIDIA CORP	Information Technology	USA	1.93%
NETEASE INC	Communication Services	CHN	1.79%
AMAZON.COM INC	Consumer discretionary	USA	1.69%
MEDIATEK INC	Information Technology	TWN	1.64%
ROSS STORES	Consumer discretionary	USA	1.63%
LULULEMON ATHLETICA INC	Consumer discretionary	USA	1.58%
ADIDAS AG	Consumer discretionary	DEU	1.52%
SOFTBANK CORP	Communication Services	JPN	1.51%
BOOKING HOLDINGS INC	Consumer discretionary	USA	1.50%
COMCAST CORP-CLASS A	Communication Services	USA	1.49%
GIVAUDAN-REG	Materials	CHE	1.45%
APPLE INC	Information Technology	USA	1.44%
TAKE-TWO INTERACTIVE	Communication Services	USA	1.44%
ANHEUSER-BUSCH INBEV SA/NV	Consumer staples	BEL	1.40%



## What was the proportion of sustainability-related investments?

### What was the asset allocation?



### In which economic sectors were the investments made ?

Sector	% Assets
Consumer discretionary	32.84%
Consumer staples	23.42%
Communication Services	18.55%
Information Technology	15.08%
Financials	4.41%

<i>Materials</i>	4.05%
<i>Industrials</i>	1.45%
<i>Health care</i>	0.05%
<i>Real estate</i>	0.02%
<i>Cash</i>	0.11%

**Taxonomy-aligned activities** are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.02% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

Yes:

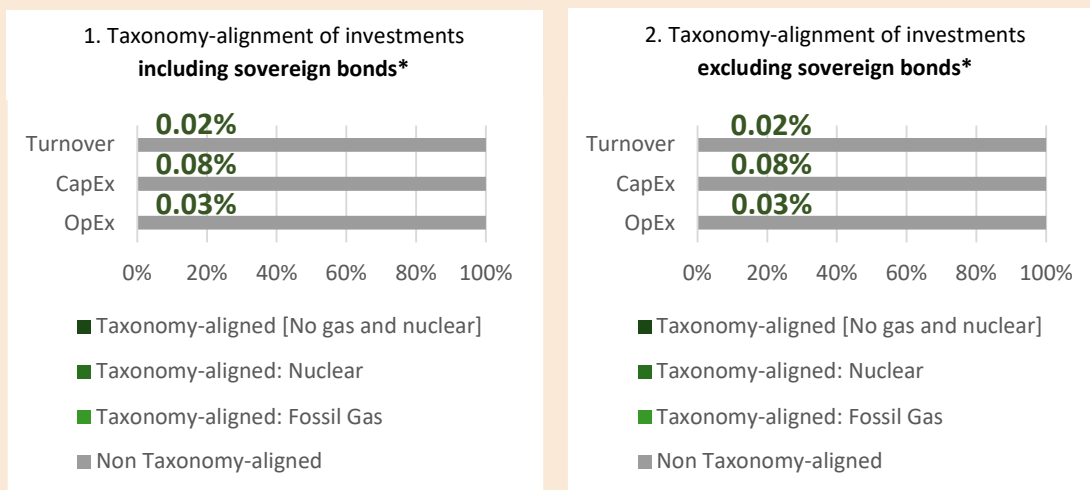
In fossil gas       In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>1</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **37.21%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

under the EU  
Taxonomy.

This product did not commit to have social sustainable investments over the period.



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

"MSCI ACWI IMI Millennials ESG Filtered Net Total Return Index (the ""Index"") objective is to measure the performance of companies that are expected to derive significant revenues from industries that target the preferences of the “millennial” generation and to exclude companies which are Environmental, Social and Governance (“ESG”) laggards relative to the theme universe"

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

**Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Product name:** Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF

**Legal entity identifier:** 549300OEJ8RF6X40RJ31

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**



**Yes**



**No**



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** \_\_\_\_\_



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **59.57%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

"The environmental and/or social characteristics promoted by this financial product are met through the tracking of an Index, MSCI World Select Catholic Principles ESG Universal and Environment Net Total Return Index (the "Index") is designed to measure the performance of a strategy that aims to select companies having lower carbon exposure and higher Environmental, Social and Governance (ESG) performance than that of the MSCI World Index (the "Parent Index"), while excluding companies that are involved in controversial businesses like weapons, gambling, adult entertainment, etc." The index is constructed by the index provider by applying filters. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy."

● **How did the sustainability indicators perform?**

**Sustainability indicators** measure how the

environmental or social characteristics promoted by the financial product are attained.

At the end of the period, the MSCI ESG score of the index is 7.964

● **... and compared to previous periods?**

The previous period MSCI ESG score of the index was 7.78

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at [www.amundi.lu](http://www.amundi.lu)

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**How did this financial product consider principal adverse impacts on sustainability factors?**



The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



### What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/11/2022 to 31/10/2023**

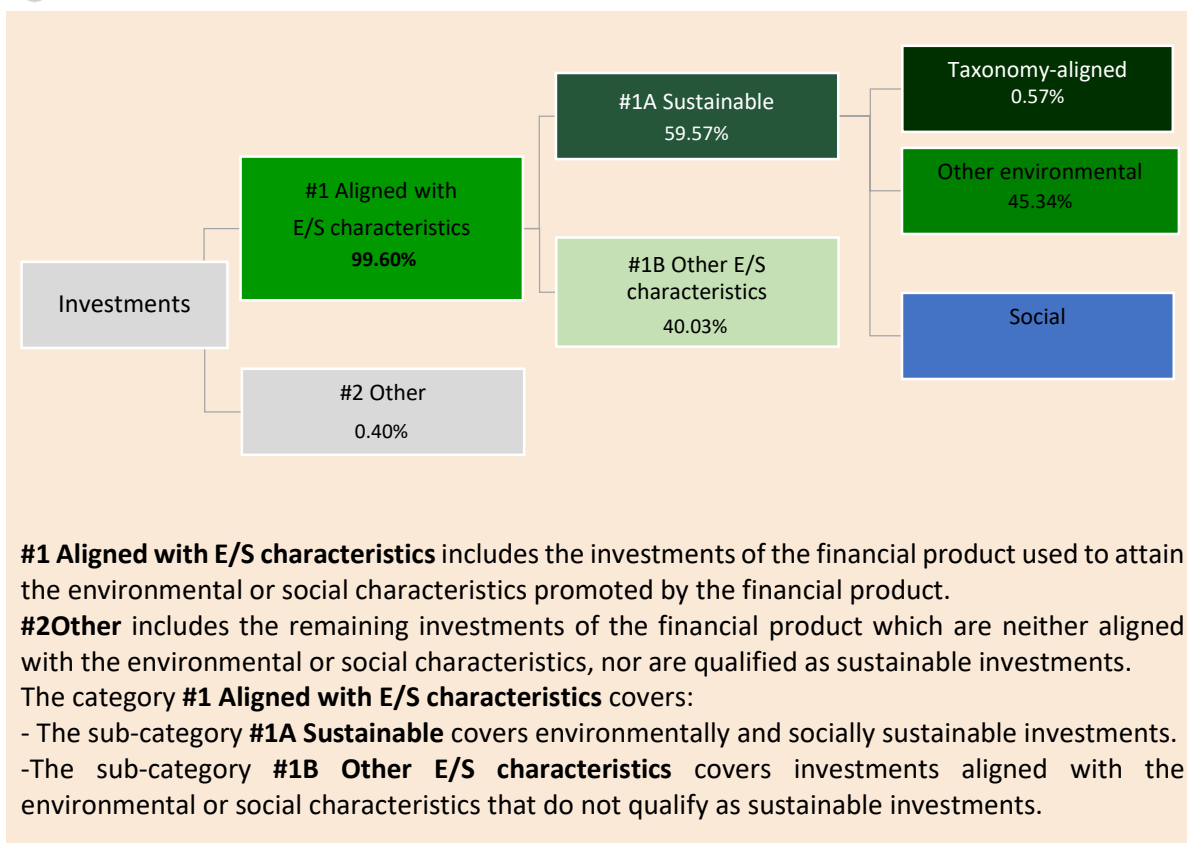
<b>Largest Investments</b>	<b>Sector</b>	<b>Country</b>	<b>% Assets</b>
MICROSOFT CORP	Information Technology	USA	11.20%
NVIDIA CORP	Information Technology	USA	5.90%
MASTERCARD INC-CL A	Financials	USA	1.86%
HOME DEPOT INC	Consumer discretionary	USA	1.67%
ADOBE INC	Information Technology	USA	1.42%
ASML HOLDING NV	Information Technology	NLD	1.40%
BROADCOM INC	Information Technology	USA	1.27%
LVMH MOET HENNESSY LOUIS VUI	Consumer discretionary	FRA	1.15%
SALESFORCE COM	Information Technology	USA	1.15%
VISA INC-CLASS A SHARES	Financials	USA	1.11%
ADVANCED MICRO DEVICES	Information Technology	USA	0.93%
VERIZON COM. INC	Communication Services	USA	0.86%
INTUIT INC	Information Technology	USA	0.81%
COSTCO WHOLESALE	Consumer staples	USA	0.72%

CORP			
SERVICENOW INC	Information Technology	USA	0.70%



## What was the proportion of sustainability-related investments?

### What was the asset allocation?



**Asset allocation** describes the share of investments in specific assets.

### In which economic sectors were the investments made ?

<i>Sector</i>	<i>% Assets</i>
<i>Information Technology</i>	<i>35.12%</i>
<i>Financials</i>	<i>21.88%</i>
<i>Industrials</i>	<i>9.90%</i>

<i>Consumer discretionary</i>	9.71%
<i>Materials</i>	4.28%
<i>Communication Services</i>	4.28%
<i>Health care</i>	3.76%
<i>Real estate</i>	3.51%
<i>Consumer staples</i>	3.49%
<i>Utilities</i>	2.18%
<i>Energy</i>	1.51%
<i>Cash</i>	0.39%

**Taxonomy-aligned activities** are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
**- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?**

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.57% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

**Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup> ?**

Yes:

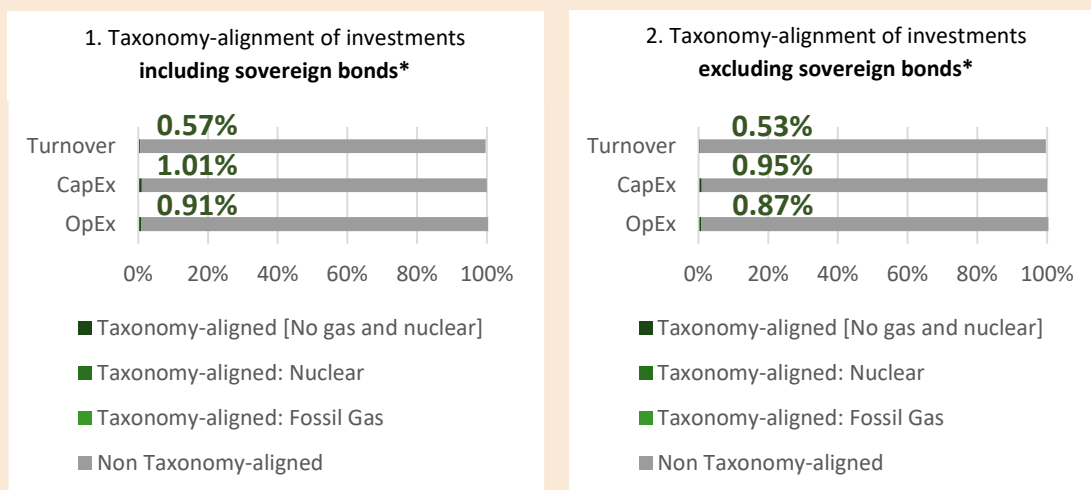
In fossil gas       In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

<sup>4</sup>Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities ?**

As of 31/10/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.01% and the share of investment in enabling activities was 0.44%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 are sustainable investments with

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **45.34%** at the end of the period.

an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



### What was the share of socially sustainable investments ?

This product did not commit to have social sustainable investments over the period.



### What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



### How did this financial product perform compared to the reference benchmark ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

"MSCI World Select Catholic Principles ESG Universal and Environment Net Total Return Index (the ""Index"") is designed to measure the performance of a strategy that aims to select companies having lower carbon exposure and higher Environmental, Social and Governance (ESG) performance than that of the MSCI World Index (the ""Parent Index""), while excluding companies that are involved in controversial businesses like weapons, gambling, adult entertainment, etc."

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

**Lyxor Index Fund**

Annual report including the audited financial statements