

MULTI UNITS LUXEMBOURG

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 115.129

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

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

Table of contents

Organisation and Administration	1
General information on the Fund	3
Information to the Shareholders	17
Report of the Board of Directors of the SICAV	18
Audit report	32
Statement of Net Assets	37
Statement of Operations and Changes in Net Assets	69
Statistical information	102
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	
Schedule of Investments	133
Economic and Geographical Classification of Investments	135
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	
Schedule of Investments	136
Economic and Geographical Classification of Investments	138
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	
Schedule of Investments	139
Economic and Geographical Classification of Investments	145
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	
Schedule of Investments	146
Economic and Geographical Classification of Investments	147
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	
Schedule of Investments	148
Economic and Geographical Classification of Investments	149
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	
Schedule of Investments	150
Economic and Geographical Classification of Investments	151
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	
Schedule of Investments	152
Economic and Geographical Classification of Investments	153
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	
Schedule of Investments	154
Economic and Geographical Classification of Investments	156
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	
Schedule of Investments	157
Economic and Geographical Classification of Investments	160

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	
Schedule of Investments	161
Economic and Geographical Classification of Investments	162
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	
Schedule of Investments	163
Economic and Geographical Classification of Investments	165
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	
Schedule of Investments	166
Economic and Geographical Classification of Investments	167
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	
Schedule of Investments	168
Economic and Geographical Classification of Investments	169
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	
Schedule of Investments	170
Economic and Geographical Classification of Investments	171
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	
Schedule of Investments	172
Economic and Geographical Classification of Investments	173
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	
Schedule of Investments	174
Economic and Geographical Classification of Investments	176
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	
Schedule of Investments	177
Economic and Geographical Classification of Investments	179
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	
Schedule of Investments	180
Economic and Geographical Classification of Investments	183
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	
Schedule of Investments	184
Economic and Geographical Classification of Investments	185
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	
Schedule of Investments	186
Economic and Geographical Classification of Investments	189
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	
Schedule of Investments	190
Economic and Geographical Classification of Investments	191

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	
Schedule of Investments	192
Economic and Geographical Classification of Investments	194
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	
Schedule of Investments	195
Economic and Geographical Classification of Investments	197
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	
Schedule of Investments	198
Economic and Geographical Classification of Investments	201
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	
Schedule of Investments	202
Economic and Geographical Classification of Investments	207
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	
Schedule of Investments	208
Economic and Geographical Classification of Investments	210
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	
Schedule of Investments	211
Economic and Geographical Classification of Investments	224
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	
Schedule of Investments	225
Economic and Geographical Classification of Investments	226
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	
Schedule of Investments	227
Economic and Geographical Classification of Investments	230
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF	
Schedule of Investments	231
Economic and Geographical Classification of Investments	234
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF	
Schedule of Investments	235
Economic and Geographical Classification of Investments	237
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	
Schedule of Investments	238
Economic and Geographical Classification of Investments	239

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF	
Schedule of Investments	240
Economic and Geographical Classification of Investments	242
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF	
Schedule of Investments	243
Economic and Geographical Classification of Investments	244
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF	
Schedule of Investments	245
Economic and Geographical Classification of Investments	246
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF	
Schedule of Investments	247
Economic and Geographical Classification of Investments	248
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	
Schedule of Investments	249
Economic and Geographical Classification of Investments	251
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	
Schedule of Investments	252
Economic and Geographical Classification of Investments	270
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	
Schedule of Investments	271
Economic and Geographical Classification of Investments	274
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	
Schedule of Investments	275
Economic and Geographical Classification of Investments	281
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	
Schedule of Investments	282
Economic and Geographical Classification of Investments	284
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	
Schedule of Investments	285
Economic and Geographical Classification of Investments	287
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	
Schedule of Investments	288
Economic and Geographical Classification of Investments	289
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	
Schedule of Investments	290
Economic and Geographical Classification of Investments	299

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	
Schedule of Investments	300
Economic and Geographical Classification of Investments	301
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	
Schedule of Investments	302
Economic and Geographical Classification of Investments	305
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF	
Schedule of Investments	306
Economic and Geographical Classification of Investments	307
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	
Schedule of Investments	308
Economic and Geographical Classification of Investments	343
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	
Schedule of Investments	344
Economic and Geographical Classification of Investments	350
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	
Schedule of Investments	351
Economic and Geographical Classification of Investments	353
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	
Schedule of Investments	354
Economic and Geographical Classification of Investments	361
MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	
Schedule of Investments	362
Economic and Geographical Classification of Investments	378
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF	
Schedule of Investments	379
Economic and Geographical Classification of Investments	387
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	
Schedule of Investments	388
Economic and Geographical Classification of Investments	406
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	
Schedule of Investments	407
Economic and Geographical Classification of Investments	411
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	
Schedule of Investments	412
Economic and Geographical Classification of Investments	414

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	
Schedule of Investments	415
Economic and Geographical Classification of Investments	418
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	
Schedule of Investments	419
Economic and Geographical Classification of Investments	420
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF	
Schedule of Investments	421
Economic and Geographical Classification of Investments	463
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	
Schedule of Investments	464
Economic and Geographical Classification of Investments	477
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF	
Schedule of Investments	478
Economic and Geographical Classification of Investments	482
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF	
Schedule of Investments	483
Economic and Geographical Classification of Investments	485
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	
Schedule of Investments	486
Economic and Geographical Classification of Investments	487
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	
Schedule of Investments	488
Economic and Geographical Classification of Investments	489
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	
Schedule of Investments	490
Economic and Geographical Classification of Investments	492
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	
Schedule of Investments	493
Economic and Geographical Classification of Investments	494
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	
Schedule of Investments	495
Economic and Geographical Classification of Investments	500
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	
Schedule of Investments	501
Economic and Geographical Classification of Investments	502

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	
Schedule of Investments	503
Economic and Geographical Classification of Investments	505
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	
Schedule of Investments	506
Economic and Geographical Classification of Investments	508
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	
Schedule of Investments	509
Economic and Geographical Classification of Investments	510
MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF	
Schedule of Investments	511
Economic and Geographical Classification of Investments	512
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	
Schedule of Investments	513
Economic and Geographical Classification of Investments	515
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	
Schedule of Investments	516
Economic and Geographical Classification of Investments	518
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	
Schedule of Investments	519
Economic and Geographical Classification of Investments	520
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	
Schedule of Investments	521
Economic and Geographical Classification of Investments	522
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	
Schedule of Investments	523
Economic and Geographical Classification of Investments	524
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	
Schedule of Investments	525
Economic and Geographical Classification of Investments	528
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*	
Schedule of Investments	529
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	
Schedule of Investments	530
Economic and Geographical Classification of Investments	535

* For more details please refer to the note 1 of this report

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	
Schedule of Investments	536
Economic and Geographical Classification of Investments	549
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	
Schedule of Investments	550
Economic and Geographical Classification of Investments	553
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	
Schedule of Investments	554
Economic and Geographical Classification of Investments	569
MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF	
Schedule of Investments	570
Economic and Geographical Classification of Investments	577
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	
Schedule of Investments	578
Economic and Geographical Classification of Investments	580
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF	
Schedule of Investments	581
Economic and Geographical Classification of Investments	585
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF	
Schedule of Investments	586
Economic and Geographical Classification of Investments	587
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF	
Schedule of Investments	588
Economic and Geographical Classification of Investments	593
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF	
Schedule of Investments	594
Economic and Geographical Classification of Investments	626
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	
Schedule of Investments	627
Economic and Geographical Classification of Investments	630
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF	
Schedule of Investments	631
Economic and Geographical Classification of Investments	639
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	
Schedule of Investments	640
Economic and Geographical Classification of Investments	646

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF	
Schedule of Investments	647
Economic and Geographical Classification of Investments	663
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF	
Schedule of Investments	664
Economic and Geographical Classification of Investments	665
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF	
Schedule of Investments	666
Economic and Geographical Classification of Investments	673
Notes to the financial statements	674
Global risk exposure (Unaudited information)	743
Remuneration policy (Unaudited information)	746
SFT Regulation (Unaudited information)	749
Transparency of sustainable investments in periodic reports (Unaudited information)	759
Tracking errors and Performance (Unaudited information)	965

Organisation and Administration

Registered Office

(until May 23, 2022)
28-32, Place de la gare,
L-1616 Luxembourg
Grand Duchy of Luxembourg

(since May 24, 2022)
Arendt Services SA
9, Rue de Bitbourg,
L-1273 Luxembourg
Grand Duchy of Luxembourg

Promoter

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

Board of Directors

Chairman:

Lucien CAYTAN
87, route d'Arlon,
L-8009 Strassen
Grand Duchy of Luxembourg

Directors:

Matthieu GUIGNARD
91-93, boulevard Pasteur,
75015 Paris
France

Charles GIRALDEZ
5 allée Scheffer,
L-2520 Luxembourg
Grand Duchy of Luxembourg

Grégory BERTHIER
91-93, boulevard Pasteur,
75015 Paris
France

Jeanne DUVOUX
91-93, boulevard Pasteur,
75015 Paris
France

Management Company

Lyxor International Asset Management S.A.S.
(until May 31, 2022)
91-93, boulevard Pasteur,
75015 Paris
France

Amundi Asset Management S.A.S.
(since June 01, 2022)
91-93, boulevard Pasteur
75015 Paris,
France

Depositary and Paying Agent

Société Générale Luxembourg S.A.
11, avenue Emile Reuter,
L-2420 Luxembourg
Grand Duchy of Luxembourg

Administrative Agent

Société Générale Luxembourg
(operational center)
28-32, Place de la gare,
L-1616 Luxembourg
Grand Duchy of Luxembourg

Corporate and Domiciliary Agent

Société Générale Luxembourg S.A.
(until May 23, 2022)
(operational center)
28-32, Place de la gare,
L-1616 Luxembourg
Grand Duchy of Luxembourg

Arendt Services S.A. *(since May 24, 2022)*
9, Rue de Bitbourg,
L-1273 Luxembourg
Grand Duchy of Luxembourg

Registrar and Transfer Agent

Société Générale Luxembourg S.A.
28-32, Place de la gare,
L-1616 Luxembourg
Grand Duchy of Luxembourg

Organisation and Administration (continued)

Auditor

PricewaterhouseCoopers, *Société coopérative*
2, rue Gerhard Mercator,
L-2182 Luxembourg
Grand Duchy of Luxembourg

Legal advisor

Arendt & Medernach S.A.
41A, avenue JF Kennedy,
L-2082 Luxembourg
Grand Duchy of Luxembourg

General information on the Fund

MULTI UNITS LUXEMBOURG (the “Fund”) has been incorporated on March 29, 2006 under Luxembourg laws as a *Société d’Investissement à Capital Variable* (“SICAV”) for an unlimited period of time. The Fund is governed by the provisions of Part I of the amended Luxembourg Law of December 17, 2010 relating to Undertakings for Collective Investment.

The Articles of Incorporation were deposited with the Register of Commerce and Companies of Luxembourg and have been published in the *Mémorial C, Recueil des Sociétés et Associations* (the “Mémorial”) on April 14, 2006. The Articles of Incorporation have been amended for the last time on January 28, 2014 and were published in the Mémorial on April 4, 2014.

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

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

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

As at December 31, 2022, 94 Sub-Funds are available to investors:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF

General information on the Fund (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Japan
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF

General information on the Fund (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF is to track both the upward and the downward evolution of the DAX® (the “Index”), while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.20%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF is to track both the upward and the downward evolution of the LevDAX® (the “Index”), while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.40%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF is to track both the upward and the downward evolution of the S&P 500® Net Total Return (the “Index”) denominated in US Dollars, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF is to track both the upward and the downward evolution of the S&P/ASX 200 Net Total Return Index denominated in Australian Dollars (AUD) (the “Index”) while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Utilities Index - Net Total Return (the “Index”) denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Materials Index - Net Total Return (the “Index”) denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF

General information on the Fund (continued)

is to track both the upward and the downward evolution of the MSCI World Communication Services Index - Net Total Return (the "Index") denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Information Technology Index - Net Total Return (the "Index") denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Health Care Index - Net Total Return (the "Index") denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Industrials Index - Net Total Return (the "Index") denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Energy Index - Net Total Return (the "Index") denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Financials Index - Net Total Return (the "Index") denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Consumer Discretionary Index - Net Total Return (the "Index") denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Consumer Staples Index - Net Total Return (the "Index") denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF is to track both the upward and the downward evolution of the "S&P 500 VIX Futures Enhanced Roll Index" (the "Index") denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF is to track the unlevered performance of the "SG Global Quality Income NTR index" (the "Index") denominated in Euro - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS

General information on the Fund (continued)

ETF is to track the unlevered performance of the “S&P Euro ESG High Yield Dividend Aristocrats Net Total Return Index” (the “Index”) denominated in Euro - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF is to track both the upward and the downward evolution of the “Markit iBoxx EUR High Yield Corporates BB Top 50 Mid Price TCA” - Total Return (the “Index”) denominated in Euro - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 1%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF is to track both the upward and the downward evolution of the MSCI Pacific ex Japan Index – Net Total Return (the “Index”) denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF is to reflect the performance of the “Solactive Fed Funds Effective Rate Total Return index” denominated in US Dollars. The anticipated level of the tracking error under normal market conditions is expected to be up to 0.02%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF is to track both the upward and the downward evolution of the “SGI Pan Africa Net Total Return Index” (the “Index”) denominated in Euro in order to offer an exposure to the African equities market or to companies whose main activity is on the African continent, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 2%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF is to reflect the performance of the Bloomberg Barclays Euro Treasury 50bn 5-7 Year Bond Index (the “Benchmark Index”) denominated in Euro, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.10%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF is to reflect the performance of the the Bloomberg Barclays Euro Treasury 50bn 7-10 Year Bond Index (the “Benchmark Index”) denominated in Euro, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.10%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF is to reflect the performance of the Bloomberg Barclays Euro Treasury 50bn 15+ Year Bond Index (the “Benchmark Index”) denominated in Euro, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.30%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF is to reflect the performance of the “FTSE MTS Highest Rated Macro-Weighted Government Bond (Mid Price) Index” (the “Benchmark Index”) denominated in Euro. The anticipated level of the tracking error under normal market conditions is expected to be up to 0.30%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF is to track both the upward and the downward evolution of the “S&P 500 ® 2X Inverse Daily Index” (the “Index”) denominated in US Dollars in order to offer an inverse exposure with daily 2x leverage, to the performance of the United States equity market – while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 1%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF is to

General information on the Fund (continued)

reflect the performance of the “Markit iBoxx EUR Breakeven Euro-Inflation France & Germany Index” (the “Benchmark Index”) denominated in Euro, in order to offer an exposure to a long position in inflation-linked bonds issued by France and Germany and a short position in French and German sovereign bonds with adjacent durations. The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF is to reflect the performance of the “Markit iBoxx USD Breakeven 10-Year Inflation Index” (the “Benchmark Index”) denominated in US Dollars, in order to offer an exposure to a long position in U.S. 10-year Treasury Inflation-Protected securities (TIPS) and a short position in U.S. Treasury bonds with adjacent durations. The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF is to reflect the performance of the Bloomberg Barclays US Treasury 1-3 Year Index (hereinafter the “Benchmark Index”) denominated in USD and representative of United States “Treasury bonds” with remaining maturities between 1 and up to (but not including) 3 years - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.10%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF is to reflect the performance of the Bloomberg Barclays US Treasury 3-7 Year Index (hereinafter the “Benchmark Index”) denominated in USD and representative of United States “Treasury bonds” with remaining maturities between 3 and up to (but not including) 7 years - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.10%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF is to reflect the performance of the Bloomberg Barclays US Long Treasury Index (hereinafter the “Benchmark Index”) denominated in USD and representative of United States “Treasury bonds” with remaining maturities exceeding 10 years - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.30%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF is to provide exposure to increases and decreases in the main segments of the corporate bond market, denominated in GBP, by replicating the movement of the Markit iBoxx GBP Liquid Corporates Long Dated Mid Price TCA index (the “Benchmark Index”), while minimizing the tracking error between the Sub-fund’s performance and that of the Benchmark Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF is to reflect the performance, of the FTSE Actuaries UK Conventional Gilts All Stocks index (the “Benchmark Index”) denominated in GBP and representative of UK government bonds (“Gilts”) denominated in GBP, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.10%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF is to reflect the performance of the FTSE Actuaries UK Index-Linked Gilts All Stocks index (the “Benchmark Index”) denominated in GBP and representative of inflation linked UK government bonds (“Index-Linked Gilts”) denominated in GBP, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 1%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF is to reflect the performance of the Bloomberg Barclays US Treasury 7-10 Year Index (hereinafter the “Benchmark Index”) denominated in USD and representative of United States “Treasury bonds” with remaining maturities between 7 and up to (but not including) 10 years - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.10%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF is to reflect

General information on the Fund (continued)

the performance of the FTSE Actuaries UK Conventional Gilts Up To 5 Years index (hereinafter the "Benchmark Index") denominated in GBP and representative of UK government bonds ("Gilts") with remaining maturities up to 5 years, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.10%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF is to reflect the performance of the Barclays US Government Inflation-Linked Bond Index (the "Benchmark Index") denominated in US Dollars, in order to offer an exposure to the US Treasury Inflation Protected Securities (TIPS) market. The anticipated level of the tracking error under normal market conditions is expected to be up to 1%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF is to track both the upward and the downward evolution of the "Solactive Green Bond EUR USD IG Index" (the "Index") denominated in Euro in order to offer an exposure to the Green Bonds market, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF is to track both the upward and the downward evolution of the FTSE Italia PIR all Cap Net Tax Index (the "Index") denominated in Euro and representative of the Italian large, mid and small cap equity market suitable for the "Piano Individuale di Risparmio a lungo termine" (PIR), set up before 31 December 2018 or from 1 January 2020, pursuant to the Italian 2017 Budget Law (Law 11 December 2016, No. 232) as amended and supplemented (the "PIR Law") while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI EMU Net Return Index (the "Index") denominated in Euro and representative of large-cap and mid-cap companies listed on developed markets in the European Economic and Monetary Union (EMU), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF is to reflect the performance of the Bloomberg Barclays Euro Treasury 50bn 1-3 Year Bond Index (the "Benchmark Index") denominated in Euro, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.10%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF is to reflect the performance of the Bloomberg Barclays Euro Treasury 50bn 3-5 Year Bond Index (the "Benchmark Index") denominated in Euro, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.10%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF is to reflect the performance of the Bloomberg Barclays Euro Treasury 50bn 10-15 Year Bond Index (the "Benchmark Index") denominated in Euro, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.10%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF is to reflect the performance of the Bloomberg Barclays Euro Treasury 50bn Bond Index (the "Benchmark Index") denominated in Euro, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.30%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR)

General information on the Fund (continued)

UCITS ETF is to reflect the performance of the Bloomberg Barclays Euro Government Inflation-Linked Bond Index (the "Benchmark Index") denominated in Euro, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 1%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF is to track both the upward and the downward evolution of the FTSE 100 Total Return Index (the "Index") denominated in GBP in order to offer an exposure to the performance of the 100 largest companies traded on the London Stock Exchange that pass screening for size and liquidity, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.05%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF is to track both the upward and the downward evolution of the MSCI EM Select ESG Rating and Trend Leaders Net Return USD Index (the "Index") denominated in US Dollars in order to offer an exposure to the performance of large and mid cap stocks, across Emerging Markets (EM) countries issued by companies having a robust Environmental, Social and Governance (ESG) ratings, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI World Net Total Return USD Index (the "Index") denominated in US Dollars and representative of large-cap and mid-cap companies listed on developed markets, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Amundi MSCI Japan is to track both the upward and the downward evolution of MSCI Japan Net Total Return Index (the "Index") denominated in JPY and representative of large-cap and mid-cap companies listed in Japan, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 1.00%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF is to track both the upward and the downward evolution of the MSCI Emerging Markets Asia Net Total Return Index (the "Index") denominated in US Dollars and representative of the performance of large and mid cap companies across Asian Emerging Markets, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF is to track both the upward and the downward evolution of the Morningstar UK NR Index (the "Index") denominated in GBP and representative of the United Kingdom's large and mid cap equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF is to track both the upward and the downward evolution of the Morningstar US Large-Mid Cap NR Index (the "Index") denominated in US Dollars and representative of the United States' large and mid cap equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI USA Select ESG Rating and Trend Leaders Net Return USD Index (the "Index") denominated in US Dollars in order to offer an exposure to the performance of large and mid cap stocks, across the US market, issued by companies having a robust Environmental, Social and Governance (ESG) ratings, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI World Select ESG Rating and Trend Leaders Net Return USD Index (the "Index") denominated in US Dollars in order to offer an exposure to the performance of large and mid cap stocks, across Developed Markets countries, issued by companies having a robust Environmental, Social and Governance (ESG) ratings, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF is to track both the upward and the downward evolution of the Bloomberg Barclays MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index (the "Index") denominated in Euro and representative of the performance of the investment grade corporate floating-rate note market denominated in Euro, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF is to track both the upward and the downward evolution of the MSCI AC World Index (ACWI) Net Total Return index (the "Index") denominated in US Dollars and representative of equity markets in developed and emerging market countries, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF is to track both the upward and the downward evolution of the NASDAQ-100 Notional Net Total Return index (the "Index") denominated in US Dollars and representative of 100 of the largest US and international non-financial companies, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF is to track both the upward and the downward evolution of the Euro STOXX Banks index (the "Index") denominated in Euro and representative of the performance of Eurozone's banks, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 1.00%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF is to track both the upward and the downward evolution of the Bloomberg Barclays MSCI EUR Corporate Liquid SRI Sustainable Index (the "Index") denominated in Euro and representative of the performance of the investment grade corporate bond market denominated in Euro, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF is to track both the upward and the downward evolution of the Bloomberg Barclays MSCI EUR Corporate Liquid ex Financial SRI Sustainable Index (the "Index") denominated in Euro and representative of the performance of the non-financial investment grade corporate bond market denominated in Euro, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF is to track both the upward and the downward evolution of the Refinitiv/ CoreCommodity CRB® Total Return Index (the "Index") denominated in US Dollars and converted in Euro, representative of the commodities market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

General information on the Fund (continued)

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF is to track both the upward and the downward evolution of the Refinitiv/ CoreCommodity CRB® Non-Energy Total Return Index (the "Index") denominated in US Dollars and converted in Euro, representative of the commodities market and more specifically to metals and agricultural products, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF is to reflect the performance of the FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y (Mid Price) index (the "Benchmark Index") denominated in Euro and representative of the performance of Eurozone government bonds within the maturity range of 1 to 3 years, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.10%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF is to reflect the performance of the FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y (Mid Price) index (the "Benchmark Index") denominated in Euro and representative of the performance of Eurozone government bonds within the maturity range of 3 to 5 years, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.10%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF is to track both the upward and the downward evolution of the MSCI China Net Total Return USD Index (the "Index") denominated in USD and representative of the Chinese economy through an exposure to large and medium capitalization companies, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

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

The investment objective of the MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI China Select ESG Rating and Trend Leaders Net Total Return Index (the "Index") denominated in US Dollars, and representative of the performance of large and mid cap stocks, across the Chinese economy, issued by companies with robust Environmental, Social and Governance (ESG ratings, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The investment objective of the MULTI UNITS LUXEMBOURG – Lyxor Hong Kong (HSI) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Hang Seng Net Total Return Index (the "Index") denominated in Hong Kong dollars (HKD), and representative of the largest listed companies and most liquid stocks listed on the First Section of the Hong Kong stock exchange, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF is to track both the upward and the downward evolution of the MSCI AC Asia Ex Japan Net Total Return™ index (the "Index") denominated in US Dollars and representative of the performance of mid-cap and large-cap stocks of Asian countries excluding Japan, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF is to track both the upward and the downward evolution of the MSCI AC Asia Pacific-ex Japan Net Total Return index (the "Index") denominated in US Dollars and representative of the overall performance of large-cap and mid-cap stocks across main Asian Pacific excluding Japan, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

General information on the Fund (continued)

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF is to track both the upward and the downward evolution of the MSCI Indonesia Net Total Return index (the "Index") denominated in US Dollars, and representative of the Indonesian equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF is to track both the upward and the downward evolution of the MSCI ACWI Semiconductors & Semiconductor Equipment ESG Filtered Net Total Return Index (the "Index") denominated in US Dollars and representative of a select set of companies from the MSCI ACWI Semiconductors and Semiconductor Equipment Index (the "Parent Index") that excludes companies which are Environmental, Social and Governance (ESG) laggards relative to the Parent Index, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF is to track both the upward and the downward evolution of the MSCI Brazil Net Total Return Index (the "Index") denominated in US dollars and representative of the Brazilian equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF is to track both the upward and the downward evolution of the MSCI EM Eastern Europe ex Russia Net Total Return index (the "Index") denominated in Euro and representative of the equity markets of emerging markets countries in Eastern Europe excluding Russia, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 1.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF is to track both the upward and the downward evolution of the MSCI Emerging Markets Latin America Net Total Return index (the "Index") denominated in US Dollars and representative of the Latin America emerging market countries equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF is to track both the upward and the downward evolution of the MSCI Korea 20/35 Net Total Return Index (the "Index") denominated in US Dollars and representative of the South Korean equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF is to track both the upward and the downward evolution of the MSCI Turkey Net Total Return Index (the "Index") denominated in US Dollars and representative of the Turkish equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF is to reflect the performance of the Bloomberg Barclays Global Inflation-Linked 1-10 Year Index (the "Benchmark Index") denominated in USD and representative of the government local currency inflation-linked debt from developed market countries – while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 1.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF is to track both the upward and the downward evolution of the MSCI Russia IMI Select GDR Net Total Return index (the "Index") denominated in US dollars and representative of Russia large-cap, mid-cap and small-cap stocks listed on London Stock Exchange through Depository Receipts ("DR"), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.75%.

General information on the Fund (continued)

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI Europe ESG Leaders Net Total Return Index (the "Index") denominated in Euro in order to offer an exposure to the performance of large and mid cap stocks, across developed European countries, issued by companies having a high Environmental, Social and Governance (ESG) ratings - while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF is to track both the upward and the downward evolution of the "Bloomberg MSCI Global Green Bond 1-10 Year Index" (the "Index") denominated in Euros, in order to offer an exposure to the Green Bonds market issued by investment grade entities and denominated in multiple currencies – while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI Emerging Markets Ex China Net Total Return Index (net dividends reinvested) (the "Index") denominated in US Dollars and representative of the performance of large and mid cap companies across Emerging Markets countries other than China, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF is to reflect the performance of the FTSE G7 and EMU Government Bond Index - Developed Markets (the "Benchmark Index") denominated in US Dollar, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 1.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF is to reflect the performance of the FTSE Japanese Government Bond Index (the "Benchmark Index") denominated in Japanese Yen, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 1.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF is to reflect the performance of the Solactive USD Daily (x7) Steepener 2-10 Index (the "Benchmark Index") denominated in USD, representative of the performance of a long position in 2Y US Treasury Note Futures (2-year contract) and a short position in the Ultra 10Y US Treasury Note Futures (10-year contract) - while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index ("Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The investment objective of the the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI USA ESG Climate Transition (EU CTB) Select Net Total Return Index (the "Index") denominated in US Dollars and representative of the performance of an investment strategy constructed from the MSCI USA Index (the "Parent Index") and designed to exceed the minimum standards of the EU Climate Transition Benchmarks (the "EU CTB") required under delegated acts supplementing Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011 (the "Benchmark Regulation"), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF is to track both the upward and the downward evolution of the MSCI Emerging Markets ESG Climate Transition (EU CTB) Select Net Total Return Index (the "Index") denominated in US Dollars and representative of the performance of an investment strategy constructed from the MSCI Emerging Markets Index (the "Parent Index") and designed to exceed the minimum standards of the EU Climate Transition Benchmarks (the "EU CTB") required under delegated acts supplementing Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011 (the "Benchmark Regulation"), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 2.00%.

General information on the Fund (continued)

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI Europe ESG Climate Transition (EU CTB) Select Net Total Return Index (the "Index") denominated in Euros and representative of the performance of an investment strategy constructed from the MSCI Europe Index (the "Parent Index") and designed to exceed the minimum standards of the EU Climate Transition Benchmarks (the "EU CTB") required under delegated acts supplementing Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011 (the "Benchmark Regulation"), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error, under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI World Climate Change Net Total Return Index (the "Index") denominated in US Dollars and representative of the performance of an investment strategy that re-weights securities composing the MSCI World Index (the "Parent Index") based upon the opportunities and risks associated with the transition to a lower carbon economy, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index (the "Index"), denominated in Euros, and representative of the performance of eligible equity securities from the S&P Eurozone LargeMidCap Index (the "Parent Index") selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error, under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF is to track both the upward and the downward evolution of the S&P 500 Net Zero 2050 Paris-Aligned ESG Net Total Return Index (the "Index"), denominated in US Dollars, and representative of the performance of eligible equity securities from the S&P 500 Index (the "Parent Index") selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error, under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF is to track both the upward and the downward evolution of the S&P Europe LargeMidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index (the "Index"), denominated in Euros, and representative of the performance of eligible equity securities from the S&P Europe LargeMidCap Index (the "Parent Index") selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error, under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF is to track both the upward and the downward evolution of the S&P Developed ex-Korea LargeMidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index (the "Index"), denominated in US Dollars, and representative of the performance of eligible equity securities from the S&P Developed ex-Korea LargeMidCap Index (the "Parent Index") selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error, under normal market conditions is expected to be up to 0.50%.

The Lyxor Core Euro Government Bond (DR) UCITS ETF aims to track the benchmark index FTSE EMU Government Bond Index, in EUR terms. The benchmark index is a market-value weighted index that is designed to measure the performance of EUR denominated investment-grade sovereign bonds issued by the governments of the EMU area. As part of the World Government Bond Index (WGBI) family of indices, in order to be eligible for inclusion in the benchmark index, a bond must meet specific criteria pertaining to its coupon, maturity, market size, issue size and credit quality.

General information on the Fund (continued)

Effective date 18th November 2022, Lyxor Core Euro Government Bond (DR) UCITS ETF has been absorbed by AMUNDI PRIME EURO GOVIES UCITS ETF DR. During the period when the fund was invested in 2022, from 30th December 2021 to 17th November 2022, the net performance of the fund was -15.31% vs. -15.30% for the Index resulting in a net tracking difference of -0.02% vs. the index. This tracking difference is explained by the impact from management fees, the rebalancing transaction costs, as well as a change in the pricing policy from Reuters 4:15pm London bid prices to ICE – Merrill Lynch Bid Close on the closing prices of 16th November 2022 prior to the merger in AMUNDI PRIME EURO GOVIES UCITS ETF DR.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF is to reflect the performance of the “Solactive Euro Government Green Bond Index” (the “Benchmark Index”) denominated in Euro, in order to offer an exposure to the European Government Green Bond market, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF is to track both the upward and the downward evolution of the “Solactive EUR USD IG Corporate Green Bond TR Index” (the “Index”) denominated in Euros, in order to offer an exposure to investment grade rated Green Bonds denominated in EUR and USD issued by companies, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

Information to the Shareholders

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

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

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

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

The list of changes in the portfolio for the year ended December 31, 2022 is available, free of charge, at the registered office of the Fund.

Report of the Board of Directors of the SICAV

The Lyxor DAX (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index DAX INDEX. The DAX INDEX tracks the 30 largest and best-performing Blue-chip companies, admitted on the FWB Frankfurt Stock Exchange in the Prime Standard segment. DAX is primarily calculated as a performance index and as one of the few major country indices. It also takes dividend yields into account to pure share price performance, thus fully reflecting the actual performance of an investment in the index portfolio. DAX is completely rule-based and transparent. More information on: www.stoxx.com/ www.dax-indices.com Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Daily LevDAX UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index LevDAX Index. The LevDAX Index delivers twice the daily performance of the LevDAX Index, positive or negative, minus the financing cost. The investor will also benefit from close to twice the dividends paid by the stocks composing the index. The complete methodology is available on www.deutsche-boerse.com. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor S&P 500 UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 Net Total Return Index. The S&P 500 Net Total Return Index is a widely regarded benchmark of US large caps, tracking 500 leading companies and covering approximately 80% of the US free-float market capitalization. Further index details and methodology may be found at www.spindices.com. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Australia (S&P ASX 200) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P/ASX 200 Net Total Return. The S&P/ASX 200 Net Total Return measures the performance of the 200 largest index-eligible stocks listed on the ASX by float-adjusted capitalization. The index is float-adjusted, covering approximately 80% of Australian equity market capitalization. The complete construction of the index is available on www.standardandpoors.com. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI World Utilities TR UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR World Net Utilities USD. The MSCI Daily TR World Net Utilities USD is a free float-adjusted market capitalization index that models the investable universe and the performance of the Utilities listed companies. It is expected to cover large and mid-cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI World Materials TR UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR World Net Materials USD. MSCI Daily TR World Net Materials USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Utilities listed companies. It is expected to cover large and mid-cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI World Communication Services TR UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR World Net Communication Services Sector USD. The MSCI Daily TR World Net Communication Services Sector USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Telecommunication Services listed companies. It is expected to cover large and mid-cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. The complete methodology of the index is available on 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.

The Lyxor MSCI World Information Technology TR UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR World Net Information Technology USD. The MSCI Daily TR World Net In-

Report of the Board of Directors of the SICAV (continued)

formation Technology USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Information Technology listed companies. It is expected to cover large and mid-cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. The complete methodology of the index is available on 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.

The Lyxor MSCI World Health Care TR UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI World Health Care Index - Net Total Return as per prospectus. The MSCI Daily TR World Net Health Care USD is a free float-adjusted market capitalization index that is expected to measure the investable universe and the performance of the Health Care listed companies. It is expected to cover large and mid-cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI World Industrials TR UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI World Industrial Index - Net Total Return. The MSCI Daily TR World Net Industrial USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Industrials listed companies. It is expected to cover large and mid-cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI World Energy TR UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI World Energy Index - Net Total Return. The MSCI World Energy Sector Net TR USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Energy listed companies. It is expected to cover large and mid-cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI World Financials TR UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI World Financial Index - Net total Return. The MSCI Daily TR World Net Financials USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Financials listed companies. It is expected to cover large and mid-cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI World Consumer Discretionary TR UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR World Net Consumer Discretionary USD. The MSCI Daily TR World Net Consumer Discretionary USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Consumer Discretionary listed companies. It is expected to cover large and mid-cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. The complete methodology of the index is available on 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.

The Lyxor MSCI World Consumer Staples TR UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR World Net Consumer Staples USD. The MSCI Daily TR World Net Consumer Staples USD is a free float-adjusted market capitalization index that is designed to measure the investable universe and the performance of the Consumer Staples listed companies. It is expected to cover large and mid-cap securities and is constructed using the MSCI Global Investable Market Index (GIMI) methodology to match the size, liquidity and minimum free float criteria. 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 SICAV (continued)

The Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 VIX Futures Roll Enhanced TR. The S&P 500 VIX Futures Roll Enhanced TR dynamically switches between a short-term VIX futures portfolio and a mid-term VIX futures portfolio in order to model a cost efficient exposure to volatility in the broad equity market. The S&P 500 VIX Short-Term Futures Index represents the short-term VIX futures portfolio. The mid-term VIX futures portfolio models a daily rolling position in the third, fourth and fifth month VIX futures contracts. The allocation are evaluated daily, though changes in allocation may occur less frequently. The complete construction of the index is available on www.standardandpoors.com. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor SG Global Quality Income NTR UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index SG Global Quality Income NTR. The index is built on the principle that dividends have historically dominated equity returns in the long run. Starting with a universe of global developed market equities with a minimum market cap of USD 3bn, the equal-weighted index is designed to capture high quality companies (ex Financials), with a strong balance sheet, and a high and sustainable dividend yield. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P Euro ESG High Yield Dividend Aristocrats Index (EUR) NTR. The Index is designed to measure the performance of 40 of the highest dividend-yielding and ESG-scoring companies within the S&P Europe BMI index with a Eurozone country classification. The index uses S&P DJI ESG Scores as part of the constituent selection process and applies exclusions based on companies' involvement in specific business activities, performance against the principles of United Nations' Global Compact, and involvement in relevant ESG controversies. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx EUR High Yield Corporates BB Top 50 Mid Price TCA TRI. The Markit iBoxx EUR High Yield Corporates BB Top 50 Mid Price TCA TRI is representative of the performance of the 50 largest and most liquid corporate bonds rated from BB- to BB+. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI Pacific Ex Japan UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Pacific ex Japan Net Total Return USD Index. The index is representative of the large and mid-cap across 4 of 5 Developed Markets countries in the Pacific region, excluding Japan. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Fed Funds US Dollar Cash UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Solactive Fed Funds Effective Rate Total Return Index. The Solactive Fed Funds Effective Rate Total Return Index is representative of the performance of a cash notional deposit paying the Federal Funds Effective Rate, which is the US short-term reference rate for monetary market, with daily reinvestment of interest earned in the deposit. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Pan Africa UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index SGI Pan Africa Index EUR Net TR. The SGI Pan Africa Index EUR Net TR attempts to capture the performance of the largest 30 stocks listed in Africa or predominantly exploring African assets. The index is equally exposed to three zones with the largest constituents capped at 10%: South Africa, Northern Africa including Morocco, Egypt and Sub-Sahara excluding South Africa. The SGI Pan Africa Index EUR Net TR is calculated and published by Standard & Poor's with the index constituents reviewed by Société Générale every six months. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 5-7 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 EUR 50bn of government bonds

Report of the Board of Directors of the SICAV (continued)

in issuance. Eligible securities must have maturities of at least 5 years and no more than 7 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.

The Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 7-10 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 EUR 50bn of government bonds in issuance. Eligible securities must have maturities of at least 7 years and no more than 10 years, with a minimum outstanding amount of EUR 300m. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Euro Government Bond 15+Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 15+ 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 EUR 50bn of government bonds in issuance. Eligible securities must have maturities of at least 15 years, with a minimum outstanding amount of EUR 300m. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE MTS Highest Rated Macro-Weighted Government Bond (Mid Price) Index (EUR). The MTS Mid Price Highest Rated Macro-Weighted All-Maturity (EUR) (Bloomberg Code: FMMPHRG5) ("Benchmark Index") denominated in EUR, representative of the performance of Eurozone government bonds that have the highest credit ratings. Bonds are weighted in the index based on macroeconomic indicators. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 2x Inverse Daily Index. The S&P 500 2x Inverse Daily Index (the Index) denominated in US dollars (USD) in order to offer an inverse exposure to with daily 2x leverage, to the performance of the United States equity market – while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor EUR 2-10Y Inflation Expectations UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx EUR Breakeven Euro-Inflation France & Germany Index Nominal TRI. The index is designed to provide exposure to breakeven inflation by entering into a long position in inflation-linked bonds issued by France and Germany and a short position in France and Germany sovereign bonds with adjacent durations. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor US\$ 10Y Inflation Expectations UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx USD Breakeven 10-Year Inflation Index. The index is representative of the performance of a long position in the 6 last issuances of U.S. 10-year Treasury Inflation-Protected securities and a short position in U.S. Treasury bonds with adjacent durations. The difference in yield between these bonds is commonly referred to as a "breakeven rate of inflation" and is considered a measure of the market's expectations for inflation over a specified period. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor US Treasury 1-3Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays U.S. Treasury: 1-3 Year Total Return Index. The index is representative of the performance of US Treasury bonds with maturities of at least 1 year and no more than 3 years, with a minimum outstanding amount of USD 300m. 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 SICAV (continued)

The Lyxor US Treasury 3-7Y (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays US Treasury 3-7 Year Index USD. The index is representative of the performance of US Treasury bonds with maturities of at least 3 years and no more than 7 years, with a minimum outstanding amount of USD 300m. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor US Treasury 10+Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays US Long Treasury Total Return Index. The index is representative of the performance of US Treasury bonds with maturities of at least 10 years, with a minimum outstanding amount of USD 300m. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor IBOXX £ Liquid Corporates Long Dated UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx GBP Liquid Corporates Long Dated Mid Price TCA TRI. The Markit iBoxx GBP Liquid Corporates Long Dated Mid Price TCA TRI provides exposure to the 40 largest and most liquid Sterling denominated, investment grade corporate bonds with minimum rating of BBB- from S&P or Fitch or Baa3 from Moody's. It is compiled, administered and managed by Markit, an index provider. The full methodology and additional details are available on the Indices section of the www.markit.com website. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Core UK Government Bond (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE Actuaries UK Index-Linked Gilts All Stocks index. The FTSE Actuaries UK Conventional Gilts All Stocks Total Return (Bloomberg ticker: FTFIBGT) ("Benchmark Index"), which represents the UK gilt market. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE Actuaries UK Index-Linked Gilts All Stocks Index. The FTSE Actuaries Govt Securities UK Index Linked TR All Stocks provides exposure to Sterling denominated inflation-linked bonds issued by the UK Governments, which cover the main inflation-linked sovereign and sub-sovereign issues. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor US Treasury 7-10Y (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays U.S. Treasury: 7-10 Year TR Index. The index is representative of the performance of US Treasury bonds with maturities of at least 7 years and no more than 10 years, with a minimum outstanding amount of USD 300m. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor UK Government Bond 0-5Y (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE Actuaries UK Conventional Gilts Up To 5 Years Index. The FTSE Actuaries Govt Securities UK Gilts TR under 5 Yr denominated in GBP and representative of UK government bonds ("Gilts") with remaining maturities up to 5 years. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The investment objective of the Lyxor Core US TIPS (DR) UCITS ETF - Acc is to reflect the performance of the Bloomberg Barclays US Government Inflation-Linked Bond Index denominated in USD, in order to offer an exposure to the US Treasury Inflation Protected Securities (TIPS) market. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Green Bond (DR) UCITS ETF - Acc aims to track the Solactive Green Bond EUR USD IG Index, a benchmark of EUR and USD denominated investment-grade green bonds issued by sovereigns, supranational, development banks and corporates. Green bonds are fixed income securities whose proceeds are solely dedicated to the financing of eligible green projects focused on climate mitigation or adaptation efforts. The index constituents are labelled green bonds defined as eligible for index inclusion by the Climate Bonds Initiative, an independent not-for-profit organization dedicated to the promotion of investments for a low carbon and climate-resilient economy.

Report of the Board of Directors of the SICAV (continued)

Details of the index methodology may be found on www.solactive.com. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the FTSE Italia PIR All Cap Net Tax Index. The index is designed to measure the performance of Italian large and mid-caps suitable for the personal savings plan (PIR) Law introduced in Italy in 2017. The index construction methodology is available on www.ftserussell.com. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Core MSCI EMU (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI EMU Net Return Index. The MSCI EMU Net Return EUR Index is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of countries within EMU. For more information, please refer to 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 MSCI Japan ESG Leaders Extra (DR) UCITS ETF absorbed 18/11/2022

AMUNDI INDEX MSCI JAPAN SRI PAB UCITS ETF DR seeks to replicate, as closely as possible, the performance of the MSCI Japan Select ESG Rating and Trend Leaders Net Total Return Index. This ETF has exposure to large and mid-cap companies of Japanese market using a best-in-class approach by only selecting companies that have the highest MSCI ESG Ratings. It incorporates exclusion criteria on Nuclear power, Nuclear Weapons, Tobacco, Alcohol, Gambling, Controversial Weapons, Conventional Weapons, Civilian Firearms, Oil & Gas, Thermal Coal, Fossil Fuel Reserves, Genetically Modified organisms (GMO) and Adult Entertainment and each constituent weight is capped at 5%. Additionally, about climate transition, the fund meets the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements. For further information, please refer to the KIID, the fund prospectus and the MSCI index methodology for full details on exclusion criteria.

The Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 1-3 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 EUR 50bn of government bonds in issuance. Eligible securities must have maturities of at least 1 year and no more than 3 years, with a minimum outstanding amount of EUR 300m. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 3-5 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 EUR 50bn of government bonds in issuance. Eligible securities must have maturities of at least 3 years and no more than 5 years, with a minimum outstanding amount of EUR 300m. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 10-15 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 EUR 50bn of government bonds in issuance. Eligible securities must have maturities of at least 10 years and no more than 15 years, with a minimum outstanding amount of EUR 300m. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Euro Government Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 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 EUR 50bn of government bonds in issuance. Eligible securities must have maturities of at least 1 year, with a minimum outstanding amount of EUR 300m. 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 SICAV (continued)

The Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn Bond Index. The index is representative of the performance of EUR denominated inflation-linked bonds issued by Eurozone members. Eligible securities must have maturities of at least 1 year, with minimum outstanding amount of EUR 500m. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor FTSE 100 UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE 100 Total Return Index GBP. The FTSE 100 Total Return Index GBP is a market-capitalization weighted index representing the performance of the 100 largest UK-domiciled blue chip companies, which pass screening for size and liquidity. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI EM ESG Leaders Extra UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI EM Select ESG Rating and Trend Leaders Net Return USD Index. The index is designed to represent the performance of companies that have a robust ESG profile relative to their sector, as well as a positive trend in improving that profile. It is based on the parent index, the MSCI Emerging Markets Index, which is expected to cover large and mid-cap stocks across 24 emerging markets countries. Companies from ESG sensitive sectors or whose products or activities have the potential for negative social or environmental impact are excluded. For more information, please refer to 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.

The Lyxor Core MSCI World (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI World Net Total Return USD Index. The index is designed to represent the performance of large and mid-caps across 23 Developed Markets countries. It is expected to cover approximately 85% of the free float-adjusted market capitalization in each country. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Amundi MSCI Japan - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI Japan Net Total Return Index. The index is designed to represent the performance of the large and midcap segment of the Japanese equity market. It is expected to cover approximately 85% of the free float-adjusted market capitalization in Japan. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI EM Asia UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI Emerging Markets Asia Net Total Return Index. The index is designed to represent the performance of large and mid-caps across 9 Asian Emerging Markets countries. It is expected to cover approximately 85% of the free float-adjusted market capitalization in each country. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Core UK Equity All Cap (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Morningstar UK NR Index. The index is designed to represent the performance of the large, mid and small-cap segment of the United Kingdom's equity market. It is expected to cover approximately 97% of the free float-adjusted market capitalization of the UK. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Core US Equity (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Morningstar US Large-Mid Cap NR Index. The index is designed to represent the performance of the large and midcap segment of the United States' equity market. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF absorbed 18/11/2022 :
AMUNDI INDEX MSCI EMU SRI PAB UCITS ETF DR is tracking both the upward and the downward evolution of the MSCI EMU Net Return Index (the "Index") denominated in EUR and representative of large-cap and mid-cap companies listed on developed markets in the European Economic and Monetary Union (EMU), while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

Report of the Board of Directors of the SICAV (continued)

The Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI USA Select ESG Rating and Trend Leaders Net Return USD Index. The index is designed to represent the performance of companies that have a robust ESG profile relative to their sector, as well as a positive trend in improving that profile. It is based on the parent index, the MSCIUSA Index, which is expected to cover large and mid-cap stocks of the US market. Companies from ESG sensitive sectors or whose products or activities have the potential for negative social or environmental impact are excluded. For more information please refer to 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.

The Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI World Select ESG Rating and Trend Leaders Net Return USD Index. The index is designed to represent the performance of companies that have a robust ESG profile relative to their sector, as well as a positive trend in improving that profile. It is based on the parent index, the MSCI World Index, which is expected to cover large and mid-cap stocks across 23 developed markets countries. Companies from ESG sensitive sectors or whose products or activities have the potential for negative social or environmental impact are excluded. For more information, please refer to 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.

The Lyxor Euro Floating Rate Note UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Bloomberg Barclays MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index. The index is representative of the performance of EUR denominated, investment grade floating rate notes issued by European and non-European corporates, with maturities ranging from 1 month up to, but not including, 7 years. The bonds in the index have a variable coupon, which is adjusted according to changes in the 3m EURIBOR. Additionally, 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.

The Lyxor MSCI All Country World UCITS ETF - Acc (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI AC World Index (ACWI) Net Total Return index. The MSCI AC World Net Return USD Index is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of developed and emerging markets. The MSCI AC World Net Return USD Index consists of 45 country indices comprising 24 developed and 21 emerging market country indices. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Nasdaq-100 UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index NASDAQ-100 Notional Net Total Return Index. NASDAQ-100 Notional Net Total Return Index includes 100 of the largest domestic and international nonfinancial securities listed on The NASDAQ Stock Market based on market capitalization. The index reflects companies across major industry groups including computer, biotechnology, health care, telecommunications and transportation. It does not contain securities of financial companies including investment companies. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Euro Stoxx Banks (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index EURO STOXX Banks Net Return EUR. The EURO STOXX Banks Net Return EUR Index measures the performance of banks (as defined by the Industry Classification Benchmark) in the euro zone and provides geographic exposure to Austria, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, Netherlands, Portugal and Spain. The index is sub-index of the EURO STOXX® Index (the “Parent Index”), which measures the performance of the large-cap, mid-cap and small-cap equities of the euro zone’s developed economies. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor ESG Euro Corporate Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Bloomberg Barclays MSCI EUR Corporate Liquid SRI Sustainable Index. The index is representative of the performance of EUR denominated, investment grade corporate bonds issued by European and non-European 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

Report of the Board of Directors of the SICAV (continued)

controversial military weapons, and those with a “red” MSCI ESG Controversy Score. Further index details and methodology may be found at 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.

The Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Bloomberg Barclays MSCI EUR Corporate Liquid ex Financial SRI Sustainable Index. The index is representative of the performance of EUR denominated, investment grade corporate bonds issued by European and non-European corporates (excluding Financials), 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. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Refinitiv/CoreCommodity CRB(R) Total Return Index. As a benchmark, the Refinitiv/CoreCommodity CRB(R) Index Total Return is designed to provide timely and accurate representation of a long-only, broadly diversified investment in commodities through a transparent and disciplined calculation methodology. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Commodities Refinitiv/CoreCommodity CRB EX-Energy TR UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Refinitiv/CoreCommodity CRB(R) Index ex-Energy Total Return. As a benchmark, the Refinitiv/CoreCommodity CRB(R) Index ex-Energy Total Return is designed to provide timely and accurate representation of a long-only, broadly diversified investment in commodities through a transparent and disciplined calculation methodology. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y(EUR). The MTS Mid Price Highest Rated Macro-Weighted 1-3 (EUR) provides an unlevered exposure to the Eurozone AAA sovereign bond market. The index is denominated in Euro and comprises bonds issued by Eurozone governments with the highest credit ratings (denoted “AAA” and AA), with country weights calculated based on macroeconomic indicators. More information is available on www.mtsindices.com. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y(EUR). The MTS Mid Price Highest Rated Macro-Weighted 3-5 (EUR) provides an unlevered exposure to the Eurozone AAA and AA sovereign bond market. The index is denominated in Euro and comprises bonds issued by Eurozone governments with the highest credit ratings (denoted “AAA” and AA), with country weights calculated based on macroeconomic indicators. More information is available on www.mtsindices.com. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI China UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI China Net Total Return USD Index. The index captures large and mid-caps across China A shares, H shares, B shares, Red chips, P chips and foreign listings (e.g. ADRs) and is expected to cover about 85% of the Chinese equity universe. Large cap A and mid cap A shares are represented at 20% of their free float adjusted market capitalization (on May 2020). 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 SICAV (continued)

The Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index iBoxx USD Inverse Breakeven 10-Year Inflation. The index is representative of the performance of a short position in the 6 last issuances of U.S. 10-year Treasury Inflation Protected securities and a long position in U.S. Treasury bonds with adjacent durations. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI China Select ESG Rating and Trend Leaders Net total Return Index. The index is designed to represent the performance of companies that have a robust ESG profile relative to their sector, as well as a positive trend in improving that profile. It is based on the parent index, the MSCI China Index, which is expected to cover large and mid-cap stocks of the Chinese economy. Companies from ESG sensitive sectors or whose products or activities have the potential for negative social or environmental impact are excluded. For more information, please refer to 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.

The Lyxor Hong Kong (HSI) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Hang Seng Index Net Total Return Index. The Hang Seng Index Net Total Return Index was launched on 24 November 1969 and is one of the earliest stock market indexes in Hong Kong. Also known as, the Hong Kong Blue Chip Index, the HSI measures the performance of largest and liquid companies listed in Hong Kong. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI AC Asia Ex Japan UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI AC Asia Ex Japan Net Total Return TM Index. The MSCI AC Daily TR Net Asia Ex Japan USD is a free float-adjusted market capitalization weighted index that is designed to measure the daily equity market performance of Asia, excluding Japan. The MSCI AC Daily TR Net Asia Ex Japan USD consists of the following 10 developed and emerging market country indices: China, Hong Kong, India, Indonesia, Korea, Malaysia, Philippines, Singapore, Taiwan, and Thailand. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI AC Asia Pacific-ex Japan Net Total Return Index. The MSCI Daily TR Net AC Asia Pacific Ex Japan USD is a free float-adjusted market capitalization weighted index that is designed to measure the daily equity market performance of Asia, excluding Japan. The MSCI AC Asia ex Japan Index consists of the following 10 developed and emerging market country indices: China, Hong Kong, India, Indonesia, Korea, Malaysia, Philippines, Singapore, Taiwan, and Thailand. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI Indonesia UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Indonesia Net Total Return. The MSCI Indonesia Net Total Return offers an exhaustive representation of the Indonesian market by targeting all companies with a market capitalization within the top 85% of the Indonesian investable equity universe, subject to a global minimum size requirement. It is based on the Global Investable Market Indices methodology. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI Semiconductors ESG Filtered UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI Semiconductors & Semiconductor Equipment ESG Filtered Net Total Return Index. The index consists of large and mid-cap stocks across developed and emerging markets that are classified in the Semiconductors and Semiconductor Equipment Industry Group (within the Information Technology sector) according to the Global Industry Classification Standard (GICS). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI Brazil UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI Brazil Net Total Return USD Index. The index MSCI Brazil Net Total Return USD Index is designed to represent the performance of the large and mid-cap segments of the Brazilian market, covering about 85% of the Brazilian equity universe. 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 SICAV (continued)

The Lyxor MSCI Eastern Europe Ex Russia UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI EM Eastern Europe ex Russia Net Total Return EUR Index. The index is designed to represent the performance of 3 emerging market countries in Eastern Europe (Poland, Hungary and the Czech Republic), covering about 85% of each of the country's equity universe. The full index methodology is available at 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.

The Lyxor MSCI EM Latin America UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Emerging Markets Latin America Net Total Return Index USD. The MSCI Daily TR Net Emerging Markets Latin America USD is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of emerging markets in Latin America. The MSCI Total Return Indices measure the market performance, including both price performance and income from dividend payments. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI Korea UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Korea 20/35 Net Total Return Index increased by possible dividends paid by the stocks making up the index. The MSCI Korea 20/35 Index is a free float market cap-based index that represents approximately 85 % of the total market capitalization in South Korea. The complete methodology of the index is available on 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.

The Lyxor MSCI Turkey UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI Turkey Net Total Return Index. The index is designed to represent the performance of the large and midcap segments of the Turkish market, covering about 85% of the Turkish equity universe. The full index methodology is available at 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.

The investment objective of Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF - Dist is to reflect the performance of the Bloomberg Barclays Global Inflation-Linked 1-10 Year Index (the Benchmark Index) denominated in US Dollars and representative of the government local currency inflation-linked debt from developed market countries. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI Russia UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Russia IMI Select GDR Net Total Return USD Index increased by possible dividends paid by the stocks making up the index. The MSCI Russia IMI Select GDR Net Total Return USD Index aims to measure the performance of the leading Russian Global Depository Receipts (GDRs) traded on the London Stock Exchange, based on float-adjusted market capitalization. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF - Acc is an exchange-traded fund that aims to track the MSCI Europe ESG Leaders Net Total Return Index. The index is designed to represent the performance of companies that have the highest ESG profile relative to their sector peers with a target coverage of 50% of the parent MSCI Europe Index. Companies involved in controversial businesses or whose products or activities have the potential for negative social or environmental impact are excluded. Constituent selection is based on data from MSCI ESG Research. The full index methodology is available at www.msci.com.

The Lyxor Global Green Bond 1-10Y (DR) UCITS ETF aims to track aims to track the Bloomberg MSCI Global Green Bond 1-10 Year Index. The index provides exposure to the global market for fixed income securities issued to fund projects with direct environmental benefits. An independent research-driven methodology is used to evaluate index-eligible green bonds to ensure they adhere to established Green Bond Principles and to classify bonds by their environmental use of proceeds. To be eligible for the index, bonds must have between one and up to, but not including, ten years remaining until maturity. 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 SICAV (continued)

The Lyxor MSCI Emerging Markets Ex China UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Emerging Markets ex China Net Total Return Index. The MSCI Emerging Markets ex China Net Return USD Index captures 25 of the 26 Emerging Markets as defined by MSCI, excluding China. The index is expected to cover approximately 85% of the free float-adjusted market capitalization in each country. Further index details may be found at 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.

The Lyxor Core Global Government Bond (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the FTSE G7 and EMU Government Bond Index - Developed Markets. The index aims to represent the performance of international investment-grade sovereign bonds issued in local currencies by the sovereign governments of developed market countries. The index composition is part of the World Government Bond Index family (WGBI). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Core Japanese Government Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the FTSE Japanese Government Bond Index. This index is representative of the performance of fixed-rate, local-currency Japanese government bonds with maturities of at least 1 year. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor US Curve Steepening 2-10 UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Solactive USD Daily (x7) Steepener 2-10 Index. The index tracks the investment performance of a systematic strategy whose returns are directly linked to changes in the US treasury yield curve. The index is constructed such that for a 1bp increase in the steepness of the curve, the index is expected to increase roughly 7bps, though market factors may cause some deviation. The index consists of two underlying components: a long position in the 2Y US Treasury Bond Futures and a short position in the 10Y US Treasury Ultra Bond Futures. Further index details and methodology may be found at www.solactive.com. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI USA ESG Climate Transition (EU CTB) Select Net Total Return Index. Based on its parent MSCI USA Index, the benchmark includes large and mid-cap securities of the US equity markets. The index aims to represent the performance of an investment strategy that re-weights securities based upon the opportunities and risks associated with the transition to a lower carbon economy and increase exposure to ESG leaders. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI Emerging Markets ESG Climate Transition (EU CTB) Select Net Total Return Index. Based on its parent MSCI Emerging Markets Index, the benchmark includes large and mid-cap securities across Emerging Markets (EM) countries. The index aims to represent the performance of an investment strategy that re-weights securities based upon the opportunities and risks associated with the transition to a lower carbon economy and increase exposure to ESG leaders. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI Europe ESG Climate Transition (EU CTB) Select Net Total Return Index. Based on its parent MSCI Europe Index, the benchmark includes large and mid-cap securities across Developed Markets (DM) in Europe. The index aims to represent the performance of an investment strategy that re-weights securities based upon the opportunities and risks associated with the transition to a lower carbon economy and increase exposure to ESG leaders. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor MSCI World Climate Change (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI World Climate Change Net Total Return Index. Based on its parent MSCI World Index, the benchmark includes large and mid-cap securities across 23 Developed Markets (DM) countries. The index aims to represent the performance of an investment strategy that re-weights securities based upon the opportunities and risks associated with the transition to a lower carbon economy. 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 SICAV (continued)

The Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the S&P Eurozone Large Mid-cap Net Zero 2050 Paris-Aligned ESG Net Total Return Index. The index is designed to measure the performance of eligible companies from the parent S&P Eurozone Large Mid-cap index, selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario at the index level. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the S&P 500 Net Zero 2050 Paris-Aligned ESG Net Total Return Index. The index is designed to measure the performance of eligible securities from the parent S&P 500 index, selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario at the index level. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the S&P Europe Large Mid-cap Net Zero 2050 Paris-Aligned ESG Net Total Return Index. The index is designed to measure the performance of eligible companies from the parent S&P Europe LargeMidCap index, selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario at the index level. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the S&P Developed Ex-Korea LargeMidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index. The index is designed to measure the performance of eligible companies from the parent S&P Developed Ex-KoreaLargeMidCap index, selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario at the index level. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

The Lyxor Core Euro Government Bond (DR) UCITS ETF aims to track the benchmark index FTSE EMU Government Bond Index, in EUR terms. The benchmark index is a market-value weighted index that is designed to measure the performance of EUR denominated investment-grade sovereign bonds issued by the governments of the EMU area. As part of the World Government Bond Index (WGBI) family of indices, in order to be eligible for inclusion in the benchmark index, a bond must meet specific criteria pertaining to its coupon, maturity, market size, issue size and credit quality.

Effective date 18th November 2022, Lyxor Core Euro Government Bond (DR) UCITS ETF has been absorbed by AMUNDI PRIME EURO GOVIES UCITS ETF DR. During the period when the fund was invested in 2022, from 30th December 2021 to 17th November 2022, the net performance of the fund was -15.31% vs. -15.30% for the Index resulting in a net tracking difference of -0.02% vs. the index. This tracking difference is explained by the impact from management fees, the rebalancing transaction costs, as well as a change in the pricing policy from Reuters 4:15pm London bid prices to ICE – Merrill Lynch Bid Close on the closing prices of 16th November 2022 prior to the merger in AMUNDI PRIME EURO GOVIES UCITS ETF DR.

The Lyxor Euro Government Green Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Solactive Euro Government Green Bond Index. The benchmark index is representative of the performance of investment grade rated Green Bonds issued by European countries and denominated in euro. Green Bonds are issued in order to fund projects that have positive environmental outcomes. To be eligible for inclusion in the index, a bond must be considered as a “Green Bond” by the Climate Bonds Initiative and meet specific criteria pertaining, in particular, to its issue size (at least 300 million outstanding amount), its issuer (countries of the Eurozone primarily), maturity (at least one year until maturity), ratings (only investment grade bonds are eligible) and denomination currency (EUR only). 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 SICAV (continued)

The Lyxor Corporate Green Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Solactive EUR USD IG Corporate Green bond TR Index. The benchmark index is representative of the performance of investment grade rated Green Bonds issued by corporates and denominated in EUR and USD. To be eligible for inclusion in the Index, a bond must be considered “Green Bond” by the Climate Bonds Initiative and meet specific criteria pertaining, in particular, to its issue size (at least 300 million outstanding amount), maturity (at least one year until maturity), ratings (only investment grade bonds are eligible) and denomination currency (EUR and USD). An ESG screen is also applied to the index to exclude issuers based on exposure to controversial businesses and those, which are subject to UN Sanctions and/or “Non-Compliant” with regard to the Overall Global Compact Compliance. Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

Luxembourg, April 26, 2023

The Board of Directors



Audit report

To the Shareholders of
Multi Units Luxembourg

Report on the audit of the financial statements

Our opinion

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

What we have audited

The Fund’s financial statements comprise:

- the combined statement of net assets for the Fund and the statement of net assets for each of the sub-funds as at 31 December 2022;
- the combined statement of operations and changes in net assets for the Fund and the statement of operations and changes in net assets for each of the sub-funds for the year then ended;
- the schedule of investments as at 31 December 2022; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with the EU Regulation No 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 No 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 believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund 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. We have fulfilled our other ethical responsibilities under those ethical requirements.

To the best of our knowledge and belief, we declare that we have not provided non-audit services that are prohibited under Article 5(1) of the EU Regulation No 537/2014.



The non-audit services that we have provided to the Fund, for the year then ended, are disclosed herebelow.

- Review of interim financial information;
- Review of mergers.

Emphasis of matter

We draw attention to Note 1 to these financial statements, which indicates that as a result of the current conflict between Ukraine and Russia and the closure of the Moscow stock exchange, the NAV of the Lyxor MSCI Russia UCITS ETF compartment has been suspended since 4 March 2022. The net asset value remains impossible to determine as at the date of the financial statements, due to the persistent suspension of the underlying market. The Board of Directors has decided to liquidate the Lyxor MSCI Russia UCITS ETF compartment on 15 February 2023. Our opinion is not modified in respect of this matter.

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 our 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.

Key audit matter	How our audit addressed the key audit matter
<i>Valuation of OTC derivatives instruments</i> The valuation of such investments is considered to be a Key Audit Matter due to the potential magnitude of material misstatement / Refer to Note 6 of the financial statements for the valuation policy for such instruments.	<p>We gained an understanding of the internal control structure and operating effectiveness of key controls surrounding valuation of OTC derivative instruments through observations, inquiries, and tests of all intervening parties in the valuation process. In addition, we gained an understanding of internal controls implemented by the Management Company including key controls over the fair value process.</p> <p>As of 31 December 2022, a number of the Fund's sub-funds (refer to Note 6 of financial statements) invested in OTC derivative instruments. Such instruments are composed by total return swaps.</p> <p>For OTC derivatives such as total return swaps, we independently determined a range of acceptable values, through the use of internally developed models using recognised methodologies, taking into account the key terms of the contracts and observable market data.</p> <p>In addition, for all OTC derivatives, we compared the value of such derivatives to the counter-valuation performed by the Fund's Management Company.</p>



<p><i>Existence of OTC derivatives instruments</i></p>	<p>We gained an understanding of the internal control structure and operating effectiveness of key controls surrounding authorisation, completeness and accuracy of OTC derivative transactions and the reconciliation process in place for these instruments.</p>
<p>The existence of such assets is considered to be a Key Audit Matter due to the potential magnitude of material misstatement combined with the higher inherent risk for assets that cannot be held by the Depository Bank.</p>	<p>We obtained the confirmation of the ownership by the Fund of all OTC derivatives instruments from the Depository Bank. We agreed all positions as per Depository Bank confirmation to the Fund's accounting records.</p>

Other information

The Board of Directors of the Fund 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 audit report 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 identified above 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 that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund 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 Fund 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 of the Fund is responsible for assessing the Fund's and each of its sub-funds' 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 of the Fund either intends to liquidate the Fund or close any of its sub-funds 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 an audit report 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 No 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 No 537/2014, the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund'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 Fund;
- conclude on the appropriateness of the Board of Directors of the Fund'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 Fund's or any of its sub-funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report 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 audit report. However, future events or conditions may cause the Fund or any of its sub-funds (except for Lyxor MSCI Russia UCITS ETF where a decision to liquidate exists) 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 communicate to 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 audit 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” of the Fund by the General Meeting of the Shareholders on 29 April 2022 and the duration of our uninterrupted engagement, including previous renewals and reappointments, is 17 years.

PricewaterhouseCoopers, Société coopérative
Represented by

Luxembourg, 28 April 2023

Frédéric Botteman

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF EUR
ASSETS				
Securities portfolio at cost		601 068 739	126 324 689	7 034 137 327
Net unrealised profit/ (loss)		(260 720)	(252 702)	(296 224 430)
Securities portfolio at market value	2.2	600 808 019	126 071 987	6 737 912 897
Cash at bank		1 987 584	3 565	1 552 052
Receivable for Fund shares issued		-	-	7 954 476
Receivable for securities sold		-	580 269	246 487 013
Receivable on swaps		-	2 264 517	233 069 500
Receivable on spot exchange		-	-	-
Dividends receivable, net		1 916 821	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	2 261 971
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		604 712 424	128 920 338	7 229 237 909
LIABILITIES				
Bank Overdraft		146	188	5 130
Payable for Fund shares redeemed		-	-	197 597 553
Payable for securities purchased		-	2 264 517	42 070 352
Payable on swaps		-	580 269	247 896 018
Payable on spot exchange		-	-	-
Management fees payable	3	151 361	153 807	1 071 239
Swaps at market value	2.4, 6	-	1 609 743	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	110 550	-	-
Other liabilities		16 572	-	54 874
		278 629	4 608 524	488 695 166
TOTAL NET ASSETS		604 433 795	124 311 814	6 740 542 743

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		83 149 303	48 828 474	74 538 327
Net unrealised profit/ (loss)		(11 247 393)	(5 329 079)	(8 468 111)
Securities portfolio at market value	2.2	71 901 910	43 499 395	66 070 216
Cash at bank		13 703	486	8 801
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 189 118	3 250 743	620 986
Receivable on swaps		27	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	404 111	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		74 508 869	46 750 624	66 700 003
LIABILITIES				
Bank Overdraft		9 497	-	423
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	2 989 032	-
Payable on swaps		2 189 118	261 711	620 986
Payable on spot exchange		-	-	-
Management fees payable	3	49 369	40 853	33 512
Swaps at market value	2.4, 6	-	409 345	579 630
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		2 234	-	-
		2 250 218	3 700 941	1 234 551
TOTAL NET ASSETS		72 258 651	43 049 683	65 465 452

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		26 415 859	977 410 193	940 162 767
Net unrealised profit/ (loss)		(2 966 742)	(8 345 230)	(12 605 110)
Securities portfolio at market value	2.2	23 449 117	969 064 963	927 557 657
Cash at bank		16 358	105 927	22 629
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	15 445 385	13 608 855
Receivable on swaps		-	14 858 779	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	6 610	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		23 472 085	999 475 054	941 189 141
LIABILITIES				
Bank Overdraft		27 102	25 390	3 293
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	30 277 614	10 270 192
Payable on swaps		-	26 549	3 338 663
Payable on spot exchange		-	-	-
Management fees payable	3	12 073	1 018 592	914 647
Swaps at market value	2.4, 6	-	1 035 824	2 454 712
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		1 926	-	-
		41 101	32 383 969	16 981 507
TOTAL NET ASSETS		23 430 984	967 091 085	924 207 634

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		48 200 290	214 995 613	144 646 463
Net unrealised profit/ (loss)		(2 723 495)	(17 831 442)	(5 371 789)
Securities portfolio at market value	2.2	45 476 795	197 164 171	139 274 674
Cash at bank		-	7 612	67 378
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		735 385	18 169 044	397 125
Receivable on swaps		13	12 689 554	695 948
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	764 282	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		46 212 193	228 794 663	140 435 125
LIABILITIES				
Bank Overdraft		5 194	6 142	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		326 688	16 306 458	695 935
Payable on swaps		408 698	14 552 140	397 125
Payable on spot exchange		-	-	-
Management fees payable	3	23 000	208 265	72 368
Swaps at market value	2.4, 6	40 333	-	73 261
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		2 181	-	8 886
		806 094	31 073 005	1 247 575
TOTAL NET ASSETS		45 406 099	197 721 658	139 187 550

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF USD
ASSETS				
Securities portfolio at cost		66 813 063	84 261 506	114 967 948
Net unrealised profit/ (loss)		(4 682 077)	(6 561 524)	(2 933 578)
Securities portfolio at market value	2.2	62 130 986	77 699 982	112 034 370
Cash at bank		416	197	12 779
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 810 243	1 255 419	3 730 736
Receivable on swaps		3 078 551	-	744 555
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	892 619
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		68 020 196	78 955 598	117 415 059
LIABILITIES				
Bank Overdraft		728	23	1 973
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		3 078 551	268 871	744 555
Payable on swaps		2 810 243	986 548	3 730 736
Payable on spot exchange		-	-	-
Management fees payable	3	68 283	80 660	251 785
Swaps at market value	2.4, 6	78 440	254 989	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		-	-	-
		6 036 245	1 591 091	4 729 049
TOTAL NET ASSETS		61 983 951	77 364 507	112 686 010

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF EUR
ASSETS				
Securities portfolio at cost		256 778 348	139 798 709	99 280 690
Net unrealised profit/ (loss)		19 325 526	(12 824 320)	(754 933)
Securities portfolio at market value	2.2	276 103 874	126 974 389	98 525 757
Cash at bank		73 760	992 228	2 041
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 518 595	-	236 841
Receivable on swaps		-	-	231 719
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	887 799
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		278 696 229	127 966 617	99 884 157
LIABILITIES				
Bank Overdraft		6 800	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	244 725
Payable on swaps		2 518 595	-	223 835
Payable on spot exchange		-	-	-
Management fees payable	3	215 773	63 374	112 449
Swaps at market value	2.4, 6	275 908	-	1 632 868
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	45 040	-
Other liabilities		74	14 768	-
		3 017 150	123 182	2 213 877
TOTAL NET ASSETS		275 679 079	127 843 435	97 670 280

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF EUR
ASSETS				
Securities portfolio at cost		17 145 192	70 730 395	37 765 011
Net unrealised profit/ (loss)		(838 580)	248 242	(4 221 826)
Securities portfolio at market value	2.2	16 306 612	70 978 637	33 543 185
Cash at bank		-	657	608
Receivable for Fund shares issued		-	14 974 021	-
Receivable for securities sold		-	138 162	1 887 813
Receivable on swaps		-	15 180 089	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	467 543	-
Swaps at market value	2.4, 6	-	222 624	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		16 306 612	101 961 733	35 431 606
LIABILITIES				
Bank Overdraft		37	-	34
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	15 180 089	1 494 294
Payable on swaps		-	15 112 183	393 519
Payable on spot exchange		-	-	-
Management fees payable	3	5 705	23 297	92 356
Swaps at market value	2.4, 6	103 464	-	421 004
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		-	-	-
		109 206	30 315 569	2 401 207
TOTAL NET ASSETS		16 197 406	71 646 164	33 030 399

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		321 303 748	856 419 517	67 046 159
Net unrealised profit/ (loss)		(30 471 070)	(108 004 589)	(15 846 648)
Securities portfolio at market value	2.2	290 832 678	748 414 928	51 199 511
Cash at bank		54 795	29 548	31 031
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	3 107 825
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		2 896 188	5 307 419	723 707
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		293 783 661	753 751 895	55 062 074
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	3 131 442
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	82 196	213 028	13 837
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		20 361	42 580	3 911
		102 557	255 608	3 149 190
TOTAL NET ASSETS		293 681 104	753 496 287	51 912 884

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF EUR
ASSETS				
Securities portfolio at cost		370 592 202	60 545 247	1 263 787 055
Net unrealised profit/ (loss)		(66 926 122)	1 479 552	(72 256 091)
Securities portfolio at market value	2.2	303 666 080	62 024 799	1 191 530 964
Cash at bank		100 984	2 291	38 415
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	2 953 440	6 465 298
Receivable on swaps		-	-	2 764 484
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		2 577 149	-	5 276 844
Swaps at market value	2.4, 6	-	1 092 457	4 934 065
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		306 344 213	66 072 987	1 211 010 070
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	8 556 777
Payable on swaps		-	2 953 440	673 004
Payable on spot exchange		-	-	-
Management fees payable	3	87 080	134 624	1 170 760
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		14 048	-	-
		101 128	3 088 064	10 400 541
TOTAL NET ASSETS		306 243 085	62 984 923	1 200 609 529

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		84 853 836	544 516 665	84 483 935
Net unrealised profit/ (loss)		752 315	(6 626 159)	(3 625 872)
Securities portfolio at market value	2.2	85 606 151	537 890 506	80 858 063
Cash at bank		1 255	264 152	146 706
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		5 430 404	-	-
Receivable on swaps		5 610 066	-	-
Receivable on spot exchange		-	-	1 628
Dividends receivable, net		-	-	-
Interest receivable on bonds		515 235	2 789 262	446 812
Swaps at market value	2.4, 6	767 352	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	4 505 111	27 197
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		97 930 463	545 449 031	81 480 406
LIABILITIES				
Bank Overdraft		-	18 133	-
Payable for Fund shares redeemed		5 310 554	-	-
Payable for securities purchased		401 454	-	-
Payable on swaps		5 328 462	-	-
Payable on spot exchange		-	155 565	-
Management fees payable	3	139 531	66 687	12 992
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	305 530	7 203
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		-	134 184	-
		11 180 001	680 099	20 195
TOTAL NET ASSETS		86 750 462	544 768 932	81 460 211

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF GBP
ASSETS				
Securities portfolio at cost		672 731 375	4 446 391	733 144 507
Net unrealised profit/ (loss)		(87 976 282)	(38 040)	(147 736 775)
Securities portfolio at market value	2.2	584 755 093	4 408 351	585 407 732
Cash at bank		471 682	510	17
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	2 638 063	-
Receivable on swaps		-	2 736 708	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		5 079 963	39 246	3 571 362
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	6 709 734	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		597 016 472	9 822 878	588 979 111
LIABILITIES				
Bank Overdraft		10 822	-	15 313
Payable for Fund shares redeemed		-	2 659 803	-
Payable for securities purchased		84 306	77 949	-
Payable on swaps		-	2 637 055	-
Payable on spot exchange		162 309	-	-
Management fees payable	3	80 165	1 692	58 155
Swaps at market value	2.4, 6	-	52 251	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	368 446	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		165 428	-	9 589
		871 476	5 428 750	83 057
TOTAL NET ASSETS		596 144 996	4 394 128	588 896 054

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation- Linked Bond (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF GBP
ASSETS				
Securities portfolio at cost		82 375 676	170 933 684	468 413 086
Net unrealised profit/ (loss)		(13 554 820)	(10 768 293)	(15 483 422)
Securities portfolio at market value	2.2	68 820 856	160 165 391	452 929 664
Cash at bank		19 659	271 176	21
Receivable for Fund shares issued		-	3 198 344	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	13 842	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		129 512	790 571	2 079 132
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	11 229	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		68 970 027	164 450 553	455 008 817
LIABILITIES				
Bank Overdraft		-	2 918 620	144 734
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	8 581	14 640	26 245
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	179 815	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		1 161	11 344	6 044
		9 742	3 124 419	177 023
TOTAL NET ASSETS		68 960 285	161 326 134	454 831 794

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		1 821 796 296	680 474 553	9 347 194
Net unrealised profit/ (loss)		(91 002 105)	(100 014 326)	490 806
Securities portfolio at market value	2.2	1 730 794 191	580 460 227	9 838 000
Cash at bank		5 004 812	2 784 320	119 229
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		241 248	92 590	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		5 269 073	3 717 723	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	9 511 185	1 289 076	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		1 750 820 509	588 343 936	9 957 229
LIABILITIES				
Bank Overdraft		140 964	191 815	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		27 546	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	284 022	251 915	5 801
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	3 286 562	642 254	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	2 985
Other liabilities		355 649	96 587	344
		4 094 743	1 182 571	9 130
TOTAL NET ASSETS		1 746 725 766	587 161 365	9 948 099

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		256 513 567	1 306 066 967	930 175 671
Net unrealised profit/ (loss)		14 961 895	(62 181 663)	(58 152 600)
Securities portfolio at market value	2.2	271 475 462	1 243 885 304	872 023 071
Cash at bank		659 984	540 814	234 271
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		226 911	-	-
Interest receivable on bonds		-	8 045 708	5 415 719
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		173 593	-	-
		272 535 950	1 252 471 826	877 673 061
LIABILITIES				
Bank Overdraft		52 590	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	56 186	338 310	245 101
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	36 400	-	-
Other liabilities		6 493	65 093	47 099
		151 669	403 403	292 200
TOTAL NET ASSETS		272 384 281	1 252 068 423	877 380 861

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		351 451 551	1 243 578 393	1 166 421 754
Net unrealised profit/ (loss)		(61 003 741)	(166 012 912)	(82 439 252)
Securities portfolio at market value	2.2	290 447 810	1 077 565 481	1 083 982 502
Cash at bank		153 828	712 884	275 207
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	4 897 306	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		5 110 096	10 130 753	3 756 416
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		295 711 734	1 093 306 424	1 088 014 125
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	5 507 383	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable		72 866	243 242	167 605
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		12 650	46 634	23 860
		85 516	5 797 259	191 465
TOTAL NET ASSETS		295 626 218	1 087 509 165	1 087 822 660

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		577 563 129	79 376 873	2 375 831 499
Net unrealised profit/ (loss)		(18 578 940)	306 219	(27 241 915)
Securities portfolio at market value	2.2	558 984 189	79 683 092	2 348 589 584
Cash at bank		353 348	-	14 618 134
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		10 952 891	1 323 271	412
Receivable on swaps		72	16	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	2 116 110
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	528 336	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	49 761
Other assets		-	-	-
		570 290 500	81 534 715	2 365 374 001
LIABILITIES				
Bank Overdraft		169 240	3 482	1 946 628
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		3 819 641	-	-
Payable on swaps		7 133 250	1 323 271	-
Payable on spot exchange		-	-	-
Management fees payable		141 800	32 252	462 449
Swaps at market value	2.4, 6	4 002 663	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		52 045	5 232	138 096
		15 318 639	1 364 237	2 547 173
TOTAL NET ASSETS		554 971 861	80 170 478	2 362 826 828

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Amundi MSCI Japan JPY	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF GBP
ASSETS				
Securities portfolio at cost		240 140 984 723	155 963 276	337 126 400
Net unrealised profit/ (loss)		17 004 509 173	(5 681 133)	11 766 179
Securities portfolio at market value	2.2	257 145 493 896	150 282 143	348 892 579
Cash at bank		1 671 596 928	10 508	3 565 679
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		973 981	3 050 070	-
Receivable on swaps		-	-	-
Receivable on spot exchange		169 689	-	-
Dividends receivable, net		356 337 845	-	942 925
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	175 056	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	335 763 651	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	11 545
Other assets		155 676 419	-	-
		259 666 012 409	153 517 777	353 412 728
LIABILITIES				
Bank Overdraft		25 360	97	45 721
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		13 982 145	-	-
Payable on swaps		-	3 050 070	-
Payable on spot exchange		-	-	-
Management fees payable		57 335 247	64 428	23 318
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	1 406 084 013	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	19 302 500	-	-
Other liabilities		46 879 123	-	11 139
		1 543 608 388	3 114 595	80 178
TOTAL NET ASSETS		258 122 404 021	150 403 182	353 332 550

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		13 459 547	339 731 322	633 920 857
Net unrealised profit/ (loss)		4 241 725	(26 646 021)	(48 836 100)
Securities portfolio at market value	2.2	17 701 272	313 085 301	585 084 757
Cash at bank		80 523	2 540 605	1 228 415
Receivable for Fund shares issued		-	-	1 153 277
Receivable for securities sold		-	-	1 223 374
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	1 928
Dividends receivable, net		11 145	200 496	424 707
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	1 139 312
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		17 792 940	315 826 402	590 255 770
LIABILITIES				
Bank Overdraft		-	-	595 963
Payable for Fund shares redeemed		-	-	1 151 597
Payable for securities purchased		-	-	1 221 190
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable		1 257	79 168	263 028
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	71 318
Unrealised depreciation on financial futures contracts	2.3, 10	2 684	64 780	13 035
Other liabilities		-	6 096	83 488
		3 941	150 044	3 399 619
TOTAL NET ASSETS		17 788 999	315 676 358	586 856 151

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF EUR
ASSETS				
Securities portfolio at cost		970 678 935	869 425 396	1 715 231 690
Net unrealised profit/ (loss)		(22 348 854)	(70 416 635)	(73 795 350)
Securities portfolio at market value	2.2	948 330 081	799 008 761	1 641 436 340
Cash at bank		2 931	569 417	692 750
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		8 742 774	2 623 629	4 454 990
Receivable on swaps		336 432	1 607 128	11 395 715
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		2 097 691	-	-
Swaps at market value	2.4, 6	1 738 626	-	2 645 141
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		961 248 535	803 808 935	1 660 624 936
LIABILITIES				
Bank Overdraft		-	307	473
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		7 348 843	1 607 075	11 395 535
Payable on swaps		1 730 363	2 623 629	4 454 990
Payable on spot exchange		-	-	-
Management fees payable		501 195	603 491	672 828
Swaps at market value	2.4, 6	-	556 896	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		-	40 587	88 367
		9 580 401	5 431 985	16 612 193
TOTAL NET ASSETS		951 668 134	798 376 950	1 644 012 743

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		1 257 417 238	975 107 654	53 392 967
Net unrealised profit/ (loss)		123 702 645	(100 764 393)	(6 077 103)
Securities portfolio at market value	2.2	1 381 119 883	874 343 261	47 315 864
Cash at bank		21 957 215	2 075 948	159 426
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	7 668 363	371 273
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	4 037	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		3 740 016	-	-
		1 406 817 114	884 091 609	47 846 563
LIABILITIES				
Bank Overdraft		-	9 958	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	3 295	-
Management fees payable		680 289	202 766	11 152
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	16 292	-
Unrealised depreciation on financial futures contracts	2.3, 10	9 940	-	-
Other liabilities		157 783	30 702	2 336
		848 012	263 013	13 488
TOTAL NET ASSETS		1 405 969 102	883 828 596	47 833 075

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/Core Commodity CRB TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/Core Commodity CRB Ex- Energy TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond 1-3Y (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		1 077 816 159	137 644 836	264 885 628
Net unrealised profit/ (loss)		8 043 245	(11 618 611)	(9 603 102)
Securities portfolio at market value	2.2	1 085 859 404	126 026 225	255 282 526
Cash at bank		27 689	1 865	114 451
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		26 930 751	9 276 519	-
Receivable on swaps		5 017 076	6 772 561	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	923 581
Swaps at market value	2.4, 6	11 654 690	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		1 129 489 610	142 077 170	256 320 558
LIABILITIES				
Bank Overdraft		17 983	396	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		5 790 827	6 772 561	-
Payable on swaps		26 157 000	9 276 519	-
Payable on spot exchange		-	-	-
Management fees payable		1 642 922	209 584	75 274
Swaps at market value	2.4, 6	-	120 413	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		-	-	24 565
		33 608 732	16 379 473	99 839
TOTAL NET ASSETS		1 095 880 878	125 697 697	256 220 719

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond 3-5Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF USD
ASSETS				
Securities portfolio at cost		150 482 463	363 262 641	29 353 392
Net unrealised profit/ (loss)		(8 976 906)	709 433	73 689
Securities portfolio at market value	2.2	141 505 557	363 972 074	29 427 081
Cash at bank		64 744	173 695	3 113
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	7 956 589	12 138 655
Receivable on swaps		-	99	12 166 656
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		546 713	-	187 324
Swaps at market value	2.4, 6	-	461 731	145 169
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		142 117 014	372 564 188	54 067 998
LIABILITIES				
Bank Overdraft		-	2 638	-
Payable for Fund shares redeemed		-	-	12 033 307
Payable for securities purchased		-	-	133 349
Payable on swaps		-	7 956 589	12 138 655
Payable on spot exchange		-	-	-
Management fees payable		40 846	151 899	144 435
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		12 374	19 009	-
		53 220	8 130 135	24 449 746
TOTAL NET ASSETS		142 063 794	364 434 053	29 618 252

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF EUR
ASSETS				
Securities portfolio at cost		444 994 089	146 721 007	287 929 241
Net unrealised profit/ (loss)		(69 280 944)	(5 543 076)	(16 399 472)
Securities portfolio at market value	2.2	375 713 145	141 177 931	271 529 769
Cash at bank		1 139 590	2 457	3 308
Receivable for Fund shares issued		-	-	2 984 120
Receivable for securities sold		-	6 567 744	21 008 757
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		230 102	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	468 346	1 236 267
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	7 773	-	-
Other assets		-	-	-
		377 090 610	148 216 478	296 762 221
LIABILITIES				
Bank Overdraft		-	831	202
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	3 497 971	18 136 553
Payable on swaps		-	3 069 773	5 856 324
Payable on spot exchange		-	-	-
Management fees payable		348 104	246 786	450 353
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	1 274	-	-
Other liabilities		92 693	-	-
		442 071	6 815 361	24 443 432
TOTAL NET ASSETS		376 648 539	141 401 117	272 318 789

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF USD
ASSETS				
Securities portfolio at cost		433 076 677	44 512 757	33 444 226
Net unrealised profit/ (loss)		2 957 365	(4 588 636)	(2 845 894)
Securities portfolio at market value	2.2	436 034 042	39 924 121	30 598 332
Cash at bank		7 564	1 201	893
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		8 888 814	1 830 694	-
Receivable on swaps		-	1 163 211	350 718
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	3 387 526	283 786	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		448 317 946	43 203 013	30 949 943
LIABILITIES				
Bank Overdraft		6 420	71	352
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	1 282 312	350 718
Payable on swaps		8 888 814	1 711 594	-
Payable on spot exchange		-	-	-
Management fees payable		849 029	62 905	43 700
Swaps at market value	2.4, 6	-	-	137 875
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		-	-	-
		9 744 263	3 056 882	532 645
TOTAL NET ASSETS		438 573 683	40 146 131	30 417 298

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF EUR
ASSETS				
Securities portfolio at cost		322 197 032	116 004 546	31 520 280
Net unrealised profit/ (loss)		5 186 980	14 548 217	(2 967 871)
Securities portfolio at market value	2.2	327 384 012	130 552 763	28 552 409
Cash at bank		16 270	57 870	1 846
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		28 909 610	532 652	1 518 598
Receivable on swaps		-	1 329 050	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	270 767	2 055	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		356 580 659	132 474 390	30 072 853
LIABILITIES				
Bank Overdraft		589	298	49
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		24 970 796	1 861 701	1 058 391
Payable on swaps		3 938 814	-	460 206
Payable on spot exchange		-	-	-
Management fees payable		678 511	105 218	69 078
Swaps at market value	2.4, 6	-	-	238 498
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		-	-	-
		29 588 710	1 967 217	1 826 222
TOTAL NET ASSETS		326 991 949	130 507 173	28 246 631

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		89 987 087	78 655 596	156 567 349
Net unrealised profit/ (loss)		(4 522 710)	(1 491 885)	(10 799 219)
Securities portfolio at market value	2.2	85 464 377	77 163 711	145 768 130
Cash at bank		864	857	67 914
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 888 167	707 968	34 319
Receivable on swaps		-	827 425	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	387 325
Swaps at market value	2.4, 6	-	619 963	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	1 849 737
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		88 353 408	79 319 924	148 107 425
LIABILITIES				
Bank Overdraft		1 574	147	156 994
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		2 606 321	1 535 393	-
Payable on swaps		281 846	-	-
Payable on spot exchange		-	-	881
Management fees payable		128 629	107 723	43 558
Swaps at market value	2.4, 6	2 617 309	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	610 992
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		-	-	-
		5 635 679	1 643 263	812 425
TOTAL NET ASSETS		82 717 729	77 676 661	147 295 000

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		13 466 886	1 595 554 260	161 853 534
Net unrealised profit/ (loss)		22 845	(18 167 279)	(10 203 039)
Securities portfolio at market value	2.2	13 489 731	1 577 386 981	151 650 495
Cash at bank		-	12 578 275	2 853 073
Receivable for Fund shares issued		-	-	1 262 984
Receivable for securities sold		109 930	-	1 269 216
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	350 137
Dividends receivable, net		-	1 127 652	-
Interest receivable on bonds		-	-	904 494
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	864 181	1 274 262
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	604 889	23 440
		13 599 661	1 592 561 978	159 588 101
LIABILITIES				
Bank Overdraft		109 930	1 616 368	776 241
Payable for Fund shares redeemed		-	-	1 260 042
Payable for securities purchased		-	-	1 291 575
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	1 187	505 791	138 195
Swaps at market value	2.4, 6	13 488 544	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	55 484	1 255 580
Unrealised depreciation on financial futures contracts	2.3, 10	-	413 683	-
Other liabilities		-	208 664	109 623
		13 599 661	2 799 990	4 831 256
TOTAL NET ASSETS		-	1 589 761 988	154 756 845

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

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF JPY
ASSETS				
Securities portfolio at cost		404 621 291	18 847 455	219 239 437
Net unrealised profit/ (loss)		(14 066 529)	(3 277 542)	(13 292 664)
Securities portfolio at market value	2.2	390 554 762	15 569 913	205 946 773
Cash at bank		2 304	105 430	1 046 105
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		17 008 912	-	-
Receivable on swaps		9 762 270	-	-
Receivable on spot exchange		-	11 266	-
Dividends receivable, net		-	-	40
Interest receivable on bonds		-	93 756	395 092
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	270 633	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		417 328 248	16 050 998	207 388 010
LIABILITIES				
Bank Overdraft		320	32 738	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		10 082 447	-	-
Payable on swaps		16 688 735	-	-
Payable on spot exchange		-	-	-
Management fees payable		116 899	3 789	50 271
Swaps at market value	2.4, 6	339 097	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	106 502	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		-	-	555 036
		27 227 498	143 029	605 307
TOTAL NET ASSETS		390 100 750	15 907 969	206 782 703

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF USD
ASSETS				
Securities portfolio at cost		41 741 018	29 407 594	68 130 072
Net unrealised profit/ (loss)		(472 310)	(4 977 244)	(2 895 672)
Securities portfolio at market value	2.2	41 268 708	24 430 350	65 234 400
Cash at bank		137	123 031	19 153
Receivable for Fund shares issued		-	-	3 372 742
Receivable for securities sold		264 356	-	-
Receivable on swaps		182 044	-	1 987 971
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	10 419	-
Interest receivable on bonds		176 674	-	-
Swaps at market value	2.4, 6	82 829	-	386 634
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		41 974 748	24 563 800	71 000 900
LIABILITIES				
Bank Overdraft		628	-	1 900
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		182 044	-	1 987 946
Payable on swaps		264 356	-	3 365 278
Payable on spot exchange		-	-	-
Management fees payable		34 931	6 219	24 896
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	3 759	-
Other liabilities		-	604	2 246
		481 959	10 582	5 382 266
TOTAL NET ASSETS		41 492 789	24 553 218	65 618 634

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		4 202 897	209 652 847	1 411 261 344
Net unrealised profit/ (loss)		(101 196)	(19 538 385)	(92 075 613)
Securities portfolio at market value	2.2	4 101 701	190 114 462	1 319 185 731
Cash at bank		20 135	594 834	8 415 958
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	55	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		1 535	115 579	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	757 423
		4 123 371	190 824 930	1 328 359 112
LIABILITIES				
Bank Overdraft		1 786	256 516	203 157
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable		1 035	63 875	444 581
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	1 032	16 658	224 390
Other liabilities		216	3 885	68 927
		4 069	340 934	941 055
TOTAL NET ASSETS		4 119 302	190 483 996	1 327 418 057

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		1 235 012 007	71 865 101	216 416 870
Net unrealised profit/ (loss)		(112 660 526)	(2 939 186)	(30 817 007)
Securities portfolio at market value	2.2	1 122 351 481	68 925 915	185 599 863
Cash at bank		1 390 286	345 691	153 946
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		671	-	45 804
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		710 631	28 603	115 162
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	5 971 314	-	-
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
Other assets		-	-	-
		1 130 424 383	69 300 209	185 914 775
LIABILITIES				
Bank Overdraft		-	21 104	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	35 607
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable		206 420	11 777	64 830
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	182 482	-	-
Unrealised depreciation on financial futures contracts	2.3, 10	-	11 762	5 983
Other liabilities		7 567	3 106	10 478
		396 469	47 749	116 898
TOTAL NET ASSETS		1 130 027 914	69 252 460	185 797 877

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF EUR	Combined EUR
ASSETS				
Securities portfolio at cost		142 460 126	26 440 060	46 326 487 219
Net unrealised profit/ (loss)		(19 150 807)	(2 552 074)	(2 149 435 572)
Securities portfolio at market value	2.2	123 309 319	23 887 986	44 177 051 647
Cash at bank		40 438	106 989	103 734 061
Receivable for Fund shares issued		3 036 918	-	36 506 657
Receivable for securities sold		-	-	518 063 909
Receivable on swaps		-	-	344 273 262
Receivable on spot exchange		-	-	696 837
Dividends receivable, net		-	-	10 595 219
Interest receivable on bonds		848 212	191 791	89 141 760
Swaps at market value	2.4, 6	-	-	35 133 413
Unrealised appreciation on forward foreign exchange contracts	2.8, 11	-	-	33 920 916
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	67 411
Other assets		-	-	6 404 664
		127 234 887	24 186 766	45 355 589 756
LIABILITIES				
Bank Overdraft		-	13 577	9 243 949
Payable for Fund shares redeemed		-	-	227 824 290
Payable for securities purchased		3 038 261	-	244 044 068
Payable on swaps		-	-	424 719 422
Payable on spot exchange		-	-	301 965
Management fees payable	3	40 830	9 282	19 513 211
Swaps at market value	2.4, 6	-	-	31 001 792
Unrealised depreciation on forward foreign exchange contracts	2.8, 11	-	-	16 749 118
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	1 094 267
Other liabilities		3 712	-	2 635 623
		3 082 803	22 859	977 127 705
TOTAL NET ASSETS		124 152 084	24 163 907	44 378 462 051

Statement of Operations and Changes in Net Assets

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF EUR
Net assets at the beginning of the year		735 332 681	151 371 132	9 882 555 613
INCOME				
Dividends, net	2.10	20 649 747	717 710	63 920 345
Interest on Bonds, net	2.10	-	-	-
Bank interest		2 602	4 314	98 398
Other income	2.12	82 988	90	907 526
		20 735 337	722 114	64 926 269
EXPENSES				
Management fees	3	938 366	483 031	7 443 650
Registrar Agent fees		3 751	-	-
Interest and bank charges		12 684	1 012	410 798
Transaction costs		32 658	-	54 852
Other expenses		114 585	-	195 413
		1 102 044	484 043	8 104 713
Net investment income/ (loss)		19 633 293	238 071	56 821 556
Net realised gains/ (losses) on				
- securities sold	2.6	(12 537 035)	(19 171 000)	(827 019 188)
- currencies	2.7	4 601	64 068	(995 898)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	127 825	-	-
- swaps	2.5	-	(9 074 612)	659 747 506
		(12 404 609)	(28 181 544)	(168 267 580)
Net realised result for the year		7 228 684	(27 943 473)	(111 446 024)
Change in net unrealised profit/ (loss) on				
- securities		(100 982 650)	(7 954 519)	(993 743 363)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		(110 550)	-	-
- swaps		-	(1 657 186)	(26 085 820)
		(101 093 200)	(9 611 705)	(1 019 829 183)
Result of operations		(93 864 516)	(37 555 178)	(1 131 275 207)
Movements in capital				
Subscriptions		63 421 211	105 811 388	3 137 004 527
Redemptions		(98 831 557)	(94 751 144)	(5 036 641 404)
		(35 410 346)	11 060 244	(1 899 636 877)
Dividend paid	9	(1 624 024)	(564 384)	(111 100 786)
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		604 433 795	124 311 814	6 740 542 743

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF EUR
Net assets at the beginning of the year		67 973 155	30 693 524	57 552 155
INCOME				
Dividends, net	2.10	16	-	-
Interest on Bonds, net	2.10	-	-	-
Bank interest		7 688	515	1 570
Other income	2.12	4 732	-	52 382
		12 436	515	53 952
EXPENSES				
Management fees	3	294 418	117 210	226 360
Registrar Agent fees		-	-	-
Interest and bank charges		16 900	12	1 186
Transaction costs		1 147	-	-
Other expenses		10 857	-	242
		323 322	117 222	227 788
Net investment income/ (loss)		(310 886)	(116 707)	(173 836)
Net realised gains/ (losses) on				
- securities sold	2.6	(16 995 232)	94 381	(11 491 751)
- currencies	2.7	15 565	17 349	33 912
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	26 833 629	8 124 870	18 492 208
		9 853 962	8 236 600	7 034 369
Net realised result for the year		9 543 076	8 119 893	6 860 533
Change in net unrealised profit/ (loss) on				
- securities		(11 438 265)	(7 238 239)	(10 096 208)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		610 078	(717 735)	(1 258 416)
		(10 828 187)	(7 955 974)	(11 354 624)
Result of operations		(1 285 111)	163 919	(4 494 091)
Movements in capital				
Subscriptions		12 370 930	30 436 324	53 485 497
Redemptions		(3 403 233)	(18 244 084)	(41 078 109)
		8 967 697	12 192 240	12 407 388
Dividend paid	9	(3 397 090)	-	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		72 258 651	43 049 683	65 465 452

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF EUR
Net assets at the beginning of the year		31 537 686	1 183 589 025	662 059 198
INCOME				
Dividends, net	2.10	-	2 645 418	1 623 537
Interest on Bonds, net	2.10	-	-	-
Bank interest		4 841	147 648	35 681
Other income	2.12	13 452	-	-
		18 293	2 793 066	1 659 218
EXPENSES				
Management fees	3	78 979	3 145 423	2 457 349
Registrar Agent fees		-	-	-
Interest and bank charges		8 707	62 661	15 348
Transaction costs		1 926	-	-
Other expenses		7 082	-	-
		96 694	3 208 084	2 472 697
Net investment income/ (loss)		(78 401)	(415 018)	(813 479)
Net realised gains/ (losses) on				
- securities sold	2.6	(1 143 602)	(228 396 216)	(104 833 408)
- currencies	2.7	2 771	407 149	653 565
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	(6 679 955)	(44 422 716)	165 124 195
		(7 820 786)	(272 411 783)	60 944 352
Net realised result for the year		(7 899 187)	(272 826 801)	60 130 873
Change in net unrealised profit/ (loss) on				
- securities		(3 434 950)	(56 990 706)	(47 244 445)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		411 865	(2 841 200)	(5 057 471)
		(3 023 085)	(59 831 906)	(52 301 916)
Result of operations		(10 922 272)	(332 658 707)	7 828 957
Movements in capital				
Subscriptions		11 921 860	291 152 243	443 842 753
Redemptions		(9 106 290)	(174 991 476)	(189 523 274)
		2 815 570	116 160 767	254 319 479
Dividend paid	9	-	-	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		23 430 984	967 091 085	924 207 634

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF EUR
Net assets at the beginning of the year		58 534 061	106 365 881	1 299 939 377
INCOME				
Dividends, net	2.10	265	452 857	-
Interest on Bonds, net	2.10	-	-	-
Bank interest		797	5 685	3 350
Other income	2.12	10 439	-	1 148 926
		11 501	458 542	1 152 276
EXPENSES				
Management fees	3	146 221	568 618	2 395 563
Registrar Agent fees		-	-	-
Interest and bank charges		6 288	7 995	38 532
Transaction costs		1 267	-	8 886
Other expenses		5 556	-	199 395
		159 332	576 613	2 642 376
Net investment income/ (loss)		(147 831)	(118 071)	(1 490 100)
Net realised gains/ (losses) on				
- securities sold	2.6	(12 068 800)	(14 208 603)	(197 440 730)
- currencies	2.7	14 835	(25 425)	(100 899)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	10 112 010	103 973 521	164 928 088
		(1 941 955)	89 739 493	(32 613 541)
Net realised result for the year		(2 089 786)	89 621 422	(34 103 641)
Change in net unrealised profit/ (loss) on				
- securities		(1 934 921)	(24 441 485)	(34 997 295)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(638 178)	(147 711)	(8 809 689)
		(2 573 099)	(24 589 196)	(43 806 984)
Result of operations		(4 662 885)	65 032 226	(77 910 625)
Movements in capital				
Subscriptions		4 128 588	89 667 825	334 962 734
Redemptions		(12 593 665)	(63 344 274)	(1 417 803 936)
		(8 465 077)	26 323 551	(1 082 841 202)
Dividend paid	9	-	-	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		45 406 099	197 721 658	139 187 550

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF USD
Net assets at the beginning of the year		94 149 508	53 123 201	178 265 968
INCOME				
Dividends, net	2.10	167 999	-	1 200 340
Interest on Bonds, net	2.10	-	-	-
Bank interest		1 191	1 572	14 779
Other income	2.12	-	-	11
		169 190	1 572	1 215 130
EXPENSES				
Management fees	3	225 462	224 528	761 126
Registrar Agent fees		-	-	-
Interest and bank charges		1 498	1 368	101 520
Transaction costs		-	-	-
Other expenses		-	-	-
		226 960	225 896	862 646
Net investment income/ (loss)		(57 770)	(224 324)	352 484
Net realised gains/ (losses) on				
- securities sold	2.6	(9 531 433)	(2 743 916)	(28 527 628)
- currencies	2.7	114 245	(4 346)	70 333
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	(6 358 966)	12 060 083	23 301 799
		(15 776 154)	9 311 821	(5 155 496)
Net realised result for the year		(15 833 924)	9 087 497	(4 803 012)
Change in net unrealised profit/ (loss) on				
- securities		(10 411 678)	(9 314 134)	(4 797 545)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(635 320)	(913 653)	811 911
		(11 046 998)	(10 227 787)	(3 985 634)
Result of operations		(26 880 922)	(1 140 290)	(8 788 646)
Movements in capital				
Subscriptions		4 061 661	84 747 267	168 029 607
Redemptions		(9 346 296)	(59 365 671)	(224 820 919)
		(5 284 635)	25 381 596	(56 791 312)
Dividend paid	9	-	-	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		61 983 951	77 364 507	112 686 010

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF EUR
Net assets at the beginning of the year		937 398 108	141 558 469	120 831 466
INCOME				
Dividends, net	2.10	14 230 682	4 154 241	-
Interest on Bonds, net	2.10	-	-	1 695 251
Bank interest		19 631	2 336	2 470
Other income	2.12	100	76 893	-
		14 250 413	4 233 470	1 697 721
EXPENSES				
Management fees	3	3 169 722	392 477	351 566
Registrar Agent fees		-	-	-
Interest and bank charges		118 365	8 361	427
Transaction costs		74	160 876	375
Other expenses		243	6 286	-
		3 288 404	568 000	352 368
Net investment income/ (loss)		10 962 009	3 665 470	1 345 353
Net realised gains/ (losses) on				
- securities sold	2.6	(13 753 444)	(11 611 730)	(11 071 171)
- currencies	2.7	30 702	(97)	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	(25 663)	-
- swaps	2.5	82 291 938	-	(293 842)
		68 569 196	(11 637 490)	(11 365 013)
Net realised result for the year		79 531 205	(7 972 020)	(10 019 660)
Change in net unrealised profit/ (loss) on				
- securities		(128 227 230)	(13 142 978)	586 794
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	(45 040)	-
- swaps		(7 257 249)	-	(1 689 854)
		(135 484 479)	(13 188 018)	(1 103 060)
Result of operations		(55 953 274)	(21 160 038)	(11 122 720)
Movements in capital				
Subscriptions		471 697 588	50 103 650	42 529 435
Redemptions		(984 034 770)	(42 262 081)	(54 567 901)
		(512 337 182)	7 841 569	(12 038 466)
Dividend paid	9	(93 428 573)	(396 565)	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		275 679 079	127 843 435	97 670 280

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF EUR
Net assets at the beginning of the year		19 728 521	37 230 686	39 075 760
INCOME				
Dividends, net	2.10	-	20 802	-
Interest on Bonds, net	2.10	-	928 660	-
Bank interest		901	715	655
Other income	2.12	-	-	-
		901	950 177	655
EXPENSES				
Management fees	3	18 942	52 526	305 762
Registrar Agent fees		-	-	-
Interest and bank charges		938	113	63
Transaction costs		-	2 020	-
Other expenses		-	-	-
		19 880	54 659	305 825
Net investment income/ (loss)		(18 979)	895 518	(305 170)
Net realised gains/ (losses) on				
- securities sold	2.6	(3 895 529)	(6 397 400)	(5 189 284)
- currencies	2.7	7 688	6	8 742
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	4 235 092	5 891 527	10 618 453
		347 251	(505 867)	5 437 911
Net realised result for the year		328 272	389 651	5 132 741
Change in net unrealised profit/ (loss) on				
- securities		(1 201 956)	393 782	(6 855 540)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(71 465)	288 572	(762 140)
		(1 273 421)	682 354	(7 617 680)
Result of operations		(945 149)	1 072 005	(2 484 939)
Movements in capital				
Subscriptions		8 634 649	201 849 066	4 696 780
Redemptions		(10 528 954)	(87 438 222)	(8 257 202)
		(1 894 305)	114 410 844	(3 560 422)
Dividend paid	9	(691 661)	(81 067 371)	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		16 197 406	71 646 164	33 030 399

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF EUR
Net assets at the beginning of the year		244 577 041	515 907 442	66 842 632
INCOME				
Dividends, net	2.10	17	342	7
Interest on Bonds, net	2.10	5 107 189	10 358 285	1 257 515
Bank interest		706	953	22
Other income	2.12	985	1 814	875
		5 108 897	10 361 394	1 258 419
EXPENSES				
Management fees	3	458 578	1 239 639	87 620
Registrar Agent fees		-	-	-
Interest and bank charges		2 014	8 724	281
Transaction costs		20 184	41 988	3 921
Other expenses		4 625	8 578	1 919
		485 401	1 298 929	93 741
Net investment income/ (loss)		4 623 496	9 062 465	1 164 678
Net realised gains/ (losses) on				
- securities sold	2.6	(24 328 921)	(65 823 701)	(11 220 468)
- currencies	2.7	-	-	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	-	-
		(24 328 921)	(65 823 701)	(11 220 468)
Net realised result for the year		(19 705 425)	(56 761 236)	(10 055 790)
Change in net unrealised profit/ (loss) on				
- securities		(26 157 512)	(98 440 435)	(14 627 944)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	-	-
		(26 157 512)	(98 440 435)	(14 627 944)
Result of operations		(45 862 937)	(155 201 671)	(24 683 734)
Movements in capital				
Subscriptions		234 863 252	821 395 181	48 291 850
Redemptions		(139 757 315)	(428 503 286)	(38 462 134)
		95 105 937	392 891 895	9 829 716
Dividend paid	9	(138 937)	(101 379)	(75 730)
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		293 681 104	753 496 287	51 912 884

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF EUR
Net assets at the beginning of the year		654 842 995	44 877 003	2 287 061 598
INCOME				
Dividends, net	2.10	418	-	75 070
Interest on Bonds, net	2.10	5 369 380	-	16 116 219
Bank interest		311	4 105	42 472
Other income	2.12	1 246	-	-
		5 371 355	4 105	16 233 761
EXPENSES				
Management fees	3	710 078	352 238	5 166 425
Registrar Agent fees		-	-	-
Interest and bank charges		1 677	1 937	56
Transaction costs		14 066	-	345 880
Other expenses		6 724	-	-
		732 545	354 175	5 512 361
Net investment income/ (loss)		4 638 810	(350 070)	10 721 400
Net realised gains/ (losses) on				
- securities sold	2.6	(51 206 055)	(13 695 865)	(274 497 302)
- currencies	2.7	-	242 938	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	28 913 952	563 088 595
		(51 206 055)	15 461 025	288 591 293
Net realised result for the year		(46 567 245)	15 110 955	299 312 693
Change in net unrealised profit/ (loss) on				
- securities		(49 587 859)	426 787	(69 910 355)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	1 145 471	2 690 491
		(49 587 859)	1 572 258	(67 219 864)
Result of operations		(96 155 104)	16 683 213	232 092 829
Movements in capital				
Subscriptions		168 327 713	74 118 110	1 352 539 153
Redemptions		(420 772 519)	(72 693 403)	(2 671 084 051)
		(252 444 806)	1 424 707	(1 318 544 898)
Dividend paid	9	-	-	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		306 243 085	62 984 923	1 200 609 529

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF USD
Net assets at the beginning of the year		475 077 352	168 804 936	36 414 643
INCOME				
Dividends, net	2.10	-	11 470	3 737
Interest on Bonds, net	2.10	4 299 185	5 486 997	1 001 271
Bank interest		4 061	70 053	3 511
Other income	2.12	-	70 478	-
		4 303 246	5 638 998	1 008 519
EXPENSES				
Management fees	3	906 306	270 465	40 400
Registrar Agent fees		-	-	-
Interest and bank charges		2 833	24 253	1 815
Transaction costs		3 913	134 211	-
Other expenses		-	16 714	775
		913 052	445 643	42 990
Net investment income/ (loss)		3 390 194	5 193 355	965 529
Net realised gains/ (losses) on				
- securities sold	2.6	(109 463 477)	(9 390 871)	(2 520 014)
- currencies	2.7	18	(2 789 227)	(82 126)
- forward foreign exchange contracts	2.8	-	2 375 733	96 963
- financial futures contracts	2.3	-	-	-
- swaps	2.5	119 069 728	-	-
		9 606 269	(9 804 365)	(2 505 177)
Net realised result for the year		12 996 463	(4 611 010)	(1 539 648)
Change in net unrealised profit/ (loss) on				
- securities		2 113 247	(4 553 352)	(3 018 599)
- forward foreign exchange contracts		-	3 957 613	19 994
- financial futures contracts		-	-	-
- swaps		3 272 792	-	-
		5 386 039	(595 739)	(2 998 605)
Result of operations		18 382 502	(5 206 749)	(4 538 253)
Movements in capital				
Subscriptions		543 773 236	808 841 078	91 631 992
Redemptions		(950 447 037)	(422 774 085)	(40 964 606)
		(406 673 801)	386 066 993	50 667 386
Dividend paid	9	(35 591)	(4 896 248)	(1 083 565)
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		86 750 462	544 768 932	81 460 211

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF GBP
Net assets at the beginning of the year		445 417 944	37 742 122	727 474 298
INCOME				
Dividends, net	2.10	450	-	6 787
Interest on Bonds, net	2.10	15 454 379	283 355	14 455 010
Bank interest		47 962	4 277	17 406
Other income	2.12	59 556	-	-
		15 562 347	287 632	14 479 203
EXPENSES				
Management fees	3	415 941	11 706	336 214
Registrar Agent fees		-	-	-
Interest and bank charges		78 380	3 999	12 512
Transaction costs		165 491	2 152	9 572
Other expenses		55 004	8	35 885
		714 816	17 865	394 183
Net investment income/ (loss)		14 847 531	269 767	14 085 020
Net realised gains/ (losses) on				
- securities sold	2.6	(90 811 176)	(3 901 463)	(64 165 112)
- currencies	2.7	(809 311)	-	-
- forward foreign exchange contracts	2.8	(13 317 224)	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	(602 024)	-
		(104 937 711)	(4 503 487)	(64 165 112)
Net realised result for the year		(90 090 180)	(4 233 720)	(50 080 092)
Change in net unrealised profit/ (loss) on				
- securities		(84 966 934)	638 950	(131 248 683)
- forward foreign exchange contracts		5 661 063	-	-
- financial futures contracts		-	-	-
- swaps		-	(84 011)	-
		(79 305 871)	554 939	(131 248 683)
Result of operations		(169 396 051)	(3 678 781)	(181 328 775)
Movements in capital				
Subscriptions		1 060 307 772	41 974 726	305 640 432
Redemptions		(724 233 895)	(71 482 089)	(247 434 192)
		336 073 877	(29 507 363)	58 206 240
Dividend paid	9	(15 950 774)	(161 850)	(15 455 709)
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		596 144 996	4 394 128	588 896 054

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation- Linked Bond (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF GBP
Net assets at the beginning of the year		80 364 134	121 549 765	216 801 620
INCOME				
Dividends, net	2.10	7 130	-	-
Interest on Bonds, net	2.10	390 922	1 881 959	3 641 285
Bank interest		1 630	17 263	6 630
Other income	2.12	240	1 403	-
		399 922	1 900 625	3 647 915
EXPENSES				
Management fees	3	48 996	78 650	127 664
Registrar Agent fees		-	-	-
Interest and bank charges		1 094	10 235	7 491
Transaction costs		1 161	11 345	6 024
Other expenses		4 164	2 755	13 904
		55 415	102 985	155 083
Net investment income/ (loss)		344 507	1 797 640	3 492 832
Net realised gains/ (losses) on				
- securities sold	2.6	(3 775 655)	(13 739 526)	(3 524 336)
- currencies	2.7	(125)	(29 710)	-
- forward foreign exchange contracts	2.8	-	58 533	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	-	-
		(3 775 780)	(13 710 703)	(3 524 336)
Net realised result for the year		(3 431 273)	(11 913 063)	(31 504)
Change in net unrealised profit/ (loss) on				
- securities		(20 079 163)	(8 144 714)	(11 272 459)
- forward foreign exchange contracts		-	(168 825)	-
- financial futures contracts		-	-	-
- swaps		-	-	-
		(20 079 163)	(8 313 539)	(11 272 459)
Result of operations		(23 510 436)	(20 226 602)	(11 303 963)
Movements in capital				
Subscriptions		38 203 328	163 294 761	264 649 338
Redemptions		(25 809 770)	(101 220 202)	(11 486 837)
		12 393 558	62 074 559	253 162 501
Dividend paid	9	(286 971)	(2 071 588)	(3 828 364)
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		68 960 285	161 326 134	454 831 794

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF EUR
Net assets at the beginning of the year		4 038 876 781	654 127 729	13 991 577
INCOME				
Dividends, net	2.10	5 361	24 166	414 162
Interest on Bonds, net	2.10	17 039 466	8 313 371	-
Bank interest		103 423	50 748	4 126
Other income	2.12	297 808	65 100	1 130
		17 446 058	8 453 385	419 418
EXPENSES				
Management fees	3	2 498 276	1 552 911	36 619
Registrar Agent fees		-	-	-
Interest and bank charges		260 223	52 435	2 945
Transaction costs		311 621	122 824	2 255
Other expenses		212 772	31 730	680
		3 282 892	1 759 900	42 499
Net investment income/ (loss)		14 163 166	6 693 485	376 919
Net realised gains/ (losses) on				
- securities sold	2.6	49 621 489	(34 705 702)	199 568
- currencies	2.7	(12 447 225)	227 019	243
- forward foreign exchange contracts	2.8	(142 175 401)	(4 015 975)	-
- financial futures contracts	2.3	-	-	9 435
- swaps	2.5	-	-	-
		(105 001 137)	(38 494 658)	209 246
Net realised result for the year		(90 837 971)	(31 801 173)	586 165
Change in net unrealised profit/ (loss) on				
- securities		(406 320 903)	(91 655 331)	(2 222 212)
- forward foreign exchange contracts		(60 037 346)	7 576	-
- financial futures contracts		-	-	(2 985)
- swaps		-	-	-
		(466 358 249)	(91 647 755)	(2 225 197)
Result of operations		(557 196 220)	(123 448 928)	(1 639 032)
Movements in capital				
Subscriptions		917 996 366	327 088 119	-
Redemptions		(2 638 608 874)	(270 403 855)	(2 404 446)
		(1 720 612 508)	56 684 264	(2 404 446)
Dividend paid	9	(14 342 287)	(201 700)	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		1 746 725 766	587 161 365	9 948 099

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF ⁽¹⁾ JPY	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF EUR
Net assets at the beginning of the year		333 069 086	57 274 125 629	1 383 427 764
INCOME				
Dividends, net	2.10	8 937 302	868 353 249	16 029
Interest on Bonds, net	2.10	-	-	21 559 438
Bank interest		2 087	5 693 287	2 117
Other income	2.12	68 066	43 889 297	3 696
		9 007 455	917 935 833	21 581 280
EXPENSES				
Management fees	3	347 930	74 765 783	2 266 417
Registrar Agent fees		-	-	-
Interest and bank charges		4 022	6 465 202	13 116
Transaction costs		87 455	85 752 352	65 078
Other expenses		11 613	7 432 350	19 215
		451 020	174 415 687	2 363 826
Net investment income/ (loss)		8 556 435	743 520 146	19 217 454
Net realised gains/ (losses) on				
- securities sold	2.6	(467 565)	1 108 131 375	(47 628 706)
- currencies	2.7	903	74 761 044	-
- forward foreign exchange contracts	2.8	-	1 955 620 706	-
- financial futures contracts	2.3	157 420	(34 648 400)	-
- swaps	2.5	-	-	-
		(309 242)	3 103 864 725	(47 628 706)
Net realised result for the year		8 247 193	3 847 384 871	(28 411 252)
Change in net unrealised profit/ (loss) on				
- securities		(50 412 639)	(4 571 069 575)	(43 119 998)
- forward foreign exchange contracts		-	(405 986 055)	-
- financial futures contracts		(37 180)	(9 156 900)	-
- swaps		-	-	-
		(50 449 819)	(4 986 212 530)	(43 119 998)
Result of operations		(42 202 626)	(1 138 827 659)	(71 531 250)
Movements in capital				
Subscriptions		13 080 645	9 746 584 385	433 654 091
Redemptions		(22 380 525)	(65 879 215 895)	(493 233 125)
		(9 299 880)	(56 132 631 510)	(59 579 034)
Dividend paid	9	(9 182 299)	(2 666 460)	(249 057)
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		272 384 281	-	1 252 068 423

⁽¹⁾ For more details, please refer 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	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF EUR
Net assets at the beginning of the year		517 186 256	137 523 551	767 516 575
INCOME				
Dividends, net	2.10	90	57	407
Interest on Bonds, net	2.10	10 166 967	6 337 282	17 162 421
Bank interest		1 555	298	1 520
Other income	2.12	1 578	558	1 330
		10 170 190	6 338 195	17 165 678
EXPENSES				
Management fees	3	1 170 744	397 531	1 295 500
Registrar Agent fees		-	-	-
Interest and bank charges		3 806	1 828	2 491
Transaction costs		46 525	12 427	46 263
Other expenses		8 133	6 144	8 954
		1 229 208	417 930	1 353 208
Net investment income/ (loss)		8 940 982	5 920 265	15 812 470
Net realised gains/ (losses) on				
- securities sold	2.6	(34 863 521)	(21 367 570)	(49 073 537)
- currencies	2.7	-	-	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	-	-
		(34 863 521)	(21 367 570)	(49 073 537)
Net realised result for the year		(25 922 539)	(15 447 305)	(33 261 067)
Change in net unrealised profit/ (loss) on				
- securities		(50 364 645)	(56 840 755)	(152 464 585)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	-	-
		(50 364 645)	(56 840 755)	(152 464 585)
Result of operations		(76 287 184)	(72 288 060)	(185 725 652)
Movements in capital				
Subscriptions		771 741 069	281 588 100	898 641 340
Redemptions		(335 181 808)	(51 020 621)	(392 006 533)
		436 559 261	230 567 479	506 634 807
Dividend paid	9	(77 472)	(176 752)	(916 565)
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		877 380 861	295 626 218	1 087 509 165

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation- Linked Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF USD
Net assets at the beginning of the year		1 260 090 561	460 199 321	125 359 545
INCOME				
Dividends, net	2.10	839	3 546 482	7
Interest on Bonds, net	2.10	12 829 260	-	-
Bank interest		2 058	146 479	1 175
Other income	2.12	953	112 021	57 236
		12 833 110	3 804 982	58 418
EXPENSES				
Management fees	3	1 148 301	991 893	240 629
Registrar Agent fees		-	-	-
Interest and bank charges		4 833	83 484	2 301
Transaction costs		23 420	40 677	5 232
Other expenses		6 242	56 037	14 952
		1 182 796	1 172 091	263 114
Net investment income/ (loss)		11 650 314	2 632 891	(204 696)
Net realised gains/ (losses) on				
- securities sold	2.6	1 370 067	(50 184 616)	(17 204 293)
- currencies	2.7	-	62 718	(7)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	100 929 287	(4 277 845)
		1 370 067	50 807 389	(21 482 145)
Net realised result for the year		13 020 381	53 440 280	(21 686 841)
Change in net unrealised profit/ (loss) on				
- securities		(147 738 126)	(24 571 798)	(3 624 888)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	(6 649 737)	(1 756 791)
		(147 738 126)	(31 221 535)	(5 381 679)
Result of operations		(134 717 745)	22 218 745	(27 068 520)
Movements in capital				
Subscriptions		440 393 895	518 063 446	18 025 408
Redemptions		(477 531 042)	(442 980 296)	(36 145 955)
		(37 137 147)	75 083 150	(18 120 547)
Dividend paid	9	(413 009)	(2 529 355)	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		1 087 822 660	554 971 861	80 170 478

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Amundi MSCI Japan JPY	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF USD
Net assets at the beginning of the year		1 681 368 253	219 399 737 320	254 868 017
INCOME				
Dividends, net	2.10	33 304 107	4 972 611 491	244 811
Interest on Bonds, net	2.10	-	-	-
Bank interest		114 250	1 374 991	12 901
Other income	2.12	845 809	86 986 818	91
		34 264 166	5 060 973 300	257 803
EXPENSES				
Management fees	3	2 361 625	289 532 561	246 512
Registrar Agent fees		160	-	-
Interest and bank charges		125 195	9 680 166	2 572
Transaction costs		593 540	107 737 779	-
Other expenses		102 725	18 783 150	-
		3 183 245	425 733 656	249 084
Net investment income/ (loss)		31 080 921	4 635 239 644	8 719
Net realised gains/ (losses) on				
- securities sold	2.6	(5 337 378)	2 235 507 264	(58 706 801)
- currencies	2.7	403 678	211 998 802	72 602
- forward foreign exchange contracts	2.8	-	2 678 925 640	-
- financial futures contracts	2.3	(334 485)	146 350 900	-
- swaps	2.5	-	-	13 726 813
		(5 268 185)	5 272 782 606	(44 907 386)
Net realised result for the year		25 812 736	9 908 022 250	(44 898 667)
Change in net unrealised profit/ (loss) on				
- securities		(395 797 636)	(19 036 139 833)	(12 172 960)
- forward foreign exchange contracts		-	(1 966 148 146)	-
- financial futures contracts		(1 070 315)	(38 970 900)	-
- swaps		-	-	(646 372)
		(396 867 951)	(21 041 258 879)	(12 819 332)
Result of operations		(371 055 215)	(11 133 236 629)	(57 717 999)
Movements in capital				
Subscriptions		1 052 513 790	101 797 933 837	14 523 557
Redemptions		-	(51 795 409 645)	(61 270 393)
		1 052 513 790	50 002 524 192	(46 746 836)
Dividend paid	9	-	(146 620 862)	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		2 362 826 828	258 122 404 021	150 403 182

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF ⁽¹⁾ EUR
Net assets at the beginning of the year		278 493 742	63 636 015	36 163 293
INCOME				
Dividends, net	2.10	11 729 357	509 455	655 113
Interest on Bonds, net	2.10	-	-	-
Bank interest		19 007	3 424	88
Other income	2.12	390 399	1 664	2 633
		12 138 763	514 543	657 834
EXPENSES				
Management fees	3	128 606	18 082	47 842
Registrar Agent fees		-	-	-
Interest and bank charges		28 146	608	761
Transaction costs		553 130	4 233	24 210
Other expenses		24 382	-	2 516
		734 264	22 923	75 329
Net investment income/ (loss)		11 404 499	491 620	582 505
Net realised gains/ (losses) on				
- securities sold	2.6	330 522	6 798 352	788 990
- currencies	2.7	(36 033)	-	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	(12 835)	(12 317)	15 203
- swaps	2.5	-	-	-
		281 654	6 786 035	804 193
Net realised result for the year		11 686 153	7 277 655	1 386 698
Change in net unrealised profit/ (loss) on				
- securities		(5 969 175)	(20 815 630)	(7 291 163)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		9 195	(722)	-
- swaps		-	-	-
		(5 959 980)	(20 816 352)	(7 291 163)
Result of operations		5 726 173	(13 538 697)	(5 904 465)
Movements in capital				
Subscriptions		82 379 810	-	-
Redemptions		-	(31 687 517)	(30 258 828)
		82 379 810	(31 687 517)	(30 258 828)
Dividend paid	9	(13 267 175)	(620 802)	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		353 332 550	17 788 999	-

⁽¹⁾ For more details, please refer 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	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF EUR
Net assets at the beginning of the year		366 680 453	770 643 093	809 153 212
INCOME				
Dividends, net	2.10	3 514 162	9 119 128	32 654
Interest on Bonds, net	2.10	-	-	6 449 376
Bank interest		15 924	65 653	10 300
Other income	2.12	30 770	199 589	-
		3 560 856	9 384 370	6 492 330
EXPENSES				
Management fees	3	500 125	1 121 556	1 448 111
Registrar Agent fees		-	160	-
Interest and bank charges		869	41 814	8 880
Transaction costs		39 590	230 180	433
Other expenses		4 985	48 408	-
		545 569	1 442 118	1 457 424
Net investment income/ (loss)		3 015 287	7 942 252	5 034 906
Net realised gains/ (losses) on				
- securities sold	2.6	(3 763 598)	(6 164 345)	(116 310 778)
- currencies	2.7	-	640 210	-
- forward foreign exchange contracts	2.8	-	(4 449 814)	-
- financial futures contracts	2.3	48 505	(2 164 133)	-
- swaps	2.5	-	-	117 178 357
		(3 715 093)	(12 138 082)	867 579
Net realised result for the year		(699 806)	(4 195 830)	5 902 485
Change in net unrealised profit/ (loss) on				
- securities		(82 106 578)	(159 811 097)	(10 657 655)
- forward foreign exchange contracts		-	713 918	-
- financial futures contracts		(64 780)	(12 415)	-
- swaps		-	-	264 829
		(82 171 358)	(159 109 594)	(10 392 826)
Result of operations		(82 871 164)	(163 305 424)	(4 490 341)
Movements in capital				
Subscriptions		169 777 481	72 490 381	348 915 081
Redemptions		(137 910 412)	(92 949 509)	(201 909 818)
		31 867 069	(20 459 128)	147 005 263
Dividend paid	9	-	(22 390)	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		315 676 358	586 856 151	951 668 134

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF EUR
Net assets at the beginning of the year		727 624 411	2 158 356 474	1 347 177 248
INCOME				
Dividends, net	2.10	-	3 389 239	74 058 510
Interest on Bonds, net	2.10	-	-	-
Bank interest		5 929	138 409	7 590
Other income	2.12	123 742	216 578	994 159
		129 671	3 744 226	75 060 259
EXPENSES				
Management fees	3	3 461 516	4 151 217	3 812 569
Registrar Agent fees		-	-	-
Interest and bank charges		33 779	64 102	23 087
Transaction costs		40 587	88 367	1 069 903
Other expenses		88 457	270 949	189 694
		3 624 339	4 574 635	5 095 253
Net investment income/ (loss)		(3 494 668)	(830 409)	69 965 006
Net realised gains/ (losses) on				
- securities sold	2.6	(69 765 073)	(92 364 462)	8 380 787
- currencies	2.7	286 913	(493 584)	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	2 872 175
- swaps	2.5	59 893 990	(373 367 994)	-
		(9 584 170)	(466 226 040)	11 252 962
Net realised result for the year		(13 078 838)	(467 056 449)	81 217 968
Change in net unrealised profit/ (loss) on				
- securities		(90 923 899)	(163 547 455)	(97 016 930)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	(9 940)
- swaps		(3 996 052)	9 225 411	-
		(94 919 951)	(154 322 044)	(97 026 870)
Result of operations		(107 998 789)	(621 378 493)	(15 808 902)
Movements in capital				
Subscriptions		197 395 927	1 059 054 961	431 900 870
Redemptions		(18 644 599)	(947 485 067)	(357 300 114)
		178 751 328	111 569 894	74 600 756
Dividend paid	9	-	(4 535 132)	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		798 376 950	1 644 012 743	1 405 969 102

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/Core Commodity CRB TR UCITS ETF EUR
Net assets at the beginning of the year		807 188 934	55 844 236	1 215 535 482
INCOME				
Dividends, net	2.10	41 225	1 773	8 255 472
Interest on Bonds, net	2.10	11 519 516	638 428	-
Bank interest		10 694	107	81 720
Other income	2.12	751	24	12
		11 572 186	640 332	8 337 204
EXPENSES				
Management fees	3	1 118 810	66 566	6 050 167
Registrar Agent fees		-	-	-
Interest and bank charges		9 512	308	61 389
Transaction costs		29 224	2 285	-
Other expenses		6 361	1 265	-
		1 163 907	70 424	6 111 556
Net investment income/ (loss)		10 408 279	569 908	2 225 648
Net realised gains/ (losses) on				
- securities sold	2.6	(40 065 415)	(2 948 913)	(353 758 759)
- currencies	2.7	(105 777)	-	1 405 797
- forward foreign exchange contracts	2.8	(55 017)	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	-	867 348 590
		(40 226 209)	(2 948 913)	514 995 628
Net realised result for the year		(29 817 930)	(2 379 005)	517 221 276
Change in net unrealised profit/ (loss) on				
- securities		(87 767 385)	(5 064 169)	(56 436 054)
- forward foreign exchange contracts		(6 684)	-	-
- financial futures contracts		-	-	-
- swaps		-	-	19 333 369
		(87 774 069)	(5 064 169)	(37 102 685)
Result of operations		(117 591 999)	(7 443 174)	480 118 591
Movements in capital				
Subscriptions		431 989 169	20 728 718	2 240 087 375
Redemptions		(237 757 508)	(21 296 705)	(2 839 860 570)
		194 231 661	(567 987)	(599 773 195)
Dividend paid	9	-	-	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		883 828 596	47 833 075	1 095 880 878

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/Core Commodity CRB Ex-Energy TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond 1-3Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro- Weighted Govt Bond 3-5Y (DR) UCITS ETF EUR
Net assets at the beginning of the year		155 567 694	205 729 600	132 176 803
INCOME				
Dividends, net	2.10	365	44	-
Interest on Bonds, net	2.10	-	2 874 731	1 377 535
Bank interest		7 911	559	136
Other income	2.12	-	280	-
		8 276	2 875 614	1 377 671
EXPENSES				
Management fees	3	827 260	540 659	333 902
Registrar Agent fees		-	-	-
Interest and bank charges		23 832	2 038	399
Transaction costs		-	24 064	12 413
Other expenses		-	4 567	2 496
		851 092	571 328	349 210
Net investment income/ (loss)		(842 816)	2 304 286	1 028 461
Net realised gains/ (losses) on				
- securities sold	2.6	(31 595 130)	(11 483 549)	(22 711 216)
- currencies	2.7	50 157	-	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	59 164 076	-	-
		27 619 103	(11 483 549)	(22 711 216)
Net realised result for the year		26 776 287	(9 179 263)	(21 682 755)
Change in net unrealised profit/ (loss) on				
- securities		(19 253 498)	(6 995 534)	(6 943 398)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(52 358)	-	-
		(19 305 856)	(6 995 534)	(6 943 398)
Result of operations		7 470 431	(16 174 797)	(28 626 153)
Movements in capital				
Subscriptions		496 121 728	399 820 625	652 101 777
Redemptions		(533 462 156)	(333 154 709)	(613 588 633)
		(37 340 428)	66 665 916	38 513 144
Dividend paid	9	-	-	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		125 697 697	256 220 719	142 063 794

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF EUR
Net assets at the beginning of the year		216 360 735	168 077 053	291 175 985
INCOME				
Dividends, net	2.10	2 210	-	10 484 049
Interest on Bonds, net	2.10	-	2 422 093	-
Bank interest		22 198	3 794	16 558
Other income	2.12	562 244	1 119	1 111 671
		586 652	2 427 006	11 612 278
EXPENSES				
Management fees	3	982 379	629 696	2 648 614
Registrar Agent fees		-	-	-
Interest and bank charges		24 754	697	58 952
Transaction costs		16 174	-	903 448
Other expenses		46 985	-	52 632
		1 070 292	630 393	3 663 646
Net investment income/ (loss)		(483 640)	1 796 613	7 948 632
Net realised gains/ (losses) on				
- securities sold	2.6	(88 288 713)	(34 116 809)	(105 093 022)
- currencies	2.7	222 724	6	(505 968)
- forward foreign exchange contracts	2.8	-	-	4 595
- financial futures contracts	2.3	-	-	(2 022 455)
- swaps	2.5	(2 329 823)	32 818 525	-
		(90 395 812)	(1 298 278)	(107 616 850)
Net realised result for the year		(90 879 452)	498 335	(99 668 218)
Change in net unrealised profit/ (loss) on				
- securities		5 926 188	956 444	(50 994 333)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	6 499
- swaps		(4 192 016)	476 918	-
		1 734 172	1 433 362	(50 987 834)
Result of operations		(89 145 280)	1 931 697	(150 656 052)
Movements in capital				
Subscriptions		406 629 693	195 521 565	456 396 747
Redemptions		(169 411 095)	(335 912 063)	(220 268 141)
		237 218 598	(140 390 498)	236 128 606
Dividend paid	9	-	-	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		364 434 053	29 618 252	376 648 539

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF EUR
Net assets at the beginning of the year		111 205 355	323 869 913	470 718 586
INCOME				
Dividends, net	2.10	811 263	1 704 316	5 528 023
Interest on Bonds, net	2.10	-	-	-
Bank interest		3 542	5 265	5 289
Other income	2.12	-	-	-
		814 805	1 709 581	5 533 312
EXPENSES				
Management fees	3	814 383	1 440 145	2 665 137
Registrar Agent fees		-	-	-
Interest and bank charges		1 958	2 026	11 633
Transaction costs		-	-	-
Other expenses		-	-	-
		816 341	1 442 171	2 676 770
Net investment income/ (loss)		(1 536)	267 410	2 856 542
Net realised gains/ (losses) on				
- securities sold	2.6	(17 389 813)	(26 742 220)	(75 087 179)
- currencies	2.7	40 301	(133 857)	(534 192)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	23 288 875	15 630 650	46 227 057
		5 939 363	(11 245 427)	(29 394 314)
Net realised result for the year		5 937 827	(10 978 017)	(26 537 772)
Change in net unrealised profit/ (loss) on				
- securities		(14 459 850)	(36 113 608)	(35 170 411)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(92 831)	(196 679)	1 068 984
		(14 552 681)	(36 310 287)	(34 101 427)
Result of operations		(8 614 854)	(47 288 304)	(60 639 199)
Movements in capital				
Subscriptions		82 678 613	19 886 405	71 736 245
Redemptions		(38 894 042)	(24 149 225)	(43 241 949)
		43 784 571	(4 262 820)	28 494 296
Dividend paid	9	(4 973 955)	-	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		141 401 117	272 318 789	438 573 683

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF EUR
Net assets at the beginning of the year		35 111 629	77 353 898	177 637 509
INCOME				
Dividends, net	2.10	-	-	2 845 776
Interest on Bonds, net	2.10	-	-	-
Bank interest		1 515	1 514	23 867
Other income	2.12	-	5	12
		1 515	1 519	2 869 655
EXPENSES				
Management fees	3	177 716	187 010	1 938 963
Registrar Agent fees		-	-	-
Interest and bank charges		320	940	7 039
Transaction costs		-	-	-
Other expenses		-	-	-
		178 036	187 950	1 946 002
Net investment income/ (loss)		(176 521)	(186 431)	923 653
Net realised gains/ (losses) on				
- securities sold	2.6	(3 142 119)	(11 336 272)	(34 195 552)
- currencies	2.7	(23 194)	16 718	(197 388)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	12 922 741	(8 412 257)	110 590 721
		9 757 428	(19 731 811)	76 197 781
Net realised result for the year		9 580 907	(19 918 242)	77 121 434
Change in net unrealised profit/ (loss) on				
- securities		(6 415 419)	(4 635 474)	(21 149 757)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		102 432	(105 128)	(282 064)
		(6 312 987)	(4 740 602)	(21 431 821)
Result of operations		3 267 920	(24 658 844)	55 689 613
Movements in capital				
Subscriptions		5 785 078	23 103 896	487 605 068
Redemptions		(4 018 496)	(45 327 974)	(393 940 241)
		1 766 582	(22 224 078)	93 664 827
Dividend paid	9	-	(53 678)	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		40 146 131	30 417 298	326 991 949

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF EUR
Net assets at the beginning of the year		150 872 907	26 980 177	91 025 028
INCOME				
Dividends, net	2.10	2 339 919	146 449	281 639
Interest on Bonds, net	2.10	-	-	-
Bank interest		10 742	1 964	1 510
Other income	2.12	94 166	-	-
		2 444 827	148 413	283 149
EXPENSES				
Management fees	3	640 635	222 378	375 550
Registrar Agent fees		-	-	-
Interest and bank charges		666	72	2 177
Transaction costs		-	-	-
Other expenses		80	-	-
		641 381	222 450	377 727
Net investment income/ (loss)		1 803 446	(74 037)	(94 578)
Net realised gains/ (losses) on				
- securities sold	2.6	(27 970 279)	(2 149 176)	(8 475 551)
- currencies	2.7	(7 708)	39 657	(95 224)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	(8 073 075)	9 185 551	908 540
		(36 051 062)	7 076 032	(7 662 235)
Net realised result for the year		(34 247 616)	7 001 995	(7 756 813)
Change in net unrealised profit/ (loss) on				
- securities		(1 286 448)	(4 164 153)	(10 631 030)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(354 251)	(352 583)	(2 615 397)
		(1 640 699)	(4 516 736)	(13 246 427)
Result of operations		(35 888 315)	2 485 259	(21 003 240)
Movements in capital				
Subscriptions		61 498 951	24 431 368	53 457 351
Redemptions		(45 825 103)	(25 650 173)	(40 761 410)
		15 673 848	(1 218 805)	12 695 941
Dividend paid	9	(151 267)	-	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		130 507 173	28 246 631	82 717 729

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF ⁽¹⁾ EUR
Net assets at the beginning of the year		60 070 843	114 928 047	292 831 416
INCOME				
Dividends, net	2.10	1 056 194	-	702 584
Interest on Bonds, net	2.10	-	1 363 438	-
Bank interest		3 049	45 465	46
Other income	2.12	-	62 766	-
		1 059 243	1 471 669	702 630
EXPENSES				
Management fees	3	303 330	324 971	281 861
Registrar Agent fees		-	-	-
Interest and bank charges		2 323	77 821	-
Transaction costs		-	6 422	-
Other expenses		-	19 320	-
		305 653	428 534	281 861
Net investment income/ (loss)		753 590	1 043 135	420 769
Net realised gains/ (losses) on				
- securities sold	2.6	(8 300 134)	(10 611 678)	13 263 711
- currencies	2.7	2 065	370 477	5 479
- forward foreign exchange contracts	2.8	-	(9 932 874)	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	65 230 217	-	(296 240 116)
		56 932 148	(20 174 075)	(282 970 926)
Net realised result for the year		57 685 738	(19 130 940)	(282 550 157)
Change in net unrealised profit/ (loss) on				
- securities		(7 544 814)	(11 828 735)	(47 342 221)
- forward foreign exchange contracts		-	166 950	-
- financial futures contracts		-	-	-
- swaps		(113 090)	-	(10 302 120)
		(7 657 904)	(11 661 785)	(57 644 341)
Result of operations		50 027 834	(30 792 725)	(340 194 498)
Movements in capital				
Subscriptions		3 275 466	250 016 211	106 199 887
Redemptions		(35 697 482)	(185 884 584)	(58 836 805)
		(32 422 016)	64 131 627	47 363 082
Dividend paid	9	-	(971 949)	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		77 676 661	147 295 000	-

* For more details, 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	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF USD
Net assets at the beginning of the year		1 515 404 190	33 274 104	130 422 465
INCOME				
Dividends, net	2.10	42 665 106	9 630	-
Interest on Bonds, net	2.10	-	1 490 495	-
Bank interest		29 315	40 990	16 661
Other income	2.12	2 605 546	51 734	-
		45 299 967	1 592 849	16 661
EXPENSES				
Management fees	3	2 885 885	165 726	257 136
Registrar Agent fees		-	-	-
Interest and bank charges		52 004	69 681	14 510
Transaction costs		3 031 129	129 235	-
Other expenses		159 030	2 827	152
		6 128 048	367 469	271 798
Net investment income/ (loss)		39 171 919	1 225 380	(255 137)
Net realised gains/ (losses) on				
- securities sold	2.6	(1 290 348)	(3 382 065)	(32 603 512)
- currencies	2.7	(477 351)	1 639 281	(5 256)
- forward foreign exchange contracts	2.8	(832 992)	1 793 523	-
- financial futures contracts	2.3	941 885	28 960	-
- swaps	2.5	-	-	16 364 099
		(1 658 806)	79 699	(16 244 669)
Net realised result for the year		37 513 113	1 305 079	(16 499 806)
Change in net unrealised profit/ (loss) on				
- securities		(232 370 166)	(9 696 003)	(16 115 092)
- forward foreign exchange contracts		1 089 774	18 682	-
- financial futures contracts		(413 683)	-	-
- swaps		-	-	299 551
		(231 694 075)	(9 677 321)	(15 815 541)
Result of operations		(194 180 962)	(8 372 242)	(32 315 347)
Movements in capital				
Subscriptions		543 290 688	186 844 134	382 745 375
Redemptions		(274 751 928)	(56 938 682)	(90 751 743)
		268 538 760	129 905 452	291 993 632
Dividend paid	9	-	(50 469)	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		1 589 761 988	154 756 845	390 100 750

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF JPY	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF USD
Net assets at the beginning of the year		18 842 937	840 843 590	115 984 846
INCOME				
Dividends, net	2.10	1 637	111 534	-
Interest on Bonds, net	2.10	279 139	6 689 020	677 767
Bank interest		4 653	14 224	2 417
Other income	2.12	2 999	380	1 722
		288 428	6 815 158	681 906
EXPENSES				
Management fees	3	24 434	506 979	144 941
Registrar Agent fees		-	-	-
Interest and bank charges		6 395	1 289	2 917
Transaction costs		1 640	555 046	699
Other expenses		802	87 117	-
		33 271	1 150 431	148 557
Net investment income/ (loss)		255 157	5 664 727	533 349
Net realised gains/ (losses) on				
- securities sold	2.6	(1 446 572)	(44 359 771)	(12 902 809)
- currencies	2.7	117 758	-	7
- forward foreign exchange contracts	2.8	(572 745)	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.5	-	-	8 128 839
		(1 901 559)	(44 359 771)	(4 773 963)
Net realised result for the year		(1 646 402)	(38 695 044)	(4 240 614)
Change in net unrealised profit/ (loss) on				
- securities		(2 438 053)	(8 518 637)	519 048
- forward foreign exchange contracts		40 042	-	-
- financial futures contracts		-	-	-
- swaps		-	-	822 443
		(2 398 011)	(8 518 637)	1 341 491
Result of operations		(4 044 413)	(47 213 681)	(2 899 123)
Movements in capital				
Subscriptions		8 054 912	740 977 463	37 723 736
Redemptions		(6 743 586)	(1 327 824 669)	(109 316 670)
		1 311 326	(586 847 206)	(71 592 934)
Dividend paid	9	(201 881)	-	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		15 907 969	206 782 703	41 492 789

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF EUR
Net assets at the beginning of the year		26 062 470	17 345 659	4 815 714
INCOME				
Dividends, net	2.10	243 539	274	111 372
Interest on Bonds, net	2.10	-	-	-
Bank interest		5 289	3 242	111
Other income	2.12	2 184	113 599	12
		251 012	117 115	111 495
EXPENSES				
Management fees	3	38 107	122 577	6 364
Registrar Agent fees		-	-	-
Interest and bank charges		8 881	5 397	237
Transaction costs		369	831	1 795
Other expenses		1 452	7 081	332
		48 809	135 886	8 728
Net investment income/ (loss)		202 203	(18 771)	102 767
Net realised gains/ (losses) on				
- securities sold	2.6	(599 846)	(8 739 424)	(21 895)
- currencies	2.7	(409)	4 523	(527)
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	(16 580)	-	(3 969)
- swaps	2.5	-	2 311 881	-
		(616 835)	(6 423 020)	(26 391)
Net realised result for the year		(414 632)	(6 441 791)	76 376
Change in net unrealised profit/ (loss) on				
- securities		(6 962 294)	(2 242 576)	(768 021)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		(5 067)	-	(4 767)
- swaps		-	397 701	-
		(6 967 361)	(1 844 875)	(772 788)
Result of operations		(7 381 993)	(8 286 666)	(696 412)
Movements in capital				
Subscriptions		11 368 154	66 301 775	-
Redemptions		(5 495 413)	(9 742 134)	-
		5 872 741	56 559 641	-
Dividend paid	9	-	-	-
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		24 553 218	65 618 634	4 119 302

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF USD
Net assets at the beginning of the year		243 174 141	1 414 473 458	678 342 177
INCOME				
Dividends, net	2.10	2 910 380	37 718 922	9 175 052
Interest on Bonds, net	2.10	-	-	-
Bank interest		12 520	7 833	222 638
Other income	2.12	6 171	430 067	95 613
		2 929 071	38 156 822	9 493 303
EXPENSES				
Management fees	3	407 303	2 655 155	894 420
Registrar Agent fees		-	-	-
Interest and bank charges		31 590	28 368	73 961
Transaction costs		10 318	1 138 584	155 760
Other expenses		1 056	46 301	107
		450 267	3 868 408	1 124 248
Net investment income/ (loss)		2 478 804	34 288 414	8 369 055
Net realised gains/ (losses) on				
- securities sold	2.6	(577 127)	(97 370 653)	(43 673 740)
- currencies	2.7	(16 877)	11 801	1 055 566
- forward foreign exchange contracts	2.8	-	-	(20 789 530)
- financial futures contracts	2.3	20 675	(323 118)	-
- swaps	2.5	-	-	-
		(573 329)	(97 681 970)	(63 407 704)
Net realised result for the year		1 905 475	(63 393 556)	(55 038 649)
Change in net unrealised profit/ (loss) on				
- securities		(57 828 140)	(188 305 306)	(171 433 077)
- forward foreign exchange contracts		-	-	4 586 499
- financial futures contracts		52 950	(224 390)	-
- swaps		-	-	-
		(57 775 190)	(188 529 696)	(166 846 578)
Result of operations		(55 869 715)	(251 923 252)	(221 885 227)
Movements in capital				
Subscriptions		3 179 570	224 219 903	934 243 231
Redemptions		-	(59 352 052)	(254 071 451)
		3 179 570	164 867 851	680 171 780
Dividend paid	9	-	-	(6 600 816)
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		190 483 996	1 327 418 057	1 130 027 914

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF ⁽¹⁾ EUR
Net assets at the beginning of the year		76 814 003	240 921 602	165 202 882
INCOME				
Dividends, net	2.10	1 896 308	3 152 645	-
Interest on Bonds, net	2.10	-	-	2 166 980
Bank interest		1 024	9 646	34
Other income	2.12	9 060	37 790	-
		1 906 392	3 200 081	2 167 014
EXPENSES				
Management fees	3	71 096	422 207	85 140
Registrar Agent fees		-	480	-
Interest and bank charges		1 530	8 354	309
Transaction costs		66 743	59 172	5 924
Other expenses		12 516	25 984	1 544
		151 885	516 197	92 917
Net investment income/ (loss)		1 754 507	2 683 884	2 074 097
Net realised gains/ (losses) on				
- securities sold	2.6	(2 182 907)	(13 423 913)	(27 938 399)
- currencies	2.7	8 102	(28 995)	-
- forward foreign exchange contracts	2.8	-	-	-
- financial futures contracts	2.3	(51 059)	(37 008)	-
- swaps	2.5	-	-	-
		(2 225 864)	(13 489 916)	(27 938 399)
Net realised result for the year		(471 357)	(10 806 032)	(25 864 302)
Change in net unrealised profit/ (loss) on				
- securities		(10 009 000)	(47 274 063)	1 901 268
- forward foreign exchange contracts		-	-	-
- financial futures contracts		(11 762)	(6 053)	-
- swaps		-	-	-
		(10 020 762)	(47 280 116)	1 901 268
Result of operations		(10 492 119)	(58 086 148)	(23 963 034)
Movements in capital				
Subscriptions		2 930 576	25 644 568	-
Redemptions		-	(22 682 145)	(138 283 619)
		2 930 576	2 962 423	(138 283 619)
Dividend paid	9	-	-	(2 956 229)
Exchange differences on the net assets at December 31, 2021		-	-	-
Net assets at the end of the year		69 252 460	185 797 877	-

⁽¹⁾ For more details, please refer 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	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF EUR	Combined EUR
Net assets at the beginning of the year		52 117 597	51 600 623	51 320 774 003
INCOME				
Dividends, net	2.10	129	754	430 714 117
Interest on Bonds, net	2.10	946 508	736 109	213 306 966
Bank interest		147	2 244	1 915 589
Other income	2.12	-	1 772	11 869 835
		946 784	740 879	657 806 507
EXPENSES				
Management fees	3	161 925	87 663	96 174 202
Registrar Agent fees		-	-	4 501
Interest and bank charges		375	692	2 400 636
Transaction costs		3 596	-	11 358 899
Other expenses		112	16	2 359 171
		166 008	88 371	112 297 409
Net investment income/ (loss)		780 776	652 508	545 509 098
Net realised gains/ (losses) on				
- securities sold	2.6	(8 557 055)	(5 117 225)	(3 939 149 599)
- currencies	2.7	-	(1 800)	(8 733 559)
- forward foreign exchange contracts	2.8	-	-	(147 427 239)
- financial futures contracts	2.3	-	-	174 425
- swaps	2.5	-	-	2 806 166 202
		(8 557 055)	(5 119 025)	(1 288 969 770)
Net realised result for the year		(7 776 279)	(4 466 517)	(743 460 672)
Change in net unrealised profit/ (loss) on				
- securities		(18 873 191)	(1 983 349)	(5 355 735 698)
- forward foreign exchange contracts		-	-	(57 868 403)
- financial futures contracts		-	-	(2 219 907)
- swaps		-	-	(50 014 327)
		(18 873 191)	(1 983 349)	(5 465 838 335)
Result of operations		(26 649 470)	(6 449 866)	(6 209 299 007)
Movements in capital				
Subscriptions		199 348 157	7 007 280	29 271 923 334
Redemptions		(100 664 200)	(27 994 130)	(29 952 926 509)
		98 683 957	(20 986 850)	(681 003 175)
Dividend paid	9	-	-	(396 322 104)
Exchange differences on the net assets at December 31, 2021*		-	-	344 312 334
Net assets at the end of the year		124 152 084	24 163 907	44 378 462 051

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

Statistical information

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		4 304 369	4 555 909	6 072 144
Net asset value per share	EUR	129.3034	148.4770	128.8157
Class Dist				
Number of shares		858 473	888 027	940 400
Net asset value per share	EUR	55.7546	66.3098	59.1171
Total Net Assets	EUR	604 433 795	735 332 681	837 781 676

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 094 029	994 131	1 267 884
Net asset value per share	EUR	101.3844	141.2746	107.8593
Class Dist				
Number of shares		1 369 652	752 156	1 180 756
Net asset value per share	EUR	9.7792	14.5257	11.7792
Total Net Assets	EUR	124 311 814	151 371 132	150 661 558

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		6 178 347	7 506 432	6 478 415
Net asset value per share	EUR	249.7365	286.5597	207.1748
Class Daily Hedged to CHF - Dist				
Number of shares		111 780	82 614	73 476
Net asset value per share	CHF	161.5062	208.2275	165.9720
Class Daily Hedged to EUR - Acc				
Number of shares		167 661	36 152	29 310
Net asset value per share	EUR	109.9189	138.3995	108.6973
Class Daily Hedged to EUR - Dist				
Number of shares		3 209 081	3 837 694	4 678 703
Net asset value per share	EUR	198.3693	254.7738	202.5080

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Daily Hedged to GBP - Dist				
Number of shares		174 642	281 996	3 548 777
Net asset value per share	GBP	130.9237	166.3787	131.4515
Class Dist (EUR)				
Number of shares		65 782 221	93 827 531	96 191 236
Net asset value per share	EUR	36.5821	42.8262	31.3297
Class Dist (USD)				
Number of shares		53 259 704	59 087 685	61 525 795
Net asset value per share	USD	39.0531	48.7165	38.3398
Class S - Acc				
Number of shares		1 509 205	1 164 290	-
Net asset value per share	USD	101.2427	123.7957	-
Total Net Assets	EUR	6 740 542 743	9 882 555 613	7 766 817 057

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

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		1 584 041	1 390 922	1 496 285
Net asset value per share	EUR	45.6166	48.8691	42.7150
Total Net Assets	EUR	72 258 651	67 973 155	63 913 903

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		136 667	93 425	112 607
Net asset value per share	EUR	280.4412	276.8551	234.8658
Class Acc (USD)				
Number of shares		16 840	17 440	13 410
Net asset value per share	USD	299.2997	314.8383	287.3698
Total Net Assets	EUR	43 049 683	30 693 524	29 597 089

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		93 818	86 751	42 012
Net asset value per share	EUR	464.7982	489.0134	390.6983
Class Acc (USD)				
Number of shares		47 027	30 938	18 167
Net asset value per share	USD	496.0773	556.1301	478.0595
Total Net Assets	EUR	65 465 452	57 552 155	23 512 141

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		162 007	145 989	217 210
Net asset value per share	EUR	115.4998	172.4135	140.6450
Class Acc (USD)				
Number of shares		40 858	36 928	49 165
Net asset value per share	USD	123.2698	196.0784	172.0947
Total Net Assets	EUR	23 430 984	31 537 686	37 464 663

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		2 077 964	1 820 712	1 563 826
Net asset value per share	EUR	422.2390	574.6895	412.6728
Class Acc (USD)				
Number of shares		212 424	238 816	187 160
Net asset value per share	USD	450.6339	653.5358	504.9249
Total Net Assets	EUR	967 091 085	1 183 589 025	722 584 161

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		1 795 961	1 316 462	1 374 837
Net asset value per share	EUR	442.4432	440.3646	342.6376

Statistical information (continued)

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc (USD)				
Number of shares		292 928	186 982	149 347
Net asset value per share	USD	472.1715	500.7557	419.2116
Total Net Assets	EUR	924 207 634	662 059 198	522 240 012

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		95 142	106 630	84 797
Net asset value per share	EUR	402.0516	434.6352	346.2890
Class Acc (USD)				
Number of shares		17 794	28 044	23 945
Net asset value per share	USD	429.0895	494.2671	423.7019
Total Net Assets	EUR	45 406 099	58 534 061	37 656 165

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		376 126	281 199	288 329
Net asset value per share	EUR	402.6603	259.0641	172.1676
Class Acc (USD)				
Number of shares		114 913	129 379	113 653
Net asset value per share	USD	429.7366	294.6064	210.6549
Total Net Assets	EUR	197 721 658	106 365 881	69 208 225

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		403 747	1 200 983	96 473
Net asset value per share	EUR	210.6519	219.8390	159.4639
Class Acc (USD)				
Number of shares		256 997	4 712 157	49 612
Net asset value per share	USD	224.8205	250.0010	195.1121
Total Net Assets	EUR	139 187 550	1 299 939 377	23 295 298

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		158 625	167 282	142 793
Net asset value per share	EUR	356.4345	503.5893	398.1349
Class Acc (USD)				
Number of shares		15 275	19 675	17 675
Net asset value per share	USD	380.4033	572.6795	487.1362
Total Net Assets	EUR	61 983 951	94 149 508	63 887 896

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		169 395	115 089	120 896
Net asset value per share	EUR	395.4636	396.2823	326.7238
Class Acc (USD)				
Number of shares		26 235	18 965	18 215
Net asset value per share	USD	422.0565	450.6504	399.7604
Total Net Assets	EUR	77 364 507	53 123 201	45 450 846

Statistical information (continued)

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		38 474 957	52 911 615	11 595 815
Net asset value per share	EUR	2.7442	2.9626	4.8007
Total Net Assets	USD	112 686 010	178 265 968	68 113 548

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		25 946	25 947	28 860
Net asset value per share	GBP	200.5133	186.2508	165.9443
Class Dist				
Number of shares		1 064 549	537 285	771 345
Net asset value per share	EUR	119.6548	123.2081	106.8531
Class Monthly Hedged to GBP - Acc				
Number of shares		866 540	5 011 771	7 844 421
Net asset value per share	GBP	145.8382	144.9837	126.1187
Class S - Dist				
Number of shares		100	13	210
Net asset value per share	EUR	28.1707	154.2138	131.5371
Total Net Assets	EUR	275 679 079	937 398 108	1 193 070 128

MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		13 137 626	13 798 620	-
Net asset value per share	EUR	8.6054	10.0014	-
Class Dist				
Number of shares		155 263	30 877	132 877
Net asset value per share	EUR	95.2472	115.0415	103.4889
Total Net Assets	EUR	127 843 435	141 558 469	13 751 301

Statistical information (continued)

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		893 000	1 003 000	1 310 000
Net asset value per share	EUR	109.3732	120.4700	118.1815
Total Net Assets	EUR	97 670 280	120 831 466	154 817 778

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		171 607	187 907	267 907
Net asset value per share	USD	94.3866	104.9908	104.2458
Total Net Assets	USD	16 197 406	19 728 521	27 928 200

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		560 156	231 248	243 000
Net asset value per share	USD	107.2314	105.5364	105.5683
Class Dist				
Number of shares		112 470	125 980	95 980
Net asset value per share	USD	102.9511	101.6874	101.8683
Class S - Dist				
Number of shares		100	100	150
Net asset value per share	USD	8.8819	150.1097	150.0905
Total Net Assets	USD	71 646 164	37 230 686	35 452 935

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		3 778 242	4 134 642	4 104 589
Net asset value per share	EUR	8.7422	9.4508	8.6646
Total Net Assets	EUR	33 030 399	39 075 760	35 564 757

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 993 230	1 405 800	1 130 800
Net asset value per share	EUR	143.7419	168.0461	171.4716
Class Dist				
Number of shares		51 005	49 870	53 370
Net asset value per share	EUR	140.5793	167.1887	173.3659
Total Net Assets	EUR	293 681 104	244 577 041	203 152 672

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		4 929 536	2 694 909	1 395 971
Net asset value per share	EUR	151.2689	187.7919	193.6859
Class Dist				
Number of shares		53 990	53 990	51 990
Net asset value per share	EUR	144.6622	181.9847	190.9215
Total Net Assets	EUR	753 496 287	515 907 442	280 306 032

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		288 863	237 400	404 900
Net asset value per share	EUR	170.4601	266.0202	290.0259
Class Dist				
Number of shares		17 777	15 350	15 350
Net asset value per share	EUR	150.3767	240.3539	266.9368
Total Net Assets	EUR	51 912 884	66 842 632	121 528 988

Statistical information (continued)

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		2 551 302	4 403 260	5 213 260
Net asset value per share	EUR	120.0340	148.7177	154.2114
Total Net Assets	EUR	306 243 085	654 842 995	803 944 544

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		5 381 777	5 050 663	2 698 355
Net asset value per share	USD	11.7033	8.8853	15.4992
Total Net Assets	USD	62 984 923	44 877 003	41 822 501

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		10 744 044	22 654 012	10 368 000
Net asset value per share	EUR	111.7465	100.9561	94.1095
Total Net Assets	EUR	1 200 609 529	2 287 061 598	975 728 044

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		717 033	4 130 798	2 137 000
Net asset value per share	USD	118.1826	114.9470	105.1168
Class Monthly Hedged to EUR - Dist				
Number of shares		5 000	1 000	-
Net asset value per share	EUR	101.9769	102.0414	-
Class Monthly Hedged to GBP - Dist				
Number of shares		11 791	1 000	-
Net asset value per share	GBP	103.3229	102.0574	-
Total Net Assets	USD	86 750 462	475 077 352	224 634 738

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		4 106 130	65 200	65 200
Net asset value per share	USD	9.8022	10.1979	10.2695
Class Dist				
Number of shares		3 895 506	1 417 009	1 631 001
Net asset value per share	USD	95.1082	100.3869	102.2962
Class Monthly Hedged to EUR - Dist				
Number of shares		1 344 253	217 474	322 200
Net asset value per share	EUR	83.3631	89.9508	92.5142
Class Monthly Hedged to HKD - Acc				
Number of shares		116 200	19 200	-
Net asset value per share	HKD	947.2535	992.6025	-
Class Monthly Hedged to MXN - Acc				
Number of shares		25 249	100 000	100 000
Net asset value per share	MXN	250.9415	245.6834	236.4299
Total Net Assets	USD	544 768 932	168 804 936	205 173 078

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		730 726	312 771	279 071
Net asset value per share	USD	103.7393	116.4258	120.9762
Class Monthly Hedged to GBP - Dist				
Number of shares		462 049	-	-
Net asset value per share	GBP	10.1750	-	-
Total Net Assets	USD	81 460 211	36 414 643	33 760 951

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		7 502 749	4 669 000	-
Net asset value per share	USD	7.1299	10.0836	-

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		3 079 994	1 661 142	2 771 101
Net asset value per share	USD	109.9185	160.0510	171.8202
Class Monthly Hedged to EUR - Dist				
Number of shares		2 421 481	1 057 775	568 302
Net asset value per share	EUR	72.1482	108.2018	117.3189
Class Monthly Hedged to GBP- Dist				
Number of shares		1 130 000	-	-
Net asset value per share	GBP	10.4278	-	-
Class Monthly Hedged to HKD - Acc				
Number of shares		38 989	18 200	-
Net asset value per share	HKD	695.3487	991.0924	-
Total Net Assets	USD	596 144 996	445 417 944	557 708 501

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

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		37 956	251 101	513 501
Net asset value per share	GBP	115.7689	150.3065	162.4103
Total Net Assets	GBP	4 394 128	37 742 122	83 397 864

MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		5 644 952	5 193 373	4 823 501
Net asset value per share	GBP	104.3225	140.0774	150.5454
Total Net Assets	GBP	588 896 054	727 474 298	726 156 347

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		470 179	362 332	266 332
Net asset value per share	GBP	146.6681	221.7969	213.6758
Total Net Assets	GBP	68 960 285	80 364 134	56 908 716

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		1 423 613	1 179 758	1 725 858
Net asset value per share	USD	84.5347	100.9642	105.9138
Class Monthly Hedged to GBP- Dist				
Number of shares		3 227 000	-	-
Net asset value per share	GBP	10.2212	-	-
Class Monthly Hedged to HKD - Acc				
Number of shares		12 200	19 200	-
Net asset value per share	HKD	835.3309	989.3075	-
Total Net Assets	USD	161 326 134	121 549 765	182 792 245

MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		27 574 790	12 376 019	7 894 800
Net asset value per share	GBP	16.4944	17.5178	18.1041
Total Net Assets	GBP	454 831 794	216 801 620	142 928 971

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		2 533 614	3 540 931	2 575 631
Net asset value per share	USD	20.6607	23.6651	22.3471
Class Dist				
Number of shares		7 394 754	8 989 208	9 004 467
Net asset value per share	USD	106.1871	122.4360	116.2914

Statistical information (continued)

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

	Currency	31/12/22	31/12/21	31/12/20
Class Monthly Hedged to EUR - Dist				
Number of shares		5 213 263	4 970 026	3 274 091
Net asset value per share	EUR	18.4516	21.8501	20.9416
Class Monthly Hedged to GBP - Dist				
Number of shares		6 618 401	16 981 656	20 185 748
Net asset value per share	GBP	101.3036	118.7337	113.0071
Total Net Assets	USD	1 746 725 766	4 038 876 781	4 306 771 297

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		8 635 918	7 807 272	7 428 812
Net asset value per share	EUR	44.4131	54.1745	55.1822
Class Dist				
Number of shares		490 881	235 491	253 000
Net asset value per share	EUR	7.7974	9.6344	9.9745
Class Monthly Hedged to CHF - Acc				
Number of shares		4 564 398	2 920 000	-
Net asset value per share	CHF	7.8270	9.8133	-
Class Monthly Hedged to EUR - Acc				
Number of shares		3 489 428	3 575 047	2 420 340
Net asset value per share	EUR	42.8038	53.3503	55.3239
Class Monthly Hedged to GBP - Dist				
Number of shares		1 624 966	908 026	210 000
Net asset value per share	GBP	7.7780	9.7259	10.1289
Total Net Assets	EUR	587 161 365	654 127 729	548 741 547

MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		80 114	99 114	99 114
Net asset value per share	EUR	124.1743	141.1665	108.8014
Total Net Assets	EUR	9 948 099	13 991 577	10 783 739

Statistical information (continued)

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		820 227	489 000	10 000
Net asset value per share	EUR	10.4310	11.8668	9.6769
Class Dist				
Number of shares		5 305 654	5 585 654	4 998 575
Net asset value per share	EUR	49.7259	58.5904	48.8462
Total Net Assets	EUR	272 384 281	333 069 086	244 258 309

MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF

	Currency	17/11/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 092 152	1 597 691	1 123 862
Net asset value per share	EUR	158.8972	182.4061	166.8343
Class Daily Hedged to CHF - Acc				
Number of shares		43 837	43 837	73 334
Net asset value per share	CHF	116.1161	121.4453	109.2307
Class Daily Hedged to EUR - Acc				
Number of shares		321 693	750 837	583 532
Net asset value per share	EUR	144.4675	151.5309	136.1043
Class Daily Hedged to EUR - Dist				
Number of shares		55 085	55 085	1 291 108
Net asset value per share	EUR	22.8905	24.3842	22.2926
Class Daily Hedged to GBP - Acc				
Number of shares		67 096	89 192	89 322
Net asset value per share	GBP	146.8771	153.0176	136.7523
Class Daily Hedged to USD - Acc				
Number of shares		76 228	77 250	70 669
Net asset value per share	USD	158.4058	161.3072	143.9502
Total Net Assets	JPY	36 210 591 913	57 274 125 629	41 256 556 678

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		10 494 951	11 030 997	6 709 469
Net asset value per share	EUR	117.4731	123.6444	124.7670
Class Dist				
Number of shares		164 504	156 613	202 280
Net asset value per share	EUR	116.6741	124.5499	128.7985
Total Net Assets	EUR	1 252 068 423	1 383 427 764	863 174 128

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		6 312 282	3 332 787	2 594 071
Net asset value per share	EUR	138.2212	153.7396	155.8952
Class Dist				
Number of shares		39 150	34 150	41 150
Net asset value per share	EUR	124.8916	140.6968	145.1173
Total Net Assets	EUR	877 380 861	517 186 256	410 374 972

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 604 011	559 361	623 612
Net asset value per share	EUR	177.7146	238.2495	249.7738
Class Dist				
Number of shares		80 600	23 600	21 600
Net asset value per share	EUR	131.1403	180.3406	193.1484
Total Net Assets	EUR	295 626 218	137 523 551	159 933 959

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		6 627 618	3 877 107	5 115 107
Net asset value per share	EUR	156.1949	191.7476	198.9118

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		3 482 800	1 284 266	225 266
Net asset value per share	EUR	15.0191	18.7582	19.8381
Total Net Assets	EUR	1 087 509 165	767 516 575	1 021 924 183

MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		6 675 571	7 111 265	3 151 832
Net asset value per share	EUR	156.1136	172.9717	162.8168
Class Dist				
Number of shares		337 702	198 702	128 800
Net asset value per share	EUR	135.2524	151.1950	143.5701
Total Net Assets	EUR	1 087 822 660	1 260 090 561	531 663 238

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		38 973 882	30 333 061	42 122 860
Net asset value per share	GBP	12.0029	11.4863	9.7188
Class Dist				
Number of shares		345 651	311 111	221 817
Net asset value per share	GBP	111.4979	110.9109	97.1085
Class Monthly Hedged to EUR - Acc				
Number of shares		396 108	349 169	208 707
Net asset value per share	EUR	132.2868	128.6659	109.8805
Class Monthly Hedged to USD - Acc				
Number of shares		16 904	370 904	33 758
Net asset value per share	USD	152.1354	144.4514	122.2437
Total Net Assets	GBP	554 971 861	460 199 321	454 470 475

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		4 623 766	5 683 245	5 233 581
Net asset value per share	USD	17.3387	22.0577	22.5259
Total Net Assets	USD	80 170 478	125 359 545	117 891 448

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		177 163 783	103 047 756	63 256 500
Net asset value per share	USD	13.3369	16.3163	13.3981
Total Net Assets	USD	2 362 826 828	1 681 368 253	847 521 360

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		127 666 626	96 196 274	79 048 072
Net asset value per share	JPY	1 808	1 896	1 674
Class Daily Hedged EUR - Dist				
Number of shares		559 300	615 000	275 000
Net asset value per share	EUR	17.9665	19.6403	17.8578
Class Daily Hedged to GBP - Acc				
Number of shares		11 177 591	13 286 416	10 029 320
Net asset value per share	GBP	11.9074	12.5794	11.1607
Class Dist				
Number of shares		636 809	1 174 680	214 883
Net asset value per share	JPY	7 483	8 053	7 251
Total Net Assets	JPY	258 122 404 021	219 399 737 320	150 207 824 803

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		15 627 314	20 918 386	13 725 606
Net asset value per share	USD	9.6243	12.1839	12.8251
Total Net Assets	USD	150 403 182	254 868 017	176 033 034

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		34 234 585	26 231 556	6 822 831
Net asset value per share	GBP	10.3209	10.6167	9.3275
Total Net Assets	GBP	353 332 550	278 493 742	63 640 493

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

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		1 306 512	3 662 600	4 442 600
Net asset value per share	USD	13.6156	17.3745	13.9664
Total Net Assets	USD	17 788 999	63 636 015	62 047 453

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

	Currency	17/11/22	31/12/21	31/12/20
Class Acc				
Number of shares		982 556	1 279 898	1 630 174
Net asset value per share	EUR	23.7444	28.2548	22.8833
Total Net Assets	EUR	23 330 268	36 163 293	37 303 857

Statistical information (continued)

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		10 589 822	9 575 220	2 711 089
Net asset value per share	USD	29.8094	38.2947	28.9979
Total Net Assets	USD	315 676 358	366 680 453	78 616 035

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		19 652 558	20 605 327	9 942 302
Net asset value per share	USD	27.2677	34.4853	27.4242
Class Dist				
Number of shares		89 954	10 000	-
Net asset value per share	USD	16.1930	20.9301	-
Class Monthly Hedged to EUR - Acc				
Number of shares		2 590 424	2 322 290	-
Net asset value per share	EUR	17.9114	22.6635	-
Total Net Assets	USD	586 856 151	770 643 093	272 659 990

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		9 536 700	8 069 697	6 156 000
Net asset value per share	EUR	99.7900	100.2705	100.6273
Total Net Assets	EUR	951 668 134	809 153 212	619 461 949

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc (EUR)				
Number of shares		2 377 409	1 874 812	1 232 054
Net asset value per share	EUR	331.1582	381.3003	299.4552
Class Acc (USD)				
Number of shares		47 210	47 217	114 089
Net asset value per share	USD	250.4432	307.2670	259.6363
Total Net Assets	EUR	798 376 950	727 624 411	393 154 683

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		27 364 216	23 323 014	19 443 450
Net asset value per share	EUR	40.9542	56.9905	41.6315
Class Daily Hedged to EUR - Acc				
Number of shares		2 406 903	410 000	-
Net asset value per share	EUR	8.2030	12.5252	-
Class Dist (USD)				
Number of shares		4 676 582	5 462 162	6 003 049
Net asset value per share	USD	114.9246	171.5596	135.5158
Total Net Assets	EUR	1 644 012 743	2 158 356 474	1 474 336 811

MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		14 234 266	13 712 613	10 435 594
Net asset value per share	EUR	98.7735	98.2436	69.6682
Total Net Assets	EUR	1 405 969 102	1 347 177 248	727 029 523

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		6 586 901	5 186 242	4 706 000
Net asset value per share	EUR	134.0173	155.4765	157.4383

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Monthly Hedged to SEK - Acc				
Number of shares		68 250	43 250	43 250
Net asset value per share	SEK	174.2695	202.3774	204.4607
Total Net Assets	EUR	883 828 596	807 188 934	741 784 770

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		397 381	398 000	405 000
Net asset value per share	EUR	120.3708	140.3121	142.6553
Total Net Assets	EUR	47 833 075	55 844 236	57 775 421

MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		43 319 135	61 478 551	41 338 894
Net asset value per share	EUR	25.0009	19.3155	12.9996
Class Daily Hedged to EUR - Acc				
Number of shares		445 889	1 155 989	6 045 575
Net asset value per share	EUR	28.8486	24.2583	17.7881
Total Net Assets	EUR	1 095 880 878	1 215 535 482	644 929 734

MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		5 022 220	6 861 852	3 529 102
Net asset value per share	EUR	25.0283	22.6713	17.1635
Total Net Assets	EUR	125 697 697	155 567 694	60 571 857

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		2 722 165	2 068 441	1 432 000
Net asset value per share	EUR	94.1238	99.4611	100.4854
Total Net Assets	EUR	256 220 719	205 729 600	143 895 116

MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 429 673	1 190 201	1 258 530
Net asset value per share	EUR	99.3680	111.0541	112.9344
Total Net Assets	EUR	142 063 794	132 176 803	142 131 402

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		22 131 762	10 268 740	4 785 008
Net asset value per share	USD	16.4665	21.0698	26.9183
Total Net Assets	USD	364 434 053	216 360 735	128 804 283

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		320 249	1 795 500	1 378 500
Net asset value per share	USD	92.4851	93.6102	103.6538
Total Net Assets	USD	29 618 252	168 077 053	142 886 727

MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		4 004 351	2 416 697	2 250 614
Net asset value per share	EUR	89.4780	112.5029	137.2575

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class USD				
Number of shares		2 048 932	1 713 370	1 901 544
Net asset value per share	USD	9.5566	12.8034	16.8066
Total Net Assets	EUR	376 648 539	291 175 985	335 033 333

MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		6 506 429	4 523 524	4 035 224
Net asset value per share	EUR	21.7325	24.5837	26.5949
Total Net Assets	EUR	141 401 117	111 205 355	107 316 608

MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		2 439 530	2 472 407	3 799 977
Net asset value per share	EUR	111.6275	130.9937	128.5405
Total Net Assets	EUR	272 318 789	323 869 913	488 451 059

MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		7 264 582	6 798 215	10 983 054
Net asset value per share	EUR	58.0886	66.4808	64.0610
Class USD				
Number of shares		2 855 015	2 823 057	2 707 818
Net asset value per share	USD	6.1994	7.5600	7.8380
Total Net Assets	EUR	438 573 683	470 718 586	720 932 363

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		301 471	289 601	205 085
Net asset value per share	EUR	133.1674	121.2413	110.3419
Total Net Assets	EUR	40 146 131	35 111 629	22 629 482

MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 348 262	2 314 882	2 516 947
Net asset value per share	EUR	18.5865	27.6857	20.6382
Class Dist				
Number of shares		111 200	83 900	133 900
Net asset value per share	EUR	30.9445	46.8660	35.8620
Total Net Assets	USD	30 417 298	77 353 898	69 433 060

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		18 720 786	12 310 123	12 519 323
Net asset value per share	EUR	17.4667	14.4301	16.3700
Total Net Assets	EUR	326 991 949	177 637 509	204 941 925

MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		7 854 151	7 019 622	7 316 424
Net asset value per share	EUR	16.1976	20.7103	17.0211
Class Dist				
Number of shares		133 368	166 155	180 560
Net asset value per share	EUR	24.6544	33.0680	27.5464
Total Net Assets	EUR	130 507 173	150 872 907	129 507 610

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 052 695	1 161 766	1 721 466
Net asset value per share	EUR	26.8326	23.2234	23.6799
Total Net Assets	EUR	28 246 631	26 980 177	40 764 300

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 519 930	1 254 846	1 674 346
Net asset value per share	EUR	54.4220	72.5388	72.9850
Total Net Assets	EUR	82 717 729	91 025 028	122 202 203

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		1 930 715	3 051 768	2 567 031
Net asset value per share	EUR	40.2320	19.6839	25.2394
Total Net Assets	EUR	77 676 661	60 070 843	64 790 564

MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		3 536 924	1 430 106	404 000
Net asset value per share	USD	10.3400	11.4488	11.2350
Class Monthly Hedged to EUR - Dist				
Number of shares		5 657 010	4 119 707	707 300
Net asset value per share	EUR	10.1279	10.9223	10.4803
Class Monthly Hedged to GBP - Dist				
Number of shares		4 218 157	3 357 000	-
Net asset value per share	GBP	9.7707	10.4212	-
Total Net Assets	USD	147 295 000	114 928 047	13 608 876

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		6 502 463	5 238 093	6 732 374
Net asset value per share	EUR	0.000	51.6706	37.0901
Class Dist				
Number of shares		1 175 453	854 681	924 910
Net asset value per share	GBP	0.000	21.7846	17.2878
Total Net Assets	EUR	-	292 831 416	267 568 520

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		56 623 320	47 987 742	42 714 647
Net asset value per share	EUR	26.3450	29.9208	23.9354
Class Monthly Hedged to EUR- Acc				
Number of shares		5 004 144	3 605 775	-
Net asset value per share	EUR	19.5869	22.0668	-
Total Net Assets	EUR	1 589 761 988	1 515 404 190	1 022 393 428

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		921 740	1 659 400	967 900
Net asset value per share	EUR	16.9808	20.0518	20.5235
Class Monthly Hedged to CHF - Acc				
Number of shares		4 808 638	-	-
Net asset value per share	CHF	18.7004	-	-
Class Monthly Hedged to CHF - Dist				
Number of shares		126 949	-	-
Net asset value per share	CHF	18.6272	-	-
Class Monthly Hedged to EUR - Acc				
Number of shares		1 597 626	-	-
Net asset value per share	EUR	18.7912	-	-

* For more details, please refer to the Note 1 of this report.

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Monthly Hedged to GBP - Dist				
Number of shares		229 822	-	-
Net asset value per share	GBP	18.7711	-	-
Class Monthly Hedged to USD - Acc				
Number of shares		601 274	-	-
Net asset value per share	USD	19.0991	-	-
Total Net Assets	EUR	154 756 845	33 274 104	19 864 696

MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		18 598 819	5 008 131	2 200 454
Net asset value per share	USD	20.9744	26.0421	23.7869
Total Net Assets	USD	390 100 750	130 422 465	52 342 139

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Dist				
Number of shares		28 000	33 000	500 000
Net asset value per share	USD	7.7982	9.7099	10.5624
Class Monthly Hedged to EUR - Dist				
Number of shares		1 827 210	1 693 000	1 600 000
Net asset value per share	EUR	8.0455	9.6206	10.0419
Total Net Assets	USD	15 907 969	18 842 937	24 940 199

MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		223 482	840 000	-
Net asset value per share	JPY	925.2767	1 001	-
Total Net Assets	JPY	206 782 703	840 843 590	-

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		443 639	1 188 173	765 500
Net asset value per share	USD	93.5282	97.6161	98.6657
Total Net Assets	USD	41 492 789	115 984 846	75 528 607

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		891 837	702 643	2 100 457
Net asset value per share	USD	27.5310	37.0920	29.3112
Total Net Assets	USD	24 553 218	26 062 470	61 567 017

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		2 928 796	607 161	2 420 000
Net asset value per share	USD	22.4046	28.5684	29.2398
Total Net Assets	USD	65 618 634	17 345 659	70 760 405

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		147 406	147 406	75 000
Net asset value per share	EUR	27.9452	32.6697	26.0186
Total Net Assets	EUR	4 119 302	4 815 714	1 951 398

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		32 740 349	32 197 000	2 502 710
Net asset value per share	USD	5.8180	7.5526	30.6702
Total Net Assets	USD	190 483 996	243 174 141	76 758 620

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		58 755 717	51 818 385	13 007 083
Net asset value per share	EUR	22.5921	27.2967	21.7977
Total Net Assets	EUR	1 327 418 057	1 414 473 458	283 525 170

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		14 813 731	10 309 803	4 990 582
Net asset value per share	USD	23.9952	30.7500	23.4832
Class Daily Hedged to EUR - Acc				
Number of shares		8 579 656	5 007 150	-
Net asset value per share	EUR	19.1397	25.4672	-
Class Dist				
Number of shares		33 507 554	6 906 687	-
Net asset value per share	USD	16.2634	21.2320	-
Class S - Acc				
Number of shares		543 430	543 430	-
Net asset value per share	USD	100.0396	128.1835	-
Total Net Assets	USD	1 130 027 914	678 342 177	117 195 133

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		868 500	748 500	198 500
Net asset value per share	EUR	23.0192	26.6150	21.2053

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class S - Acc				
Number of shares		460 910	460 910	-
Net asset value per share	EUR	106.8760	123.4354	-
Total Net Assets	EUR	69 252 460	76 814 003	4 209 270

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		8 696 176	8 695 221	2 488 000
Net asset value per share	USD	21.3654	27.7073	22.3819
Total Net Assets	USD	185 797 877	240 921 602	55 686 348

MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF

	Currency	17/11/22	31/12/21	31/12/20
Class Dist				
Number of shares		898 550	1 000 550	-
Net asset value per share	EUR	136.6920	165.1120	-
Total Net Assets	EUR	122 824 668	165 202 882	-

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		17 681 495	5 168 000	-
Net asset value per share	EUR	7.0215	10.0846	-
Total Net Assets	EUR	124 152 084	52 117 597	-

Statistical information (continued)

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

	Currency	31/12/22	31/12/21	31/12/20
Class Acc				
Number of shares		2 803 000	5 203 000	-
Net asset value per share	EUR	8.6207	9.9174	-
Total Net Assets	EUR	24 163 907	51 600 623	-

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
85 116	ADIDAS AG - REG	EUR	17 720 521	10 848 885	1.79
301 382	AIRBUS SE	EUR	33 706 514	33 567 927	5.55
207 209	ALLIANZ SE - REG	EUR	41 644 898	41 628 288	6.89
461 554	BASF SE - REG	EUR	25 580 337	21 411 490	3.54
507 330	BAYER AG	EUR	30 590 834	24 516 722	4.06
158 481	BAYERISCHE MOTOREN WERKE AG	EUR	11 076 221	13 214 146	2.19
50 531	BEIERSDORF AG	EUR	4 561 104	5 416 923	0.90
79 785	BRENNTAG SE	EUR	6 502 229	4 764 760	0.79
55 774	CONTINENTAL AG	EUR	6 509 930	3 122 229	0.52
97 974	COVESTRO AG	EUR	5 382 533	3 580 950	0.59
221 835	DAIMLER TRUCK HOLDING AG	EUR	5 479 542	6 421 014	1.06
1 053 206	DEUTSCHE BANK AG - REG	EUR	8 608 714	11 151 345	1.84
94 820	DEUTSCHE BOERSE AG	EUR	12 660 752	15 303 948	2.53
489 484	DEUTSCHE POST AG - REG	EUR	17 935 028	17 220 047	2.85
1 783 214	DEUTSCHE TELEKOM AG - REG	EUR	27 830 368	33 235 543	5.50
58 805	DR ING HC F PORSCHER AG	EUR	5 506 500	5 571 774	0.92
1 074 264	E.ON SE	EUR	10 161 952	10 027 180	1.66
102 776	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	7 048 924	3 141 862	0.52
214 072	FRESENIUS SE & CO KGAA	EUR	10 175 787	5 619 390	0.93
31 002	HANNOVER RUECK SE - REG	EUR	4 472 205	5 750 871	0.95
71 216	HEIDELBERGCEMENT AG	EUR	4 379 196	3 794 388	0.63
85 057	HENKEL AG & CO KGAA - PFD	EUR	7 686 810	5 530 406	0.91
672 497	INFINEON TECHNOLOGIES AG - REG	EUR	14 969 578	19 119 090	3.16
195 136	LINDE PLC	EUR	35 624 966	59 604 292	9.87
406 066	MERCEDES-BENZ GROUP AG	EUR	25 999 528	24 932 452	4.12
66 741	MERCK KGAA	EUR	7 884 552	12 073 447	2.00
27 553	MTU AERO ENGINES AG	EUR	5 622 685	5 571 217	0.92
71 392	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	16 511 091	21 703 168	3.59
79 075	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	6 500 933	4 051 803	0.67
117 581	QIAGEN NV	EUR	5 364 925	5 527 483	0.91
349 204	RWE AG	EUR	9 843 210	14 523 394	2.40
527 946	SAP SE	EUR	56 991 485	50 888 716	8.43
12 705	SARTORIUS AG	EUR	6 903 802	4 693 227	0.78
382 403	SIEMENS AG - REG	EUR	39 843 083	49 574 725	8.20
239 818	SIEMENS ENERGY AG	EUR	2 958 301	4 214 801	0.70
143 588	SIEMENS HEALTHINEERS AG	EUR	8 285 447	6 709 867	1.11
68 556	SYMRISE AG	EUR	7 974 420	6 968 717	1.15
118 315	VOLKSWAGEN AG - PFD	EUR	17 958 006	13 774 232	2.28
365 357	VONOVIA SE	EUR	16 072 471	8 045 161	1.33

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
120 572	ZALANDO SE	EUR	10 539 357	3 992 139	0.66
Total Shares			601 068 739	600 808 019	99.40
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			601 068 739	600 808 019	99.40
Total Investments			601 068 739	600 808 019	99.40

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Chemicals	15.95	Germany	83.07
Non-life Insurance	11.43	Ireland	9.86
Automobiles and Parts	10.70	Netherlands	6.47
General Industrials	8.90		
Software and Computer Services	8.42		
Pharmaceuticals and Biotechnology	7.16		
Aerospace and Defense	6.48		
Telecommunications Service Providers	5.50		
Gas, Water and Multi-utilities	4.06		
Industrial Transportation	3.91		
Technology Hardware and Equipment	3.16		
Investment Banking and Brokerage Services	2.53		
Banks	1.84		
Personal Goods	1.79		
Health Care Providers	1.45		
Real Estate Investment and Services	1.33		
Household Goods and Home Construction	0.91		
Medical Equipment and Services	0.91		
Personal Care, Drug and Grocery Stores	0.90		
Industrial Engineering	0.78		
Retailers	0.66		
Construction and Materials	0.63		
	99.40		99.40

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
42	ADYEN NV	EUR	56 070	54 113	0.04
855	AIRBUS SE	EUR	94 854	94 922	0.08
12 422	AMAZON.COM INC	USD	996 967	977 698	0.79
518	AP MOLLER - MAERSK A/S - B	DKK	1 366 942	1 088 041	0.88
17 913	ARCADIS NV	EUR	660 990	657 407	0.53
54 378	ARCELORMITTAL SA	EUR	1 392 621	1 336 339	1.07
3 602	ASM INTERNATIONAL NV	EUR	984 427	848 811	0.68
90 789	AXA SA	EUR	2 069 081	2 365 507	1.90
141 441	BNP PARIBAS SA	EUR	6 825 235	7 531 734	6.06
142 185	BOLIDEN AB	SEK	5 308 343	5 002 575	4.02
17 694	CARLSBERG AS - B	DKK	2 157 707	2 196 626	1.77
37 601	COVESTRO AG	EUR	1 388 605	1 374 317	1.11
734	D'IETEREN GROUP	EUR	128 964	131 533	0.11
147 472	DNB BANK ASA	NOK	2 717 763	2 727 534	2.19
6 458	DSV A/S	DKK	1 025 087	952 228	0.77
760 236	EDP - ENERGIAS DE PORTUGAL SA	EUR	3 730 478	3 539 659	2.85
43 816	EVOLUTION AB	SEK	4 200 904	4 000 878	3.22
18 752	FERRARI NV	EUR	4 042 931	3 754 150	3.02
31 976	FORTNOX AB	SEK	138 677	135 981	0.11
5 556	FUJITSU LTD	JPY	613 036	695 002	0.56
141 134	GJENSIDIGE FORSIKRING ASA	NOK	2 651 425	2 580 107	2.08
177 463	HEXATRONIC GROUP AB	SEK	2 257 817	2 258 932	1.82
114 981	INDUSTRIVARDEN AB - A	SEK	2 676 946	2 621 136	2.11
132 655	ISS A/S	DKK	2 641 649	2 627 609	2.11
60 063	JAPAN POST HOLDINGS CO LTD	JPY	410 090	473 233	0.38
15 638	KOMATSU LTD	JPY	328 532	319 382	0.26
5 486	KONGSBERG GRUPPEN ASA	NOK	216 070	216 862	0.17
52 296	KONINKLIJKE PHILIPS NV	EUR	667 715	732 353	0.59
140 976	LIFCO AB	SEK	2 421 241	2 207 771	1.78
9 252	MERCK KGAA	EUR	1 659 346	1 673 687	1.35
1 443	MICROSOFT CORP	USD	324 575	324 254	0.26
33 125	MOWI ASA	NOK	526 227	526 799	0.42
3 224 234	NEL ASA	NOK	4 542 441	4 248 991	3.42
100 468	NORDNET AB PUBL	SEK	1 207 468	1 363 786	1.10
370 787	NORSK HYDRO ASA	NOK	2 207 333	2 585 828	2.08
91 975	NOVO NORDISK A/S	DKK	10 492 633	11 601 309	9.32
22 740	NOVOZYMES A/S - B	DKK	1 268 982	1 076 079	0.87
135 445	OMV AG	EUR	6 411 448	6 514 905	5.24
21 090	ORSTED AS	DKK	2 287 600	1 790 386	1.44
6 927	RINGKJOEBING LANDBOBANK A/S	DKK	778 603	883 055	0.71
133 005	SANDVIK AB	SEK	2 219 960	2 253 379	1.81
64 239	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	703 668	692 922	0.56
18 922	SKANSKA AB - B	SEK	295 549	280 761	0.23
2 544	SOLVAY SA	EUR	238 220	240 306	0.19

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
100 908	SONY GROUP CORP	JPY	7 557 630	7 190 910	5.78
102 625	SSAB AB - B	SEK	542 726	500 193	0.40
301 438	STELLANTIS NV	EUR	4 418 478	3 998 274	3.22
125 957	STOREBRAND ASA	NOK	902 366	1 023 135	0.82
81 918	SVENSKA CELLULOSA AB SCA - B	SEK	1 072 393	972 018	0.78
36 446	SWEDISH ORPHAN BIOVITRUM AB	SEK	836 385	706 945	0.57
20 095	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	111 380	110 050	0.09
825 849	TELENOR ASA	NOK	7 497 535	7 195 299	5.79
393 753	TELE2 AB	SEK	3 089 239	3 013 276	2.42
1 183 218	TELIA CO AB	SEK	2 937 360	2 836 680	2.28
5 724	TESLA INC	USD	586 402	660 653	0.53
105 204	TOMRA SYSTEMS ASA	NOK	1 652 243	1 657 087	1.33
2 435	UNITEDHEALTH GROUP INC	USD	1 263 289	1 209 640	0.97
148 473	UNIVERSAL MUSIC GROUP NV	EUR	3 314 660	3 342 127	2.69
235 227	VIVENDI SE	EUR	1 207 383	2 096 813	1.69
Total Shares			126 324 689	126 071 987	101.42
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			126 324 689	126 071 987	101.42
Total Investments			126 324 689	126 071 987	101.42

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	12.11	Sweden	23.30
Telecommunications Service Providers	10.49	Norway	18.31
Banks	9.52	Denmark	17.87
Industrial Metals and Mining	7.58	Netherlands	10.85
Automobiles and Parts	6.77	France	9.65
Leisure Goods	5.78	Japan	6.98
General Industrials	5.57	Austria	5.24
Oil, Gas and Coal	5.24	Portugal	2.85
Non-life Insurance	4.80	United States of America	2.55
Media	4.38	Germany	2.45
Electricity	4.29	Luxembourg	1.07
Travel and Leisure	3.22	Belgium	0.30
Investment Banking and Brokerage Services	3.21		
Industrial Engineering	3.15		101.42
Industrial Support Services	2.69		
Industrial Transportation	2.07		
Telecommunications Equipment	1.91		
Beverages	1.77		
Chemicals	1.30		
Technology Hardware and Equipment	1.24		
Health Care Providers	0.97		
Retailers	0.89		
Personal Care, Drug and Grocery Stores	0.78		
Medical Equipment and Services	0.59		
Food Producers	0.42		
Software and Computer Services	0.37		
Construction and Materials	0.23		
Aerospace and Defense	0.08		
	101.42		

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
6 228	A O SMITH CORP	USD	357 957	334 027	0.00
66 971	ABBOTT LABORATORIES	USD	6 618 057	6 889 432	0.10
290 771	ABBVIE INC	USD	42 937 883	44 030 453	0.65
26 787	ACTIVISION BLIZZARD INC	USD	1 960 112	1 921 335	0.03
308 300	ADOBE INC	USD	98 187 602	97 214 522	1.44
2 809 450	ADVANCED MICRO DEVICES INC	USD	180 401 449	170 501 829	2.53
79	ADYEN NV	EUR	102 052	101 784	0.00
31 423	AFLAC INC	USD	2 047 047	2 118 127	0.03
162 401	AKAMAI TECHNOLOGIES INC	USD	15 268 182	12 827 739	0.19
101 965	ALIGN TECHNOLOGY INC	USD	19 788 800	20 149 373	0.30
2 892 590	ALPHABET CLASS - A	USD	302 267 180	239 131 615	3.55
1 010 794	ALPHABET INC	USD	108 006 878	84 036 310	1.25
3 692 020	AMAZON.COM INC	USD	419 295 567	290 587 660	4.31
71 700	AMERICAN AIRLINES GROUP INC	USD	849 537	854 555	0.01
204 629	AMGEN INC	USD	57 581 068	50 357 236	0.75
18 245	ANALOG DEVICES INC	USD	2 935 152	2 804 148	0.04
56 000	ANSYS INC	USD	13 398 415	12 676 543	0.19
1 500 742	APPLE INC	USD	207 900 265	182 704 529	2.71
352 976	APPLIED MATERIALS INC	USD	34 446 135	32 206 890	0.48
2 985	ARCHER-DANIELS-MIDLAND CO	USD	283 480	259 693	0.00
426 538	ASAHI KASEI CORP	JPY	2 917 158	2 851 496	0.04
565 180	ASTELLAS PHARMA INC	JPY	7 861 086	8 053 170	0.12
19 782	AUTODESK INC	USD	4 091 491	3 463 727	0.05
1 697	AUTOMATIC DATA PROCESSING INC	USD	396 410	379 804	0.01
5 104	AUTOZONE INC	USD	10 339 864	11 794 221	0.17
9 064 401	AXA SA	EUR	191 942 883	236 172 968	3.50
39 552	BANK OF NEW YORK MELLON CORP	USD	1 704 188	1 686 959	0.03
168 450	BAXTER INTERNATIONAL INC	USD	8 028 282	8 044 878	0.12
10 265	BILL.COM HOLDINGS INC	USD	1 448 043	1 047 997	0.02
109 102	BIOGEN INC	USD	30 553 426	28 308 762	0.42
177 207	BIOMARIN PHARMACEUTICAL INC	USD	16 088 116	17 183 558	0.25
78 477	BIO-RAD LABORATORIES INC	USD	40 944 794	30 919 460	0.46
302	BLACKROCK INC	USD	197 972	200 521	0.00
8 130 904	BNP PARIBAS SA	EUR	374 993 130	432 970 638	6.41
8 989	BOOKING HOLDINGS INC	USD	16 457 530	16 973 860	0.25
657 882	BOSTON SCIENTIFIC CORP	USD	27 309 246	28 522 090	0.42
29 328	BROADCOM INC	USD	15 302 131	15 364 877	0.23
47 739	BROWN-FORMAN CORP - B	USD	3 084 214	2 937 922	0.04
428 623	BUNGE LTD	USD	42 391 424	40 069 072	0.59
273 147	CADENCE DESIGN SYSTEMS INC	USD	45 924 331	41 113 454	0.61
101 543	CAESARS ENTERTAINMENT INC	USD	3 980 863	3 958 012	0.06
66 801	CARRIER GLOBAL CORP	USD	2 576 794	2 581 908	0.04
37 718	CATERPILLAR INC	USD	8 358 768	8 466 361	0.13
40 000	CENTRAL JAPAN RAILWAY CO	JPY	4 826 166	4 603 095	0.07

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 218	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	286 465	248 679	0.00
672 412	CHARLES SCHWAB CORP	USD	51 122 503	52 457 272	0.78
630 462	CHEVRON CORP	USD	111 777 168	106 031 037	1.57
245 164	CITIGROUP INC	USD	11 009 193	10 390 038	0.15
36 034	CLARIANT AG - REG	CHF	567 536	534 607	0.01
69 863	CLOUDFLARE INC	USD	3 765 545	2 959 481	0.04
236 125	COCA-COLA CO	USD	14 284 174	14 073 470	0.21
67 575	COGNEX CORP	USD	3 154 692	2 982 861	0.04
291 184	COLGATE-PALMOLIVE CO	USD	21 517 991	21 496 732	0.32
1 202	COOPER COS INC	USD	367 734	372 420	0.01
88 146	CORNING INC	USD	2 856 276	2 637 979	0.04
47 680	COSTCO WHOLESALE CORP	USD	23 708 495	20 394 397	0.30
3 660 146	CSX CORP	USD	107 441 821	106 246 262	1.58
186 998	CVS HEALTH CORP	USD	17 742 920	16 328 268	0.24
12 547	DAIKIN INDUSTRIES LTD	JPY	1 930 140	1 799 833	0.03
326 133	DELTA AIR LINES INC	USD	10 691 361	10 041 443	0.15
132 422	DENSO CORP	JPY	6 938 042	6 146 291	0.09
53 864	DEUTSCHE BOERSE AG	EUR	8 809 457	8 693 650	0.13
9 434	DOCUSIGN INC	USD	558 865	489 887	0.01
161 236	DOLLAR TREE INC	USD	23 018 314	21 368 208	0.32
242 129	DOMINION ENERGY INC	USD	13 376 715	13 911 783	0.21
1 507 075	DOORDASH INC	USD	82 743 951	68 939 238	1.02
950	DUKE ENERGY CORP	USD	90 098	91 675	0.00
51 280	DYNATRACE INC	USD	1 849 494	1 840 266	0.03
208 138	EAST JAPAN RAILWAY CO	JPY	11 572 803	11 115 017	0.16
92 972	ECOLAB INC	USD	12 546 243	12 680 257	0.19
255 123	EDWARDS LIFESCIENCES CORP	USD	19 421 301	17 835 303	0.26
36 822	EISAI CO LTD	JPY	2 020 219	2 275 973	0.03
268 582	ELANCO ANIMAL HEALTH INC	USD	5 188 252	3 075 261	0.05
265 225	ELEVANCE HEALTH INC	USD	131 566 918	127 479 474	1.89
156 339	ELI LILLY & CO	USD	54 383 816	53 591 061	0.80
78 200	EMERSON ELECTRIC CO	USD	7 126 131	7 038 550	0.10
208 879	ENPHASE ENERGY INC	USD	57 360 350	51 857 184	0.77
4 172	ESTEE LAUDER COS INC - A	USD	942 475	969 890	0.01
1 194 685	EXXON MOBIL CORP	USD	128 414 705	123 470 373	1.83
15 468	FAIR ISAAC CORP	USD	5 476 518	8 675 414	0.13
13 739	FANUC CORP	JPY	1 919 376	1 935 211	0.03
98 075	FASTENAL CO	USD	4 373 522	4 348 474	0.06
343 119	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	21 634 262	21 813 656	0.32
217 172	FISERV INC	USD	20 324 355	20 566 478	0.31
5 113	FLEETCOR TECHNOLOGIES INC	USD	956 465	879 977	0.01
135 478	FORD MOTOR CO	USD	1 789 000	1 476 326	0.02
365 486	FORTINET INC	USD	18 446 088	16 742 666	0.25
233 537	FRESENIUS SE & CO KGAA	EUR	6 137 352	6 130 346	0.09

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
182 723	FUJIFILM HOLDINGS CORP	JPY	8 808 678	8 596 467	0.13
29 055	FUJITSU LTD	JPY	3 726 985	3 634 498	0.05
3 508	GARTNER INC	USD	1 191 813	1 104 876	0.02
73 843	GEA GROUP AG	EUR	2 787 573	2 820 803	0.04
51 115	GEN DIGITAL INC	USD	1 132 175	1 026 371	0.02
2 364 594	GENERAL MOTORS CO	USD	84 580 018	74 532 623	1.11
382 980	GILEAD SCIENCES INC	USD	31 321 255	30 807 058	0.46
103 916	GLOBAL PAYMENTS INC	USD	9 469 784	9 670 590	0.14
17 926	HENKEL AG & CO KGAA - PFD	EUR	1 180 965	1 165 549	0.02
10 155	HENRY SCHEIN INC	USD	744 424	759 972	0.01
63 505	HERSHEY CO	USD	14 113 685	13 779 202	0.20
109 434	HF SINCLAIR CORP	USD	6 625 665	5 320 712	0.08
454 800	HITACHI LTD	JPY	19 685 404	21 609 882	0.32
98 767	HOLCIM AG - REG	CHF	4 768 615	4 789 067	0.07
20 818	HOLOGIC INC	USD	1 283 879	1 459 259	0.02
209 684	HOME DEPOT INC	USD	64 360 336	62 057 426	0.92
227 866	HUBSPOT INC	USD	62 261 824	61 731 456	0.92
190 621	HUGO BOSS AG	EUR	10 339 283	10 324 033	0.15
41 149	IBIDEN CO LTD	JPY	1 163 806	1 398 241	0.02
8 692	IDEXX LABORATORIES INC	USD	3 789 775	3 322 547	0.05
186 607	INTEL CORP	USD	4 670 554	4 621 244	0.07
89 253	INTERCONTINENTAL EXCHANGE INC	USD	8 460 032	8 579 494	0.13
15 918	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 230 679	2 101 370	0.03
7 471	INTUITIVE SURGICAL INC	USD	1 596 403	1 857 512	0.03
96 722	JOHNSON & JOHNSON	USD	16 447 246	16 009 315	0.24
54 904	KDDI CORP	JPY	1 611 284	1 552 552	0.02
80 000	KERING SA	EUR	34 405 271	38 040 000	0.56
8 667	KEYENCE CORP	JPY	3 472 548	3 164 767	0.05
72 823	KLA CORP	USD	27 061 592	25 726 358	0.38
384 843	KROGER CO	USD	16 851 087	16 075 241	0.24
13 872	LABORATORY CORP OF AMERICA HOLDINGS	USD	3 100 235	3 060 744	0.05
833 298	LAMB WESTON HOLDINGS INC	USD	68 026 147	69 771 384	1.04
374 194	LAS VEGAS SANDS CORP	USD	16 346 569	16 854 069	0.25
835 337	LIBERTY BROADBAND CORP	USD	67 095 969	59 696 559	0.89
287 558	MARATHON PETROLEUM CORP	USD	31 737 829	31 359 921	0.47
21 430	MARSH & MCLENNAN COS INC	USD	3 321 917	3 322 779	0.05
184 756	MASTERCARD INC	USD	57 624 047	60 196 958	0.89
166 456	MCDONALD'S CORP	USD	42 849 628	41 102 038	0.61
47 000	MCKESSON CORP	USD	16 990 145	16 519 691	0.25
45 127	MEIJI HOLDINGS CO LTD	JPY	2 102 262	2 159 918	0.03
2 679 414	META PLATFORMS INC	USD	358 241 898	302 122 915	4.48
353 412	MGM RESORTS INTERNATIONAL	USD	11 431 314	11 103 213	0.16
1 395 980	MICROSOFT CORP	USD	326 400 307	313 688 381	4.64
311 457	MITSUBISHI CHEMICAL GROUP CORP	JPY	1 469 742	1 514 396	0.02

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 673 560	mitsubishi electric corp	JPY	25 507 813	24 937 959	0.37
54 990	MITSUI & CO LTD	JPY	1 510 449	1 504 609	0.02
88 500	MIZUHO FINANCIAL GROUP INC	JPY	1 012 443	1 166 439	0.02
4 565	MODERNA INC	USD	897 196	768 297	0.01
4 756	MOLINA HEALTHCARE INC	USD	1 359 286	1 471 564	0.02
13 197	MONGODB INC	USD	2 597 585	2 434 010	0.04
117 242	MONSTER BEVERAGE CORP	USD	11 232 168	11 153 507	0.17
53 575	MORGAN STANLEY	USD	4 757 869	4 267 928	0.06
548 216	MOSAIC CO	USD	24 903 961	22 534 772	0.33
4 508	NASDAQ INC	USD	274 400	259 139	0.00
42 250	NEC CORP	JPY	1 391 471	1 390 648	0.02
128 344	NESTLE SA	CHF	13 970 543	13 925 542	0.21
317 564	NEUROCRINE BIOSCIENCES INC	USD	31 948 926	35 539 793	0.53
47 704	NEWMONT CORP	USD	2 104 759	2 109 748	0.03
379 933	NEWS CORP	USD	6 001 105	6 479 064	0.10
125 562	NEXTERA ENERGY INC	USD	10 155 216	9 835 543	0.15
442 128	NIKE INC - B	USD	45 498 552	48 473 551	0.72
38 500	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 037 036	1 028 538	0.02
86 136	NIPPON YUSEN KK	JPY	1 569 384	1 902 331	0.03
474 034	NISSAN MOTOR CO LTD	JPY	1 470 133	1 407 442	0.02
4 835	NORDSON CORP	USD	1 070 400	1 076 951	0.02
7 246	NORFOLK SOUTHERN CORP	USD	1 691 726	1 673 047	0.02
4	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	101	46	0.00
920 214	NVIDIA CORP	USD	148 274 517	126 006 160	1.87
64 343	OLYMPUS CORP	JPY	1 304 421	1 074 681	0.02
60 691	ON SEMICONDUCTOR CORP	USD	4 278 300	3 546 777	0.05
8 272	ONEOK INC	USD	502 964	509 225	0.01
51 200	ONO PHARMACEUTICAL CO LTD	JPY	1 195 435	1 120 945	0.02
29 272	O'REILLY AUTOMOTIVE INC	USD	21 269 640	23 149 633	0.34
785 823	PACCAR INC	USD	74 791 136	72 872 244	1.08
186 433	PAYCOM SOFTWARE INC	USD	59 937 296	54 206 628	0.80
751 600	PAYPAL HOLDINGS INC	USD	51 793 676	50 155 963	0.74
52 327	PERKINELMER INC	USD	6 929 440	6 874 951	0.10
1 336 195	PFIZER INC	USD	65 459 484	64 152 384	0.95
24 183	PHILLIPS 66	USD	2 507 729	2 358 366	0.03
2 851 545	PINTEREST INC - A	USD	66 949 114	64 872 816	0.96
84 259	PROCTER & GAMBLE CO	USD	11 532 324	11 965 607	0.18
13 385	PTC INC	USD	1 687 975	1 505 491	0.02
79 056	PUMA SE	EUR	4 471 407	4 482 475	0.07
137 057	QUALCOMM INC	USD	14 340 355	14 118 573	0.21
2 151	RAYTHEON TECHNOLOGIES CORP	USD	199 892	203 400	0.00
108 115	REGENERON PHARMACEUTICALS INC	USD	62 303 702	73 088 678	1.08
136 601	RESMED INC	USD	26 811 815	26 639 275	0.40
21 257	ROCHE HOLDING AG	CHF	6 401 200	6 253 642	0.09

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
15 992	ROHM CO LTD	JPY	1 105 616	1 082 272	0.02
240 017	SALESFORCE INC	USD	32 732 761	29 818 556	0.44
1 396 290	SANOFI	EUR	104 626 324	125 442 694	1.86
146 647	SCOUT24 SE	EUR	6 980 397	6 882 144	0.10
259 848	SECOM CO LTD	JPY	15 148 311	13 918 883	0.21
98 755	SEKISUI CHEMICAL CO LTD	JPY	1 247 567	1 293 887	0.02
78 031	SEKISUI HOUSE LTD	JPY	1 346 217	1 293 052	0.02
163 190	SHARP CORP/JAPAN	JPY	902 579	1 095 131	0.02
6 672	SHERWIN-WILLIAMS CO	USD	1 575 741	1 483 688	0.02
51 285	SHIN-ETSU CHEMICAL CO LTD	JPY	5 618 063	5 909 027	0.09
9 392	SIGNATURE BANK/NEW YORK NY	USD	1 212 853	1 013 958	0.02
268 571	SKYWORKS SOLUTIONS INC	USD	24 507 958	22 932 654	0.34
365 485	SOFTBANK CORP	JPY	3 766 072	3 862 010	0.06
134 598	SONY GROUP CORP	JPY	9 965 104	9 591 729	0.14
291 134	SOUTHWEST AIRLINES CO	USD	10 093 904	9 184 804	0.14
504 576	STARBUCKS CORP	USD	47 752 738	46 899 920	0.70
727 320	SUMITOMO CHEMICAL CO LTD	JPY	2 565 001	2 448 188	0.04
33 606	SUMITOMO METAL MINING CO LTD	JPY	1 041 746	1 114 725	0.02
369 395	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	10 437 995	13 892 484	0.21
228 213	SUZUKI MOTOR CORP	JPY	7 614 925	6 921 669	0.10
640	SWISS LIFE HOLDING AG - REG	CHF	309 391	309 030	0.00
155 628	SYNOPSIS INC	USD	44 366 611	46 559 348	0.69
23 024	SYSTEMEX CORP	JPY	1 207 339	1 307 685	0.02
413 054	TAKEDA PHARMACEUTICAL CO LTD	JPY	11 729 209	12 058 553	0.18
15 163	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1 498 390	1 479 431	0.02
176 306	TARGET CORP	USD	27 231 319	24 620 891	0.37
379 794	TESLA INC	USD	101 625 593	43 835 114	0.65
12 154	THERMO FISHER SCIENTIFIC INC	USD	6 202 380	6 271 339	0.09
46 234	TIS INC	JPY	1 236 593	1 142 567	0.02
9 242	TOKYO ELECTRON LTD	JPY	2 376 854	2 551 721	0.04
435 106	TOKYO GAS CO LTD	JPY	7 534 223	7 987 236	0.12
284 440	TOKYU CORP	JPY	3 467 772	3 359 107	0.05
3 070 833	TOTALENERGIES SE	EUR	79 140 000	180 104 355	2.67
28 483	TRAVELERS COS INC	USD	4 940 607	5 003 774	0.07
1 000 094	TRUIST FINANCIAL CORP	USD	44 576 614	40 322 366	0.60
1 229 076	TWILIO INC - A	USD	72 994 792	56 383 754	0.84
612 502	TYSON FOODS INC - A	USD	37 683 927	35 725 696	0.53
867 343	UBER TECHNOLOGIES INC	USD	20 331 899	20 097 814	0.30
466 797	UNION PACIFIC CORP	USD	92 055 511	90 568 897	1.34
3 911	UNITED RENTALS INC	USD	1 109 328	1 302 457	0.02
173 151	UNITEDHEALTH GROUP INC	USD	87 999 637	86 016 582	1.28
17 884	VAIL RESORTS INC	USD	3 913 141	3 994 051	0.06
1 437	VERISIGN INC	USD	257 070	276 615	0.00
39 734	VERTEX PHARMACEUTICALS INC	USD	11 414 224	10 751 356	0.16

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
196 102	VIATRIS INC	USD	2 051 149	2 045 083	0.03
803 730	VINCI SA	EUR	73 653 817	74 979 972	1.11
906 393	VISA INC	USD	182 663 781	176 446 203	2.62
2 509 605	VIVENDI SE	EUR	13 093 589	22 370 619	0.33
195 915	VOLKSWAGEN AG - PFD	EUR	22 506 715	22 808 424	0.34
133 548	WALMART INC	USD	18 229 408	17 742 582	0.26
111 978	WALT DISNEY CO	USD	11 458 270	9 115 623	0.14
22 749	WATERS CORP	USD	7 217 337	7 302 274	0.11
23 000	WELLS FARGO & CO	USD	882 638	889 829	0.01
36 573	WESTERN DIGITAL CORP	USD	1 270 414	1 081 170	0.02
472 000	WESTROCK CO	USD	15 525 876	15 549 796	0.23
73 647	WORKDAY INC	USD	10 695 719	11 546 828	0.17
8 583	YUM! BRANDS INC	USD	1 043 828	1 030 040	0.02
397	ZEBRA TECHNOLOGIES CORP - A	USD	114 569	95 380	0.00
42 947	ZIMMER BIOMET HOLDINGS INC	USD	5 095 722	5 130 703	0.08
161 661	ZOETIS INC	USD	22 787 624	22 198 566	0.33
2 343	ZURICH INSURANCE GROUP AG	CHF	1 057 355	1 049 480	0.02
Total Shares			7 034 137 327	6 737 912 897	99.96
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			7 034 137 327	6 737 912 897	99.96
Total Investments			7 034 137 327	6 737 912 897	99.96

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	21.97	United States of America	78.46
Technology Hardware and Equipment	9.20	France	16.47
Pharmaceuticals and Biotechnology	9.01	Japan	3.10
Banks	7.43	Germany	0.94
Retailers	7.00	Bermuda	0.59
Oil, Gas and Coal	6.66	Switzerland	0.40
Non-life Insurance	3.64		
Health Care Providers	3.33		99.96
Industrial Transportation	3.14		
Industrial Support Services	2.77		
Finance and Credit Services	2.62		
Food Producers	2.61		
Travel and Leisure	2.52		
Medical Equipment and Services	2.49		
Automobiles and Parts	2.33		
Industrial Engineering	1.67		
Personal Goods	1.50		
Personal Care, Drug and Grocery Stores	1.24		
Construction and Materials	1.23		
General Industrials	1.23		
Investment Banking and Brokerage Services	1.13		
Telecommunications Service Providers	0.98		
Alternative Energy	0.77		
Chemicals	0.72		
Electronic and Electrical Equipment	0.62		
Media	0.56		
Beverages	0.42		
Electricity	0.35		
Consumer Services	0.30		
Leisure Goods	0.21		
Gas, Water and Multi-utilities	0.12		
Household Goods and Home Construction	0.06		
Life Insurance	0.04		
Telecommunications Equipment	0.04		
Precious Metals and Mining	0.03		
Industrial Metals and Mining	0.02		
	99.96		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
13 749	AALBERTS NV	EUR	502 938	498 126	0.69
17 546	ADOBE INC	USD	6 820 874	5 532 681	7.66
52 328	ADVANCED MICRO DEVICES INC	USD	4 170 012	3 175 718	4.39
18 108	ALPHABET CLASS - A	USD	1 828 870	1 496 996	2.07
67 074	AMAZON.COM INC	USD	6 880 437	5 279 189	7.31
1 380	AUTOZONE INC	USD	3 328 535	3 188 876	4.41
3 539	BASF SE - REG	EUR	164 794	164 174	0.23
49 059	BAYER AG	EUR	2 408 797	2 370 776	3.28
1 780	BERKSHIRE HATHAWAY INC - B	USD	531 452	515 195	0.71
158	BOOKING HOLDINGS INC	USD	269 461	298 350	0.41
37 853	GETINGE AB - B	SEK	814 073	736 279	1.02
4 005	HOLMEN AB	SEK	159 108	149 068	0.21
2 134	INTUITIVE SURGICAL INC	USD	547 795	530 576	0.73
5 659	LEG IMMOBILIE SE	EUR	344 746	344 407	0.48
42 877	META PLATFORMS INC	USD	6 008 914	4 834 685	6.69
31 700	mitsui & CO LTD	JPY	887 382	867 360	1.20
24 464	MODERNA INC	USD	3 624 255	4 117 333	5.70
22 992	NIPPON STEEL CORP	JPY	341 238	374 225	0.52
73 308	NORDIC SEMICONDUCTOR ASA	NOK	1 158 002	1 142 834	1.58
18 362	NOVO NORDISK A/S	DKK	2 175 245	2 316 099	3.21
4 466	O'REILLY AUTOMOTIVE INC	USD	3 147 662	3 531 917	4.89
69 405	PAYPAL HOLDINGS INC	USD	5 996 474	4 631 551	6.41
27 377	SALESFORCE INC	USD	4 546 566	3 401 187	4.71
8 080	SERVICENOW INC	USD	3 320 235	2 939 538	4.07
58 668	SKANSKA AB - B	SEK	918 363	870 504	1.20
40 640	SONY GROUP CORP	JPY	3 041 593	2 896 090	4.01
88 957	SOUTHWEST AIRLINES CO	USD	3 630 134	2 806 449	3.88
200 600	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	2 179 317	2 143 207	2.97
404 205	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	2 474 649	2 213 627	3.06
407 313	TELENOR ASA	NOK	3 751 305	3 548 758	4.91
18 580	TESLA INC	USD	4 014 942	2 144 469	2.97
10 502	VERTEX PHARMACEUTICALS INC	USD	3 161 135	2 841 666	3.93
Total Shares			83 149 303	71 901 910	99.51
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			83 149 303	71 901 910	99.51
Total Investments			83 149 303	71 901 910	99.51

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	25.19	United States of America	70.96
Retailers	16.61	Japan	8.69
Pharmaceuticals and Biotechnology	16.12	Norway	6.49
Industrial Support Services	7.61	Sweden	5.49
Technology Hardware and Equipment	5.98	Germany	3.98
Automobiles and Parts	5.93	Denmark	3.21
Telecommunications Service Providers	4.91	Netherlands	0.69
Travel and Leisure	4.30		
Leisure Goods	4.01		99.51
Telecommunications Equipment	3.06		
Medical Equipment and Services	1.75		
Construction and Materials	1.20		
Non-life Insurance	0.71		
Electronic and Electrical Equipment	0.69		
Industrial Metals and Mining	0.52		
Real Estate Investment and Services	0.48		
Chemicals	0.23		
Industrial Materials	0.21		
	99.51		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
5 661	ABBOTT LABORATORIES	USD	567 940	582 358	1.35
23 079	ACTIVISION BLIZZARD INC	USD	1 700 660	1 655 374	3.85
19 930	AKAMAI TECHNOLOGIES INC	USD	1 853 190	1 574 232	3.66
23 256	ALPHABET CLASS - A	USD	2 411 796	1 922 583	4.47
1 109	ALPHABET INC	USD	128 751	92 201	0.21
35 299	AMAZON.COM INC	USD	3 517 979	2 778 277	6.45
25 589	APPLE INC	USD	3 534 096	3 115 276	7.23
270 588	ASTELLAS PHARMA INC	JPY	4 011 199	3 855 570	8.95
7 754	CHEVRON CORP	USD	1 372 330	1 304 067	3.03
29 156	CITIGROUP INC	USD	1 354 027	1 235 630	2.87
4 672	COSTCO WHOLESALE CORP	USD	2 234 551	1 998 377	4.64
3 785	ENPHASE ENERGY INC	USD	1 080 325	939 680	2.18
5 182	INCYTE CORP	USD	343 758	389 991	0.91
65 130	INTEL CORP	USD	1 840 596	1 612 917	3.75
12 518	META PLATFORMS INC	USD	1 944 432	1 411 493	3.28
8 886	MICROSOFT CORP	USD	2 086 717	1 996 759	4.64
83 311	PFIZER INC	USD	3 936 781	3 999 865	9.28
1 962	PROCTER & GAMBLE CO	USD	266 648	278 623	0.65
42 591	SOFTBANK GROUP CORP	JPY	1 778 472	1 707 048	3.97
14 054	SONY GROUP CORP	JPY	913 235	1 001 517	2.33
60 484	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 879 160	2 274 728	5.28
50 873	TERUMO CORP	JPY	1 439 892	1 353 306	3.14
9 830	TESLA INC	USD	2 773 313	1 134 560	2.64
597	THERMO FISHER SCIENTIFIC INC	USD	305 768	308 046	0.72
9 843	TRAVELERS COS INC	USD	1 748 144	1 729 177	4.02
1 951	UNITEDHEALTH GROUP INC	USD	965 588	969 202	2.25
1 550	WALMART INC	USD	209 962	205 926	0.48
13 511	WALT DISNEY CO	USD	1 571 731	1 099 869	2.55
7 084	ZOETIS INC	USD	1 057 433	972 743	2.26
Total Shares			48 828 474	43 499 395	101.04
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			48 828 474	43 499 395	101.04
Total Investments			48 828 474	43 499 395	101.04

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	21.42	United States of America	77.36
Software and Computer Services	20.22	Japan	23.68
Retailers	11.57		
Technology Hardware and Equipment	10.98		
Banks	8.15		
Leisure Goods	6.17		
Medical Equipment and Services	5.21		
Non-life Insurance	4.02		
Oil, Gas and Coal	3.03		
Automobiles and Parts	2.64		
Media	2.55		
Health Care Providers	2.25		
Alternative Energy	2.18		
Personal Care, Drug and Grocery Stores	0.65		
	101.04		101.04

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
37 110	ACTIVISION BLIZZARD INC	USD	2 684 665	2 661 767	4.07
59 238	ALPHABET CLASS - A	USD	6 342 126	4 897 230	7.48
4 760	ALPHABET INC	USD	568 999	395 741	0.60
38 396	AMAZON.COM INC	USD	4 049 134	3 022 032	4.62
24 005	APPLE INC	USD	3 299 744	2 922 436	4.46
4 714	CHEVRON CORP	USD	834 300	792 800	1.21
65 002	CITIGROUP INC	USD	3 035 274	2 754 781	4.21
14 111	COMMONWEALTH BANK OF AUSTRALIA	AUD	971 429	919 961	1.41
121 191	INTEL CORP	USD	3 390 880	3 001 244	4.58
8 131	INTUITIVE SURGICAL INC	USD	2 573 605	2 021 608	3.09
111 643	KDDI CORP	JPY	3 355 039	3 156 993	4.82
2 799	KEYENCE CORP	JPY	940 331	1 022 059	1.56
68 300	LAS VEGAS SANDS CORP	USD	2 572 198	3 076 300	4.70
26 267	META PLATFORMS INC	USD	5 323 323	2 961 790	4.52
25 945	MICROSOFT CORP	USD	6 104 134	5 830 059	8.90
90 483	mitsubishi UFJ FINANCIAL GROUP INC	JPY	475 221	571 228	0.87
12 096	MORGAN STANLEY	USD	1 072 739	963 600	1.47
16 972	NVIDIA CORP	USD	2 549 175	2 323 999	3.55
108 071	PFIZER INC	USD	5 102 893	5 188 624	7.93
6 427	RAYTHEON TECHNOLOGIES CORP	USD	599 697	607 742	0.93
127 593	SEIKO EPSON CORP	JPY	1 806 314	1 745 115	2.67
231 943	SEKISUI HOUSE LTD	JPY	4 026 833	3 843 527	5.87
39 203	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 100 817	1 474 376	2.25
26 779	SUZUKI MOTOR CORP	JPY	862 263	812 203	1.24
82 705	TAKEDA PHARMACEUTICAL CO LTD	JPY	2 312 293	2 414 461	3.69
8 549	TESLA INC	USD	2 418 152	986 710	1.51
5 469	THERMO FISHER SCIENTIFIC INC	USD	2 740 677	2 821 948	4.31
4 999	T-MOBILE US INC	USD	666 266	655 760	1.00
1 284	UNITEDHEALTH GROUP INC	USD	666 145	637 855	0.97
12 449	WALT DISNEY CO	USD	1 448 188	1 013 417	1.55
25 438	WOODSIDE ENERGY GROUP LTD	AUD	645 473	572 850	0.88
Total Shares			74 538 327	66 070 216	100.92
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			74 538 327	66 070 216	100.92
Total Investments			74 538 327	66 070 216	100.92

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	21.51	United States of America	75.67
Technology Hardware and Equipment	15.26	Japan	22.97
Pharmaceuticals and Biotechnology	11.61	Australia	2.28
Banks	8.74		
Medical Equipment and Services	7.40		
Household Goods and Home Construction	5.87		
Telecommunications Service Providers	5.82		
Travel and Leisure	4.70		
Retailers	4.62		
Leisure Goods	4.07		
Automobiles and Parts	2.75		
Oil, Gas and Coal	2.09		
Electronic and Electrical Equipment	1.56		
Media	1.55		
Investment Banking and Brokerage Services	1.47		
Health Care Providers	0.97		
Aerospace and Defense	0.93		
	100.92		100.92

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 520	ADOBE INC	USD	480 918	479 293	2.05
7 595	ALIGN TECHNOLOGY INC	USD	1 377 574	1 500 853	6.42
4 055	ALPHABET CLASS - A	USD	479 345	335 229	1.43
9 989	ALPHABET INC	USD	1 121 239	830 475	3.54
12 880	AMAZON.COM INC	USD	1 349 923	1 013 746	4.33
3 324	BILL.COM HOLDINGS INC	USD	444 755	339 361	1.45
3 855	BIOGEN INC	USD	1 097 265	1 000 259	4.27
415	BOOKING HOLDINGS INC	USD	719 989	783 641	3.34
9 937	CLOUDFLARE INC	USD	490 394	420 943	1.80
6 511	COCA-COLA CO	USD	392 546	388 067	1.66
34 154	CSX CORP	USD	1 045 148	991 418	4.23
12 465	DATADOG INC	USD	1 186 274	858 447	3.66
21 292	EDWARDS LIFESCIENCES CORP	USD	1 535 283	1 488 495	6.35
2 410	ELEVANCE HEALTH INC	USD	1 163 666	1 158 358	4.94
906	ILLUMINA INC	USD	169 480	171 650	0.73
25 486	KROGER CO	USD	1 157 559	1 064 573	4.54
6 559	LAMB WESTON HOLDINGS INC	USD	558 002	549 180	2.34
9 687	META PLATFORMS INC	USD	1 351 057	1 092 278	4.66
1 023	MICROSOFT CORP	USD	249 091	229 877	0.98
3 261	MONGODB INC	USD	1 202 487	601 448	2.57
6 963	PHILLIPS 66	USD	722 049	679 043	2.90
8 811	PROCTER & GAMBLE CO	USD	1 155 509	1 251 249	5.34
6	SALESFORCE INC	USD	1 135	745	0.00
389	SERVICENOW INC	USD	169 751	141 520	0.60
25 499	SNAP INC	USD	259 760	213 836	0.91
1 876	SYNOPSYS INC	USD	573 333	561 244	2.40
26 839	UBER TECHNOLOGIES INC	USD	716 567	621 905	2.65
2 731	UNION PACIFIC CORP	USD	539 353	529 874	2.26
8 945	UNITED AIRLINES HOLDINGS INC	USD	384 642	315 977	1.35
7 168	VEEVA SYSTEMS INC	USD	1 139 252	1 083 881	4.63
4 312	VISA INC	USD	835 272	839 411	3.58
2 292	WATERS CORP	USD	701 668	735 716	3.14
3 955	YUM! BRANDS INC	USD	480 990	474 637	2.03
6 700	ZSCALER INC	USD	1 164 583	702 488	3.00
Total Shares			26 415 859	23 449 117	100.08
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			26 415 859	23 449 117	100.08
Total Investments			26 415 859	23 449 117	100.08

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	32.24	United States of America	100.08
Medical Equipment and Services	15.90		
Personal Care, Drug and Grocery Stores	9.88		
Travel and Leisure	6.72		
Industrial Transportation	6.49		
Pharmaceuticals and Biotechnology	5.00		
Health Care Providers	4.94		
Retailers	4.33		
Finance and Credit Services	3.58		
Oil, Gas and Coal	2.90		
Consumer Services	2.65		
Food Producers	2.34		
Beverages	1.66		
Industrial Support Services	1.45		
	100.08		100.08

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
263 341	AFLAC INC	USD	17 155 311	17 750 997	1.84
23 304	AKAMAI TECHNOLOGIES INC	USD	2 170 343	1 840 738	0.19
251 964	ALPHABET CLASS - A	USD	21 037 217	20 829 968	2.15
15 580	ALPHABET INC	USD	1 794 653	1 295 304	0.13
1 167 899	AMAZON.COM INC	USD	96 020 304	91 921 776	9.51
14 540	APPLE INC	USD	1 811 489	1 770 140	0.18
231 743	APPLIED MATERIALS INC	USD	23 061 744	21 145 124	2.19
1 537 765	ASTELLAS PHARMA INC	JPY	22 795 835	21 911 396	2.27
116 154	AXA SA	EUR	2 647 150	3 026 392	0.31
6 372	BAKER HUGHES CO	USD	187 503	176 308	0.02
72 109	BLUESCOPE STEEL LTD	AUD	801 029	771 606	0.08
235 653	BNP PARIBAS SA	EUR	11 181 735	12 548 522	1.30
36 176	BOSTON SCIENTIFIC CORP	USD	1 366 937	1 568 389	0.16
547 755	CITIGROUP INC	USD	25 638 291	23 213 829	2.40
311 446	COLES GROUP LTD	AUD	3 364 632	3 308 897	0.34
426 478	COMPUTERSHARE LTD	AUD	7 134 056	7 100 063	0.73
11 088	COSTCO WHOLESALE CORP	USD	4 745 704	4 742 724	0.49
38 915	CSL LTD	AUD	7 244 027	7 115 603	0.74
77 081	DAIKIN INDUSTRIES LTD	JPY	11 739 231	11 057 059	1.14
4 205	DISCO CORP	JPY	1 171 265	1 127 259	0.12
92 149	DOLLAR TREE INC	USD	12 085 414	12 212 279	1.26
105 448	ENGIE SA LOYALTY BONUS 2023	EUR	1 397 713	1 411 738	0.15
126 043	ENPHASE ENERGY INC	USD	37 401 559	31 291 968	3.24
256 891	EXXON MOBIL CORP	USD	28 520 409	26 549 616	2.75
38 275	FANUC CORP	JPY	5 456 104	5 391 236	0.56
4 592	FAST RETAILING CO LTD	JPY	2 596 941	2 626 035	0.27
14 291	FUJIFILM HOLDINGS CORP	JPY	748 856	672 341	0.07
25 157	GENERAL MOTORS CO	USD	834 261	792 955	0.08
17 104	HIROSE ELECTRIC CO LTD	JPY	2 196 280	2 016 261	0.21
52 582	KURITA WATER INDUSTRIES LTD	JPY	2 196 936	2 038 781	0.21
23 254	META PLATFORMS INC	USD	2 718 803	2 622 053	0.27
378 804	MICROSOFT CORP	USD	86 083 413	85 120 426	8.81
1 114 188	MITSUBISHI ELECTRIC CORP	JPY	10 532 403	10 392 726	1.07
5 459 188	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	28 671 935	34 464 399	3.56
955 420	MITSUI & CO LTD	JPY	26 243 193	26 141 725	2.70
135 343	MORGAN STANLEY	USD	11 566 946	10 781 787	1.11
312 315	NIKE INC - B	USD	30 421 155	34 241 254	3.54
1 065 397	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	27 572 837	28 462 377	2.94
448 566	NISSAN MOTOR CO LTD	JPY	1 462 100	1 331 826	0.14
48 869	OMRON CORP	JPY	2 300 851	2 222 765	0.23
1 094 888	PFIZER INC	USD	51 652 598	52 566 935	5.44
155 000	PHILLIPS 66	USD	16 073 191	15 115 859	1.56
262 702	PROCTER & GAMBLE CO	USD	34 520 444	37 306 269	3.86
43 380	PRUDENTIAL FINANCIAL INC	USD	3 982 292	4 042 703	0.42

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
372 710	SANTOS LTD	AUD	1 803 806	1 690 961	0.17
26 769	SEKISUI HOUSE LTD	JPY	461 828	443 589	0.05
130 096	SHIN-ETSU CHEMICAL CO LTD	JPY	16 059 169	14 989 583	1.55
2 511	SNOWFLAKE INC - A	USD	396 010	337 717	0.03
597 409	SOFTBANK GROUP CORP	JPY	24 945 996	23 944 163	2.48
283 604	SONY GROUP CORP	JPY	21 240 872	20 210 201	2.09
97 361	S&P GLOBAL INC	USD	30 890 111	30 555 253	3.16
5 069	STARBUCKS CORP	USD	477 977	471 159	0.05
476 989	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	13 462 138	17 938 959	1.85
756 420	TAKEDA PHARMACEUTICAL CO LTD	JPY	21 706 115	22 082 660	2.28
27 746	TERUMO CORP	JPY	775 432	738 090	0.08
409 444	TOTALENERGIES SE	EUR	12 632 000	24 013 891	2.48
11 729	TRAVELERS COS INC	USD	2 083 103	2 060 501	0.21
161 454	UNITEDHEALTH GROUP INC	USD	83 126 188	80 205 838	8.30
37 618	VIVENDI SE	EUR	196 860	335 327	0.03
90 982	WALMART INC	USD	12 280 571	12 087 456	1.25
31 002	WALT DISNEY CO	USD	2 856 317	2 523 733	0.26
566 658	WESTERN DIGITAL CORP	USD	26 066 657	16 751 520	1.73
239 227	WOODSIDE ENERGY GROUP LTD	AUD	6 070 229	5 387 263	0.56
43 935	ZOETIS INC	USD	6 558 207	6 032 958	0.62
21 228	ZSCALER INC	USD	3 015 517	2 225 733	0.23
Total Shares			977 410 193	969 064 963	100.20
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			977 410 193	969 064 963	100.20
Total Investments			977 410 193	969 064 963	100.20

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	14.28	United States of America	67.44
Retailers	12.78	Japan	25.87
Pharmaceuticals and Biotechnology	11.34	France	4.27
Banks	9.12	Australia	2.62
Health Care Providers	8.29		
Oil, Gas and Coal	7.54		
Technology Hardware and Equipment	4.38		
Personal Care, Drug and Grocery Stores	4.20		
Personal Goods	3.54		
Alternative Energy	3.24		
Finance and Credit Services	3.16		
Industrial Engineering	3.10		
Telecommunications Service Providers	2.94		
Industrial Support Services	2.70		
Life Insurance	2.25		
Leisure Goods	2.09		
Investment Banking and Brokerage Services	1.85		
Chemicals	1.55		
Non-life Insurance	0.53		
Media	0.30		
Medical Equipment and Services	0.24		
Electronic and Electrical Equipment	0.23		
Automobiles and Parts	0.22		
Gas, Water and Multi-utilities	0.15		
Industrial Metals and Mining	0.08		
Household Goods and Home Construction	0.05		
Travel and Leisure	0.05		
	100.20		100.20

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
8 096	ADVANCED MICRO DEVICES INC	USD	576 198	491 336	0.05
237 507	AEON CO LTD	JPY	4 630 816	4 693 864	0.51
33 157	AKAMAI TECHNOLOGIES INC	USD	3 083 102	2 619 007	0.28
89 576	ALPHABET CLASS - A	USD	7 530 849	7 405 285	0.80
2 249	ALPHABET INC	USD	187 548	186 979	0.02
1 015 762	AMAZON.COM INC	USD	79 552 552	79 947 535	8.66
160 895	AMERISOURCEBERGEN CORP	USD	25 431 128	24 981 879	2.70
11 227	ANSYS INC	USD	2 788 714	2 541 420	0.27
369 755	APPLE INC	USD	47 582 146	45 015 008	4.87
64 469	ASTELLAS PHARMA INC	JPY	866 950	918 610	0.10
303 002	AXA SA	EUR	6 905 416	7 894 717	0.85
11 034	BEST BUY CO INC	USD	836 887	829 269	0.09
15 603	BIOGEN INC	USD	4 152 401	4 048 520	0.44
255 576	BNP PARIBAS SA	EUR	12 127 081	13 609 422	1.47
29 270	BOSTON SCIENTIFIC CORP	USD	1 234 917	1 268 984	0.14
798 487	CITIGROUP INC	USD	36 914 755	33 839 838	3.66
261 031	COCA-COLA CO	USD	15 687 601	15 557 912	1.68
499 704	COLGATE-PALMOLIVE CO	USD	36 509 979	36 890 774	3.99
354 379	CSX CORP	USD	10 259 613	10 286 869	1.11
88 017	DAIICHI SANKYO CO LTD	JPY	2 604 605	2 656 418	0.29
9 270	DAIKIN INDUSTRIES LTD	JPY	1 411 358	1 329 756	0.14
775 947	DEUTSCHE BANK AG - REG	EUR	8 252 972	8 215 727	0.89
21 140	EAST JAPAN RAILWAY CO	JPY	1 134 539	1 128 921	0.12
86 369	ELEVANCE HEALTH INC	USD	43 849 824	41 512 959	4.49
32 338	ELI LILLY & CO	USD	11 346 548	11 085 063	1.20
3 001 300	ENEOS HOLDINGS INC	JPY	10 410 593	9 548 350	1.03
228 726	ENGIE SA LOYALTY BONUS 2023	EUR	3 031 763	3 062 184	0.33
122 147	EXXON MOBIL CORP	USD	12 277 416	12 623 860	1.37
3 751	FAST RETAILING CO LTD	JPY	2 146 104	2 145 091	0.23
81 180	FUJIFILM HOLDINGS CORP	JPY	3 979 456	3 819 230	0.41
145 589	FUJITSU LTD	JPY	18 437 971	18 211 768	1.97
430 321	GENERAL MOTORS CO	USD	14 292 825	13 563 831	1.47
80 000	GOLDMAN SACHS GROUP INC	USD	26 058 698	25 739 424	2.79
20 611	HERSHEY CO	USD	4 531 111	4 472 138	0.48
26 762	HOME DEPOT INC	USD	8 136 887	7 920 399	0.86
135 264	HOYA CORP	JPY	12 841 946	12 203 876	1.32
8 924	IDEXX LABORATORIES INC	USD	3 122 398	3 411 230	0.37
116 772	INTEL CORP	USD	2 908 711	2 891 810	0.31
7 249	INTUITIVE SURGICAL INC	USD	1 622 108	1 802 316	0.20
635 096	KDDI CORP	JPY	17 462 156	17 958 975	1.94
8 747	KEYENCE CORP	JPY	2 995 444	3 193 979	0.35
91 944	KONAMI GROUP CORP	JPY	4 017 817	3 897 971	0.42
108 732	LAS VEGAS SANDS CORP	USD	4 013 363	4 897 397	0.53
129 718	LIXIL GROUP CORP	JPY	1 896 918	1 843 267	0.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
89 362	MARATHON PETROLEUM CORP	USD	10 478 495	9 745 461	1.05
232 513	MEIJI HOLDINGS CO LTD	JPY	10 336 164	11 128 792	1.20
535 694	META PLATFORMS INC	USD	68 617 473	60 403 294	6.55
397 075	METLIFE INC	USD	26 708 121	26 925 573	2.91
379 331	MICROSOFT CORP	USD	88 050 125	85 238 847	9.23
254 204	MITSUI & CO LTD	JPY	5 556 368	6 955 403	0.75
166 359	MORGAN STANLEY	USD	14 753 623	13 252 605	1.43
6 136	NETFLIX INC	USD	1 673 119	1 695 370	0.18
266 660	NEXTERA ENERGY INC	USD	21 447 164	20 888 054	2.26
110 464	NTT DATA CORP	JPY	1 588 653	1 515 545	0.16
5 505	OKTA INC	USD	283 680	352 454	0.04
55 822	OLYMPUS CORP	JPY	1 028 284	932 360	0.10
77 020	ONO PHARMACEUTICAL CO LTD	JPY	1 806 362	1 686 234	0.18
53 287	OSAKA GAS CO LTD	JPY	762 910	806 013	0.09
2 817	PAYCOM SOFTWARE INC	USD	1 055 906	819 061	0.09
85 076	PFIZER INC	USD	4 055 992	4 084 605	0.44
192 471	PROCTER & GAMBLE CO	USD	25 980 225	27 332 776	2.96
43 201	RECRUIT HOLDINGS CO LTD	JPY	1 274 954	1 281 443	0.14
23 764	REGENERON PHARMACEUTICALS INC	USD	17 222 618	16 065 110	1.74
9 960	RESMED INC	USD	2 148 608	1 942 352	0.21
18 437	ROHM CO LTD	JPY	1 457 187	1 247 740	0.14
41 306	SALESFORCE INC	USD	4 998 592	5 131 659	0.56
73 085	SEKISUI HOUSE LTD	JPY	1 268 851	1 211 092	0.13
116 080	SHIN-ETSU CHEMICAL CO LTD	JPY	12 582 657	13 374 668	1.45
4 566	SHIONOGI & CO LTD	JPY	212 362	213 549	0.02
5 355	SMC CORP	JPY	2 280 903	2 113 581	0.23
17 935	STARBUCKS CORP	USD	1 741 672	1 667 043	0.18
1 439 794	SUMITOMO METAL MINING CO LTD	JPY	40 654 681	47 758 550	5.18
64 219	TAKEDA PHARMACEUTICAL CO LTD	JPY	1 794 170	1 874 787	0.20
3 582	TELEDYNE TECHNOLOGIES INC	USD	1 427 997	1 342 214	0.15
67 332	TESLA INC	USD	6 897 902	7 771 334	0.84
13 863	THERMO FISHER SCIENTIFIC INC	USD	7 100 272	7 153 165	0.77
56 206	TIS INC	JPY	1 641 889	1 389 002	0.15
272	TOKYO ELECTRON LTD	JPY	84 695	75 099	0.01
202 283	TOKYO GAS CO LTD	JPY	3 464 334	3 713 307	0.40
870 017	TOYOTA MOTOR CORP	JPY	11 943 759	11 198 160	1.21
31 876	TRAVELERS COS INC	USD	5 494 087	5 599 842	0.61
664	UNITED RENTALS INC	USD	223 638	221 128	0.02
98 131	VIVENDI SE	EUR	513 534	874 740	0.09
26 932	WALT DISNEY CO	USD	3 067 073	2 192 412	0.24
155 268	YASKAWA ELECTRIC CORP	JPY	4 918 842	4 658 537	0.50
98 981	YOKOGAWA ELECTRIC CORP	JPY	1 787 932	1 479 602	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
341	ZEBRA TECHNOLOGIES CORP - A	USD	134 710	81 926	0.01
Total Shares			940 162 767	927 557 657	100.36
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			940 162 767	927 557 657	100.36
Total Investments			940 162 767	927 557 657	100.36

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.13	United States of America	75.28
Retailers	10.34	Japan	21.44
Personal Care, Drug and Grocery Stores	9.65	France	2.75
Technology Hardware and Equipment	7.76	Germany	0.89
Banks	6.02		
Industrial Metals and Mining	5.17		
Pharmaceuticals and Biotechnology	4.61		
Health Care Providers	4.49		
Investment Banking and Brokerage Services	4.22		
Automobiles and Parts	3.52		
Oil, Gas and Coal	3.45		
Life Insurance	2.91		
Electricity	2.26		
Electronic and Electrical Equipment	1.98		
Telecommunications Service Providers	1.94		
Medical Equipment and Services	1.79		
Food Producers	1.69		
Beverages	1.68		
Non-life Insurance	1.46		
Chemicals	1.45		
Industrial Transportation	1.24		
Industrial Support Services	0.92		
Industrial Engineering	0.88		
Gas, Water and Multi-utilities	0.82		
Travel and Leisure	0.71		
Media	0.52		
Leisure Goods	0.42		
Construction and Materials	0.20		
Household Goods and Home Construction	0.13		
	100.36		100.36

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
6 093	ADOBE INC	USD	2 438 208	1 921 272	4.23
34 694	ADVANCED MICRO DEVICES INC	USD	2 695 575	2 105 533	4.64
21 701	ALPHABET CLASS - A	USD	2 145 230	1 794 031	3.95
42 303	AMAZON.COM INC	USD	4 125 619	3 329 540	7.33
5 762	BAYER AG	EUR	284 239	278 449	0.61
7 295	BERKSHIRE HATHAWAY INC - B	USD	2 202 047	2 111 432	4.65
34 143	CTS EVENTIM AG & CO KGAA	EUR	1 630 088	2 034 923	4.48
217 119	DEUTSCHE BANK AG - REG	EUR	2 106 054	2 298 856	5.06
226 595	DEUTSCHE LUFTHANSA AG - REG	EUR	1 559 350	1 759 510	3.88
69 331	EDP - ENERGIAS DE PORTUGAL SA	EUR	326 688	322 805	0.71
60 729	EQUINOR ASA	NOK	2 031 679	2 032 098	4.48
48 847	GETINGE AB - B	SEK	1 187 416	950 123	2.09
16 006	INTUITIVE SURGICAL INC	USD	3 378 077	3 979 566	8.77
9 654	LUNDBERGFÖRETAGEN AB - B	SEK	401 248	385 544	0.85
10 892	MERCK KGAA	EUR	1 851 729	1 970 363	4.34
5 050	META PLATFORMS INC	USD	554 246	569 423	1.25
3 997	MODERNA INC	USD	547 132	672 702	1.48
16 797	NOVO NORDISK A/S	DKK	2 088 589	2 118 697	4.67
4 817	O'REILLY AUTOMOTIVE INC	USD	2 960 535	3 809 503	8.39
40 316	PAYPAL HOLDINGS INC	USD	3 438 804	2 690 378	5.93
14 271	SALESFORCE INC	USD	2 255 885	1 772 960	3.90
80 030	SHELL PLC	EUR	2 202 025	2 119 194	4.67
11 486	TESLA INC	USD	2 334 253	1 325 693	2.92
6 679	VERTEX PHARMACEUTICALS INC	USD	2 078 201	1 807 226	3.98
77 701	VOLVO AB - B	SEK	1 377 373	1 316 974	2.90
Total Shares			48 200 290	45 476 795	100.16
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			48 200 290	45 476 795	100.16
Total Investments			48 200 290	45 476 795	100.16

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Retailers	15.72	United States of America	61.42
Pharmaceuticals and Biotechnology	15.08	Germany	18.37
Software and Computer Services	13.34	Sweden	5.84
Medical Equipment and Services	10.86	Denmark	4.67
Oil, Gas and Coal	9.14	United Kingdom	4.67
Industrial Transportation	6.78	Norway	4.48
Industrial Support Services	5.93	Portugal	0.71
Banks	5.06		
Non-life Insurance	4.65		
Technology Hardware and Equipment	4.64		
Media	4.48		
Automobiles and Parts	2.92		
Real Estate Investment and Services	0.85		
Electricity	0.71		
	100.16		100.16

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
58 985	ACTIVISION BLIZZARD INC	USD	4 302 655	4 230 782	2.14
33 684	ADVANCED MICRO DEVICES INC	USD	2 536 116	2 044 238	1.03
92 408	ALPHABET CLASS - A	USD	8 689 389	7 639 408	3.86
16 996	ALPHABET INC	USD	2 015 432	1 413 029	0.71
230 109	AMAZON.COM INC	USD	22 143 702	18 111 178	9.16
85 984	APPLE INC	USD	12 277 387	10 467 933	5.29
102 414	AXA SA	EUR	2 334 015	2 668 397	1.35
22 508	BANK OF AMERICA CORP	USD	699 306	698 491	0.35
78 160	BNP PARIBAS SA	EUR	3 771 611	4 162 020	2.10
19 952	CAPCOM CO LTD	JPY	594 104	596 499	0.30
12 160	CEMBRA MONEY BANK AG	CHF	959 172	946 989	0.48
196 303	CITIGROUP INC	USD	9 080 715	8 319 311	4.21
603 126	CLARIANT AG - REG	CHF	9 080 106	8 948 094	4.53
72 654	CNH INDUSTRIAL NV	EUR	1 102 524	1 087 267	0.55
26 931	COLGATE-PALMOLIVE CO	USD	1 967 665	1 988 188	1.01
24 586	COSTCO WHOLESALE CORP	USD	12 165 246	10 516 288	5.32
87 501	DAIICHI SANKYO CO LTD	JPY	2 633 884	2 640 845	1.34
231 215	DELTA AIR LINES INC	USD	7 654 594	7 118 974	3.60
4 553	ELEVANCE HEALTH INC	USD	2 311 573	2 188 384	1.11
8 944	FAST RETAILING CO LTD	JPY	5 218 236	5 114 820	2.59
18 690	GALENICA AG	CHF	1 442 947	1 429 976	0.72
5 265	HOLOGIC INC	USD	313 703	369 056	0.19
1 297	INCYTE CORP	USD	92 579	97 611	0.05
69 477	KDDI CORP	JPY	2 066 330	1 964 641	0.99
96 511	LAS VEGAS SANDS CORP	USD	4 003 632	4 346 951	2.20
74 515	MARATHON PETROLEUM CORP	USD	9 172 637	8 126 307	4.11
56 923	META PLATFORMS INC	USD	9 344 505	6 418 472	3.25
81 747	MICROSOFT CORP	USD	19 280 657	18 369 234	9.30
25 406	MORGAN STANLEY	USD	2 253 143	2 023 910	1.02
461 238	NINTENDO CO LTD	JPY	18 162 295	18 119 580	9.17
2 587	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	132 713	132 558	0.07
1 367	PROCTER & GAMBLE CO	USD	195 557	194 127	0.10
4 478	ROHM CO LTD	JPY	353 923	303 053	0.15
17 539	SALESFORCE INC	USD	2 122 459	2 178 961	1.10
6 783	SMC CORP	JPY	2 889 144	2 677 203	1.35
19 123	SOFTBANK GROUP CORP	JPY	722 323	766 450	0.39
107 402	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	3 456 218	4 039 255	2.04
111 671	SUZUKI MOTOR CORP	JPY	3 595 718	3 386 966	1.71
13 569	THERMO FISHER SCIENTIFIC INC	USD	6 808 763	7 001 464	3.54
43 522	T-MOBILE US INC	USD	5 800 610	5 709 140	2.89
1 749	TOKYO ELECTRON LTD	JPY	436 771	482 900	0.24
7 497	TRAVELERS COS INC	USD	1 331 488	1 317 041	0.67
33 168	VIVENDI SE	EUR	173 573	295 660	0.15

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
80 001	WALT DISNEY CO	USD	9 306 493	6 512 520	3.29
Total Shares			214 995 613	197 164 171	99.72
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			214 995 613	197 164 171	99.72
Total Investments			214 995 613	197 164 171	99.72

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.90	United States of America	69.49
Retailers	17.07	Japan	20.28
Leisure Goods	11.30	Switzerland	5.73
Banks	9.19	France	3.60
Technology Hardware and Equipment	6.73	Netherlands	0.55
Travel and Leisure	5.80	Germany	0.07
Chemicals	4.53		
Oil, Gas and Coal	4.11		
Telecommunications Service Providers	3.88		
Medical Equipment and Services	3.73		
Media	3.44		
Pharmaceuticals and Biotechnology	2.11		
Non-life Insurance	2.02		
Automobiles and Parts	1.78		
Industrial Engineering	1.35		
Health Care Providers	1.11		
Personal Care, Drug and Grocery Stores	1.10		
Investment Banking and Brokerage Services	1.02		
Industrial Transportation	0.55		
	99.72		99.72

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
20 416	ALPHABET INC	USD	1 910 517	1 697 364	1.22
71 187	AMAZON.COM INC	USD	8 527 459	5 602 912	4.03
2 338	ANSYS INC	USD	505 403	529 246	0.38
7 883	APPLIED MATERIALS INC	USD	699 474	719 275	0.52
4 303	AUTOMATIC DATA PROCESSING INC	USD	1 003 677	963 050	0.69
9 503	BAXTER INTERNATIONAL INC	USD	474 181	453 847	0.33
77 597	BIOMARIN PHARMACEUTICAL INC	USD	6 536 370	7 524 491	5.41
19 230	BOSTON SCIENTIFIC CORP	USD	836 330	833 705	0.60
128 544	BROWN-FORMAN CORP - B	USD	9 038 069	7 910 771	5.68
55 656	BUNGE LTD	USD	5 504 457	5 202 904	3.74
4 299	COCA-COLA CO	USD	259 186	256 228	0.18
6 699	COLGATE-PALMOLIVE CO	USD	502 551	494 555	0.36
8 365	CORTEVA INC	USD	471 066	460 712	0.33
24 726	CSX CORP	USD	725 330	717 743	0.52
6 919	EDWARDS LIFESCIENCES CORP	USD	476 112	483 698	0.35
12 978	ELEVANCE HEALTH INC	USD	6 284 704	6 237 831	4.48
3 683	ENPHASE ENERGY INC	USD	1 051 212	914 357	0.66
55 507	GILEAD SCIENCES INC	USD	4 465 485	4 465 004	3.21
1 709	HUBSPOT INC	USD	474 300	462 987	0.33
63 650	JOHNSON & JOHNSON	USD	10 567 838	10 535 275	7.57
81 336	LAMB WESTON HOLDINGS INC	USD	6 561 004	6 810 199	4.89
99 467	MARATHON PETROLEUM CORP	USD	12 244 176	10 847 472	7.78
18 811	MOLINA HEALTHCARE INC	USD	5 789 899	5 820 350	4.18
3 277	MONGODB INC	USD	485 957	604 399	0.43
37 017	NEUROCRINE BIOSCIENCES INC	USD	3 363 631	4 142 713	2.98
129 142	PFIZER INC	USD	6 285 247	6 200 268	4.45
46 180	PROCTER & GAMBLE CO	USD	6 301 560	6 558 014	4.71
58 220	QUALCOMM INC	USD	6 285 204	5 997 383	4.31
34 726	SALESFORCE INC	USD	4 904 909	4 314 191	3.10
28 270	SHERWIN-WILLIAMS CO	USD	6 604 544	6 286 549	4.52
16 095	SYNOPSYS INC	USD	4 919 856	4 815 153	3.46
83 588	TWILIO INC - A	USD	3 610 279	3 834 592	2.75
31 732	UNION PACIFIC CORP	USD	6 257 463	6 156 707	4.42
10 712	VISA INC	USD	2 162 363	2 085 289	1.50
6 227	WATERS CORP	USD	2 135 216	1 998 825	1.44
52 801	YUM! BRANDS INC	USD	6 421 434	6 336 615	4.55
Total Shares			144 646 463	139 274 674	100.06
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			144 646 463	139 274 674	100.06
Total Investments			144 646 463	139 274 674	100.06

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	23.60	United States of America	96.32
Software and Computer Services	11.68	Bermuda	3.74
Food Producers	8.96		
Health Care Providers	8.66		
Oil, Gas and Coal	7.79		
Beverages	5.87		
Personal Care, Drug and Grocery Stores	5.07		
Industrial Transportation	4.94		
Technology Hardware and Equipment	4.83		
Travel and Leisure	4.55		
General Industrials	4.52		
Retailers	4.03		
Medical Equipment and Services	2.71		
Finance and Credit Services	1.50		
Industrial Support Services	0.69		
Alternative Energy	0.66		
	100.06		100.06

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
41 366	ACTIVISION BLIZZARD INC	USD	3 190 232	2 967 034	4.79
56 338	ALPHABET CLASS - A	USD	5 967 706	4 657 486	7.52
71 286	AMAZON.COM INC	USD	7 278 110	5 610 704	9.06
592	ANSYS INC	USD	147 038	134 009	0.22
35 868	APPLE INC	USD	4 976 769	4 366 671	7.04
109 090	AXA SA	EUR	2 486 161	2 842 340	4.59
31 513	BOSTON SCIENTIFIC CORP	USD	1 265 506	1 366 228	2.20
2 808	CEMBRA MONEY BANK AG	CHF	221 493	218 680	0.35
49 274	CITIGROUP INC	USD	2 257 504	2 088 230	3.37
190 272	CLARIANT AG - REG	CHF	2 864 559	2 822 912	4.55
39 095	CVS HEALTH CORP	USD	3 620 365	3 413 692	5.51
94 266	DAIICHI SANKYO CO LTD	JPY	2 837 519	2 845 017	4.59
93 494	DELTA AIR LINES INC	USD	3 062 974	2 878 625	4.64
21 147	DOLLAR TREE INC	USD	2 747 385	2 802 560	4.52
27 969	EXXON MOBIL CORP	USD	2 953 860	2 890 589	4.66
16 105	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 247 826	2 126 056	3.43
8 991	META PLATFORMS INC	USD	1 366 353	1 013 799	1.64
25 305	MICROSOFT CORP	USD	5 961 685	5 686 244	9.18
29 125	MIZUHO FINANCIAL GROUP INC	JPY	339 109	383 871	0.62
1 329	NETFLIX INC	USD	372 163	367 201	0.59
16 379	PEPSICO INC	USD	2 816 117	2 772 575	4.47
19 926	PROCTER & GAMBLE CO	USD	2 613 174	2 829 688	4.57
4 269	PRUDENTIAL FINANCIAL INC	USD	391 895	397 840	0.64
26 625	QUALCOMM INC	USD	3 067 259	2 742 706	4.42
12 165	SOFTBANK GROUP CORP	JPY	459 502	487 573	0.79
6 203	SONY GROUP CORP	JPY	431 765	442 038	0.71
1 187	SYNOPSIS INC	USD	285 182	355 116	0.57
2 251	TOKYO ELECTRON LTD	JPY	583 852	621 502	1.00
Total Shares			66 813 063	62 130 986	100.24
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			66 813 063	62 130 986	100.24
Total Investments			66 813 063	62 130 986	100.24

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	23.34	United States of America	83.03
Retailers	13.58	Japan	7.71
Technology Hardware and Equipment	12.48	Switzerland	4.91
Personal Care, Drug and Grocery Stores	10.07	France	4.59
Leisure Goods	5.50		
Oil, Gas and Coal	4.66		
Travel and Leisure	4.64		
Non-life Insurance	4.59		
Pharmaceuticals and Biotechnology	4.59		
Chemicals	4.55		
Beverages	4.47		
Banks	4.34		
Medical Equipment and Services	2.20		
Life Insurance	0.64		
Media	0.59		
	100.24		100.24

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
50 144	ACTIVISION BLIZZARD INC	USD	3 602 410	3 596 649	4.65
11 999	ADVANTEST CORP	JPY	738 720	722 573	0.93
48 000	ALPHABET CLASS - A	USD	5 490 711	3 968 180	5.13
33 844	ALPHABET INC	USD	3 365 387	2 813 753	3.64
88 211	AMAZON.COM INC	USD	8 643 329	6 942 819	8.98
15 150	ANALOG DEVICES INC	USD	2 437 246	2 328 465	3.01
15 346	APPLE INC	USD	2 063 833	1 868 265	2.41
23 299	CVS HEALTH CORP	USD	2 157 588	2 034 419	2.63
18 555	DAIICHI SANKYO CO LTD	JPY	558 528	560 004	0.72
28 221	DOLLAR TREE INC	USD	3 761 737	3 740 059	4.83
46 626	EXELON CORP	USD	1 762 049	1 888 632	2.44
21 544	GEA GROUP AG	EUR	813 286	822 981	1.06
24 123	INTEL CORP	USD	686 205	597 396	0.77
50 745	INTERCONTINENTAL EXCHANGE INC	USD	4 809 971	4 877 891	6.31
12 774	KEIO CORP	JPY	485 092	439 049	0.57
21 779	KROGER CO	USD	1 023 393	909 729	1.18
17 312	META PLATFORMS INC	USD	2 776 444	1 952 051	2.52
31 314	MICROSOFT CORP	USD	7 358 134	7 036 518	9.11
171 607	MIZUHO FINANCIAL GROUP INC	JPY	1 998 062	2 261 798	2.92
24 428	NVIDIA CORP	USD	3 742 405	3 344 959	4.32
75 046	PFIZER INC	USD	3 551 463	3 603 052	4.66
25 032	PROCTER & GAMBLE CO	USD	3 282 795	3 554 790	4.59
233 758	RESONA HOLDINGS INC	JPY	903 021	1 200 510	1.55
2 212	SYNOPSIS INC	USD	805 020	661 766	0.86
113 436	TAKEDA PHARMACEUTICAL CO LTD	JPY	3 171 481	3 311 611	4.28
2 801	TESLA INC	USD	823 734	323 286	0.42
5 093	TEXAS INSTRUMENTS INC	USD	875 686	788 443	1.02
16 435	T-MOBILE US INC	USD	2 190 456	2 155 915	2.79
183 559	TOKIO MARINE HOLDINGS INC	JPY	3 367 117	3 685 693	4.76
2 680	UNITED RENTALS INC	USD	902 636	892 505	1.15
1 368	UNITEDHEALTH GROUP INC	USD	699 801	679 584	0.88
41 278	WALT DISNEY CO	USD	4 654 874	3 360 255	4.34
5 654	ZOETIS INC	USD	758 892	776 382	1.00
Total Shares			84 261 506	77 699 982	100.43
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			84 261 506	77 699 982	100.43
Total Investments			84 261 506	77 699 982	100.43

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	21.23	United States of America	83.62
Retailers	13.81	Japan	15.75
Technology Hardware and Equipment	12.47	Germany	1.06
Pharmaceuticals and Biotechnology	10.67		
Personal Care, Drug and Grocery Stores	8.40		
Investment Banking and Brokerage Services	6.31		
Non-life Insurance	4.76		
Leisure Goods	4.65		
Banks	4.48		
Media	4.34		
Telecommunications Service Providers	2.79		
Electricity	2.44		
Industrial Support Services	1.15		
Industrial Engineering	1.06		
Health Care Providers	0.88		
Travel and Leisure	0.57		
Automobiles and Parts	0.42		
	100.43		100.43

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
53 040	ACTIVISION BLIZZARD INC	USD	4 202 890	4 060 212	3.60
21 584	ALPHABET INC	USD	2 273 011	1 915 148	1.70
77 957	AMAZON.COM INC	USD	8 284 254	6 548 388	5.81
9 848	ANALOG DEVICES INC	USD	1 635 654	1 615 367	1.43
24 537	APPLE INC	USD	3 416 442	3 188 092	2.83
185 382	BANK OF AMERICA CORP	USD	5 943 347	6 139 852	5.45
84 968	CITIGROUP INC	USD	3 951 514	3 843 103	3.41
46 452	CLARIANT AG - REG	CHF	745 949	735 518	0.65
17 764	DOLLAR TREE INC	USD	2 502 237	2 512 540	2.23
366 412	ENGIE SA (ISIN FR0010208488)	EUR	5 459 882	5 235 420	4.65
4 640	ENTERGY CORP	USD	508 219	522 000	0.46
7 741	FANUC CORP	JPY	1 164 018	1 163 687	1.03
4 190	FAST RETAILING CO LTD	JPY	2 516 319	2 557 283	2.27
85 449	FOX CORP (ISIN US35137L2043)	USD	2 394 281	2 431 024	2.16
602	GEA GROUP AG	EUR	24 120	24 543	0.02
95 403	GENERAL MOTORS CO	USD	3 589 061	3 209 357	2.85
20 250	HARTFORD FINANCIAL SERVICES GROUP INC	USD	1 491 615	1 535 558	1.36
194 750	INTEL CORP	USD	5 465 637	5 147 243	4.57
20 291	KEYCORP	USD	379 848	353 469	0.31
1 179	KEYENCE CORP	JPY	400 133	459 466	0.41
262 138	KOMATSU LTD	JPY	4 766 635	5 713 812	5.07
29 563	MARATHON PETROLEUM CORP	USD	3 742 676	3 440 838	3.05
72 468	MEIJI HOLDINGS CO LTD	JPY	3 137 487	3 701 802	3.29
3 635	META PLATFORMS INC	USD	538 053	437 436	0.39
42 753	MICROSOFT CORP	USD	10 598 048	10 253 023	9.11
13 127	NVIDIA CORP	USD	2 116 072	1 918 380	1.70
35 788	OKTA INC	USD	1 911 795	2 445 394	2.17
9 998	PFIZER INC	USD	511 198	512 298	0.45
58 140	QUALCOMM INC	USD	6 517 494	6 391 912	5.67
53 999	SANOFI	EUR	5 415 630	5 177 518	4.59
2 590	SHIN-ETSU CHEMICAL CO LTD	JPY	319 282	318 487	0.28
108 868	TOTALENERGIES SE	EUR	5 400 709	6 814 506	6.06
52 551	VINCI SA	EUR	5 466 144	5 232 175	4.64
268 007	VIVENDI SE	EUR	3 629 122	2 549 676	2.26
45 233	WALT DISNEY CO	USD	4 549 172	3 929 843	3.49
Total Shares			114 967 948	112 034 370	99.42
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			114 967 948	112 034 370	99.42
Total Investments			114 967 948	112 034 370	99.42

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	16.20	United States of America	64.21
Software and Computer Services	13.36	France	22.19
Retailers	10.31	Japan	12.35
Banks	9.17	Switzerland	0.65
Oil, Gas and Coal	9.10	Germany	0.02
Media	7.91		
Industrial Transportation	5.07		99.42
Pharmaceuticals and Biotechnology	5.05		
Gas, Water and Multi-utilities	4.65		
Construction and Materials	4.64		
Leisure Goods	3.60		
Food Producers	3.29		
Automobiles and Parts	2.85		
Non-life Insurance	1.36		
Industrial Engineering	1.05		
Chemicals	0.94		
Electricity	0.46		
Electronic and Electrical Equipment	0.41		
	99.42		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
121 008	ACTIVISION BLIZZARD INC	USD	8 785 726	8 679 468	3.15
7 120	ADVANCED MICRO DEVICES INC	USD	522 569	432 103	0.16
125 671	AMAZON.COM INC	USD	10 927 622	9 891 182	3.59
2 046	ANALOG DEVICES INC	USD	319 065	314 458	0.11
6 029	ANSYS INC	USD	1 691 109	1 364 766	0.50
41 661	APPLE INC	USD	5 665 593	5 071 927	1.84
1 042 236	AXA SA	EUR	22 680 677	27 155 458	9.84
26 509	BLOCK INC - A	USD	1 876 458	1 560 858	0.57
512 000	BNP PARIBAS SA	EUR	20 738 560	27 264 000	9.88
50 270	BOSTON SCIENTIFIC CORP	USD	2 057 062	2 179 426	0.79
63 216	CF INDUSTRIES HOLDINGS INC	USD	6 247 753	5 046 618	1.83
8 510	CLOROX CO	USD	1 267 070	1 118 958	0.41
59 983	COCA-COLA CO	USD	3 554 319	3 575 094	1.30
19 102	COSTCO WHOLESALE CORP	USD	9 673 574	8 170 591	2.96
221 392	DAIICHI SANKYO CO LTD	JPY	6 650 300	6 681 774	2.42
256 827	DELTA AIR LINES INC	USD	8 413 956	7 907 552	2.87
45 632	DENSO CORP	JPY	2 390 817	2 117 983	0.77
22 033	DOLLAR TREE INC	USD	3 137 760	2 919 979	1.06
8 140	EAST JAPAN RAILWAY CO	JPY	435 711	434 694	0.16
1 150	FORTINET INC	USD	68 657	52 681	0.02
359 822	HONDA MOTOR CO LTD	JPY	8 297 552	7 747 433	2.81
3 206	IDEXX LABORATORIES INC	USD	1 309 353	1 225 505	0.44
7 450	INTUITIVE SURGICAL INC	USD	2 358 056	1 852 291	0.67
56 477	KEIO CORP	JPY	2 144 710	1 941 145	0.70
26 000	KERING SA	EUR	11 181 713	12 363 000	4.48
56 047	META PLATFORMS INC	USD	8 491 478	6 319 696	2.29
49 778	MICROSOFT CORP	USD	11 677 665	11 185 532	4.06
11 546	NEXTERA ENERGY INC	USD	936 433	904 423	0.33
21 603	PEPSICO INC	USD	3 656 111	3 656 873	1.33
49 950	QUALCOMM INC	USD	5 754 350	5 145 470	1.87
150 814	RECRUIT HOLDINGS CO LTD	JPY	4 589 583	4 473 496	1.62
303 400	SANOFI	EUR	22 734 264	27 257 456	9.88
792 356	SOFTBANK CORP	JPY	8 164 684	8 372 674	3.04
3 461	SYNOPSYS INC	USD	1 143 798	1 035 430	0.38
3 327	TOKYO ELECTRON LTD	JPY	862 940	918 586	0.33
462 400	TOTALENERGIES SE	EUR	13 678 508	27 119 760	9.84
140 000	VINCI SA	EUR	12 829 600	13 060 600	4.74
1 038 141	VIVENDI SE	EUR	5 398 034	9 253 989	3.36
7 550	WALMART INC	USD	1 022 720	1 003 059	0.36
283 110	WESTERN DIGITAL CORP	USD	12 489 962	8 369 286	3.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 981	ZOETIS INC	USD	952 476	958 600	0.35
Total Shares			256 778 348	276 103 874	100.15
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			256 778 348	276 103 874	100.15
Total Investments			256 778 348	276 103 874	100.15

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	12.65	France	52.04
Banks	9.88	United States of America	36.25
Non-life Insurance	9.85	Japan	11.86
Oil, Gas and Coal	9.84		
Retailers	7.97		
Technology Hardware and Equipment	7.35		
Software and Computer Services	7.24		
Construction and Materials	4.74		
Personal Goods	4.48		
Automobiles and Parts	3.58		
Travel and Leisure	3.57		
Media	3.36		
Leisure Goods	3.15		
Telecommunications Service Providers	3.04		
Beverages	2.62		
Industrial Support Services	2.19		
Medical Equipment and Services	1.91		
Chemicals	1.83		
Personal Care, Drug and Grocery Stores	0.41		
Electricity	0.33		
Industrial Transportation	0.16		
	100.15		100.15

MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
99 246	AGEAS SA/NV	EUR	4 146 994	4 110 769	3.22
20 887	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	2 875 519	2 765 439	2.16
29 054	ALLIANZ SE - REG	EUR	5 774 991	5 836 949	4.57
4 713	ASM INTERNATIONAL NV	EUR	1 107 908	1 110 618	0.87
124 070	BASF SE - REG	EUR	5 652 372	5 755 607	4.50
218 037	BOUYGUES SA	EUR	7 407 179	6 113 757	4.77
27 540	BRENTAG SE	EUR	1 861 415	1 644 689	1.29
129 944	CRH PLC	EUR	5 425 316	4 809 227	3.76
132 224	DEUTSCHE POST AG - REG	EUR	6 116 880	4 651 640	3.64
78 226	ELISA OYJ	EUR	4 226 361	3 869 058	3.03
255 759	ENAGAS SA	EUR	4 888 093	3 970 658	3.11
42 094	ERG SPA	EUR	1 252 746	1 219 042	0.95
47 329	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	2 810 707	1 446 848	1.13
92 997	FRESENIUS SE & CO KGAA	EUR	3 599 920	2 441 171	1.91
66 090	GEA GROUP AG	EUR	2 267 378	2 524 638	1.97
20 098	HANNOVER RUECK SE - REG	EUR	3 121 454	3 728 179	2.92
734 184	HERA SPA	EUR	2 550 077	1 849 410	1.45
62 224	HUHTAMAKI OYJ	EUR	2 541 909	1 991 168	1.56
21 874	IPSEN SA	EUR	1 923 577	2 198 337	1.72
18 932	KERRY GROUP PLC	EUR	2 121 368	1 594 832	1.25
124 698	KONE OYJ - B	EUR	7 354 996	6 022 913	4.71
17 099	KONINKLIJKE DSM NV	EUR	2 867 042	1 954 416	1.53
90 610	KONINKLIJKE VOPAK NV	EUR	2 956 166	2 514 428	1.97
41 543	LEGRAND SA	EUR	3 839 567	3 108 247	2.43
7 395	L'OREAL SA	EUR	2 788 642	2 466 972	1.93
5 919	MERCK KGAA	EUR	1 163 754	1 070 747	0.84
19 261	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	4 749 208	5 855 344	4.58
54 920	SANOFI	EUR	4 824 773	4 934 013	3.86
22 709	SAP SE	EUR	2 720 019	2 188 921	1.71
28 671	SCHNEIDER ELECTRIC SE	EUR	4 220 759	3 747 873	2.93
151 277	SMURFIT KAPPA GROUP PLC	EUR	4 990 950	5 228 133	4.09
50 194	SOLVAY SA	EUR	4 173 131	4 741 325	3.71
10 091	SYMRISE AG	EUR	1 187 349	1 025 750	0.80
5 490	TELEPERFORMANCE	EUR	1 914 569	1 222 623	0.96
32 568	UCB SA	EUR	3 092 002	2 395 702	1.87
181 138	UPM-KYMMENE OYJ	EUR	6 051 457	6 327 151	4.94
86 498	WAREHOUSES DE PAUW CVA	EUR	3 122 027	2 309 497	1.81
14 629	WENDEL SE	EUR	1 170 259	1 275 649	1.00
85 095	WIENERBERGER AG	EUR	1 914 625	1 919 743	1.50

MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
31 024	WOLTERS KLUWER NV	EUR	3 025 250	3 032 906	2.37
Total Shares			139 798 709	126 974 389	99.32
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			139 798 709	126 974 389	99.32
Total Investments			139 798 709	126 974 389	99.32

MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Chemicals	12.45	Germany	29.86
Non-life Insurance	12.05	France	21.77
Construction and Materials	10.05	Finland	14.24
Pharmaceuticals and Biotechnology	8.29	Belgium	10.60
Industrial Engineering	6.69	Ireland	9.10
General Industrials	5.65	Netherlands	6.74
Industrial Transportation	5.61	Spain	3.11
Industrial Materials	4.95	Italy	2.40
Gas, Water and Multi-utilities	4.55	Austria	1.50
Technology Hardware and Equipment	3.30		
Life Insurance	3.22		99.32
Health Care Providers	3.04		
Telecommunications Service Providers	3.03		
Electronic and Electrical Equipment	2.93		
Food Producers	2.78		
Media	2.37		
Personal Goods	1.93		
Real Estate Investment Trusts	1.81		
Software and Computer Services	1.71		
Investment Banking and Brokerage Services	1.00		
Industrial Support Services	0.96		
Electricity	0.95		
	99.32		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
100 000	ABN AMRO BANK NV 0.875% 15/01/2024	EUR	98 170	98 122	0.10
46 000	ANHEUSER-BUSCH INBEV NV 1.5% 18/04/2030	EUR	41 666	39 763	0.04
1 621 000	APPLE INC 1.625% 10/11/2026	EUR	1 576 658	1 540 047	1.58
2 149 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - REGS - 2.125% 15/08/2026	EUR	1 841 510	1 800 067	1.84
100 000	ARGENTA SPAARBANK NV FRN 08/02/2029	EUR	82 149	81 451	0.08
1 386 000	ATLANTIA SPA 1.875% 12/02/2028	EUR	1 165 411	1 156 118	1.18
2 596 000	ATLANTIA SPA 1.875% 13/07/2027	EUR	2 118 948	2 206 263	2.26
2 000 000	ATOS SE 1% 12/11/2029	EUR	1 154 110	1 257 560	1.29
71 000	AUTOSTRAD PER L'ITALIA SPA 1.625% 12/06/2023	EUR	70 812	70 463	0.07
645 000	AUTOSTRAD PER L'ITALIA SPA 1.75% 26/06/2026	EUR	579 087	580 345	0.59
1 032 000	AUTOSTRAD PER L'ITALIA SPA 1.875% 04/11/2025	EUR	960 766	956 241	0.98
500 000	AUTOSTRAD PER L'ITALIA SPA 2% 15/01/2030	EUR	378 071	397 310	0.41
800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	800 728	800 504	0.82
900 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 15/11/2026	EUR	793 805	789 525	0.81
2 700 000	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	2 607 314	2 598 642	2.66
2 900 000	BANCO SANTANDER SA FRN 28/03/2023	EUR	2 904 390	2 904 060	2.97
2 365 000	BANK OF AMERICA CORP FRN 25/04/2024	EUR	2 366 368	2 365 426	2.42
628 000	BANK OF NOVA SCOTIA 0.375% 10/03/2023	EUR	625 921	626 078	0.64
272 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.75% 12/03/2029	EUR	205 288	199 177	0.20
100 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 2.2% 24/07/2025	EUR	89 795	88 982	0.09
4 800 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 26/01/2024	EUR	4 835 241	4 828 224	4.95
1 200 000	CELLNEX FINANCE CO SA 1.5% 08/06/2028	EUR	1 035 236	999 384	1.02
1 300 000	CELLNEX FINANCE CO SA 2% 15/02/2033	EUR	939 452	955 214	0.98
1 300 000	CELLNEX FINANCE CO SA 2.25% 12/04/2026	EUR	1 215 238	1 199 406	1.23
900 000	DAIMLER INTERNATIONAL FINANCE BV FRN 11/01/2023	EUR	899 717	899 901	0.92
2 000	DEUTSCHE BAHN FINANCE GMBH 0.625% 26/09/2028	EUR	1 761	1 721	0.00
1 700 000	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	1 429 506	1 482 553	1.52
1 800 000	DEUTSCHE LUFTHANSA AG 3% 29/05/2026	EUR	1 615 338	1 626 876	1.67
1 700 000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	1 544 907	1 515 040	1.55
83 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.125% 22/05/2026	EUR	77 974	77 412	0.08
562 000	DNB BANK ASA 0.05% 14/11/2023	EUR	548 265	548 287	0.56
1 266 000	FAURECIA SA 2.625% 15/06/2025	EUR	1 166 632	1 155 605	1.18
997 000	FAURECIA SE 2.75% 15/02/2027	EUR	861 902	842 754	0.86
3 102 000	FCE BANK PLC 1.615% 11/05/2023	EUR	3 080 038	3 073 896	3.15
924 000	FEDERATION DES CAISSES DES JARDINS DU QUEBEC 2% 31/08/2026	EUR	911 697	878 539	0.90
1 726 000	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	1 619 913	1 651 402	1.69
100 000	HEINEKEN NV 2.875% 04/08/2025	EUR	99 641	98 897	0.10
2 095 000	INEOS FINANCE PLC - REGS - 2.875% 01/05/2026	EUR	1 860 982	1 814 354	1.86
1 862 000	INEOS QUATTRO FINANCE 2 PLC - REGS - 2.5% 15/01/2026	EUR	1 602 153	1 589 012	1.63
698 000	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	654 306	638 879	0.65
1 486 000	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	1 476 830	1 466 102	1.50
400 000	INTRUM AB - REGS - 3.5% 15/07/2026	EUR	335 746	337 264	0.35

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 879 000	INTRUM AB - REGS - 4.875% 15/08/2025	EUR	1 754 642	1 717 406	1.76
1 626 000	IQVIA INC - REGS - 2.25% 15/03/2029	EUR	1 358 960	1 374 198	1.41
1 000	KREDITANSTALT FUER WIEDERAUFBAU 0.05% 29/09/2034	EUR	740	699	0.00
1 000	KREDITANSTALT FUER WIEDERAUFBAU 0.375% 20/05/2036	EUR	760	697	0.00
2 900 000	LINCOLN FINANCING SARL - REGS - 3.625% 01/04/2024	EUR	2 829 421	2 866 766	2.94
1 248 000	LLOYDS BANKING GROUP PLC FRN 21/06/2024	EUR	1 255 538	1 256 312	1.29
1 900 000	MAHLE GMBH 2.375% 14/05/2028	EUR	1 445 849	1 376 493	1.41
2 885 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.25% 24/11/2029	EUR	2 519 297	2 490 707	2.55
1 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.5% 09/03/2026	EUR	953	946	0.00
300 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	EUR	275 711	272 550	0.28
1 714 000	NEXI SPA 1.625% 30/04/2026	EUR	1 536 888	1 565 173	1.60
2 531 000	NEXI SPA 2.125% 30/04/2029	EUR	2 033 187	2 060 158	2.11
1 626 000	NOMAD FOODS BONDCO PLC - REGS - 2.5% 24/06/2028	EUR	1 337 332	1 383 108	1.42
100 000	NORDEA KIINNITYSLUOTTOPANKKI OYJ 1% 30/03/2029	EUR	97 216	87 198	0.09
4 331 000	NRW BANK 2.5% 07/09/2037	EUR	4 263 782	3 939 565	4.03
3 193 000	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV - REGS - 2.875% 30/04/2028	EUR	2 705 767	2 807 030	2.87
1 700 000	RAIFFEISENLANDESBANK OBEROESTERREICH AG 1.25% 26/04/2027	EUR	1 692 724	1 556 146	1.59
100 000	RENAULT SA 1.25% 24/06/2025	EUR	91 478	89 892	0.09
1 500 000	RENAULT SA 2.375% 25/05/2026	EUR	1 374 700	1 353 900	1.39
300 000	ROYAL BANK OF CANADA/TORONTO FRN 31/01/2024	EUR	301 952	301 821	0.31
145 000	SCENTRE GROUP TRUST 2 3.25% 11/09/2023	EUR	144 609	144 533	0.15
1 632 000	SCHAEFFLER AG 1.875% 26/03/2024	EUR	1 601 071	1 597 320	1.64
1 830 000	STANDARD INDUSTRIES INC/NJ - REGS - 2.25% 21/11/2026	EUR	1 519 074	1 566 956	1.60
2 324 000	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	2 209 480	2 289 582	2.34
200 000	TOYOTA FINANCE AUSTRALIA LTD 0.5% 06/04/2023	EUR	199 143	199 020	0.20
2 693 000	UNICREDIT SPA FRN 15/11/2027	EUR	2 792 841	2 733 153	2.80
2 000 000	VALEO 5.375% 28/05/2027	EUR	1 965 590	1 949 300	2.00
2 460 000	VMED O2 UK FINANCING I PLC - REGS - 3.25% 31/01/2031	EUR	1 988 903	1 968 836	2.02
100 000	WELLS FARGO & CO 0.5% 26/04/2024	EUR	96 313	96 281	0.10
2 400 000	ZF EUROPE FINANCE BV 2% 23/02/2026	EUR	2 135 046	2 074 416	2.12
Total Bonds			89 802 409	89 357 028	91.49
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.42% 30/04/2031	EUR	1 659	1 537	0.00
1 000	BASQUE GOVERNMENT 0.25% 30/04/2031	EUR	802	762	0.00
1 600 023	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	2 220 685	1 974 961	2.03
2 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	1 485	1 345	0.00
4 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	2 548	2 417	0.00
5 740	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	2 532	2 145	0.00
2 077 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2033	EUR	1 843 664	1 818 909	1.87
2 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	1 644	1 585	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
447 931	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2035	EUR	303 496	296 544	0.30
64 269	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2041	EUR	34 872	34 020	0.03
5 442 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	5 064 894	5 034 504	5.16
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			9 478 281	9 168 729	9.39
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			99 280 690	98 525 757	100.88
Total Investments			99 280 690	98 525 757	100.88

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	31.68	Italy	18.58
Investment Banking and Brokerage Services	21.03	Germany	16.19
Industrial Transportation	10.23	Spain	15.66
Governments	9.39	United States of America	11.95
Automobiles and Parts	8.57	United Kingdom	11.35
General Industrials	4.19	France	6.81
Industrial Support Services	3.71	Canada	6.79
Pharmaceuticals and Biotechnology	2.87	Netherlands	3.33
Consumer Services	2.02	Luxembourg	3.23
Construction and Materials	1.60	Sweden	2.10
Technology Hardware and Equipment	1.58	Ireland	1.84
Health Care Providers	1.41	Austria	1.59
Software and Computer Services	1.29	Norway	0.56
Telecommunications Service Providers	0.65	Belgium	0.46
Real Estate Investment Trusts	0.43	Australia	0.35
Beverages	0.14	Finland	0.09
Finance and Credit Services	0.09		
	100.88		100.88

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
7 935	ACTIVISION BLIZZARD INC	USD	625 833	607 424	3.75
9 234	ALPHABET CLASS - A	USD	1 186 422	814 716	5.03
3 080	ALPHABET INC	USD	439 709	273 288	1.69
8 541	AMAZON.COM INC	USD	866 504	717 444	4.43
5 023	APPLE INC	USD	688 950	652 638	4.03
8 734	BOSTON SCIENTIFIC CORP	USD	368 400	404 122	2.49
7 972	CITIGROUP INC	USD	367 669	360 574	2.23
19 727	DAIICHI SANKYO CO LTD	JPY	581 722	635 414	3.92
12 664	DENSO CORP	JPY	684 097	627 321	3.87
2 622	DOLLAR TREE INC	USD	450 643	370 856	2.29
9 210	EMERSON ELECTRIC CO	USD	867 766	884 713	5.46
1 032	ENPHASE ENERGY INC	USD	330 694	273 439	1.69
2 025	FLEETCOR TECHNOLOGIES INC	USD	365 492	371 952	2.30
19 663	FUJIFILM HOLDINGS CORP	JPY	896 968	987 285	6.10
1 582	GILEAD SCIENCES INC	USD	134 106	135 815	0.84
8 041	LAS VEGAS SANDS CORP	USD	376 640	386 531	2.39
400	META PLATFORMS INC	USD	40 588	48 136	0.30
5 351	MICROSOFT CORP	USD	1 311 400	1 283 277	7.91
51 115	MIZUHO FINANCIAL GROUP INC	JPY	556 982	719 007	4.44
2 270	OBIC CO LTD	JPY	360 255	333 932	2.06
8 122	PEPSICO INC	USD	1 482 265	1 467 322	9.05
14 266	PFIZER INC	USD	697 382	730 990	4.51
6 770	RAYTHEON TECHNOLOGIES CORP	USD	651 274	683 228	4.22
9 716	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	265 912	389 980	2.41
2 078	TESLA INC	USD	613 824	255 968	1.58
4 040	TJX COS INC	USD	323 846	321 584	1.99
5 287	T-MOBILE US INC	USD	747 952	740 180	4.57
875	WALT DISNEY CO	USD	89 880	76 020	0.47
1 041	WESTERN DIGITAL CORP	USD	50 457	32 844	0.20
1 983	WORKDAY INC	USD	336 079	331 815	2.05
2 653	ZOETIS INC	USD	385 481	388 797	2.40
Total Shares			17 145 192	16 306 612	100.67
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			17 145 192	16 306 612	100.67
Total Investments			17 145 192	16 306 612	100.67

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	19.05	United States of America	77.87
Pharmaceuticals and Biotechnology	11.67	Japan	22.80
Technology Hardware and Equipment	10.33		
Banks	9.07		
Beverages	9.06		
Retailers	8.70		
Electronic and Electrical Equipment	5.46		
Automobiles and Parts	5.45		
Telecommunications Service Providers	4.57		
Aerospace and Defense	4.22		
Leisure Goods	3.75		
Medical Equipment and Services	2.49		
Travel and Leisure	2.39		
Industrial Support Services	2.30		
Alternative Energy	1.69		
Media	0.47		
	100.67		100.67

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
200 000	ABN AMRO BANK NV - REGS - FRN 13/12/2029	USD	163 374	162 386	0.23
25 000	AMAZON.COM INC 3.15% 22/08/2027	USD	23 059	23 551	0.03
130 000	AMERICAN HONDA FINANCE CORP 0.75% 09/08/2024	USD	123 095	121 623	0.17
25 000	AMERIPRISE FINANCIAL INC 4% 15/10/2023	USD	24 742	24 830	0.03
10 000	AUTOZONE INC 3.125% 15/07/2023	USD	9 926	9 888	0.01
125 000	BANK OF AMERICA CORP FRN 05/03/2024	USD	124 696	124 975	0.17
30 000	BANK OF AMERICA CORP FRN 07/02/2030	USD	28 839	27 273	0.04
171 000	BANK OF MONTREAL FRN 08/12/2023	USD	170 090	170 465	0.24
100 000	BANK OF NEW YORK MELLON CORP 3.45% 11/08/2023	USD	98 958	99 214	0.14
160 000	BANK OF NOVA SCOTIA FRN 31/07/2024	USD	157 978	158 016	0.22
3 000	BANK OF NOVA SCOTIA 2.2% 03/02/2025	USD	2 890	2 827	0.00
12 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	10 478	10 350	0.01
75 000	BURLINGTON NORTHERN SANTA FE LLC 3.75% 01/04/2024	USD	74 141	74 038	0.10
10 000	BURLINGTON NORTHERN SANTA FE LLC 3.85% 01/09/2023	USD	10 022	9 945	0.01
83 000	CHARLES SCHWAB CORP FRN 18/03/2024	USD	82 779	82 694	0.12
50 000	CIGNA CORP 2.4% 15/03/2030	USD	42 409	41 937	0.06
50 000	CIGNA CORP 4.375% 15/10/2028	USD	46 533	48 286	0.07
39 000	DH EUROPE FINANCE II SARL 2.6% 15/11/2029	USD	34 358	34 182	0.05
100 000	DOMINION ENERGY INC 3.9% 01/10/2025	USD	96 409	97 518	0.14
50 000	ENTERPRISE PRODUCTS OPERATING LLC 4.15% 16/10/2028	USD	47 926	47 384	0.07
40 000	EQUINIX INC 1.55% 15/03/2028	USD	33 049	33 152	0.05
1 000	EQUINOR ASA 2.875% 06/04/2025	USD	965	959	0.00
50 000	ESTEE LAUDER COS INC 3.15% 15/03/2027	USD	46 074	47 415	0.07
200 000	EXPERIAN FINANCE PLC 2.75% 08/03/2030	USD	172 228	165 292	0.23
60 000	EXXON MOBIL CORP 2.726% 01/03/2023	USD	59 629	59 839	0.08
15 000	GENERAL MILLS INC 3.65% 15/02/2024	USD	15 017	14 789	0.02
50 000	GEORGIA POWER CO 2.1% 30/07/2023	USD	48 910	49 190	0.07
373 000	GOLDMAN SACHS GROUP INC FRN 15/05/2026	USD	369 612	370 564	0.52
55 000	HOME DEPOT INC 2.7% 01/04/2023	USD	54 531	54 723	0.08
154 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	132 335	129 104	0.18
400 000	HSBC HOLDINGS PLC FRN 12/09/2026	USD	392 778	393 576	0.55
400 000	INTESA SANPAOLO SPA 4% 23/09/2029	USD	319 975	341 832	0.48
462 000	JOHN DEERE CAPITAL CORP FRN 10/07/2023	USD	460 297	461 398	0.64
246 000	JPMORGAN CHASE & CO FRN 16/03/2024	USD	244 921	245 018	0.34
136 000	JPMORGAN CHASE & CO FRN 24/02/2026	USD	133 229	133 604	0.19
90 000	KINDER MORGAN INC - 144A - 5.625% 15/11/2023	USD	89 819	90 061	0.13
199 000	KREDITANSTALT FUER WIEDERAUFBAU 0.75% 30/09/2030	USD	150 476	155 528	0.22
100 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	84 276	86 504	0.12
120 000	KREDITANSTALT FUER WIEDERAUFBAU 2.875% 03/04/2028	USD	110 595	112 904	0.16
50 000	LEGGETT & PLATT INC 4.4% 15/03/2029	USD	47 745	47 109	0.07
49 000	MAGALLANES INC FRN 15/03/2024	USD	48 827	48 890	0.07
20 000	MARVELL TECHNOLOGY INC 2.45% 15/04/2028	USD	16 308	16 861	0.02
50 000	MCCORMICK & CO INC/MD 2.5% 15/04/2030	USD	40 239	41 785	0.06
18 000	MERCK & CO INC 1.45% 24/06/2030	USD	14 595	14 386	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
118 000	MORGAN STANLEY FRN 08/05/2024	USD	118 391	118 221	0.17
441 000	NATIONAL AUSTRALIA BANK LTD FRN 12/01/2025	USD	435 253	435 924	0.61
95 000	ONEOK INC 3.4% 01/09/2029	USD	84 528	82 241	0.11
25 000	PACKAGING CORP OF AMERICA 3% 15/12/2029	USD	21 893	21 426	0.03
90 000	PENSKE TRUCK LEASING CO LP / PTL FINANCE CORP - 144A - 2.7% 14/03/2023	USD	89 419	89 599	0.13
90 000	PFIZER INC 2.625% 01/04/2030	USD	75 640	79 065	0.11
45 000	PFIZER INC 3.45% 15/03/2029	USD	40 648	42 433	0.06
40 000	PNC FINANCIAL SERVICES GROUP INC 3.45% 23/04/2029	USD	34 958	36 687	0.05
88 000	PROLOGIS LP 2.25% 15/04/2030	USD	69 818	73 595	0.10
260 000	ROYAL BANK OF CANADA FRN 19/01/2024	USD	258 001	258 320	0.36
577 000	ROYAL BANK OF CANADA FRN 26/10/2023	USD	573 745	575 608	0.79
100 000	ROYAL BANK OF CANADA 0.5% 26/10/2023	USD	95 682	96 483	0.13
90 000	SAN DIEGO GAS & ELECTRIC CO 1.7% 01/10/2030	USD	67 647	71 435	0.10
1 000	SOUTHERN CALIFORNIA EDISON CO 3.5% 01/10/2023	USD	987	988	0.00
40 000	TARGET CORP 3.375% 15/04/2029	USD	35 864	37 206	0.05
60 000	THERMO FISHER SCIENTIFIC INC FRN 18/10/2023	USD	59 799	59 744	0.08
40 000	T-MOBILE USA INC 3.5% 15/04/2025	USD	38 027	38 519	0.05
5 000	TOYOTA MOTOR CREDIT CORP 0.8% 16/10/2025	USD	4 404	4 485	0.01
26 000	TOYOTA MOTOR CREDIT CORP 1.9% 06/04/2028	USD	21 870	22 653	0.03
50 000	TOYOTA MOTOR CREDIT CORP 2.25% 18/10/2023	USD	48 841	49 099	0.07
40 000	TOYOTA MOTOR CREDIT CORP 3.375% 01/04/2030	USD	34 937	36 411	0.05
50 000	TOYOTA MOTOR CREDIT CORP 3.65% 08/01/2029	USD	45 335	47 059	0.07
100 000	UNION PACIFIC CORP 3.95% 10/09/2028	USD	98 501	96 211	0.13
103 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	97 821	96 791	0.14
1 000	VODAFONE GROUP PLC 2.95% 19/02/2023	USD	999	997	0.00
40 000	WALT DISNEY CO 3.8% 22/03/2030	USD	38 000	37 274	0.05
50 000	WOODSIDE FINANCE LTD - REGS - 3.7% 15/09/2026	USD	47 303	46 758	0.07
Total Bonds			6 997 443	7 041 097	9.83
Supranationals, Governments and Local Public Authorities, Debt Instruments					
10 000	AFRICAN DEVELOPMENT BANK 0.75% 03/04/2023	USD	9 841	9 905	0.01
600 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	556 353	568 818	0.79
755 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT FRN 15/10/2024	USD	757 323	756 578	1.06
863 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT FRN 13/01/2023	USD	862 340	863 035	1.20
2 178 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	2 099 412	2 137 422	2.98
20 702 700	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	16 377 001	16 298 524	22.75
3 492 000	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	2 861 923	2 792 509	3.90
1 607 800	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	1 315 561	1 309 603	1.83
9 009 000	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	USD	7 590 083	7 677 357	10.72
1 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2050	USD	628	599	0.00
18 737 900	UNITED STATES TREASURY NOTE/BOND 1.75% 15/02/2032	USD	15 933 448	15 895 009	22.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
15 892 800	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	14 411 541	14 701 461	20.52
1 005 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	957 498	926 720	1.29
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			63 732 952	63 937 540	89.24
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			70 730 395	70 978 637	99.07
Total Investments			70 730 395	70 978 637	99.07

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	89.24	United States of America	92.74
Banks	4.90	United Kingdom	1.84
Investment Banking and Brokerage Services	2.49	Canada	1.76
Industrial Transportation	0.38	Philippines	0.79
Oil, Gas and Coal	0.33	Australia	0.67
Electricity	0.21	Germany	0.50
Pharmaceuticals and Biotechnology	0.19	Italy	0.48
Telecommunications Service Providers	0.19	Netherlands	0.23
Travel and Leisure	0.18	Luxembourg	0.05
Retailers	0.17	Ivory Coast	0.01
Health Care Providers	0.13		
Gas, Water and Multi-utilities	0.10		99.07
Real Estate Investment and Services	0.10		
Food Producers	0.08		
Medical Equipment and Services	0.08		
Household Goods and Home Construction	0.07		
Personal Care, Drug and Grocery Stores	0.07		
Real Estate Investment Trusts	0.06		
Media	0.05		
General Industrials	0.03		
Technology Hardware and Equipment	0.02		
	99.07		

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
22 252	ABBOTT LABORATORIES	USD	2 179 471	2 289 104	6.93
19 180	ACTIVISION BLIZZARD INC	USD	1 390 338	1 375 712	4.16
22 537	ALPHABET CLASS - A	USD	2 494 105	1 863 143	5.64
4 500	ALPHABET INC	USD	510 961	374 125	1.13
26 335	AMAZON.COM INC	USD	2 805 397	2 072 748	6.28
1 202	ANSYS INC	USD	340 416	272 093	0.82
10 654	APPLE INC	USD	1 461 851	1 297 048	3.93
29 340	ASTELLAS PHARMA INC	JPY	434 936	418 062	1.27
49 582	AZBIL CORP	JPY	1 408 135	1 170 730	3.54
10 345	CAPCOM CO LTD	JPY	308 039	309 281	0.94
32 261	CITIGROUP INC	USD	1 539 883	1 367 220	4.14
10 124	COMMONWEALTH BANK OF AUSTRALIA	AUD	696 956	660 030	2.00
1 774	COSTCO WHOLESALE CORP	USD	759 278	758 802	2.30
8 620	DOLLAR TREE INC	USD	1 285 023	1 142 387	3.46
1 491	ENTERGY CORP	USD	157 536	157 168	0.48
43 592	INTEL CORP	USD	1 231 925	1 079 538	3.27
14 529	MACQUARIE GROUP LTD	AUD	1 624 346	1 541 390	4.67
14 353	META PLATFORMS INC	USD	2 211 272	1 618 402	4.90
13 664	MICROSOFT CORP	USD	3 160 138	3 070 414	9.29
36 174	mitsubishi electric corp	JPY	341 952	337 417	1.02
91 384	MIZUHO FINANCIAL GROUP INC	JPY	1 043 048	1 204 451	3.65
5 130	MORGAN STANLEY	USD	438 430	408 670	1.24
7 597	NEXTERA ENERGY INC	USD	605 105	595 089	1.80
5 871	NVIDIA CORP	USD	926 310	803 924	2.43
32 079	PFIZER INC	USD	1 511 629	1 540 153	4.66
9 361	PROCTER & GAMBLE CO	USD	1 330 776	1 329 354	4.02
18 395	SEKISUI HOUSE LTD	JPY	319 361	304 824	0.92
3 243	SYNOPSIS INC	USD	901 959	970 211	2.94
24 274	TESLA INC	USD	3 801 904	2 801 659	8.48
3 639	WALT DISNEY CO	USD	423 324	296 235	0.90
3 901	WESFARMERS LTD	AUD	121 207	113 801	0.34
Total Shares			37 765 011	33 543 185	101.55
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			37 765 011	33 543 185	101.55
Total Investments			37 765 011	33 543 185	101.55

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	25.68	United States of America	83.20
Retailers	12.38	Japan	11.34
Banks	9.78	Australia	7.01
Technology Hardware and Equipment	9.63		
Automobiles and Parts	8.48		
Medical Equipment and Services	6.93		
Pharmaceuticals and Biotechnology	5.93		
Investment Banking and Brokerage Services	5.90		
Leisure Goods	4.16		
Personal Care, Drug and Grocery Stores	4.02		
Electronic and Electrical Equipment	3.54		
Electricity	2.28		
Industrial Engineering	1.02		
Household Goods and Home Construction	0.92		
Media	0.90		
	101.55		101.55

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
8 769 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	7 910 646	7 442 513	2.53
8 025 160	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	7 782 874	6 951 073	2.37
8 768 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	8 528 855	7 670 473	2.61
8 471 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	8 377 205	7 479 457	2.55
8 471 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	8 507 732	7 662 619	2.61
2 378 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.1% 15/11/2029	EUR	2 405 085	2 313 984	0.79
4 087 720	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	5 251 654	4 544 277	1.55
5 053 570	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	6 685 660	5 782 093	1.97
1 499 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	1 487 008	1 310 666	0.45
1 865 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	1 626 186	1 586 033	0.54
1 576 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	1 799 866	1 564 747	0.53
13 517 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	11 585 015	11 108 000	3.78
16 045 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	15 100 298	13 827 100	4.71
9 828 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/02/2028	EUR	9 315 058	8 852 080	3.01
17 072 080	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	17 180 329	15 290 095	5.20
16 925 940	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	17 022 726	15 013 646	5.11
11 776 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	15 019 629	13 543 931	4.61
2 514 800	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	2 555 405	2 277 680	0.78
3 040 000	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	2 978 576	2 723 414	0.93
5 826 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	5 369 380	4 808 606	1.64
4 801 000	ITALY BUONI POLIENNALI DEL TESORO 0.45% 15/02/2029	EUR	4 267 380	3 848 962	1.31
4 695 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 15/07/2028	EUR	4 372 715	3 876 568	1.32
7 157 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	7 331 267	6 534 699	2.23
5 291 000	ITALY BUONI POLIENNALI DEL TESORO 2.65% 01/12/2027	EUR	5 176 850	4 990 577	1.70
6 649 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	7 044 297	6 220 871	2.12
4 697 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 15/06/2029	EUR	4 538 084	4 321 616	1.47
6 827 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	6 659 741	6 373 073	2.17
1 487 000	ITALY BUONI POLIENNALI DEL TESORO 3.4% 01/04/2028	EUR	1 481 974	1 440 844	0.49
7 406 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	8 769 413	7 677 874	2.61
9 161 000	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	10 210 118	9 783 490	3.33
4 707 960	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	4 770 792	4 235 469	1.44
5 677 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	5 422 021	5 010 350	1.71
6 060 250	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	7 914 644	6 846 689	2.33
3 740 420	NETHERLANDS GOVERNMENT BOND 0% 15/01/2029	EUR	3 498 097	3 171 689	1.08
3 631 000	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	3 438 736	3 092 922	1.05
5 090 730	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	5 180 885	4 585 577	1.56
3 872 880	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	5 055 048	4 370 197	1.49
3 534 000	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	3 547 896	3 291 638	1.12
4 673 180	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	5 011 074	4 453 213	1.52
2 001 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2028	EUR	1 863 478	1 684 942	0.57
3 650 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	3 536 770	3 143 526	1.07
3 291 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	3 328 253	2 957 786	1.01
5 631 000	SPAIN GOVERNMENT BOND 0% 31/01/2028	EUR	5 335 755	4 799 583	1.63
6 757 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	5 811 122	5 670 069	1.93

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 399 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2029	EUR	3 124 453	2 902 270	0.99
7 134 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	7 335 027	6 514 840	2.22
6 945 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	7 159 697	6 313 422	2.15
6 336 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	6 217 834	5 695 684	1.94
5 579 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	7 021 684	6 134 111	2.09
7 924 550	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	10 389 456	9 137 640	3.11
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			321 303 748	290 832 678	99.03
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			321 303 748	290 832 678	99.03
Total Investments			321 303 748	290 832 678	99.03

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.03
	99.03

Geographical classification	%
France	26.44
Italy	20.39
Germany	16.97
Spain	16.06
Belgium	5.48
Netherlands	5.18
Austria	2.65
Portugal	2.64
Ireland	1.70
Finland	1.52
	99.03

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
19 964 180	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	19 102 492	16 782 489	2.23
19 964 180	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	18 844 514	16 315 926	2.17
22 102 310	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	19 985 344	17 604 048	2.34
6 772 920	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	6 457 318	5 616 444	0.75
23 885 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	22 854 671	19 811 655	2.63
6 416 920	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	5 940 658	5 182 625	0.69
22 816 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	21 435 883	18 430 121	2.45
19 964 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.7% 15/08/2032	EUR	19 796 792	18 529 786	2.46
15 328 830	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	21 965 044	18 546 045	2.46
8 377 940	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	12 160 039	10 358 401	1.37
3 883 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	3 602 667	3 077 899	0.41
4 545 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	4 165 733	3 541 691	0.47
3 493 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	3 419 261	2 906 246	0.39
3 708 000	FINLAND GOVERNMENT BOND 1.5% 15/09/2032	EUR	3 312 654	3 215 541	0.43
41 174 600	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	46 547 958	40 122 176	5.31
25 571 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	21 411 231	19 264 680	2.56
36 794 130	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	33 946 066	29 248 758	3.88
32 723 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	29 660 327	25 143 955	3.34
42 056 580	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	43 594 384	37 679 330	4.99
19 025 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/11/2032	EUR	18 336 939	17 258 529	2.29
25 092 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	31 816 056	30 704 829	4.07
6 554 670	IRELAND GOVERNMENT BOND 0% 18/10/2031	EUR	5 868 835	5 043 884	0.67
5 766 720	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	5 415 173	4 673 119	0.62
3 344 000	IRELAND GOVERNMENT BOND 0.35% 18/10/2032	EUR	2 689 448	2 585 748	0.34
4 882 930	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	5 046 239	4 334 821	0.58
6 708 100	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	7 518 945	6 481 500	0.86
15 187 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	13 144 790	11 077 550	1.47
17 433 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	15 533 809	13 260 237	1.76
14 117 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	11 280 522	10 327 574	1.37
13 472 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	12 306 793	10 544 939	1.40
13 914 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	12 277 300	10 349 790	1.37
16 940 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	16 044 880	13 878 942	1.84
18 172 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	16 670 532	14 397 857	1.91
16 476 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	15 942 879	13 489 890	1.79
19 540 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	21 646 721	18 696 458	2.48
2 852 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/12/2029	EUR	2 890 206	2 770 547	0.37
21 934 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	29 068 092	24 491 285	3.25
10 043 620	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2031	EUR	9 034 456	7 652 335	1.02
9 081 650	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	8 521 036	7 339 971	0.97
11 744 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	9 936 801	9 043 467	1.20
12 546 820	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	12 561 086	10 629 791	1.41

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
6 521 000	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	8 059 605	6 937 953	0.92
10 009 050	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	9 437 111	8 114 037	1.08
10 580 540	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	9 748 156	8 331 117	1.11
9 708 000	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2032	EUR	8 836 728	7 802 902	1.04
6 350 550	PORTUGAL OBRIGACOES DO TESOURO OT 0.3% 17/10/2031	EUR	5 625 914	4 849 471	0.64
8 000 620	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	7 442 836	6 449 620	0.86
2 969 000	PORTUGAL OBRIGACOES DO TESOURO OT 1.65% 16/07/2032	EUR	2 806 683	2 514 476	0.33
5 133 560	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	6 186 009	5 341 931	0.71
8 794 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	8 173 458	7 080 577	0.94
9 570 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	8 733 485	7 457 901	0.99
7 932 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.9% 20/02/2032	EUR	7 306 852	6 527 719	0.87
16 549 000	SPAIN GOVERNMENT BOND 0.1% 30/04/2031	EUR	14 611 609	12 605 373	1.67
17 096 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	15 974 556	14 007 608	1.86
15 519 000	SPAIN GOVERNMENT BOND 0.5% 31/10/2031	EUR	14 089 703	12 031 570	1.60
16 606 000	SPAIN GOVERNMENT BOND 0.7% 30/04/2032	EUR	14 362 765	12 913 324	1.71
17 906 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	17 811 143	15 317 151	2.03
17 258 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	18 112 028	15 670 609	2.08
14 806 000	SPAIN GOVERNMENT BOND 2.55% 31/10/2032	EUR	13 998 902	13 507 218	1.79
17 354 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	23 347 400	20 543 492	2.73
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			856 419 517	748 414 928	99.33
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			856 419 517	748 414 928	99.33
Total Investments			856 419 517	748 414 928	99.33

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.33
	99.33

Geographical classification	%
France	26.47
Germany	19.53
Italy	19.02
Spain	15.47
Belgium	5.52
Netherlands	3.22
Ireland	3.07
Austria	2.80
Portugal	2.54
Finland	1.69
	99.33

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
475 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	328 661	244 066	0.47
1 636 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	1 210 165	838 068	1.61
901 760	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	610 317	441 971	0.85
546 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/05/2038	EUR	479 509	433 158	0.83
1 636 900	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	1 691 301	1 252 801	2.41
238 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053	EUR	221 618	201 653	0.39
1 399 600	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	1 815 626	1 383 951	2.67
1 494 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	1 974 563	1 484 331	2.87
924 820	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	1 316 784	1 017 441	1.96
877 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	1 343 037	1 064 942	2.05
972 360	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	1 596 456	1 254 675	2.42
214 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	140 349	98 832	0.19
190 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	153 032	114 815	0.22
222 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2043	EUR	170 203	135 096	0.26
237 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	228 237	172 657	0.33
261 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	313 374	240 866	0.46
1 167 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	953 992	733 187	1.41
481 540	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	289 047	179 571	0.35
783 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	598 690	452 608	0.87
1 533 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	1 184 521	810 037	1.56
1 327 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	922 543	681 619	1.31
271 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2038	EUR	226 737	203 315	0.39
1 574 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	1 500 233	1 064 360	2.05
724 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	706 401	489 956	0.94
1 467 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	1 507 680	1 191 302	2.29
1 453 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	1 512 321	1 123 491	2.16
238 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/05/2043	EUR	220 302	206 877	0.40
1 409 100	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	1 812 171	1 390 104	2.69
954 500	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	1 480 331	1 074 538	2.07
792 380	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	1 272 194	910 421	1.75
1 258 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	1 709 525	1 358 733	2.62
1 823 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	2 680 792	2 108 588	4.07
196 610	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	158 733	122 602	0.24
383 890	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	353 514	263 963	0.51
502 120	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	520 251	399 190	0.77
641 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	498 066	358 473	0.69
777 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	601 435	425 167	0.82
788 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	666 029	506 148	0.97
238 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	183 255	131 393	0.25
432 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	343 401	258 085	0.50
751 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	668 248	493 970	0.95
842 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	781 076	602 678	1.16
457 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	408 083	303 704	0.59

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
710 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	699 322	571 380	1.10
675 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	682 585	540 068	1.04
354 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/03/2038	EUR	328 795	294 263	0.57
850 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	860 235	672 894	1.30
920 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	951 027	749 818	1.44
676 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	753 320	584 219	1.13
855 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	1 078 025	845 672	1.63
1 198 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	1 501 675	1 218 642	2.35
1 051 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	1 336 830	1 072 472	2.07
423 260	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	338 016	255 611	0.49
262 860	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	168 799	111 203	0.21
504 640	KINGDOM OF BELGIUM GOVERNMENT BOND 1.4% 22/06/2053	EUR	397 280	315 809	0.61
525 480	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	501 324	369 607	0.71
530 330	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	512 720	369 417	0.71
407 610	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	422 477	334 371	0.64
361 590	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	393 284	276 956	0.53
326 310	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	355 827	258 486	0.50
214 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.75% 22/04/2039	EUR	205 799	195 078	0.38
462 370	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	636 462	485 257	0.93
820 420	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	1 157 405	904 931	1.74
379 900	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	310 985	247 501	0.48
646 250	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	454 549	310 129	0.60
744 700	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	632 607	508 935	0.98
235 000	NETHERLANDS GOVERNMENT BOND 2% 15/01/2054	EUR	216 055	200 453	0.39
972 780	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	1 299 038	971 408	1.87
893 410	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	1 298 146	1 004 774	1.94
171 460	PORTUGAL OBRIGACOES DO TESOURO OT 1% 12/04/2052	EUR	120 136	84 902	0.16
142 580	PORTUGAL OBRIGACOES DO TESOURO OT 1.15% 11/04/2042	EUR	116 971	90 433	0.17
199 060	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	260 837	206 660	0.40
252 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	191 252	142 005	0.27
166 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	113 802	71 974	0.14
377 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	297 681	213 872	0.41
219 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	149 215	85 771	0.17
126 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	118 969	73 687	0.14
440 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	428 314	321 094	0.62
190 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	173 117	146 078	0.28
285 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	334 734	203 268	0.39
359 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	466 833	353 777	0.68
179 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	292 320	202 680	0.39
390 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	301 189	237 374	0.46
1 001 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	723 377	518 748	1.00
855 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	724 635	558 460	1.08
297 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	198 554	136 270	0.26
486 000	SPAIN GOVERNMENT BOND 1.9% 31/10/2052	EUR	391 921	309 655	0.60

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
825 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	874 098	668 696	1.29
879 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	968 615	752 275	1.45
238 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2043	EUR	232 921	219 422	0.42
707 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	869 435	625 299	1.20
1 019 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	1 415 361	1 130 958	2.18
914 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	1 290 352	1 043 761	2.01
768 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	1 146 130	909 635	1.75
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			67 046 159	51 199 511	98.63
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			67 046 159	51 199 511	98.63
Total Investments			67 046 159	51 199 511	98.63

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.63
	98.63

Geographical classification	%
France	26.92
Italy	18.55
Germany	18.53
Spain	13.70
Belgium	7.47
Netherlands	6.25
Austria	3.49
Ireland	1.51
Finland	1.47
Portugal	0.74
	98.63

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 814 050	BUNDES Obligation FRN 16/04/2027	EUR	2 729 016	2 525 250	0.82
3 005 380	BUNDES Obligation 0% 05/04/2024	EUR	3 049 752	2 912 033	0.95
3 069 910	BUNDES Obligation 0% 09/10/2026	EUR	3 103 478	2 791 081	0.91
3 582 460	BUNDES Obligation 0% 10/04/2026	EUR	3 612 850	3 301 534	1.08
640 660	BUNDES Obligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	653 055	598 876	0.20
3 198 300	BUNDES Obligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	3 255 139	2 983 118	0.97
2 942 160	BUNDES Obligation 0% 11/04/2025	EUR	2 974 936	2 776 840	0.91
2 877 060	BUNDES Obligation 0% 18/10/2024	EUR	2 925 525	2 747 477	0.90
641 000	BUNDES Obligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	621 742	605 611	0.20
3 070 000	BUNDES Obligation 1.3% 15/10/2027 (ISIN DE0001141869)	EUR	3 024 595	2 898 593	0.95
3 583 300	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	3 593 926	3 002 250	0.98
3 583 020	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	3 537 912	2 927 399	0.96
3 964 880	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	3 648 725	3 171 864	1.04
2 879 440	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	2 836 413	2 085 233	0.68
3 198 730	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	3 051 731	2 253 582	0.74
4 157 200	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	4 191 747	3 800 512	1.23
3 773 640	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	3 792 981	3 201 651	1.05
1 217 200	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	1 201 065	1 006 576	0.33
4 287 890	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	4 303 393	3 551 080	1.16
1 150 330	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	1 115 710	927 528	0.30
4 094 690	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	4 058 985	3 303 428	1.08
1 280 370	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	1 009 985	655 369	0.21
4 411 050	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	3 879 617	2 254 355	0.74
2 432 910	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	1 907 171	1 187 121	0.39
2 814 060	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	2 863 533	2 492 075	0.81
3 456 400	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	3 445 576	2 989 821	0.98
3 904 180	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	4 007 024	3 562 213	1.16
3 773 900	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	3 858 660	3 297 105	1.08
3 647 020	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	3 713 825	3 219 462	1.05
4 285 460	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	4 432 217	4 025 591	1.30
3 646 890	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	3 777 330	3 295 749	1.08
4 157 880	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	4 310 289	3 796 269	1.24
1 280 000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 1% 15/05/2038	EUR	1 163 210	1 014 835	0.33
2 879 180	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	3 019 448	2 807 713	0.92
3 903 860	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	4 114 364	3 749 833	1.22
4 414 290	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	5 287 779	3 378 874	1.10
2 880 540	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	3 060 929	2 839 442	0.93
3 197 000	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 1.7% 15/08/2032	EUR	3 188 720	2 964 687	0.97
2 878 660	BUNDES REPUBLIC DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	3 069 609	2 853 722	0.93

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
513 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053	EUR	511 051	434 769	0.14
513 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.1% 15/11/2029	EUR	519 002	501 068	0.16
3 774 410	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	5 553 242	3 723 408	1.22
4 031 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	6 089 903	3 999 165	1.30
2 496 430	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	4 022 507	2 743 377	0.90
3 518 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	5 594 162	4 075 911	1.32
2 366 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	4 062 248	2 870 680	0.94
1 760 203.56	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	2 397 421	1 948 580	0.64
3 133 860	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	5 055 040	3 800 620	1.23
2 623 620	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	4 838 668	3 381 977	1.10
2 751 760	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	4 252 547	3 304 997	1.08
2 174 683.51	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	3 048 659	2 481 053	0.81
1 502 720	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	2 347 314	1 851 803	0.60
3 901 060	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	4 018 406	3 734 442	1.22
2 493 300	BUNDESSCHATZANWEISUNGEN 0% 15/03/2024	EUR	2 488 797	2 418 233	0.79
2 176 000	BUNDESSCHATZANWEISUNGEN 0.2% 14/06/2024	EUR	2 161 120	2 101 149	0.69
2 174 000	BUNDESSCHATZANWEISUNGEN 0.4% 13/09/2024	EUR	2 123 983	2 092 429	0.68
769 000	BUNDESSCHATZANWEISUNGEN 2.2% 12/12/2024	EUR	770 115	761 555	0.25
418 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	421 849	397 997	0.13
417 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	414 687	375 221	0.12
568 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	553 609	448 675	0.15
419 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	392 502	280 521	0.09
468 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	352 688	212 864	0.07
664 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	633 144	517 611	0.17
413 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	380 348	246 739	0.08
694 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	711 013	644 879	0.21
485 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2043	EUR	403 063	291 049	0.10
700 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	715 434	626 614	0.20
523 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	532 653	456 311	0.15
652 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	663 284	553 027	0.18
511 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	523 314	424 435	0.14
509 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	530 021	483 222	0.16
476 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	504 731	384 703	0.13
312 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2027	EUR	299 488	291 373	0.10
439 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	500 561	314 851	0.10
540 000	FINLAND GOVERNMENT BOND 1.5% 15/09/2032	EUR	505 918	467 802	0.15
521 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	556 472	514 603	0.17
570 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	774 533	521 235	0.17
553 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	653 314	547 902	0.18
636 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	746 562	653 969	0.21
2 676 930	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	2 732 779	2 533 350	0.83
3 392 990	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	4 019 584	3 304 850	1.08
1 862 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	1 876 729	1 802 757	0.59
1 657 980	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	1 621 206	1 559 489	0.51

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 679 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	2 681 257	2 454 037	0.80
2 435 600	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	2 372 362	2 169 695	0.71
2 499 650	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	2 519 699	2 412 626	0.79
2 810 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	2 830 925	2 638 987	0.86
2 108 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	1 842 047	1 585 905	0.52
2 674 240	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	2 597 391	2 196 186	0.72
3 031 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	2 938 593	2 410 688	0.79
2 698 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	2 555 101	2 072 169	0.68
2 323 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	2 342 482	2 106 110	0.69
3 003 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	3 057 839	2 780 602	0.91
3 078 510	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	3 118 978	2 653 760	0.87
1 444 310	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	1 333 522	905 725	0.30
594 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	408 840	218 104	0.07
972 580	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	832 837	559 125	0.18
1 705 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/02/2028	EUR	1 611 714	1 533 872	0.50
3 377 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	3 474 387	3 022 868	0.99
1 899 340	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	1 722 081	1 001 870	0.33
1 645 650	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	1 280 502	844 293	0.28
3 212 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	3 315 703	2 849 341	0.93
2 282 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	2 401 743	2 108 818	0.69
2 230 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	2 335 064	2 120 932	0.69
2 387 230	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	2 553 397	1 936 568	0.63
2 765 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	2 899 327	2 149 033	0.70
338 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2038	EUR	292 839	253 382	0.08
3 467 180	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	3 756 872	3 104 917	1.01
1 951 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	2 174 109	1 315 386	0.43
897 880	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 039 606	602 108	0.20
1 820 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	2 101 728	1 471 348	0.48
2 264 920	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	2 423 231	2 218 238	0.72
1 803 600	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	2 174 143	1 389 813	0.45
1 568 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/11/2032	EUR	1 539 084	1 421 546	0.46
2 230 810	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	2 403 593	2 211 996	0.72
294 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/05/2043	EUR	270 472	255 368	0.08
3 179 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	3 717 534	3 168 651	1.03
1 747 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	2 551 153	1 718 737	0.56
2 599 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	3 061 398	2 652 519	0.87
1 183 010	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	2 121 274	1 323 644	0.43
981 280	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	1 847 282	1 123 521	0.37
1 560 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	2 364 364	1 679 920	0.55
2 259 810	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	3 729 102	2 607 654	0.85
1 705 480	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	2 634 073	1 950 349	0.64
2 327 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	3 297 477	2 674 359	0.87
2 069 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	3 275 962	2 525 598	0.82
1 802 750	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	2 306 271	1 953 628	0.64

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 929 280	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	1 948 446	1 873 524	0.61
1 041 420	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	1 027 721	957 294	0.31
1 977 050	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	1 993 529	1 771 285	0.58
1 580 090	NETHERLANDS GOVERNMENT BOND 0% 15/01/2029	EUR	1 515 385	1 344 973	0.44
1 001 690	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	912 315	648 007	0.21
1 711 520	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	1 406 825	809 095	0.26
1 763 320	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	1 745 126	1 426 081	0.47
1 678 520	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	1 633 348	1 318 185	0.43
2 501 110	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	2 546 603	2 352 083	0.77
1 533 910	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	1 553 804	1 304 492	0.43
1 972 180	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	1 856 012	1 339 676	0.44
2 381 200	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	2 455 117	2 205 129	0.72
1 711 000	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2032	EUR	1 580 591	1 372 733	0.45
1 929 090	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	2 018 758	1 768 395	0.58
2 149 320	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	2 237 830	1 932 621	0.63
624 000	NETHERLANDS GOVERNMENT BOND 2% 15/01/2054	EUR	567 634	529 667	0.17
2 185 880	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	2 346 941	2 159 889	0.71
1 945 590	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	2 427 658	1 874 429	0.61
2 574 300	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	3 938 389	2 559 535	0.84
2 365 050	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	3 874 888	2 649 035	0.87
2 257 770	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	3 475 572	2 516 385	0.82
1 635 820	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	2 244 165	1 843 487	0.60
880 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	886 556	842 171	0.28
895 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	867 413	717 023	0.23
996 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	943 174	772 010	0.25
656 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	653 120	614 073	0.20
485 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2028	EUR	453 583	407 792	0.13
395 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	334 063	221 931	0.07
448 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	404 508	300 801	0.10
910 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	920 586	781 602	0.26
1 001 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	1 013 209	904 277	0.30
257 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	204 313	111 012	0.04
821 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	842 843	736 469	0.24
591 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	534 593	329 512	0.11
1 133 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	1 170 620	1 049 949	0.34
327 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	283 870	129 265	0.04
811 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.9% 20/02/2032	EUR	742 480	664 491	0.22
934 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	980 365	894 265	0.29
196 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	230 030	112 325	0.04
673 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	747 047	485 401	0.16
833 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	882 684	813 899	0.27
299 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	274 173	228 111	0.07
259 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2% 15/07/2026	EUR	255 846	252 111	0.08
444 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	655 210	310 651	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
637 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	771 133	587 980	0.19
560 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	811 924	547 723	0.18
281 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	535 427	316 376	0.10
1 110 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	1 659 420	1 218 526	0.40
725 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	891 049	768 292	0.25
700 725.63	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	963 315	801 029	0.26
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			370 592 202	303 666 080	99.16
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			370 592 202	303 666 080	99.16
Total Investments			370 592 202	303 666 080	99.16

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.16
	99.16

Geographical classification	%
Germany	48.97
France	29.90
Netherlands	11.94
Austria	5.20
Finland	3.15
	99.16

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
25 791	ALFA LAVAL AB	SEK	752 563	745 299	1.18
35 724	ARCELORMITTAL SA	EUR	953 595	936 957	1.49
3 826	BAWAG GROUP AG	EUR	191 295	203 348	0.32
74 517	BOLIDEN AB	SEK	2 507 078	2 798 088	4.44
9 326	D'IETEREN GROUP	EUR	1 368 965	1 783 609	2.83
7 745	DSV A/S	DKK	1 181 915	1 218 795	1.94
392 077	EDP - ENERGIAS DE PORTUGAL SA	EUR	2 000 586	1 948 276	3.09
108 857	ESSITY AB	SEK	2 775 701	2 855 273	4.53
34 604	EVOLUTION AB	SEK	3 207 259	3 372 213	5.36
52 612	FORTUM OYJ	EUR	850 817	872 573	1.39
1 131	GEA GROUP AG	EUR	46 897	46 110	0.07
1 951	GOLDMAN SACHS GROUP INC	USD	708 037	669 934	1.06
6 961	IMCD NV	EUR	1 049 929	989 188	1.57
18 664	KBC GROUP NV	EUR	1 034 064	1 196 743	1.90
13 813	KEIO CORP	JPY	508 942	506 688	0.80
7 415	KONE OYJ - B	EUR	386 545	382 230	0.61
2 752	MICROSOFT CORP	USD	656 985	659 985	1.05
8 870	NASDAQ INC	USD	594 379	544 175	0.86
39 745	NOVO NORDISK A/S	DKK	5 130 565	5 350 394	8.50
20 835	OMV AG	EUR	1 013 950	1 069 559	1.70
47 505	ORION OYJ - B	EUR	2 523 064	2 597 853	4.12
24 536	QIAGEN NV	EUR	1 228 097	1 231 006	1.95
2 305	SALMAR ASA	NOK	87 987	90 038	0.14
39 785	SAMPO OYJ - A	EUR	2 048 735	2 072 924	3.29
25 866	SEALED AIR CORP	USD	1 364 690	1 290 196	2.05
2 558	SHIN-ETSU CHEMICAL CO LTD	JPY	315 337	314 552	0.50
126 195	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	1 449 972	1 452 760	2.31
200 730	STELLANTIS NV	EUR	3 069 845	2 841 535	4.51
158 991	STORA ENSO OYJ - R	EUR	2 104 693	2 231 333	3.54
211 165	STOREBRAND ASA	NOK	1 403 702	1 830 622	2.91
232 599	SVENSKA CELLULOSA AB SCA - B	SEK	3 456 471	2 945 567	4.68
79 298	SVENSKA HANDELSBANKEN AB	SEK	797 451	799 865	1.27
136 590	SWEDBANK AB - A	SEK	2 055 937	2 324 231	3.69
554 892	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	3 217 013	3 243 227	5.16
98 754	TELENOR ASA	NOK	939 075	918 267	1.46
130 960	TELE2 AB	SEK	1 072 758	1 069 596	1.70
438 206	TELIA CO AB	SEK	1 197 205	1 121 218	1.78
128 945	TOKYU CORP	JPY	1 519 186	1 625 189	2.58
23 772	UCB SA	EUR	1 759 229	1 866 266	2.96

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
53 894	UPM-KYMMENE OYJ	EUR	2 014 733	2 009 117	3.19
Total Shares			60 545 247	62 024 799	98.48
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			60 545 247	62 024 799	98.48
Total Investments			60 545 247	62 024 799	98.48

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	15.58	Sweden	36.09
Banks	9.49	Finland	16.15
Personal Care, Drug and Grocery Stores	9.21	Denmark	10.43
Travel and Leisure	8.74	Netherlands	8.04
Industrial Materials	6.73	Belgium	7.69
Non-life Insurance	6.20	United States of America	5.02
Industrial Metals and Mining	5.93	Norway	4.51
Telecommunications Equipment	5.15	Japan	3.88
Telecommunications Service Providers	4.94	Portugal	3.09
Automobiles and Parts	4.51	Austria	2.02
Electricity	4.48	Luxembourg	1.49
Retailers	2.83	Germany	0.07
Chemicals	2.07		
General Industrials	2.05		98.48
Medical Equipment and Services	1.95		
Industrial Transportation	1.94		
Investment Banking and Brokerage Services	1.93		
Oil, Gas and Coal	1.70		
Electronic and Electrical Equipment	1.18		
Software and Computer Services	1.05		
Industrial Engineering	0.68		
Food Producers	0.14		
	98.48		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
1 089 000	ABB FINANCE BV FRN 31/03/2024	EUR	1 093 387	1 093 541	0.09
900 000	ABBOTT IRELAND FINANCING DAC 0.875% 27/09/2023	EUR	888 388	888 849	0.07
200 000	ABBOTT IRELAND FINANCING DAC 1.5% 27/09/2026	EUR	189 447	187 300	0.02
168 000	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	127 619	124 196	0.01
35 900 000	ACTION LOGEMENT SERVICES 0.375% 05/10/2031	EUR	29 312 626	27 851 220	2.31
900 000	ACTION LOGEMENT SERVICES 0.75% 19/07/2041	EUR	598 581	534 924	0.04
100 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.125% 21/09/2028	EUR	84 393	81 461	0.01
1 900 000	ADIDAS AG 3.125% 21/11/2029	EUR	1 935 606	1 849 897	0.15
100 000	ADIF ALTA VELOCIDAD 0.55% 30/04/2030	EUR	84 194	79 834	0.01
100 000	ADIF ALTA VELOCIDAD 1.25% 04/05/2026	EUR	95 620	93 334	0.01
4 800 000	ADIF ALTA VELOCIDAD 1.875% 28/01/2025	EUR	4 749 953	4 661 280	0.39
100 000	AIR LIQUIDE FINANCE SA 0.75% 13/06/2024	EUR	97 567	97 620	0.01
700 000	ALD SA 4% 05/07/2027	EUR	703 024	700 595	0.06
700 000	AMADEUS IT GROUP SA 0.875% 18/09/2023	EUR	688 111	688 709	0.06
100 000	AMADEUS IT GROUP SA 2.5% 20/05/2024	EUR	99 053	98 488	0.01
275 000	AMERICAN HONDA FINANCE CORP 0.75% 17/01/2024	EUR	268 637	268 062	0.02
100 000	AMERICAN TOWER CORP 0.875% 21/05/2029	EUR	81 797	79 620	0.01
100 000	APRR SA 1.5% 15/01/2024	EUR	98 556	98 724	0.01
100 000	AROUNDTOWN SA 0% 16/07/2026	EUR	71 994	71 321	0.01
100 000	ARVAL SERVICE LEASE SA/FRANCE 4% 22/09/2026	EUR	102 209	99 691	0.01
100 000	AT&T INC 0.8% 04/03/2030	EUR	83 881	79 778	0.01
200 000	AT&T INC 1.6% 19/05/2028	EUR	181 204	177 456	0.01
516 000	AT&T INC 2.35% 05/09/2029	EUR	464 483	465 943	0.04
100 000	AT&T INC 2.4% 15/03/2024	EUR	99 357	98 772	0.01
200 000	AT&T INC 2.6% 17/12/2029	EUR	185 660	183 298	0.02
100 000	AUCHAN HOLDING SADIR 2.375% 25/04/2025	EUR	96 156	94 843	0.01
100 000	AUCHAN HOLDING SADIR 2.625% 30/01/2024	EUR	98 513	98 219	0.01
100 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.625% 21/02/2023	EUR	99 731	99 805	0.01
459 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 2.5% 16/01/2024	EUR	457 435	455 167	0.04
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 14/01/2029	EUR	83 874	83 709	0.01
10 300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 15/11/2026	EUR	9 082 913	9 035 675	0.74
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	275 751	273 963	0.02
6 200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.375% 20/09/2027	EUR	6 116 764	6 024 044	0.50
500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 4.375% 14/10/2029	EUR	519 615	506 300	0.04
5 800 000	BANCO SANTANDER SA FRN 28/03/2023	EUR	5 808 780	5 808 120	0.48
500 000	BANCO SANTANDER SA 0.2% 11/02/2028	EUR	409 932	412 575	0.03
1 200 000	BANCO SANTANDER SA 2.125% 08/02/2028	EUR	1 100 043	1 071 012	0.09
105 000	BANK NEDERLANDSE GEMEENTEN NV 0.5% 16/04/2025	EUR	100 184	98 986	0.01
375 000	BANK OF AMERICA CORP FRN 09/05/2030	EUR	315 838	312 323	0.03
100 000	BANK OF AMERICA CORP 0.75% 26/07/2023	EUR	98 935	99 020	0.01
200 000	BANK OF NOVA SCOTIA 0.01% 14/09/2029	EUR	161 590	159 178	0.01
1 907 000	BANK OF NOVA SCOTIA 0.375% 10/03/2023	EUR	1 900 687	1 901 165	0.16
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 07/03/2025	EUR	186 832	185 032	0.02
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	166 894	160 928	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 03/11/2028	EUR	493 941	489 690	0.04
2 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 19/11/2027	EUR	1 810 368	1 777 965	0.15
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 03/06/2030	EUR	909 237	892 595	0.07
4 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.75% 15/03/2029	EUR	3 737 738	3 627 666	0.30
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	258 270	254 715	0.02
4 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	4 084 206	3 998 694	0.33
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 18/03/2024	EUR	99 892	99 346	0.01
50 000	BASF SE 0.875% 15/11/2027	EUR	46 925	45 329	0.00
200 000	BASF SE 2.5% 22/01/2024	EUR	200 311	200 432	0.02
100 000	BELFIUS BANK SA 0% 28/08/2026	EUR	88 996	88 052	0.01
1 900 000	BELFIUS BANK SA 1% 12/06/2028	EUR	1 728 430	1 684 673	0.14
200 000	BELFIUS BANK SA 1% 26/10/2024	EUR	190 525	191 450	0.02
7 300 000	BELFIUS BANK SA 3.25% 18/10/2027	EUR	7 376 725	7 278 100	0.60
6 500 000	BERTELSMANN SE & CO KGAA 3.5% 29/05/2029	EUR	6 564 128	6 312 800	0.53
90 000	BMW FINANCE 2.625% 17/01/2024	EUR	90 342	90 248	0.01
287 000	BMW FINANCE NV 0% 11/01/2026	EUR	264 469	260 742	0.02
50 000	BMW FINANCE NV 0.375% 14/01/2027	EUR	45 898	44 662	0.00
822 000	BMW FINANCE NV 0.625% 06/10/2023	EUR	809 378	808 881	0.07
140 000	BMW FINANCE NV 0.75% 15/04/2024	EUR	137 061	136 265	0.01
293 000	BMW FINANCE NV 1% 29/08/2025	EUR	282 294	277 207	0.02
1 830 000	BMW FINANCE NV 1.125% 10/01/2028	EUR	1 694 902	1 636 807	0.14
70 000	BMW FINANCE NV 1.125% 22/05/2026	EUR	66 718	65 360	0.01
533 000	BMW FINANCE NV 1.5% 06/02/2029	EUR	490 928	472 046	0.04
21 515 000	BNG BANK NV 0.125% 19/04/2033	EUR	16 755 989	15 716 707	1.30
630 000	BNG BANK NV 0.25% 12/01/2032	EUR	510 713	485 535	0.04
850 000	BNG BANK NV 0.75% 11/01/2028	EUR	780 100	756 611	0.06
10 000	BNG BANK NV 1.125% 04/09/2024	EUR	9 762	9 680	0.00
500 000	BNG BANK NV 1.375% 21/10/2030	EUR	459 838	438 345	0.04
100 000	BNP PARIBAS CARDIF SA 1% 29/11/2024	EUR	94 594	94 545	0.01
100 000	BNP PARIBAS SA FRN 11/07/2030	EUR	82 726	79 474	0.01
100 000	BNP PARIBAS SA FRN 15/07/2025	EUR	95 503	94 941	0.01
300 000	BNP PARIBAS SA FRN 19/01/2023	EUR	299 952	299 967	0.02
400 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	389 435	386 212	0.03
110 000	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	108 892	107 883	0.01
100 000	BOOKING HOLDINGS INC 4.25% 15/05/2029	EUR	103 753	100 247	0.01
1 000 000	BPCE SA FRN 23/03/2023	EUR	1 000 745	1 000 820	0.08
100 000	BPCE SA 0.625% 15/01/2030	EUR	82 121	79 569	0.01
500 000	BPCE SA 1% 15/07/2024	EUR	483 464	483 275	0.04
200 000	BPCE SA 2.875% 16/01/2024	EUR	201 051	200 276	0.02
100 000	BPCE SA 3% 19/07/2024	EUR	100 427	100 221	0.01
7 800 000	BPIFRANCE SACA 0.05% 26/09/2029	EUR	6 551 697	6 270 498	0.52
1 700 000	BPIFRANCE SACA 0.125% 25/11/2028	EUR	1 474 176	1 416 644	0.12
100 000	BPIFRANCE SACA 0.25% 14/02/2023	EUR	99 610	99 765	0.01
15 500 000	BPIFRANCE SACA 0.625% 25/05/2026	EUR	14 493 067	14 232 100	1.18

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	BPIFRANCE SACA 1.875% 25/05/2030	EUR	191 197	181 422	0.02
2 500 000	BPIFRANCE SACA 2.125% 29/11/2027	EUR	2 427 862	2 368 850	0.20
246 000	BRITISH TELECOMMUNICATIONS PLC 0.875% 26/09/2023	EUR	242 467	242 554	0.02
4 500 000	CAISSE CENTRALE DU CREDIT IMMOBILIER DE FRANCE SA 0.05% 25/03/2025	EUR	4 392 540	4 199 040	0.35
100 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	83 185	80 969	0.01
100 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 3.375% 24/09/2028	EUR	94 622	91 436	0.01
100 000	CAIXABANK SA FRN 14/11/2030	EUR	105 370	102 053	0.01
100 000	CAIXABANK SA 1.125% 12/11/2026	EUR	91 234	89 200	0.01
27 100 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 26/01/2024	EUR	27 271 374	27 259 348	2.26
19 350 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.01% 30/04/2029	EUR	15 890 854	15 613 902	1.29
5 100 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.04% 09/07/2027	EUR	4 387 025	4 379 370	0.36
1 170 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 10/03/2026	EUR	1 080 615	1 062 173	0.09
200 000	CAPGEMINI SE 2% 15/04/2029	EUR	188 435	181 052	0.02
100 000	CARREFOUR SA 0.75% 26/04/2024	EUR	96 830	96 652	0.01
120 000	CARREFOUR SA 1.25% 03/06/2025	EUR	114 642	113 215	0.01
100 000	CARREFOUR SA 2.375% 30/10/2029	EUR	93 803	89 368	0.01
100 000	CARREFOUR SA 4.125% 12/10/2028	EUR	103 779	100 137	0.01
2 106 000	CCEP FINANCE IRELAND DAC 0.5% 06/09/2029	EUR	1 751 359	1 703 754	0.14
160 000	CHUBB INA HOLDINGS INC 0.875% 15/12/2029	EUR	133 263	128 077	0.01
100 000	CIE DE SAINT-GOBAIN 0.625% 15/03/2024	EUR	97 333	96 814	0.01
100 000	CIE DE SAINT-GOBAIN 0.875% 21/09/2023	EUR	98 690	98 697	0.01
200 000	CIE DE SAINT-GOBAIN 1.75% 03/04/2023	EUR	199 711	199 662	0.02
400 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0% 02/11/2028	EUR	345 312	331 052	0.03
1 000 000	CITIGROUP INC FRN 21/03/2023	EUR	1 004 320	1 000 530	0.08
100 000	CITIGROUP INC FRN 24/07/2026	EUR	93 989	93 612	0.01
100 000	CITIGROUP INC 0.75% 26/10/2023	EUR	98 194	98 450	0.01
2 028 000	COCA-COLA CO 0.125% 09/03/2029	EUR	1 740 608	1 666 975	0.14
100 000	COCA-COLA CO 0.125% 15/03/2029	EUR	84 742	81 888	0.01
300 000	COCA-COLA CO 1.875% 22/09/2026	EUR	287 567	285 360	0.02
124 000	COMCAST CORP 0% 14/09/2026	EUR	110 492	108 252	0.01
200 000	COMMERZBANK AG FRN 14/09/2027	EUR	184 912	186 264	0.02
9 200 000	COMMERZBANK AG FRN 24/11/2023	EUR	9 268 420	9 261 088	0.76
354 000	COMMERZBANK AG 0.375% 01/09/2027	EUR	313 933	304 911	0.03
758 000	COMMERZBANK AG 0.5% 04/12/2026	EUR	682 272	669 193	0.06
243 000	COMMERZBANK AG 1% 04/03/2026	EUR	224 875	222 979	0.02
552 000	COMMERZBANK AG 1.5% 28/08/2028	EUR	506 193	490 722	0.04
3 300 000	COMMONWEALTH BANK OF AUSTRALIA 0.125% 15/10/2029	EUR	2 632 195	2 627 658	0.22
100 000	COMMONWEALTH BANK OF AUSTRALIA 0.375% 24/04/2023	EUR	99 517	99 388	0.01
200 000	COMMONWEALTH BANK OF AUSTRALIA 0.5% 27/07/2026	EUR	181 949	180 082	0.01
1 750 000	COMMONWEALTH BANK OF AUSTRALIA 0.875% 19/02/2029	EUR	1 597 466	1 496 618	0.12
100 000	COMPASS GROUP FINANCE NETHERLANDS BV 1.5% 05/09/2028	EUR	93 317	89 750	0.01
285 000	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	271 324	267 612	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	CREDIT AGRICOLE ASSURANCES SA 2% 17/07/2030	EUR	83 031	79 302	0.01
200 000	CREDIT AGRICOLE SA FRN 22/04/2027	EUR	186 919	185 122	0.02
200 000	CREDIT AGRICOLE SA 0.375% 20/04/2028	EUR	165 623	163 896	0.01
6 500 000	CREDIT AGRICOLE SA 2% 25/03/2029	EUR	5 751 677	5 594 095	0.47
15 000	CREDIT AGRICOLE SA 4.25% 04/02/2023	EUR	15 039	15 020	0.00
33 000 000	CREDIT AGRICOLE SA/LONDON FRN 06/03/2023	EUR	33 025 146	33 025 740	2.74
500 000	CREDIT AGRICOLE SA/LONDON 0.5% 24/06/2024	EUR	482 313	479 720	0.04
200 000	CREDIT AGRICOLE SA/LONDON 1% 16/09/2024	EUR	193 258	192 554	0.02
100 000	CREDIT AGRICOLE SA/LONDON 1.375% 03/05/2027	EUR	92 975	90 592	0.01
300 000	CREDIT AGRICOLE SA/LONDON 1.875% 20/12/2026	EUR	279 308	276 483	0.02
100 000	CREDIT AGRICOLE SA/LONDON 5.125% 18/04/2023	EUR	101 190	100 870	0.01
100 000	CREDIT MUTUEL ARKEA SA 0.01% 28/01/2026	EUR	90 255	88 806	0.01
100 000	CREDIT MUTUEL ARKEA SA 0.375% 03/10/2028	EUR	83 234	81 358	0.01
300 000	CREDIT MUTUEL ARKEA SA 0.75% 18/01/2030	EUR	247 815	236 409	0.02
100 000	CREDIT MUTUEL ARKEA SA 0.875% 05/10/2023	EUR	98 497	98 675	0.01
13 200 000	CREDIT MUTUEL ARKEA SA 0.875% 07/05/2027	EUR	11 882 913	11 612 700	0.96
200 000	CREDIT SUISSE GROUP AG FRN 01/03/2029	EUR	204 070	199 076	0.02
350 000	CREDIT SUISSE GROUP AG FRN 02/04/2026	EUR	315 515	314 780	0.03
100 000	CREDIT SUISSE GROUP AG FRN 24/06/2027	EUR	79 978	78 705	0.01
100 000	DANONE SA 1.125% 14/01/2025	EUR	96 786	95 779	0.01
2 275 000	DANSKE BANK A/S FRN 12/02/2030	EUR	2 083 720	2 081 147	0.17
100 000	DASSAULT SYSTEMES SE 0.375% 16/09/2029	EUR	85 301	81 840	0.01
100 000	DE VOLKSBANK NV FRN 22/10/2030	EUR	91 717	90 694	0.01
100 000	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	83 071	80 766	0.01
100 000	DEUTSCHE BANK AG FRN 19/11/2025	EUR	93 474	93 400	0.01
200 000	DEUTSCHE BANK AG FRN 19/11/2030	EUR	158 258	157 050	0.01
100 000	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	98 988	98 958	0.01
300 000	DEUTSCHE BANK AG 1.625% 20/01/2027	EUR	265 215	264 627	0.02
200 000	DEUTSCHE BANK AG 1.75% 17/01/2028	EUR	171 336	170 858	0.01
12 303 000	DEUTSCHE PFANDBRIEFBANK AG 1.75% 01/03/2027	EUR	11 843 666	11 577 245	0.95
88 000	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	82 339	80 946	0.01
100 000	DEUTSCHE POST AG 2.75% 09/10/2023	EUR	100 418	100 408	0.01
200 000	DXC TECHNOLOGY CO 1.75% 15/01/2026	EUR	185 589	184 848	0.02
1 100 000	ELO SACA 4.875% 08/12/2028	EUR	1 072 273	1 033 637	0.09
200 000	ERG SPA 0.5% 11/09/2027	EUR	171 024	169 612	0.01
1 400 000	ERSTE GROUP BANK AG 0.01% 11/09/2029	EUR	1 180 179	1 124 298	0.09
1 000 000	ESSILORLUXOTTICA SA 0.25% 05/01/2024	EUR	976 280	973 490	0.08
100 000	EURONEXT NV 0.125% 17/05/2026	EUR	89 818	87 943	0.01
100 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	90 477	89 676	0.01
2 270 000	FINNVERA OYJ 2.125% 08/03/2028	EUR	2 222 193	2 160 858	0.18
200 000	FRESENIUS FINANCE IRELAND PLC 0.5% 01/10/2028	EUR	161 873	156 256	0.01
2 000	FRESENIUS FINANCE IRELAND PLC 2.125% 01/02/2027	EUR	1 880	1 837	0.00
260 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.25% 29/11/2023	EUR	253 289	253 747	0.02
160 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.25% 29/11/2029	EUR	125 864	124 218	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	FRESENIUS MEDICAL CARE AG & CO KGAA 3.875% 20/09/2027	EUR	385 576	383 320	0.03
149 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	127 777	123 788	0.01
990 000	FRESENIUS SE & CO KGAA 2.875% 24/05/2030	EUR	878 238	847 529	0.07
100 000	GECINA SA 1.625% 14/03/2030	EUR	84 788	84 007	0.01
121 000	GENERAL MOTORS FINANCIAL CO INC 0.65% 07/09/2028	EUR	99 336	95 342	0.01
5 100 000	GESTION SECURITE DE STOCKS SECURITE SA 0.625% 20/10/2028	EUR	4 471 323	4 386 510	0.37
1 000 000	GESTION SECURITE DE STOCKS SECURITE SA 4% 24/01/2024	EUR	1 015 605	1 008 610	0.08
50 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	51 745	51 226	0.00
2 000	GOLDMAN SACHS GROUP INC FRN 19/03/2026	EUR	1 984	1 985	0.00
4 780 000	GOLDMAN SACHS GROUP INC FRN 30/04/2024	EUR	4 780 789	4 781 099	0.40
1 000	GOLDMAN SACHS GROUP INC 0.25% 26/01/2028	EUR	830	819	0.00
100 000	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	99 737	99 434	0.01
100 000	HEATHROW FUNDING LTD 1.125% 08/10/2030	EUR	81 555	78 113	0.01
200 000	HIGHLAND HOLDINGS SARL 0% 12/11/2023	EUR	194 544	194 296	0.02
25 000	HOCHTIEF AG 1.75% 03/07/2025	EUR	23 714	23 691	0.00
2 200 000	HSBC FRANCE SA 0.6% 20/03/2023	EUR	2 192 625	2 193 378	0.18
5 847 000	HSBC HOLDINGS PLC FRN 24/09/2026	EUR	5 801 100	5 803 322	0.48
1 691 000	HSBC HOLDINGS PLC 3.125% 07/06/2028	EUR	1 630 037	1 568 115	0.13
100 000	ICADE 1% 19/01/2030	EUR	76 575	73 663	0.01
5 800 000	ING GROEP NV FRN 20/09/2023	EUR	5 825 897	5 828 478	0.49
200 000	ING GROEP NV FRN 29/11/2025	EUR	185 575	185 352	0.02
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.125% 06/09/2024	EUR	97 276	96 438	0.01
100 000	INTESA SANPAOLO SPA 3.375% 24/01/2025	EUR	100 180	99 856	0.01
200 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 3% 15/09/2028	EUR	195 932	189 132	0.02
200 000	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	182 942	181 952	0.02
5 200 000	KBC GROUP NV FRN 23/02/2025	EUR	5 194 893	5 199 688	0.43
300 000	KBC GROUP NV FRN 23/11/2027	EUR	303 864	301 206	0.03
100 000	KBC GROUP NV 0.75% 24/01/2030	EUR	82 063	78 773	0.01
100 000	KBC GROUP NV 1.125% 25/01/2024	EUR	97 406	98 179	0.01
300 000	KERING SA 1.875% 05/05/2030	EUR	285 648	273 813	0.02
24 045 000	LANDWIRTSCHAFTLICHE RENTENBANK 0.05% 18/12/2029	EUR	20 130 954	19 538 245	1.62
200 000	LANXESS AG 0.625% 01/12/2029	EUR	156 315	154 130	0.01
350 000	LEASEPLAN CORP NV 1% 02/05/2023	EUR	347 419	347 697	0.03
119 000	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	116 000	115 599	0.01
800 000	LEASEPLAN CORP NV 2.125% 06/05/2025	EUR	766 560	761 352	0.06
23 508 000	LLOYDS BANKING GROUP PLC FRN 21/06/2024	EUR	23 649 987	23 664 562	1.96
4 500 000	L'OREAL SA FRN 29/03/2024	EUR	4 540 995	4 538 565	0.38
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 0.375% 15/10/2028	EUR	86 252	83 357	0.01
265 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	246 423	240 440	0.02
883 000	MERCEDES-BENZ FINANCE CANADA INC 3% 23/02/2027	EUR	887 333	863 468	0.07
100 000	METROPOLITAN LIFE GLOBAL FUNDING I 3.75% 05/12/2030	EUR	103 218	98 211	0.01
100 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	103 564	102 809	0.01
958 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	939 917	944 176	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
304 000	MONDELEZ INTERNATIONAL INC 0.25% 17/03/2028	EUR	256 944	253 360	0.02
100 000	MONDI FINANCE EUROPE GMBH 2.375% 01/04/2028	EUR	95 785	92 458	0.01
100 000	MORGAN STANLEY FRN 29/10/2027	EUR	86 846	86 363	0.01
1 455 000	NATIONAL AUSTRALIA BANK LTD 0.625% 16/03/2027	EUR	1 378 001	1 292 826	0.11
110 000	NATIONAL AUSTRALIA BANK LTD 0.625% 30/08/2023	EUR	108 611	108 596	0.01
300 000	NATIONAL AUSTRALIA BANK LTD 0.75% 30/01/2026	EUR	301 976	276 330	0.02
100 000	NATIONAL AUSTRALIA BANK LTD 0.875% 19/02/2027	EUR	98 800	89 961	0.01
300 000	NATIONAL AUSTRALIA BANK LTD 1.875% 13/01/2023	EUR	300 470	299 994	0.02
100 000	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	98 756	98 784	0.01
380 000	NATIONWIDE BUILDING SOCIETY 0.25% 14/09/2028	EUR	316 401	304 965	0.03
177 000	NATIONWIDE BUILDING SOCIETY 1.25% 03/03/2025	EUR	170 058	168 623	0.01
100 000	NATIONWIDE BUILDING SOCIETY 2% 28/04/2027	EUR	94 825	92 504	0.01
400 000	NATWEST GROUP PLC FRN 06/09/2028	EUR	394 392	389 940	0.03
325 000	NEDERLANDSE WATERSCHAPSBANK NV 0% 02/10/2034	EUR	235 199	222 703	0.02
1 019 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 03/09/2025	EUR	987 462	962 089	0.08
300 000	NESTLE FINANCE INTERNATIONAL LTD 0% 14/06/2026	EUR	275 754	270 087	0.02
50 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 18/01/2024	EUR	49 047	49 049	0.00
83 000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027	EUR	77 847	75 732	0.01
50 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 02/11/2029	EUR	45 695	43 619	0.00
322 000	NORDEA BANK ABP 0.875% 26/06/2023	EUR	319 216	319 550	0.03
200 000	NOVARTIS FINANCE SA 0% 23/09/2028	EUR	170 825	165 144	0.01
100 000	OEBB-INFRASTRUKTUR AG 1% 18/11/2024	EUR	96 656	95 971	0.01
33 290 000	ONTARIO TEACHERS' FINANCE TRUST 1.85% 03/05/2032	EUR	31 982 110	28 530 528	2.37
100 000	OP CORPORATE BANK PLC 0.125% 01/07/2024	EUR	95 945	95 389	0.01
100 000	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	97 114	96 718	0.01
300 000	ORANGE SA 0% 29/06/2026	EUR	271 367	266 091	0.02
200 000	ORANGE SA 1.125% 15/07/2024	EUR	195 161	194 452	0.02
100 000	ORANGE SA 2% 15/01/2029	EUR	95 391	91 510	0.01
100 000	ORANGE SA 3.125% 09/01/2024	EUR	100 575	100 375	0.01
340 000	PEPSICO INC 0.5% 06/05/2028	EUR	303 299	292 767	0.02
1 700 000	PROCTER & GAMBLE CO 0.5% 25/10/2024	EUR	1 628 302	1 622 599	0.14
124 000	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	119 586	118 706	0.01
450 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	489 605	482 670	0.04
250 000	PROLOGIS EURO FINANCE LLC 0.25% 10/09/2027	EUR	211 298	209 228	0.02
400 000	PUBLICIS GROUPE SA 0.5% 03/11/2023	EUR	391 881	392 564	0.03
100 000	RCI BANQUE SA FRN 12/03/2025	EUR	97 855	98 093	0.01
122 000	RCI BANQUE SA 0.25% 08/03/2023	EUR	121 498	121 558	0.01
61 000	RCI BANQUE SA 0.5% 14/07/2025	EUR	56 243	55 513	0.00
818 000	RCI BANQUE SA 0.75% 10/04/2023	EUR	813 826	814 613	0.07
1 310 000	RCI BANQUE SA 1.125% 15/01/2027	EUR	1 168 473	1 143 132	0.10
249 000	RCI BANQUE SA 1.375% 08/03/2024	EUR	243 645	242 486	0.02
1 000	RCI BANQUE SA 1.625% 26/05/2026	EUR	919	904	0.00
375 000	RCI BANQUE SA 1.75% 10/04/2026	EUR	346 324	343 365	0.03
264 000	RCI BANQUE SA 2% 11/07/2024	EUR	258 554	257 015	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 506 000	RCI BANQUE SA 4.875% 21/09/2028	EUR	1 478 312	1 475 263	0.12
100 000	RELX FINANCE BV 1% 22/03/2024	EUR	97 430	96 969	0.01
100 000	RENTOKIL INITIAL PLC 0.5% 14/10/2028	EUR	84 680	81 657	0.01
6 200 000	SA DE GESTION DE STOCKS DE SECURITE 1.5% 25/10/2027	EUR	5 768 972	5 700 342	0.47
471 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.125% 04/09/2026	EUR	359 501	351 390	0.03
200 000	SANTANDER UK GROUP HOLDINGS PLC FRN 13/09/2029	EUR	155 970	155 618	0.01
1 523 000	SANTANDER UK GROUP HOLDINGS PLC FRN 27/03/2024	EUR	1 522 909	1 523 533	0.13
1 000 000	SBB TREASURY OYJ FRN 08/02/2024	EUR	916 950	930 750	0.08
200 000	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2 1.45% 28/03/2029	EUR	162 169	159 876	0.01
100 000	SCHNEIDER ELECTRIC SE 0% 12/06/2023	EUR	98 827	98 864	0.01
200 000	SFIL SA 0% 23/11/2028	EUR	170 820	165 744	0.01
1 600 000	SFIL SA 0.75% 06/02/2026	EUR	1 556 872	1 485 136	0.12
31 700 000	SFIL SA 1.5% 05/03/2032	EUR	28 980 690	26 932 003	2.23
3 000 000	SFIL SA 3.25% 05/10/2032	EUR	3 089 610	2 925 930	0.24
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 20/02/2023	EUR	99 650	99 723	0.01
19 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.3% 28/02/2024	EUR	18 501	18 413	0.00
200 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1% 25/02/2030	EUR	178 168	170 118	0.01
420 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	382 057	365 047	0.03
808 000	SNAM SPA 0% 12/05/2024	EUR	772 028	769 790	0.06
500 000	SNAM SPA 1.375% 25/10/2027	EUR	454 628	450 680	0.04
325 000	SPAREBANK 1 OESTLANDET 0.25% 30/09/2024	EUR	305 269	304 951	0.03
192 000	SPAREBANK 1 OESTLANDET 1.75% 27/04/2027	EUR	180 947	174 689	0.01
100 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.01% 11/11/2026	EUR	88 984	88 161	0.01
180 000	STRYKER CORP 0.75% 01/03/2029	EUR	156 008	149 965	0.01
100 000	SUMITOMO MITSUI BANKING CORP 0.01% 10/09/2025	EUR	93 009	90 659	0.01
100 000	SVENSK EXPORTKREDIT AB 2% 30/06/2027	EUR	96 150	94 586	0.01
2 346 000	SVENSKA HANDELSBANKEN AB 0.125% 03/11/2026	EUR	2 082 508	2 054 158	0.17
970 000	SYDBANK AS 1.375% 18/09/2023	EUR	957 130	956 081	0.08
981 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 2.25% 21/11/2026	EUR	954 874	931 460	0.08
1 125 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 3% 21/11/2030	EUR	1 088 656	1 054 508	0.09
100 000	TAKEDA PHARMACEUTICAL CO LTD 1% 09/07/2029	EUR	87 711	83 879	0.01
100 000	TELEFONICA EMISIONES SA 3.987% 23/01/2023	EUR	100 311	100 114	0.01
200 000	TORONTO-DOMINION BANK 0% 09/02/2024	EUR	194 814	192 984	0.02
600 000	TORONTO-DOMINION BANK 0.1% 19/07/2027	EUR	522 981	516 708	0.04
100 000	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	96 310	96 271	0.01
8 271 000	TORONTO-DOMINION BANK 0.864% 24/03/2027	EUR	7 581 427	7 435 049	0.61
675 000	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	653 410	650 025	0.05
2 191 000	TOYOTA FINANCE AUSTRALIA LTD 0.44% 13/01/2028	EUR	1 910 218	1 872 363	0.16
2 700 000	TOYOTA FINANCE AUSTRALIA LTD 0.5% 06/04/2023	EUR	2 688 417	2 686 770	0.22
539 000	TOYOTA MOTOR FINANCE NETHERLANDS BV 0% 27/10/2025	EUR	496 879	490 673	0.04
172 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.5% 22/02/2028	EUR	152 001	147 531	0.01
3 118 000	UNICREDIT SPA FRN 15/11/2027	EUR	3 216 403	3 164 489	0.26
75 000	UNICREDIT SPA FRN 30/06/2023	EUR	74 972	75 055	0.01
100 000	UNILEVER FINANCE NETHERLANDS BV 1.125% 12/02/2027	EUR	94 016	91 571	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
5 926 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 04/09/2030	EUR	5 293 073	5 127 174	0.43
416 000	UNILEVER FINANCE NETHERLANDS BV 1.75% 25/03/2030	EUR	375 612	374 645	0.03
221 000	UNIONE DI BANCHE ITALIANE SPA 1.125% 04/10/2027	EUR	200 997	199 156	0.02
150 000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	122 473	120 857	0.01
100 000	VERIZON COMMUNICATIONS INC 1.375% 27/10/2026	EUR	94 012	91 760	0.01
200 000	VINCI SA 0% 27/11/2028	EUR	167 150	165 070	0.01
100 000	VIVENDI SE 1.125% 24/11/2023	EUR	98 540	98 584	0.01
4 358 000	VOLVO TREASURY AB 0% 18/05/2026	EUR	3 855 478	3 851 688	0.32
2 050 000	WESTPAC BANKING CORP 0.01% 22/09/2028	EUR	1 725 669	1 670 976	0.14
5 750 000	WESTPAC BANKING CORP 0.375% 02/04/2026	EUR	5 275 040	5 207 832	0.43
500 000	WESTPAC BANKING CORP 0.375% 05/03/2023	EUR	497 533	498 565	0.04
100 000	WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	EUR	90 662	90 283	0.01
400 000	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	EUR	328 413	324 252	0.03
16 579 000	YORKSHIRE BUILDING SOCIETY 0.01% 13/10/2027	EUR	14 186 235	14 046 888	1.16
Total Bonds			533 442 746	519 449 112	43.27
Supranationals, Governments and Local Public Authorities, Debt Instruments					
400 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0% 25/03/2025	EUR	384 910	372 752	0.03
4 200 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0.5% 31/05/2035	EUR	3 053 442	2 883 216	0.24
15 500 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 1.375% 05/07/2032	EUR	13 429 893	12 870 270	1.07
9 200 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 2.25% 28/05/2026	EUR	8 971 048	8 893 916	0.74
11 700 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 3.5% 25/02/2033	EUR	12 276 810	11 644 074	0.97
500 000	AGENCE FRANCAISE DE DEVELOPPEMENT 0.875% 25/05/2031	EUR	419 928	410 570	0.03
100 000	AUTONOMOUS COMMUNITY OF ANDALUSIA SPAIN 1.375% 30/04/2029	EUR	92 110	87 991	0.01
10 378 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.42% 30/04/2031	EUR	8 487 595	7 974 870	0.66
4 567 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 4.3% 15/09/2026	EUR	4 836 316	4 725 612	0.39
1 000	BASQUE GOVERNMENT 0.25% 30/04/2031	EUR	775	762	0.00
993 000	BASQUE GOVERNMENT 0.85% 30/04/2030	EUR	864 407	825 302	0.07
2 000	BASQUE GOVERNMENT 1.45% 30/04/2028	EUR	1 881	1 814	0.00
17 600 000	BPIFRANCE SACA 3% 10/09/2026	EUR	17 788 986	17 458 672	1.45
23 849 000	BTPS INFLATION FRN 15/05/2023	EUR	28 234 506	28 180 469	2.34
1 061	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	597	545	0.00
136 233	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	122 238	118 000	0.01
5 114 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2024	EUR	6 143 539	6 126 816	0.51
200 000	CAISSE DES DEPOTS ET CONSIGNATIONS 0% 19/06/2024	EUR	194 607	190 868	0.02
200 000	CAISSE DES DEPOTS ET CONSIGNATIONS 0.75% 18/09/2028	EUR	183 770	178 906	0.01
204 000	CASSA DEPOSITI E PRESTITI SPA FRN 28/06/2026	EUR	207 270	208 753	0.02
5 600 000	CASSA DEPOSITI E PRESTITI SPA 1.5% 20/04/2023	EUR	5 586 168	5 587 792	0.47
12 500 000	CASSA DEPOSITI E PRESTITI SPA 1.5% 21/06/2024	EUR	12 190 500	12 157 375	1.01
1 500 000	COMMUNAUTE FRANCAISE DE BELGIQUE 0% 22/06/2029	EUR	1 260 248	1 220 085	0.10
100 000	COMMUNAUTE FRANCAISE DE BELGIQUE 1.625% 03/05/2032	EUR	98 242	85 224	0.01
30 000	EUROPEAN FINANCIAL STABILITY FACILITY 0% 19/04/2024	EUR	29 049	28 900	0.00
420 000	EUROPEAN FINANCIAL STABILITY FACILITY 0% 20/07/2026	EUR	385 415	378 361	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
663 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.05% 17/10/2029	EUR	563 049	541 174	0.05
8 508 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.875% 05/09/2028	EUR	7 616 149	7 530 686	0.63
250 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.875% 10/04/2035	EUR	202 663	189 258	0.02
300 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.875% 26/07/2027	EUR	279 744	272 940	0.02
4 300 000	EUROPEAN FINANCIAL STABILITY FACILITY 2.375% 11/04/2028	EUR	4 190 307	4 147 823	0.35
4 077 000	EUROPEAN INVESTMENT BANK 0.375% 15/09/2027	EUR	3 646 877	3 615 973	0.30
1 000	EUROPEAN INVESTMENT BANK 1% 14/11/2042	EUR	691	675	0.00
1 829 000	EUROPEAN INVESTMENT BANK 3.625% 14/03/2042	EUR	2 082 463	1 913 683	0.16
150 000	EUROPEAN UNION 0.2% 04/06/2036	EUR	108 440	100 085	0.01
20 000	EUROPEAN UNION 3.375% 04/11/2042	EUR	21 741	19 961	0.00
8 336 000	INTERNATIONAL DEVELOPMENT ASSOCIATION 2.5% 15/01/2038	EUR	8 196 871	7 612 268	0.63
11 707 610.59	ITALY BTPS 0% 01/05/2031	EUR	10 713 810	8 144 985	0.68
10 437 625	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2023	EUR	10 406 574	10 421 550	0.87
1 734 360.43	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2024	EUR	1 685 157	1 676 780	0.14
1 033 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2025	EUR	980 508	967 425	0.08
4 453 027.59	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2026	EUR	4 032 907	3 980 339	0.33
1 087 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2027	EUR	959 244	932 283	0.08
227 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2028	EUR	192 517	185 363	0.02
3 043 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2029	EUR	2 455 045	2 367 867	0.20
8 691 224	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2030	EUR	7 055 883	6 429 854	0.54
384 611	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2032	EUR	274 630	251 786	0.02
1 673 728	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2035	EUR	1 033 912	921 320	0.08
670 592	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2036	EUR	402 714	353 006	0.03
488 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2038	EUR	269 652	232 503	0.02
1 298 869	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2039	EUR	678 178	577 386	0.05
5 205 475.05	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2023	EUR	5 152 978	5 164 924	0.43
5 225 255.71	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2024	EUR	5 020 426	5 006 840	0.42
1 502 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2027	EUR	1 313 744	1 273 924	0.11
795 482	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2028	EUR	668 432	642 853	0.05
1 616 137.97	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2024	EUR	1 553 965	1 540 438	0.13
2 813 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2025	EUR	2 599 755	2 582 509	0.22
2 019 886.98	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2026	EUR	1 819 797	1 774 552	0.15
2 023 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2027	EUR	1 751 929	1 698 907	0.14
1 494 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2028	EUR	1 245 697	1 192 720	0.10
3 592 722.05	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2029	EUR	2 838 450	2 727 163	0.23
1 229 333	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2030	EUR	943 378	885 833	0.07
7 640 388.34	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2031	EUR	5 618 329	5 214 489	0.43
1 300 033	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2032	EUR	901 157	826 548	0.07
3 382 390.62	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2033	EUR	2 185 730	2 026 187	0.17
3 262 141.59	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2034	EUR	2 054 448	1 887 867	0.16
2 740 056	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2035	EUR	1 662 062	1 475 986	0.12
2 486 960	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2036	EUR	1 461 201	1 281 804	0.11
217 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2037	EUR	150 765	106 679	0.01
606 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2038	EUR	407 074	280 027	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
11 409 418.15	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2024	EUR	11 367 305	10 737 973	0.89
882 717	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2025	EUR	875 592	797 853	0.07
882 625	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2028	EUR	846 133	695 941	0.06
1 171 873.57	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2030	EUR	1 002 925	831 737	0.07
24 952 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	28 347 303	27 773 380	2.30
2 481 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2033	EUR	2 200 920	2 172 708	0.18
8 937 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	12 563 259	12 549 987	1.05
461 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	573 538	575 565	0.05
453 625	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2023	EUR	454 419	446 662	0.04
2 599 622.9	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2034	EUR	2 001 463	1 470 399	0.12
21 207 861.92	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2039	EUR	15 030 444	9 446 617	0.79
616 046.12	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2023	EUR	618 118	600 756	0.05
830 934.55	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2026	EUR	812 465	724 808	0.06
9 340 375	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2027	EUR	9 137 362	7 783 334	0.65
649 382.79	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2029	EUR	575 951	491 375	0.04
5 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	4 077	3 962	0.00
16 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	15 156	14 936	0.00
19 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	19 201	19 162	0.00
3 538 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	3 675 274	3 658 823	0.30
5 700 000	KOMMUNALBANKEN AS 2.75% 29/11/2027	EUR	5 687 346	5 553 681	0.46
380 000	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	272 498	254 072	0.02
199 000	KOMMUNEKREDIT 0.75% 18/05/2027	EUR	192 541	179 697	0.01
10 000 000	LAND BERLIN 0.01% 02/07/2030	EUR	8 295 000	7 945 100	0.66
1 700 000	LAND BERLIN 0.625% 05/02/2029	EUR	1 569 168	1 471 401	0.12
50 000	LAND BERLIN 1.3% 13/06/2033	EUR	43 836	41 735	0.00
1 000 000	MINISTERIES VAN DE VLAAMSE GEMEENSCHAP 0.3% 20/10/2031	EUR	784 680	766 120	0.06
3 321 000	PROVINCE OF QUEBEC CANADA 0% 29/10/2030	EUR	2 587 906	2 553 384	0.21
500 000	REGION OF ILE DE FRANCE 0.625% 23/04/2027	EUR	468 295	448 635	0.04
192 000	SLOVAKIA GOVERNMENT BOND 0.75% 09/04/2030	EUR	164 071	157 526	0.01
104 000	SLOVAKIA GOVERNMENT BOND 1% 09/10/2030	EUR	90 176	85 886	0.01
491 434	SLOVAKIA GOVERNMENT BOND 1% 12/06/2028	EUR	444 775	433 543	0.04
132 000	SLOVAKIA GOVERNMENT BOND 1% 14/05/2025	EUR	110 613	105 662	0.01
1 512 200	SLOVAKIA GOVERNMENT BOND 1.375% 21/01/2027	EUR	1 435 712	1 408 917	0.12
301 200	SLOVAKIA GOVERNMENT BOND 1.625% 21/01/2031	EUR	291 711	262 457	0.02
219 765	SLOVAKIA GOVERNMENT BOND 3% 28/02/2023	EUR	220 786	220 376	0.02
1 190 413	SLOVAKIA GOVERNMENT BOND 3.375% 15/11/2024	EUR	1 206 329	1 196 651	0.10
104 200	SLOVAKIA GOVERNMENT BOND 3.625% 16/01/2029	EUR	109 463	105 656	0.01
1 113 000	SLOVENIA GOVERNMENT BOND 0% 12/02/2031	EUR	973 732	822 785	0.07
84 000	SLOVENIA GOVERNMENT BOND 0% 13/02/2026	EUR	78 239	77 294	0.01
938 000	SLOVENIA GOVERNMENT BOND 0.125% 01/07/2031	EUR	723 325	690 574	0.06
6 117 000	SLOVENIA GOVERNMENT BOND 1% 06/03/2028	EUR	5 857 578	5 460 218	0.45
5 143 000	SLOVENIA GOVERNMENT BOND 1.25% 22/03/2027	EUR	4 980 058	4 774 350	0.40
120 000	SLOVENIA GOVERNMENT BOND 1.5% 25/03/2035	EUR	92 873	91 475	0.01
1 102 000	SLOVENIA GOVERNMENT BOND 2.125% 28/07/2025	EUR	1 107 885	1 096 402	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
23 000	SLOVENIA GOVERNMENT BOND 5.125% 30/03/2026	EUR	25 136	24 699	0.00
300 000	SNCF RESEAU EPIC 1.125% 25/05/2030	EUR	284 595	257 763	0.02
721 000	SNCF RESEAU FRN 28/02/2023	EUR	1 066 332	1 074 461	0.09
100 000	SNCF RESEAU 1.5% 29/05/2037	EUR	87 976	75 369	0.01
300 000	SNCF RESEAU 4.25% 07/10/2026	EUR	316 863	310 872	0.03
2 800 000	SOCIETE DU GRAND PARIS EPIC 0% 25/11/2030	EUR	2 255 190	2 154 236	0.18
200 000	SOCIETE DU GRAND PARIS EPIC 0.3% 02/09/2036	EUR	139 113	126 782	0.01
14 900 000	SOCIETE DU GRAND PARIS EPIC 0.875% 10/05/2046	EUR	11 253 794	8 269 947	0.69
400 000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	EUR	359 934	355 724	0.03
600 000	SOCIETE DU GRAND PARIS EPIC 1.625% 08/04/2042	EUR	473 400	419 820	0.03
1 100 000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	1 027 071	903 639	0.08
20 000 000	SOCIETE NATIONALE SNCF SA 1.5% 02/02/2029	EUR	18 496 500	17 930 400	1.49
500 000	SOCIETE NATIONALE SNCF SA 3.125% 02/11/2027	EUR	506 040	492 160	0.04
143 050	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2023	EUR	144 425	141 202	0.01
8 000 050	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2024	EUR	8 091 518	7 644 528	0.64
227 550	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2025	EUR	231 033	211 314	0.02
299 350	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2026	EUR	302 921	269 044	0.02
31 550	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2027	EUR	31 754	27 366	0.00
3 489 100	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2029	EUR	3 254 894	2 812 424	0.23
3 706 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2030	EUR	3 460 786	2 885 138	0.24
3 718 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2031	EUR	3 315 556	2 760 614	0.23
6 683 650	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2032	EUR	5 839 289	4 781 350	0.40
1 186 400	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2033	EUR	1 085 076	809 208	0.07
1 284 500	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2034	EUR	1 154 669	834 386	0.07
370 200	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2035	EUR	325 125	229 931	0.02
1 890 500	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2036	EUR	1 510 103	1 126 265	0.09
3 167 400	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2037	EUR	2 561 026	1 800 097	0.15
3 703 500	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2038	EUR	2 825 993	2 017 667	0.17
2 053 500	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2039	EUR	1 532 537	1 073 775	0.09
1 818 500	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2040	EUR	1 328 660	912 451	0.08
6 416 400	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2041	EUR	4 629 935	3 099 506	0.26
89 550	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2023	EUR	90 194	89 444	0.01
7 821 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2024	EUR	7 887 276	7 603 806	0.63
716 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2025	EUR	726 674	675 376	0.06
496 187	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2026	EUR	501 906	451 783	0.04
1 376 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2027	EUR	1 387 993	1 215 398	0.10
957 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2028	EUR	959 079	815 921	0.07
1 752 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2029	EUR	1 740 980	1 449 400	0.12
617 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2030	EUR	580 198	488 250	0.04
1 091 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2031	EUR	1 027 142	830 107	0.07
2 054 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2032	EUR	1 813 247	1 491 578	0.12
1 407 580	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2033	EUR	1 272 986	980 196	0.08
1 822 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2034	EUR	1 626 598	1 210 904	0.10
1 822 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2035	EUR	1 596 574	1 154 835	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
824 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2036	EUR	690 601	501 382	0.04
1 839 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2037	EUR	1 548 611	1 067 777	0.09
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2023	EUR	109 299	105 814	0.01
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2024	EUR	109 701	102 523	0.01
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2025	EUR	109 748	99 590	0.01
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2026	EUR	109 421	96 249	0.01
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2027	EUR	108 479	92 997	0.01
108 150	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2028	EUR	107 545	89 254	0.01
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2029	EUR	15 086	12 352	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2030	EUR	14 873	11 842	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2031	EUR	14 602	11 350	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2032	EUR	14 353	10 857	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2033	EUR	14 103	10 361	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2034	EUR	13 839	9 930	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2035	EUR	13 552	9 511	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2036	EUR	13 282	9 032	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2037	EUR	13 075	8 616	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2038	EUR	12 783	8 308	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2039	EUR	12 504	7 948	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2040	EUR	12 256	7 631	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2041	EUR	11 091	7 302	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2042	EUR	7 522	7 016	0.00
10 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 21/01/2037	EUR	8 189 764	5 860 600	0.49
100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/04/2024	EUR	101 309	96 402	0.01
10 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2025	EUR	10 164 350	9 290 200	0.77
10 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2032	EUR	8 830 702	7 171 500	0.60
33 800 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2040	EUR	20 277 074	17 411 394	1.45
27 700 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2041	EUR	16 221 035	13 385 471	1.11
4 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/01/2023	EUR	4 031 220	3 996 280	0.33
5 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/01/2024	EUR	5 062 000	4 862 650	0.41
49 833	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/01/2029	EUR	49 639	41 133	0.00
17 000 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/10/2024	EUR	17 218 575	16 127 900	1.34
2 771 000	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	2 739 747	2 740 852	0.23
10 752 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	9 498 737	9 197 476	0.77
287 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	271 370	269 410	0.02
393 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	368 772	357 261	0.03
5 869 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	5 672 661	5 501 542	0.46
306 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	301 597	297 144	0.02
6 499 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	6 377 993	6 281 673	0.52
6 266 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	6 000 567	5 689 653	0.47
6 345 000	SPAIN GOVERNMENT BOND 4.4% 31/10/2023	EUR	6 458 877	6 435 543	0.54
4 376 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	4 647 478	4 560 230	0.38
3 440 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	3 459 178	3 450 148	0.29
5 429 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	6 838 208	6 742 502	0.56

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
80 000	STATE OF BERLIN GERMANY 0.75% 08/09/2023	EUR	78 959	78 914	0.01
30 000	STATE OF BRANDENBURG 0.01% 26/06/2028	EUR	26 882	25 422	0.00
8 384 000	STATE OF LOWER SAXONY 0.125% 08/04/2027	EUR	7 929 042	7 407 935	0.62
8 000	STATE OF LOWER SAXONY 0.375% 09/01/2026	EUR	7 472	7 379	0.00
100 000	STATE OF LOWER SAXONY 0.75% 15/02/2028	EUR	91 355	89 112	0.01
114 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0% 12/10/2035	EUR	74 207	75 582	0.01
300 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.125% 16/03/2023	EUR	301 269	298 872	0.02
500 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.2% 09/04/2030	EUR	410 646	406 785	0.03
205 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.2% 27/01/2051	EUR	162 902	95 606	0.01
197 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.5% 25/11/2039	EUR	136 692	126 896	0.01
595 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.65% 22/02/2038	EUR	536 297	479 760	0.04
30 000	STATE OF SAXONY-ANHALT 0.75% 29/01/2029	EUR	30 218	26 194	0.00
17 900 000	UNEDIC ASSEO 0.25% 25/11/2029	EUR	15 345 580	14 665 649	1.22
136 100 000	UNEDIC ASSEO 0.5% 25/05/2036	EUR	99 674 724	91 365 291	7.60
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			730 344 309	672 081 852	55.97
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 263 787 055	1 191 530 964	99.24
Total Investments			1 263 787 055	1 191 530 964	99.24

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	55.97	France	29.16
Banks	29.12	Spain	18.87
Investment Banking and Brokerage Services	9.17	Italy	17.23
Oil, Gas and Coal	1.03	Canada	7.54
Personal Care, Drug and Grocery Stores	0.76	United Kingdom	6.85
Media	0.57	Germany	6.02
Personal Goods	0.55	Netherlands	3.23
Industrial Transportation	0.44	United States of America	1.86
Automobiles and Parts	0.35	Luxembourg	1.66
Pharmaceuticals and Biotechnology	0.20	Australia	1.65
Beverages	0.19	Belgium	1.43
Telecommunications Service Providers	0.19	Slovenia	1.09
Health Care Providers	0.14	Sweden	0.53
Software and Computer Services	0.12	Norway	0.51
Medical Equipment and Services	0.09	Slovakia	0.33
Consumer Services	0.06	Finland	0.30
Construction and Materials	0.05	Denmark	0.29
Real Estate Investment and Services	0.05	Ireland	0.26
Chemicals	0.03	Japan	0.26
Food Producers	0.03	Austria	0.11
Real Estate Investment Trusts	0.03	Switzerland	0.05
Non-life Insurance	0.02	Jersey	0.01
Travel and Leisure	0.02		
Aerospace and Defense	0.01		
Electricity	0.01		
Electronic and Electrical Equipment	0.01		
Finance and Credit Services	0.01		
Industrial Support Services	0.01		
Life Insurance	0.01		
	99.24		99.24

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
228 000	AMERICAN EXPRESS CO FRN 03/05/2024	USD	227 272	227 102	0.26
146 000	AMERICAN EXPRESS CO FRN 11/04/2026	USD	142 258	142 052	0.16
137 000	CATERPILLAR FINANCIAL SERVICES CORP FRN 13/09/2024	USD	136 087	136 263	0.16
171 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	149 233	146 639	0.17
460 000	GOLDMAN SACHS GROUP INC FRN 23/02/2023	USD	459 479	460 529	0.54
50 000	SYNCHRONY FINANCIAL 3.95% 01/12/2027	USD	45 062	44 669	0.05
30 000	WELLS FARGO & CO 4.15% 24/01/2029	USD	27 913	28 233	0.03
Total Bonds			1 187 304	1 185 487	1.37
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 015 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	1 941 855	1 977 013	2.28
31 629 500	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	25 163 970	24 900 817	28.69
277 900	UNITED STATES TREASURY NOTE/BOND 0.75% 31/01/2028	USD	240 123	236 443	0.27
22 894 300	UNITED STATES TREASURY NOTE/BOND 1.125% 29/02/2028	USD	19 423 488	19 828 610	22.86
10 288 700	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	8 174 684	8 355 550	9.63
1 907 400	UNITED STATES TREASURY NOTE/BOND 1.25% 31/03/2028	USD	1 629 188	1 658 991	1.91
1 020 500	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	833 921	831 229	0.96
19 900	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	USD	16 581	16 959	0.02
120 600	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	101 676	101 511	0.12
2 173 700	UNITED STATES TREASURY NOTE/BOND 1.75% 15/02/2032	USD	1 881 483	1 843 909	2.13
25 829 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	23 879 448	24 292 120	28.00
409 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	380 115	377 512	0.44
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			83 666 532	84 420 664	97.31
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			84 853 836	85 606 151	98.68
Total Investments			84 853 836	85 606 151	98.68

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	97.31
Investment Banking and Brokerage Services	0.69
Industrial Support Services	0.48
Alternative Energy	0.17
Banks	0.03
	98.68

Geographical classification	%
United States of America	98.68
	98.68

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
6 796 000	UNITED STATES OF AMERICA 3% 15/07/2025	USD	6 713 727	6 587 873	1.21
5 548 200	UNITED STATES TREASURY NOTE/BOND - WHEN ISSUED 2.25% 30/04/2024	USD	5 482 023	5 372 652	0.99
7 108 000	UNITED STATES TREASURY NOTE/BOND 0.125% 15/01/2024	USD	6 819 021	6 777 034	1.24
9 166 500	UNITED STATES TREASURY NOTE/BOND 0.125% 15/02/2024	USD	8 769 555	8 708 533	1.61
6 987 600	UNITED STATES TREASURY NOTE/BOND 0.125% 15/12/2023	USD	6 722 792	6 693 084	1.23
8 894 600	UNITED STATES TREASURY NOTE/BOND 0.25% 15/03/2024	USD	8 504 805	8 433 540	1.55
7 783 800	UNITED STATES TREASURY NOTE/BOND 0.25% 15/05/2024	USD	7 405 530	7 327 110	1.34
7 977 000	UNITED STATES TREASURY NOTE/BOND 0.25% 15/06/2024	USD	7 567 524	7 487 163	1.37
6 867 000	UNITED STATES TREASURY NOTE/BOND 0.25% 30/06/2025	USD	6 265 975	6 223 755	1.14
8 259 000	UNITED STATES TREASURY NOTE/BOND 0.25% 30/09/2025	USD	7 344 176	7 420 195	1.36
6 504 000	UNITED STATES TREASURY NOTE/BOND 0.25% 31/05/2025	USD	5 957 357	5 905 937	1.08
7 179 000	UNITED STATES TREASURY NOTE/BOND 0.25% 31/07/2025	USD	6 553 030	6 481 852	1.19
7 198 000	UNITED STATES TREASURY NOTE/BOND 0.25% 31/08/2025	USD	6 491 568	6 477 076	1.19
8 476 000	UNITED STATES TREASURY NOTE/BOND 0.25% 31/10/2025	USD	7 499 496	7 586 020	1.39
6 406 300	UNITED STATES TREASURY NOTE/BOND 0.375% 15/04/2024	USD	6 120 719	6 061 711	1.11
6 984 300	UNITED STATES TREASURY NOTE/BOND 0.375% 15/07/2024	USD	6 631 061	6 543 143	1.20
8 019 800	UNITED STATES TREASURY NOTE/BOND 0.375% 15/08/2024	USD	7 593 757	7 494 127	1.38
9 152 300	UNITED STATES TREASURY NOTE/BOND 0.375% 15/09/2024	USD	8 644 353	8 530 230	1.57
6 623 000	UNITED STATES TREASURY NOTE/BOND 0.375% 30/04/2025	USD	6 091 741	6 047 627	1.11
8 101 000	UNITED STATES TREASURY NOTE/BOND 0.375% 30/11/2025	USD	7 259 880	7 252 927	1.33
6 266 000	UNITED STATES TREASURY NOTE/BOND 0.5% 31/03/2025	USD	5 809 176	5 757 377	1.06
9 166 500	UNITED STATES TREASURY NOTE/BOND 0.625% 15/10/2024	USD	8 683 229	8 562 084	1.57
8 851 400	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2023	USD	8 570 181	8 509 446	1.56
8 475 700	UNITED STATES TREASURY NOTE/BOND 0.75% 15/11/2024	USD	8 031 785	7 913 523	1.45
8 534 000	UNITED STATES TREASURY NOTE/BOND 0.875% 31/01/2024	USD	8 251 090	8 187 306	1.50
8 534 000	UNITED STATES TREASURY NOTE/BOND 1% 15/12/2024	USD	8 115 664	7 988 957	1.47
8 218 500	UNITED STATES TREASURY NOTE/BOND 1.125% 15/01/2025	USD	7 815 197	7 692 644	1.41
5 113 500	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2025	USD	4 850 720	4 775 130	0.88
4 750 800	UNITED STATES TREASURY NOTE/BOND 1.25% 31/08/2024	USD	4 577 133	4 498 785	0.83
4 592 200	UNITED STATES TREASURY NOTE/BOND 1.375% 31/01/2025	USD	4 391 081	4 315 951	0.79
7 902 100	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2025	USD	7 563 923	7 441 556	1.37
8 218 500	UNITED STATES TREASURY NOTE/BOND 1.5% 29/02/2024	USD	8 005 235	7 923 148	1.45
4 896 300	UNITED STATES TREASURY NOTE/BOND 1.5% 30/09/2024	USD	4 737 650	4 650 337	0.85
5 409 600	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2024	USD	5 215 554	5 120 736	0.94
4 730 300	UNITED STATES TREASURY NOTE/BOND 1.5% 31/10/2024	USD	4 569 937	4 482 514	0.82
7 586 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/03/2025	USD	7 273 905	7 169 956	1.32
5 067 600	UNITED STATES TREASURY NOTE/BOND 1.75% 30/06/2024	USD	4 948 586	4 856 978	0.89
5 343 400	UNITED STATES TREASURY NOTE/BOND 1.75% 31/07/2024	USD	5 212 723	5 111 296	0.94
4 955 200	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2024	USD	4 797 089	4 704 924	0.86
3 960 200	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2024	USD	3 867 591	3 787 715	0.70
8 424 200	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2025	USD	8 167 194	8 020 102	1.47
8 734 000	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2025	USD	8 302 774	8 252 266	1.51
3 864 700	UNITED STATES TREASURY NOTE/BOND 2% 30/04/2024	USD	3 801 432	3 728 983	0.68
6 415 200	UNITED STATES TREASURY NOTE/BOND 2% 31/05/2024	USD	6 303 699	6 180 895	1.13

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
8 029 000	UNITED STATES TREASURY NOTE/BOND 2.125% 15/05/2025	USD	7 754 403	7 633 823	1.40
3 760 200	UNITED STATES TREASURY NOTE/BOND 2.125% 29/02/2024	USD	3 715 239	3 650 772	0.67
3 396 700	UNITED STATES TREASURY NOTE/BOND 2.125% 30/09/2024	USD	3 332 153	3 259 505	0.60
3 612 700	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2024	USD	3 532 329	3 458 455	0.63
6 673 200	UNITED STATES TREASURY NOTE/BOND 2.125% 31/03/2024	USD	6 584 725	6 463 880	1.19
3 458 800	UNITED STATES TREASURY NOTE/BOND 2.125% 31/07/2024	USD	3 399 724	3 327 203	0.61
9 365 200	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2024	USD	9 188 251	8 997 909	1.66
9 225 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2025	USD	8 753 479	8 737 084	1.61
3 932 900	UNITED STATES TREASURY NOTE/BOND 2.25% 31/01/2024	USD	3 898 623	3 829 200	0.70
7 903 000	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2024	USD	7 758 800	7 667 145	1.41
3 451 200	UNITED STATES TREASURY NOTE/BOND 2.25% 31/10/2024	USD	3 388 702	3 315 039	0.61
3 607 900	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2023	USD	3 580 580	3 520 239	0.65
3 973 000	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2024	USD	3 891 545	3 808 028	0.70
9 542 500	UNITED STATES TREASURY NOTE/BOND 2.375% 15/08/2024	USD	9 419 494	9 208 887	1.70
3 562 000	UNITED STATES TREASURY NOTE/BOND 2.375% 29/02/2024	USD	3 534 425	3 469 332	0.64
9 249 700	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2024	USD	9 176 660	8 976 545	1.66
4 797 500	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2024	USD	4 773 957	4 683 747	0.86
4 119 700	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2025	USD	4 049 214	3 962 958	0.73
7 428 000	UNITED STATES TREASURY NOTE/BOND 2.5% 31/05/2024	USD	7 308 615	7 204 870	1.32
7 269 000	UNITED STATES TREASURY NOTE/BOND 2.625% 15/04/2025	USD	7 108 236	6 998 116	1.28
7 585 000	UNITED STATES TREASURY NOTE/BOND 2.625% 30/04/2024	USD	7 460 508	7 369 302	1.35
2 481 000	UNITED STATES TREASURY NOTE/BOND 2.625% 31/03/2025	USD	2 432 760	2 390 870	0.44
4 103 700	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2023	USD	4 095 995	4 020 344	0.74
7 449 100	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2024	USD	7 437 066	7 286 733	1.34
7 111 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/05/2025	USD	6 983 538	6 859 337	1.26
4 178 800	UNITED STATES TREASURY NOTE/BOND 2.75% 28/02/2025	USD	4 126 874	4 039 071	0.74
3 466 000	UNITED STATES TREASURY NOTE/BOND 2.75% 31/08/2025	USD	3 364 401	3 333 588	0.61
6 954 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/06/2025	USD	6 833 067	6 724 192	1.23
3 873 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2025	USD	3 810 473	3 751 061	0.69
3 741 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/11/2025	USD	3 613 996	3 602 758	0.66
3 559 000	UNITED STATES TREASURY NOTE/BOND 2.875% 31/05/2025	USD	3 505 467	3 442 498	0.63
7 270 000	UNITED STATES TREASURY NOTE/BOND 3% 30/06/2024	USD	7 196 382	7 095 633	1.30
6 638 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2025	USD	6 514 031	6 450 269	1.18
6 954 000	UNITED STATES TREASURY NOTE/BOND 3.125% 31/08/2024	USD	6 877 213	6 811 932	1.25
6 480 000	UNITED STATES TREASURY NOTE/BOND 3.5% 15/09/2025	USD	6 339 501	6 356 981	1.17
6 322 000	UNITED STATES TREASURY NOTE/BOND 4.125% 15/10/2025	USD	6 290 859	6 323 482	1.16
6 794 000	UNITED STATES TREASURY NOTE/BOND 4.125% 30/09/2024	USD	6 784 444	6 761 357	1.24
6 322 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2025	USD	6 389 006	6 367 933	1.17
6 638 000	UNITED STATES TREASURY NOTE/BOND 4.375% 30/11/2024	USD	6 655 999	6 642 408	1.22
6 638 000	UNITED STATES TREASURY NOTE/BOND 4.5% 31/10/2024	USD	6 621 744	6 621 665	1.22
531 000	UNITED STATES TREASURY NOTE/BOND 6.875% 15/08/2025	USD	574 625	562 901	0.10
543 100	UNITED STATES TREASURY NOTE/BOND 7.5% 15/11/2024	USD	596 325	571 782	0.10
526 700	UNITED STATES TREASURY NOTE/BOND 7.625% 15/02/2025	USD	582 001	559 619	0.10
2 747 000	UNITED STATES TREASURY NOTE/BOND 2.75% 30/06/2025	USD	2 690 217	2 646 777	0.49

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 065 000	UNITED STATES TREASURY NOTE/BOND 3% 31/10/2025	USD	2 943 972	2 962 514	0.54
3 696 700	UNITED STATES TREASURY NOTE/BOND 2% 30/06/2024	USD	3 627 355	3 554 319	0.65
3 357 000	UNITED STATES TREASURY NOTE/BOND 2.875% 31/07/2025	USD	3 304 049	3 245 012	0.60
7 112 000	UNITED STATES TREASURY NOTE/BOND 3% 31/07/2024	USD	7 042 692	6 936 978	1.27
3 497 000	UNITED STATES TREASURY NOTE/BOND 3% 30/09/2025	USD	3 372 313	3 382 255	0.62
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			544 516 665	537 890 506	98.74
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			544 516 665	537 890 506	98.74
Total Investments			544 516 665	537 890 506	98.74

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.74
	98.74

Geographical classification	%
United States of America	98.74
	98.74

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 050 500	UNITED STATES TREASURY NOTE/BOND 0.375% 30/09/2027	USD	932 347	886 852	1.09
1 306 900	UNITED STATES TREASURY NOTE/BOND 0.375% 31/01/2026	USD	1 204 312	1 163 754	1.43
954 400	UNITED STATES TREASURY NOTE/BOND 0.375% 31/07/2027	USD	851 494	810 718	1.00
1 204 200	UNITED STATES TREASURY NOTE/BOND 0.375% 31/12/2025	USD	1 112 804	1 076 912	1.32
1 323 300	UNITED STATES TREASURY NOTE/BOND 0.5% 28/02/2026	USD	1 221 421	1 179 908	1.45
702 700	UNITED STATES TREASURY NOTE/BOND 0.5% 30/04/2027	USD	634 002	605 969	0.74
813 500	UNITED STATES TREASURY NOTE/BOND 0.5% 30/06/2027	USD	731 289	696 750	0.86
685 700	UNITED STATES TREASURY NOTE/BOND 0.5% 31/05/2027	USD	617 289	588 577	0.72
820 700	UNITED STATES TREASURY NOTE/BOND 0.5% 31/08/2027	USD	734 858	699 711	0.86
1 030 500	UNITED STATES TREASURY NOTE/BOND 0.5% 31/10/2027	USD	918 051	872 946	1.07
1 096 700	UNITED STATES TREASURY NOTE/BOND 0.625% 30/11/2027	USD	982 542	932 709	1.14
494 200	UNITED STATES TREASURY NOTE/BOND 0.625% 31/03/2027	USD	449 671	429 491	0.53
1 220 100	UNITED STATES TREASURY NOTE/BOND 0.625% 31/07/2026	USD	1 123 117	1 079 121	1.32
1 221 600	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	1 092 229	1 036 451	1.27
1 232 400	UNITED STATES TREASURY NOTE/BOND 0.75% 30/04/2026	USD	1 144 357	1 102 902	1.35
1 345 400	UNITED STATES TREASURY NOTE/BOND 0.75% 31/01/2028	USD	1 208 331	1 146 008	1.41
1 229 100	UNITED STATES TREASURY NOTE/BOND 0.75% 31/03/2026	USD	1 142 528	1 102 925	1.35
1 289 100	UNITED STATES TREASURY NOTE/BOND 0.75% 31/05/2026	USD	1 195 530	1 150 824	1.41
1 322 800	UNITED STATES TREASURY NOTE/BOND 0.75% 31/08/2026	USD	1 221 538	1 172 642	1.44
1 136 300	UNITED STATES TREASURY NOTE/BOND 0.875% 30/06/2026	USD	1 057 127	1 017 077	1.25
1 245 400	UNITED STATES TREASURY NOTE/BOND 0.875% 30/09/2026	USD	1 152 534	1 106 947	1.36
1 336 700	UNITED STATES TREASURY NOTE/BOND 1% 31/07/2028	USD	1 206 986	1 138 179	1.40
299 500	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2027	USD	280 064	266 578	0.33
1 358 600	UNITED STATES TREASURY NOTE/BOND 1.125% 29/02/2028	USD	1 242 846	1 177 736	1.45
1 290 900	UNITED STATES TREASURY NOTE/BOND 1.125% 30/11/2026	USD	1 209 969	1 159 390	1.42
1 328 000	UNITED STATES TREASURY NOTE/BOND 1.125% 31/08/2028	USD	1 205 783	1 136 685	1.40
1 254 900	UNITED STATES TREASURY NOTE/BOND 1.125% 31/10/2026	USD	1 170 079	1 123 528	1.38
1 358 600	UNITED STATES TREASURY NOTE/BOND 1.25% 30/04/2028	USD	1 246 112	1 181 132	1.45
1 253 300	UNITED STATES TREASURY NOTE/BOND 1.25% 30/06/2028	USD	1 147 846	1 085 475	1.33
1 334 400	UNITED STATES TREASURY NOTE/BOND 1.25% 30/09/2028	USD	1 215 756	1 148 210	1.41
1 232 800	UNITED STATES TREASURY NOTE/BOND 1.25% 31/03/2028	USD	1 131 285	1 073 114	1.32
1 358 600	UNITED STATES TREASURY NOTE/BOND 1.25% 31/05/2028	USD	1 245 472	1 178 161	1.45
1 249 400	UNITED STATES TREASURY NOTE/BOND 1.25% 31/12/2026	USD	1 168 123	1 120 165	1.38
512 500	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2026	USD	485 324	465 054	0.57
1 260 200	UNITED STATES TREASURY NOTE/BOND 1.375% 31/10/2028	USD	1 153 798	1 090 368	1.34
1 227 500	UNITED STATES TREASURY NOTE/BOND 1.375% 31/12/2028	USD	1 123 505	1 060 733	1.30
1 196 500	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2026	USD	1 139 705	1 091 713	1.34
1 264 900	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2028	USD	1 167 834	1 100 661	1.35
1 675 500	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2027	USD	1 580 669	1 514 363	1.87
1 134 900	UNITED STATES TREASURY NOTE/BOND 1.625% 15/02/2026	USD	1 089 558	1 050 403	1.29
1 112 200	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2026	USD	1 066 681	1 025 136	1.26
997 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2029	USD	886 613	866 611	1.06
390 800	UNITED STATES TREASURY NOTE/BOND 1.625% 30/09/2026	USD	373 987	357 918	0.44
476 100	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2026	USD	454 436	434 627	0.53

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
510 700	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2026	USD	487 919	466 612	0.57
745 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/11/2029	USD	661 028	651 293	0.80
1 161 500	UNITED STATES TREASURY NOTE/BOND 1.75% 28/02/2027	USD	1 110 168	1 064 950	1.31
1 161 800	UNITED STATES TREASURY NOTE/BOND 1.75% 31/01/2029	USD	1 082 356	1 023 019	1.26
505 200	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2026	USD	485 735	463 087	0.57
1 096 100	UNITED STATES TREASURY NOTE/BOND 1.875% 28/02/2029	USD	1 028 338	972 789	1.19
518 300	UNITED STATES TREASURY NOTE/BOND 1.875% 30/06/2026	USD	502 222	481 250	0.59
527 100	UNITED STATES TREASURY NOTE/BOND 1.875% 31/07/2026	USD	510 729	488 062	0.60
1 124 600	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	1 091 635	1 040 519	1.28
529 200	UNITED STATES TREASURY NOTE/BOND 2.125% 31/05/2026	USD	518 152	495 505	0.61
1 004 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	988 243	935 813	1.15
955 400	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	939 783	884 865	1.09
984 300	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	965 401	908 247	1.11
562 400	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2026	USD	553 329	530 414	0.65
1 212 300	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2027	USD	1 201 202	1 131 512	1.39
1 078 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2029	USD	1 022 159	982 075	1.21
423 100	UNITED STATES TREASURY NOTE/BOND 2.375% 30/04/2026	USD	418 608	400 061	0.49
1 030 000	UNITED STATES TREASURY NOTE/BOND 2.375% 31/03/2029	USD	986 030	939 312	1.15
575 200	UNITED STATES TREASURY NOTE/BOND 2.5% 28/02/2026	USD	571 567	546 620	0.67
1 118 000	UNITED STATES TREASURY NOTE/BOND 2.5% 31/03/2027	USD	1 088 405	1 050 483	1.29
1 316 100	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	1 292 947	1 219 345	1.50
563 600	UNITED STATES TREASURY NOTE/BOND 2.625% 31/01/2026	USD	562 510	539 119	0.66
833 000	UNITED STATES TREASURY NOTE/BOND 2.625% 31/07/2029	USD	809 066	768 963	0.94
472 600	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2025	USD	471 806	452 367	0.56
1 327 300	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	1 330 207	1 249 839	1.53
1 018 000	UNITED STATES TREASURY NOTE/BOND 2.75% 31/05/2027	USD	990 531	960 897	1.18
921 000	UNITED STATES TREASURY NOTE/BOND 2.75% 31/05/2029	USD	894 131	857 178	1.05
1 407 200	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	1 417 732	1 330 243	1.63
1 420 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	1 432 271	1 339 791	1.65
1 074 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2027	USD	1 048 726	1 018 958	1.25
964 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2029	USD	940 463	904 654	1.11
986 000	UNITED STATES TREASURY NOTE/BOND 2.875% 31/08/2027	USD	968 449	950 103	1.17
1 008 000	UNITED STATES TREASURY NOTE/BOND 3% 31/07/2027	USD	991 877	955 001	1.17
1 267 300	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2028	USD	1 290 893	1 210 766	1.49
811 000	UNITED STATES TREASURY NOTE/BOND 3.125% 31/08/2029	USD	793 303	772 097	0.95
1 030 000	UNITED STATES TREASURY NOTE/BOND 3.25% 30/06/2027	USD	1 026 989	997 330	1.22
877 000	UNITED STATES TREASURY NOTE/BOND 3.25% 30/06/2029	USD	873 632	840 892	1.03
964 000	UNITED STATES TREASURY NOTE/BOND 3.875% 30/09/2027	USD	966 229	969 197	1.19
789 000	UNITED STATES TREASURY NOTE/BOND 3.875% 30/09/2029	USD	784 326	784 932	0.96
942 000	UNITED STATES TREASURY NOTE/BOND 3.875% 30/11/2027	USD	946 252	938 615	1.15
767 000	UNITED STATES TREASURY NOTE/BOND 3.875% 30/11/2029	USD	774 478	764 004	0.94
767 000	UNITED STATES TREASURY NOTE/BOND 4% 31/10/2029	USD	761 936	769 397	0.94
942 000	UNITED STATES TREASURY NOTE/BOND 4.25% 31/10/2027	USD	939 015	947 152	1.16
93 300	UNITED STATES TREASURY NOTE/BOND 5.25% 15/02/2029	USD	106 399	99 175	0.12

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
169 600	UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028	USD	193 875	179 922	0.22
101 900	UNITED STATES TREASURY NOTE/BOND 5.5% 15/08/2028	USD	118 115	109 129	0.13
135 300	UNITED STATES TREASURY NOTE/BOND 6% 15/02/2026	USD	152 074	142 054	0.17
88 000	UNITED STATES TREASURY NOTE/BOND 6.125% 15/08/2029	USD	102 193	98 491	0.12
170 000	UNITED STATES TREASURY NOTE/BOND 6.125% 15/11/2027	USD	200 641	185 473	0.23
80 000	UNITED STATES TREASURY NOTE/BOND 6.375% 15/08/2027	USD	95 243	87 569	0.11
93 200	UNITED STATES TREASURY NOTE/BOND 6.5% 15/11/2026	USD	108 913	100 831	0.12
60 300	UNITED STATES TREASURY NOTE/BOND 6.625% 15/02/2027	USD	71 629	65 882	0.08
80 300	UNITED STATES TREASURY NOTE/BOND 6.75% 15/08/2026	USD	94 273	87 075	0.11
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			84 483 935	80 858 063	99.26
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			84 483 935	80 858 063	99.26
Total Investments			84 483 935	80 858 063	99.26

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.26
	99.26

Geographical classification	%
United States of America	99.26
	99.26

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
12 846 700	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	9 273 353	8 101 450	1.36
15 688 300	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	11 229 519	9 822 347	1.65
19 029 900	UNITED STATES TREASURY NOTE/BOND 1.25% 15/05/2050	USD	12 611 252	10 341 561	1.73
21 449 500	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	14 641 948	12 041 884	2.02
17 463 700	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2040	USD	13 011 725	11 438 724	1.92
21 227 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2050	USD	15 425 765	12 759 418	2.14
23 877 900	UNITED STATES TREASURY NOTE/BOND 1.75% 15/08/2041	USD	18 737 783	16 475 751	2.75
21 152 500	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2041	USD	17 032 433	15 057 936	2.53
23 671 500	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2051	USD	18 122 209	15 179 349	2.55
21 969 800	UNITED STATES TREASURY NOTE/BOND 1.875% 15/11/2051	USD	16 933 227	14 046 941	2.36
16 381 100	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2050	USD	13 166 882	10 903 670	1.83
23 602 300	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2051	USD	18 739 987	15 588 582	2.60
20 069 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2041	USD	16 417 538	14 434 002	2.42
20 068 600	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2052	USD	16 334 965	14 110 734	2.37
18 225 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/05/2041	USD	15 649 357	13 783 337	2.31
10 533 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	8 797 626	7 515 208	1.26
13 878 100	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	11 759 623	9 838 273	1.65
16 241 200	UNITED STATES TREASURY NOTE/BOND 2.375% 15/02/2042	USD	13 760 240	12 498 112	2.10
23 853 100	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	20 627 807	17 278 588	2.89
13 033 900	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	11 347 008	9 512 711	1.60
10 410 500	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	9 145 682	7 895 714	1.32
8 427 100	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	7 396 915	6 346 660	1.06
8 534 700	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	7 488 478	6 415 694	1.08
4 904 300	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2042	USD	4 542 645	3 974 016	0.67
10 308 700	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	9 526 067	8 105 215	1.36
7 111 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	6 576 582	5 745 466	0.96
10 391 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	9 611 057	8 169 924	1.37
9 649 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	9 095 601	7 935 453	1.33
14 743 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	14 161 368	11 944 458	2.00
19 110 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2052	USD	17 153 497	15 473 128	2.59
6 933 300	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2045	USD	6 514 140	5 617 057	0.94
4 747 600	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046	USD	4 473 593	3 832 945	0.64
9 378 200	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	9 045 691	7 723 827	1.30
11 882 700	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	11 544 884	9 806 941	1.65
15 089 500	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	14 805 597	12 521 928	2.10
4 196 900	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2042	USD	4 058 746	3 553 594	0.60
5 092 800	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	4 887 543	4 221 454	0.71
7 227 000	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2047	USD	6 980 525	5 949 854	1.00
13 976 200	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	13 623 721	11 552 203	1.94
18 154 000	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2052	USD	15 557 179	15 138 735	2.54
7 842 900	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2044	USD	7 522 832	6 518 186	1.09
4 094 000	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2045	USD	3 934 520	3 388 425	0.57
4 512 700	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	4 459 149	3 914 767	0.66
6 100 400	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	5 985 869	5 240 625	0.88

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
12 755 500	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	12 711 886	10 796 336	1.81
8 960 400	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	8 777 584	7 609 340	1.28
4 263 900	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	4 214 172	3 702 931	0.62
14 332 000	UNITED STATES TREASURY NOTE/BOND 3.25% 15/05/2042	USD	13 503 573	12 665 905	2.12
6 958 700	UNITED STATES TREASURY NOTE/BOND 3.375% 15/05/2044	USD	7 098 166	6 170 410	1.04
12 418 000	UNITED STATES TREASURY NOTE/BOND 3.375% 15/08/2042	USD	11 259 539	11 182 022	1.88
14 330 800	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	14 999 844	12 736 499	2.14
2 497 400	UNITED STATES TREASURY NOTE/BOND 3.5% 15/02/2039	USD	2 653 439	2 360 043	0.40
7 506 500	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	7 956 191	6 939 994	1.16
6 927 900	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	7 342 154	6 419 132	1.08
4 060 600	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	4 393 349	3 876 604	0.65
7 047 600	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	7 611 469	6 637 958	1.11
4 129 800	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	4 560 453	4 052 366	0.68
4 778 000	UNITED STATES TREASURY NOTE/BOND 4% 15/11/2042	USD	4 810 342	4 712 303	0.79
6 689 000	UNITED STATES TREASURY NOTE/BOND 4% 15/11/2052	USD	6 969 989	6 762 161	1.13
3 706 200	UNITED STATES TREASURY NOTE/BOND 4.25% 15/05/2039	USD	4 312 715	3 839 392	0.64
4 100 200	UNITED STATES TREASURY NOTE/BOND 4.25% 15/11/2040	USD	4 746 392	4 212 315	0.71
2 152 800	UNITED STATES TREASURY NOTE/BOND 4.375% 15/02/2038	USD	2 542 617	2 268 513	0.38
4 154 100	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2040	USD	4 895 034	4 342 982	0.73
4 013 100	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2041	USD	4 721 925	4 183 657	0.70
4 259 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2039	USD	5 024 163	4 467 292	0.75
2 666 200	UNITED STATES TREASURY NOTE/BOND 4.5% 15/02/2036	USD	3 173 035	2 855 334	0.48
2 437 100	UNITED STATES TREASURY NOTE/BOND 4.5% 15/05/2038	USD	2 917 583	2 602 747	0.44
3 958 800	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	4 743 769	4 215 504	0.71
4 290 500	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	5 211 731	4 637 092	0.78
1 585 500	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2037	USD	1 941 614	1 737 361	0.29
4 347 000	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	5 359 050	4 757 928	0.80
2 046 400	UNITED STATES TREASURY NOTE/BOND 5% 15/05/2037	USD	2 567 469	2 296 125	0.39
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			672 731 375	584 755 093	98.09
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			672 731 375	584 755 093	98.09
Total Investments			672 731 375	584 755 093	98.09

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.09
	98.09

Geographical classification	%
United States of America	98.09
	98.09

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
120 000	ANNINGTON FUNDING PLC 3.935% 12/07/2047	GBP	91 623	86 434	1.97
149 000	BANK OF AMERICA CORP FRN 02/06/2029	GBP	133 582	122 859	2.80
109 000	CREDIT SUISSE GROUP AG FRN 07/09/2033	GBP	103 749	99 484	2.26
100 000	DNB BANK ASA FRN 10/06/2026	GBP	94 257	94 304	2.15
100 000	ENEL FINANCE INTERNATIONAL NV 2.875% 11/04/2029	GBP	86 154	85 778	1.95
110 000	GLAXOSMITHKLINE CAPITAL PLC 1.625% 12/05/2035	GBP	82 335	77 347	1.76
10 000	GLAXOSMITHKLINE CAPITAL PLC 5.25% 19/12/2033	GBP	10 723	10 459	0.24
119 000	GOLDMAN SACHS GROUP INC FRN 29/10/2029	GBP	108 131	106 473	2.42
100 000	HEATHROW FUNDING LTD 6.75% 03/12/2026	GBP	103 732	102 413	2.33
100 000	HSBC HOLDINGS PLC FRN 24/07/2027	GBP	94 686	86 091	1.96
100 000	LEGAL & GENERAL GROUP PLC FRN 26/11/2049	GBP	84 518	83 744	1.91
100 000	LLOYDS BANKING GROUP PLC FRN 15/01/2026	GBP	92 135	92 275	2.10
200 000	MORGAN STANLEY FRN 18/11/2033	GBP	201 848	200 682	4.56
100 000	WELLS FARGO & CO 2.5% 02/05/2029	GBP	83 603	83 217	1.89
170 000	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO FRN 23/11/2052	GBP	160 735	154 683	3.52
Total Bonds			1 531 811	1 486 243	33.82
Supranationals, Governments and Local Public Authorities, Debt Instruments					
418 612.47	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	447 460	438 040	9.97
1 000	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	1 045	1 028	0.02
1 000	UNITED KINGDOM GILT 5% 07/03/2025	GBP	1 028	1 029	0.02
754 986.1	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2050	GBP	1 221 849	1 246 359	28.37
366 998.92	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/07/2030	GBP	1 243 198	1 235 652	28.12
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			2 914 580	2 922 108	66.50
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			4 446 391	4 408 351	100.32
Total Investments			4 446 391	4 408 351	100.32

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	66.50
Investment Banking and Brokerage Services	18.68
Banks	10.90
Aerospace and Defense	2.33
Life Insurance	1.91
	100.32

Geographical classification	%
United Kingdom	76.43
United States of America	11.68
Ireland	3.52
Jersey	2.33
Switzerland	2.26
Norway	2.15
Netherlands	1.95
	100.32

MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
11 793 640	UNITED KINGDOM GILT 1.75% 22/01/2049	GBP	11 927 871	7 559 723	1.28
13 906 400	UNITED KINGDOM GILT 1% 22/04/2024	GBP	13 949 211	13 462 786	2.29
13 781 070	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	13 350 192	12 440 034	2.11
13 199 040	UNITED KINGDOM GILT 0.125% 31/01/2023	GBP	13 171 957	13 173 698	2.24
13 872 360	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	13 686 388	13 368 100	2.27
12 109 630	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	11 442 924	10 169 062	1.73
14 255 140	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	13 604 188	13 253 431	2.25
15 856 470	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	14 160 129	11 898 854	2.02
12 834 180	UNITED KINGDOM GILT 0.375% 22/10/2026	GBP	12 290 360	11 371 340	1.93
15 180 880	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	14 153 213	11 866 438	2.02
9 125 320	UNITED KINGDOM GILT 0.5% 22/10/2061	GBP	5 207 238	3 265 040	0.55
8 212 150	UNITED KINGDOM GILT 0.5% 31/01/2029	GBP	7 434 847	6 803 848	1.16
17 413 140	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	17 216 502	16 256 733	2.75
12 453 720	UNITED KINGDOM GILT 0.625% 22/10/2050	GBP	9 747 644	5 573 040	0.95
13 585 920	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	11 920 203	9 162 344	1.56
13 407 530	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	13 393 860	13 229 880	2.25
17 021 240	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	16 592 288	14 254 097	2.42
8 968 590	UNITED KINGDOM GILT 0.875% 31/01/2046	GBP	6 975 345	4 764 115	0.81
6 044 820	UNITED KINGDOM GILT 0.875% 31/07/2033	GBP	5 310 771	4 514 272	0.77
14 031 320	UNITED KINGDOM GILT 1% 31/01/2032	GBP	11 675 869	11 122 487	1.89
3 944 020	UNITED KINGDOM GILT 1.125% 22/10/2073	GBP	2 695 993	1 736 158	0.29
6 879 470	UNITED KINGDOM GILT 1.125% 31/01/2039	GBP	5 786 925	4 542 514	0.77
15 993 900	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	16 089 439	14 424 259	2.45
13 195 730	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	12 304 767	8 404 360	1.43
11 261 910	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	8 638 719	6 096 072	1.04
17 032 930	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	17 406 571	15 859 361	2.68
10 037 420	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	9 278 174	6 137 882	1.04
4 235 090	UNITED KINGDOM GILT 1.5% 31/07/2053	GBP	3 323 731	2 430 095	0.41
9 592 260	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	9 709 427	5 676 699	0.96
9 427 220	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	9 746 280	5 248 133	0.89
12 474 950	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	12 448 914	9 407 360	1.60
11 995 600	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	12 351 184	7 349 704	1.25
15 582 970	UNITED KINGDOM GILT 2% 07/09/2025	GBP	16 267 284	14 971 962	2.54
14 017 260	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	14 549 833	13 919 279	2.36
8 029 170	UNITED KINGDOM GILT 2.5% 22/07/2065	GBP	10 179 492	6 025 089	1.02
13 971 730	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	14 867 604	13 775 567	2.34
11 358 320	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	14 252 296	10 102 090	1.72
11 473 890	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	15 058 288	10 581 221	1.80
8 094 750	UNITED KINGDOM GILT 3.5% 22/07/2068	GBP	13 043 591	7 763 675	1.32
9 800 060	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	14 395 704	9 464 898	1.61
2 341 000	UNITED KINGDOM GILT 3.75% 29/01/2038	GBP	2 333 718	2 267 024	0.38
9 806 660	UNITED KINGDOM GILT 4% 22/01/2060	GBP	16 239 745	10 281 302	1.75
5 027 000	UNITED KINGDOM GILT 4.125% 29/01/2027	GBP	5 110 680	5 090 340	0.86
12 362 980	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	16 477 423	12 790 739	2.17

MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
15 738 260	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	20 196 796	16 469 303	2.79
9 457 240	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	13 074 953	9 725 826	1.65
12 878 660	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	15 423 516	13 234 240	2.25
10 321 360	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	14 446 422	10 582 490	1.80
9 803 930	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	14 591 264	10 114 715	1.72
8 213 420	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	12 643 453	8 529 637	1.45
10 797 900	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	17 821 081	11 549 434	1.96
14 149 410	UNITED KINGDOM GILT 4.5% 07/09/2034	GBP	19 044 505	15 008 279	2.55
11 064 230	UNITED KINGDOM GILT 4.5% 07/12/2042	GBP	16 313 339	11 763 489	2.00
16 709 230	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	21 855 264	18 030 096	3.05
10 468 650	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	15 200 072	11 399 313	1.94
14 570 640	UNITED KINGDOM GILT 5% 07/03/2025	GBP	16 933 641	14 989 837	2.55
7 904 400	UNITED KINGDOM GILT 6% 07/12/2028	GBP	10 682 125	8 868 025	1.51
14 772 260	UNITED STATES TREASURY NOTE/BOND 1.625% 22/10/2028	GBP	15 151 294	13 287 943	2.26
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			733 144 507	585 407 732	99.41
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			733 144 507	585 407 732	99.41
Total Investments			733 144 507	585 407 732	99.41

MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.41
	99.41

Geographical classification	%
United Kingdom	99.41
	99.41

MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 507 050	UNITED KINGDOM GILT INFLATION LINKED FRN 10/08/2041	GBP	2 164 940	1 806 323	2.62
1 633 350	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2046	GBP	2 630 855	2 052 955	2.98
1 326 000	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2058	GBP	2 507 301	1 665 378	2.41
1 520 350	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2042	GBP	3 173 044	2 632 470	3.82
2 171 780	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2028	GBP	2 793 105	2 778 436	4.03
1 248 800	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2031	GBP	1 582 006	1 525 622	2.21
1 426 930	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2048	GBP	2 221 874	1 662 361	2.41
825 870	UNITED KINGDOM INFLATION-LINKED GILT FRN 17/07/2024	GBP	3 026 749	3 111 168	4.51
1 845 670	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2024	GBP	2 585 776	2 758 628	4.00
1 629 520	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2026	GBP	2 190 011	2 269 562	3.29
1 871 390	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2029	GBP	2 828 529	2 803 826	4.07
1 763 880	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2034	GBP	3 070 905	2 846 983	4.13
872 700	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2039	GBP	1 119 601	996 349	1.44
1 705 810	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2040	GBP	3 367 632	2 893 469	4.20
1 903 870	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2044	GBP	3 200 006	2 580 198	3.74
1 480 330	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2050	GBP	3 286 561	2 449 361	3.55
804 370	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2051	GBP	1 089 309	870 566	1.26
1 497 620	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2052	GBP	2 847 522	2 052 830	2.98
1 511 060	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2062	GBP	3 531 185	2 288 448	3.32
1 526 090	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2068	GBP	3 531 953	2 022 094	2.93
533 000	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2073	GBP	997 586	601 836	0.87
586 200	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/07/2030	GBP	2 079 269	1 972 505	2.86
1 716 160	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2027	GBP	3 347 070	3 335 341	4.83
1 774 800	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2032	GBP	3 427 753	3 232 313	4.69
1 683 800	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2036	GBP	2 507 190	2 234 134	3.24
1 581 820	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2037	GBP	3 499 740	3 073 269	4.46
1 415 290	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2047	GBP	3 291 596	2 537 051	3.68
1 231 060	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2055	GBP	3 937 514	2 824 650	4.10
865 720	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2056	GBP	1 559 233	1 046 053	1.52
984 500	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2065	GBP	2 072 999	1 249 229	1.81
1 100 490	UNITED KINGDOM INFLATION-LINKED GILT FRN 26/01/2035	GBP	2 906 862	2 647 448	3.84
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			82 375 676	68 820 856	99.80
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			82 375 676	68 820 856	99.80
Total Investments			82 375 676	68 820 856	99.80

**MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR)
UCITS ETF**

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.80
	99.80

Geographical classification	%
United Kingdom	99.80
	99.80

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
13 229 900	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	11 386 615	10 497 099	6.51
17 341 800	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	14 832 400	13 694 603	8.49
18 003 200	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	15 646 469	14 433 504	8.95
17 415 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/02/2031	USD	15 250 940	14 236 763	8.82
18 904 800	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	16 631 089	15 395 597	9.54
18 375 200	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	16 247 345	15 013 114	9.31
9 703 500	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	USD	8 985 085	8 287 395	5.14
17 263 400	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	15 763 239	14 576 783	9.04
17 381 100	UNITED STATES TREASURY NOTE/BOND 1.75% 15/02/2032	USD	15 703 114	14 798 378	9.17
16 388 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2032	USD	15 101 284	14 977 096	9.28
16 885 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	16 398 209	15 629 177	9.69
5 794 000	UNITED STATES TREASURY NOTE/BOND 4% 15/11/2032	USD	6 015 289	5 933 418	3.68
1 343 100	UNITED STATES TREASURY NOTE/BOND 5.375% 15/02/2031	USD	1 617 947	1 474 892	0.91
1 066 000	UNITED STATES TREASURY NOTE/BOND 6.25% 15/05/2030	USD	1 354 659	1 217 572	0.75
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			170 933 684	160 165 391	99.28
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			170 933 684	160 165 391	99.28
Total Investments			170 933 684	160 165 391	99.28

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.28
	99.28

Geographical classification	%
United States of America	99.28
	99.28

MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
29 596 660	UNITED KINGDOM GILT1% 22/04/2024	GBP	29 310 329	28 652 527	6.30
29 328 360	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	27 693 681	26 474 417	5.82
28 089 300	UNITED KINGDOM GILT 0.125% 31/01/2023	GBP	28 005 594	28 035 369	6.16
29 524 670	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	28 849 514	28 451 448	6.26
30 338 570	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	28 726 592	28 206 679	6.20
27 313 680	UNITED KINGDOM GILT 0.375% 22/10/2026	GBP	25 394 481	24 200 467	5.32
37 058 580	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	35 954 413	34 597 519	7.61
28 534 200	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	28 383 503	28 156 122	6.19
34 038 000	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	32 051 139	30 697 511	6.75
36 250 580	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	35 848 466	33 752 915	7.42
33 164 080	UNITED KINGDOM GILT 2% 07/09/2025	GBP	33 656 044	31 863 716	7.01
29 831 520	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	30 330 550	29 622 998	6.51
29 736 370	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	30 660 357	29 318 871	6.45
10 699 000	UNITED KINGDOM GILT 4.125% 29/01/2027	GBP	10 830 630	10 833 807	2.38
27 408 000	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	28 531 867	28 164 735	6.19
31 008 450	UNITED KINGDOM GILT 5% 07/03/2025	GBP	34 185 926	31 900 563	7.01
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			468 413 086	452 929 664	99.58
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			468 413 086	452 929 664	99.58
Total Investments			468 413 086	452 929 664	99.58

MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.58
	99.58

Geographical classification	%
United Kingdom	99.58
	99.58

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
43 927 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	52 690 501	54 958 097	3.14
30 014 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912810FR42)	USD	47 744 758	47 571 253	2.72
43 942 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912828H458)	USD	51 620 378	53 088 025	3.04
21 438 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912810FS25)	USD	32 566 331	32 204 952	1.84
45 470 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912828N712)	USD	54 307 835	54 812 546	3.14
17 667 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912810PS15)	USD	27 392 417	26 662 779	1.53
41 246 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912828V491)	USD	48 034 289	48 037 317	2.75
16 758 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	24 548 239	23 892 118	1.37
41 611 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	47 893 491	47 400 494	2.71
15 168 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US912810PZ57)	USD	23 056 938	21 990 142	1.26
38 755 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US9128285W63)	USD	44 965 423	43 660 060	2.50
44 011 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	47 924 249	45 907 774	2.63
46 450 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2031	USD	50 788 131	47 310 293	2.71
54 777 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2032	USD	56 759 682	51 682 617	2.96
16 262 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2040	USD	27 264 271	23 763 675	1.36
25 709 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2041	USD	42 839 122	37 075 146	2.12
24 791 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	31 975 072	27 426 902	1.57
24 654 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2043	USD	30 435 545	25 834 703	1.48
24 673 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2044	USD	34 796 298	29 305 093	1.68
24 654 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045	USD	30 502 730	25 279 425	1.45
21 843 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2046	USD	28 405 569	23 387 018	1.34
20 046 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	25 053 080	20 333 458	1.16
20 052 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2048	USD	25 342 854	20 393 034	1.17
16 491 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2049	USD	20 755 569	16 385 407	0.94
16 731 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2050	USD	17 859 762	13 133 113	0.75
19 300 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2051	USD	19 873 810	14 286 891	0.82
20 991 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2052	USD	19 019 224	14 552 884	0.83
34 523 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2024	USD	38 323 892	39 702 207	2.27
38 109 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	41 357 835	41 939 370	2.40
42 732 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2026	USD	46 960 468	45 695 777	2.62
42 208 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2027	USD	42 738 709	41 576 814	2.38
17 989 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	38 157 086	36 232 735	2.07
20 899 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	45 417 605	42 645 904	2.44
5 372 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2032	USD	11 246 678	10 341 619	0.59
43 954 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2024	USD	51 408 992	53 453 590	3.06
43 948 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	52 108 776	53 111 723	3.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
39 490 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	45 883 613	46 306 745	2.65
39 572 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	45 736 436	45 537 037	2.61
39 309 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	45 419 598	44 537 789	2.55
42 664 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	47 059 973	45 627 511	2.61
45 984 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	51 191 938	47 995 853	2.75
50 208 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	55 146 799	49 431 382	2.83
52 156 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2032	USD	50 865 058	49 201 089	2.82
37 720 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	41 046 164	42 252 202	2.42
36 747 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2025	USD	40 386 832	40 150 613	2.30
41 065 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2026	USD	44 368 505	42 053 241	2.41
22 511 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2027	USD	22 555 771	22 665 774	1.30
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 821 796 296	1 730 794 191	99.09
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 821 796 296	1 730 794 191	99.09
Total Investments			1 821 796 296	1 730 794 191	99.09

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.09
	99.09

Geographical classification	%
United States of America	99.09
	99.09

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
900 000	AAREAL BANK AG 0.75% 18/04/2028	EUR	753 984	714 595	0.12
1 000 000	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	977 473	841 333	0.14
200 000	ABANCA CORP BANCARIA SA FRN 14/09/2028	EUR	194 363	198 130	0.03
900 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	933 575	856 589	0.15
900 000	ABN AMRO BANK NV - REGS - FRN 13/12/2029	USD	734 996	684 849	0.12
871 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	894 461	799 608	0.14
400 000	ABN AMRO BANK NV 0.5% 23/09/2029	EUR	369 152	317 810	0.05
700 000	ABN AMRO BANK NV 2.375% 01/06/2027	EUR	673 883	657 035	0.11
700 000	ABN AMRO BANK NV 3% 01/06/2032	EUR	674 856	635 879	0.11
1 400 000	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	1 417 263	1 386 986	0.24
1 043 000	ACEA SPA 0.25% 28/07/2030	EUR	1 018 304	776 286	0.13
800 000	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	750 992	591 843	0.10
400 000	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	373 528	276 260	0.05
500 000	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	532 536	456 132	0.08
700 000	ADIF ALTA VELOCIDAD 0.55% 30/04/2030	EUR	669 405	560 350	0.10
700 000	ADIF ALTA VELOCIDAD 0.55% 31/10/2031	EUR	666 280	528 783	0.09
500 000	ADIF ALTA VELOCIDAD 0.95% 30/04/2027	EUR	527 422	452 117	0.08
400 000	ADIF ALTA VELOCIDAD 1.25% 04/05/2026	EUR	420 889	373 854	0.06
308 000	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	312 671	251 676	0.04
1 001 000	AES CORP 1.375% 15/01/2026	USD	866 199	834 797	0.14
1 130 000	AES CORP 2.45% 15/01/2031	USD	970 229	847 343	0.14
750 000	AGRICULTURAL BANK OF CHINA LTD/NEW YORK 1.25% 19/01/2026	USD	656 408	637 909	0.11
866 000	AIB GROUP PLC FRN 16/02/2029	EUR	898 222	888 100	0.15
450 000	AIB GROUP PLC FRN 17/11/2027	EUR	438 200	381 552	0.06
1 100 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2% 18/05/2032	USD	910 233	794 985	0.14
410 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2.95% 15/03/2034	USD	346 697	313 505	0.05
318 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.8% 15/04/2026	USD	300 045	288 967	0.05
900 000	ALLIANDER NV 0.875% 22/04/2026	EUR	940 712	828 237	0.14
448 000	AMGEN INC 3% 22/02/2029	USD	396 642	373 303	0.06
400 000	AMIPEACE LTD 1.75% 09/11/2026	USD	349 522	338 079	0.06
700 000	AMPRION GMBH 3.45% 22/09/2027	EUR	692 531	687 866	0.12
900 000	AMPRION GMBH 3.971% 22/09/2032	EUR	890 388	889 633	0.15
328 000	APPLE INC 0% 15/11/2025	EUR	319 069	301 950	0.05
1 248 000	APPLE INC 0.5% 15/11/2031	EUR	1 138 226	995 170	0.17
1 452 000	APPLE INC 3% 20/06/2027	USD	1 346 859	1 285 485	0.22
400 000	ARGENTA SPAARBANK NV FRN 08/02/2029	EUR	339 837	326 520	0.06
1 028 000	ARION BANKI HF 0.375% 14/07/2025	EUR	953 871	869 781	0.15
448 000	ARIZONA PUBLIC SERVICE CO 2.65% 15/09/2050	USD	297 249	247 810	0.04
600 000	ARKEMA SA 0.125% 14/10/2026	EUR	603 040	528 277	0.09
200 000	ASML HOLDING NV 2.25% 17/05/2032	EUR	193 339	181 535	0.03
851 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	834 964	704 807	0.12
530 000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	556 434	434 521	0.07
200 000	AVALONBAY COMMUNITIES INC 1.9% 01/12/2028	USD	169 672	157 478	0.03
450 000	AVALONBAY COMMUNITIES INC 2.05% 15/01/2032	USD	373 731	333 313	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 175 000	AVANGRID INC 3.15% 01/12/2024	USD	1 088 327	1 053 602	0.18
127 000	AVANGRID INC 3.2% 15/04/2025	USD	118 581	113 882	0.02
681 000	AVANGRID INC 3.8% 01/06/2029	USD	642 227	582 633	0.10
1 000 000	AXA SA FRN 07/10/2041	EUR	944 156	742 929	0.13
450 000	A2A SPA 1% 16/07/2029	EUR	479 883	361 563	0.06
2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	2 047 714	1 829 164	0.31
800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	801 978	762 040	0.13
100 000	BANCO BPM SPA 0.75% 15/03/2027	EUR	90 018	89 221	0.02
100 000	BANCO DE SABADELL SA FRN 11/03/2027	EUR	97 814	89 555	0.02
1 000 000	BANCO SANTANDER SA FRN 24/06/2029	EUR	967 475	822 554	0.14
900 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	896 626	793 215	0.14
400 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	405 150	355 924	0.06
1 000 000	BANK OF CHINA LTD/FRANKFURT 3.125% 16/06/2025	USD	953 302	898 327	0.15
1 000 000	BANK OF CHINA LTD/JOHANNESBURG 1.875% 16/02/2025	USD	923 028	880 914	0.15
1 388 000	BANK OF CHINA LTD/LUXEMBOURG 0% 28/04/2024	EUR	1 359 097	1 322 881	0.23
310 000	BANK OF CHINA LTD/LUXEMBOURG 1.4% 28/04/2026	USD	272 907	263 665	0.04
188 000	BANK OF CHINA LTD/LUXEMBOURG 1.5% 28/04/2025	EUR	179 427	178 342	0.03
560 000	BANK OF CHINA LTD/SINGAPORE 0.8% 28/04/2024	USD	483 921	499 128	0.09
273 000	BANK OF CHINA LTD/SYDNEY 0.75% 29/09/2024	USD	240 274	238 797	0.04
200 000	BANK OF THE PHILIPPINE ISLANDS 2.5% 10/09/2024	USD	183 637	178 566	0.03
700 000	BANKINTER SA 0.625% 06/10/2027	EUR	691 273	591 172	0.10
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.1% 08/10/2027	EUR	502 046	424 506	0.07
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	449 736	415 870	0.07
800 000	BAYERISCHE LANDESBANK FRN 22/11/2032	EUR	778 226	608 306	0.10
600 000	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	538 500	481 392	0.08
1 000 000	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	961 730	825 481	0.14
411 000	BAYERISCHE LANDESBANK 2.5% 28/06/2032	EUR	433 227	389 297	0.07
100 000	BELFIUS BANK SA 0.375% 08/06/2027	EUR	99 549	86 447	0.01
951 000	BERLIN HYP AG 0.01% 02/09/2030	EUR	956 836	748 872	0.13
837 000	BERLIN HYP AG 0.01% 07/07/2028	EUR	822 492	704 818	0.12
247 000	BERLIN HYP AG 0.01% 19/07/2027	EUR	216 398	214 213	0.04
598 000	BERLIN HYP AG 0.01% 24/01/2028	EUR	573 663	510 726	0.09
1 300 000	BERLIN HYP AG 0.5% 05/11/2029	EUR	1 346 970	1 043 418	0.18
197 000	BERLIN HYP AG 0.625% 22/10/2025	EUR	190 879	183 453	0.03
499 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	437 410	342 429	0.06
900 000	BNP PARIBAS SA - REGS - FRN 30/06/2027	USD	754 498	735 795	0.13
1 100 000	BNP PARIBAS SA FRN 04/06/2026	EUR	1 099 178	1 010 328	0.17
200 000	BNP PARIBAS SA FRN 14/10/2027	EUR	200 752	173 193	0.03
500 000	BNP PARIBAS SA FRN 30/05/2028	EUR	450 810	423 308	0.07
1 436 000	BNP PARIBAS SA 1% 17/04/2024	EUR	1 460 902	1 395 968	0.24
1 100 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	1 112 971	1 063 200	0.18
956 000	BOSTON PROPERTIES LP 2.45% 01/10/2033	USD	731 664	649 421	0.11
844 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	806 003	684 416	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
994 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	989 348	866 804	0.15
600 000	BPCE SA FRN 14/01/2028	EUR	573 092	513 457	0.09
1 400 000	BPCE SA 0.125% 04/12/2024	EUR	1 371 684	1 319 597	0.22
1 500 000	BPCE SFH SA 0.01% 27/05/2030	EUR	1 508 985	1 178 495	0.20
1 200 000	BPCE SFH SA 0.125% 03/12/2030	EUR	1 148 716	937 131	0.16
400 000	BPCE SFH SA 1.75% 27/05/2032	EUR	368 069	348 764	0.06
1 600 000	BPIFRANCE SACA 0% 25/05/2028	EUR	1 593 197	1 348 720	0.23
800 000	BPIFRANCE SACA 2.125% 29/11/2027	EUR	833 538	759 877	0.13
567 000	BROOKFIELD FINANCE I UK PLC 2.34% 30/01/2032	USD	439 380	407 089	0.07
516 000	BROOKFIELD FINANCE INC 2.724% 15/04/2031	USD	427 772	388 765	0.07
632 000	BROOKFIELD FINANCE INC 3.625% 15/02/2052	USD	438 261	390 004	0.07
900 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.1% 13/11/2029	EUR	924 915	725 629	0.12
900 000	CAIXA GERAL DE DEPOSITOS SA FRN 15/06/2026	EUR	887 954	852 973	0.15
1 500 000	CAIXABANK SA FRN 09/02/2029	EUR	1 461 513	1 216 860	0.21
1 200 000	CAIXABANK SA FRN 14/11/2030	EUR	1 247 263	1 227 325	0.21
600 000	CAIXABANK SA FRN 18/11/2026	EUR	577 199	533 003	0.09
900 000	CAIXABANK SA 3.75% 07/09/2029	EUR	905 148	883 136	0.15
300 000	CAJA RURAL DE NAVARRA SCC 0.75% 16/02/2029	EUR	287 460	255 707	0.04
100 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.95% 23/10/2025	USD	87 025	84 373	0.01
200 000	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC - REGS - 1.75% 07/04/2026	EUR	185 890	154 704	0.03
763 000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.5% 27/01/2028	EUR	722 448	591 293	0.10
614 000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.9% 12/10/2029	EUR	481 185	448 575	0.08
1 780 000	CDP FINANCIAL INC 1% 26/05/2026 (ISIN USC23264AL58)	USD	1 515 020	1 486 845	0.25
300 000	CEETRUS SA 2.75% 26/11/2026	EUR	293 587	255 563	0.04
1 499 000	CENTRAL NIPPON EXPRESSWAY CO LTD 0.894% 10/12/2025	USD	1 260 984	1 246 793	0.21
600 000	CESKA SPORITELN A S FRN 13/09/2028	EUR	511 034	485 484	0.08
716 000	CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	743 154	680 270	0.12
726 000	CGNPC INTERNATIONAL LTD 2% 11/09/2025	EUR	778 139	685 019	0.12
500 000	CGNPC INTERNATIONAL LTD 2.75% 02/07/2024	USD	437 708	453 265	0.08
788 000	CHINA CONSTRUCTION BANK CORP/HONG KONG 1.25% 04/08/2025	USD	671 248	677 259	0.12
1 200 000	CHINA CONSTRUCTION BANK CORP/LONDON 3.125% 17/05/2025	USD	1 142 276	1 083 019	0.18
500 000	CHINA CONSTRUCTION BANK CORP/LUXEMBOURG 0% 22/04/2024	EUR	488 086	477 857	0.08
200 000	CHINA DEVELOPMENT BANK/HONG KONG 0.625% 09/09/2024	USD	178 296	175 206	0.03
479 000	CHINA MERCHANTS BANK CO LTD/HONG KONG 1.2% 10/09/2025	USD	408 114	405 369	0.07
1 264 000	CITIGROUP INC FRN 15/05/2024	USD	1 093 041	1 167 866	0.20
503 000	CK HUTCHISON EUROPE FINANCE 21 LTD 1% 02/11/2033	EUR	366 690	351 918	0.06
200 000	CNP ASSURANCES FRN 27/07/2050	EUR	178 894	162 698	0.03
1 169 000	COCA-COLA FEMSA SAB DE CV 1.85% 01/09/2032	USD	914 911	826 913	0.14
365 000	COLBUN SA - REGS - 3.15% 19/01/2032	USD	314 349	290 431	0.05
500 000	COMMERZBANK AG FRN 24/03/2026	EUR	493 714	457 392	0.08
439 000	CONSORCIO TRANSMANTARO SA - REGS - 4.7% 16/04/2034	USD	423 558	375 047	0.06
1 250 000	COOPERATIEVE RABOBANK UA - REGS - 1.004% 24/09/2026	USD	1 069 804	1 036 722	0.18

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
875 000	COOPERATIEVE RABOBANK UA FRN 24/02/2027	USD	737 558	717 916	0.12
1 600 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	1 598 624	1 414 346	0.24
800 000	COVIVIO 1.875% 20/05/2026	EUR	852 070	753 151	0.13
1 305 000	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	1 337 465	1 027 803	0.18
1 150 000	CPPIB CAPITAL INC 0.25% 06/04/2027	EUR	1 095 825	1 012 481	0.17
1 663 000	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	1 739 624	1 439 019	0.25
1 700 000	CREDIT AGRICOLE HOME LOAN SFH SA 0.05% 06/12/2029	EUR	1 680 661	1 363 232	0.23
900 000	CREDIT AGRICOLE ITALIA SPA 0.125% 15/03/2033	EUR	841 300	624 577	0.11
1 100 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	1 100 151	1 013 104	0.17
500 000	CREDIT AGRICOLE SA/LONDON 0.75% 05/12/2023	EUR	513 349	490 009	0.08
1 017 000	CREDIT SUISSE AG/LONDON 0.45% 19/05/2025	EUR	966 872	905 656	0.15
205 000	CTP BV 2.125% 01/10/2025	EUR	217 524	176 842	0.03
950 000	CTP NV 0.5% 21/06/2025	EUR	832 561	797 572	0.14
500 000	CTP NV 0.625% 27/09/2026	EUR	439 737	385 369	0.07
559 000	CTP NV 0.625% 27/11/2023	EUR	533 434	532 081	0.09
509 000	CTP NV 0.75% 18/02/2027	EUR	441 448	383 663	0.07
265 000	CTP NV 0.875% 20/01/2026	EUR	225 830	215 995	0.04
470 000	CTP NV 1.25% 21/06/2029	EUR	435 924	313 339	0.05
540 000	CTP NV 1.5% 27/09/2031	EUR	487 623	324 642	0.06
970 000	DAIMLER AG 0.75% 11/03/2033	EUR	957 894	729 087	0.12
800 000	DANSKE BANK A/S FRN 09/06/2029	EUR	754 048	653 989	0.11
100 000	DANSKE BANK A/S FRN 17/02/2027	EUR	95 188	91 078	0.02
300 000	DANSKE BANK A/S 1.625% 15/03/2024	EUR	298 682	292 799	0.05
300 000	DE VOLKSBANK NV FRN 04/05/2027	EUR	285 095	279 184	0.05
300 000	DE VOLKSBANK NV FRN 22/10/2030	EUR	289 483	272 284	0.05
400 000	DE VOLKSBANK NV 0.01% 16/09/2024	EUR	402 337	376 751	0.06
100 000	DE VOLKSBANK NV 0.25% 22/06/2026	EUR	88 559	87 060	0.01
500 000	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	454 938	404 814	0.07
599 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	592 926	563 536	0.10
700 000	DEUTSCHE BANK AG FRN 23/02/2028	EUR	646 850	613 291	0.10
500 000	DEUTSCHE BANK AG FRN 24/05/2028	EUR	456 432	462 402	0.08
1 000 000	DEUTSCHE BANK AG/NEW YORK NY 1.686% 19/03/2026	USD	860 586	841 727	0.14
200 000	DEUTSCHE HYPOTHEKENBANK AG 0.25% 10/12/2024	EUR	197 771	188 618	0.03
451 000	DEUTSCHE KREDITBANK AG 0.01% 07/11/2029	EUR	447 112	364 769	0.06
728 000	DEUTSCHE KREDITBANK AG 0.01% 23/02/2026	EUR	703 021	654 228	0.11
1 000 000	DEUTSCHE KREDITBANK AG 0.75% 26/09/2024	EUR	1 011 301	944 050	0.16
324 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	327 596	227 834	0.04
1 031 000	DIGITAL DUTCH FINCO BV 1.5% 15/03/2030	EUR	1 082 869	808 782	0.14
1 456 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	1 598 928	1 351 222	0.23
878 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	858 020	604 239	0.10
500 000	DNB BANK ASA FRN 18/01/2028	EUR	432 931	436 137	0.07
1 984 000	DNB BOLIGKREDIT AS 0.01% 21/01/2031	EUR	1 875 932	1 524 726	0.26
1 573 000	DNB BOLIGKREDIT AS 0.625% 19/06/2025	EUR	1 579 375	1 474 316	0.25
1 104 000	DOMINION ENERGY INC 2.25% 15/08/2031	USD	897 635	828 663	0.14

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 063 000	DUKE ENERGY CAROLINAS LLC 3.95% 15/11/2028	USD	1 059 203	959 593	0.16
243 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	212 045	195 987	0.03
1 046 000	DUKE ENERGY PROGRESS LLC 3.45% 15/03/2029	USD	1 038 224	906 465	0.15
500 000	DUKE REALTY LP 2.875% 15/11/2029	USD	435 031	382 687	0.07
1 104 000	DZ HYP AG 0.75% 21/11/2029	EUR	1 015 351	940 540	0.16
400 000	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	389 927	366 590	0.06
1 060 000	EDP FINANCE BV - REGS - 1.71% 24/01/2028	USD	884 333	822 778	0.14
310 000	EDP FINANCE BV - REGS - 6.3% 11/10/2027	USD	304 568	299 277	0.05
911 000	EDP FINANCE BV 0.375% 16/09/2026	EUR	915 182	805 922	0.14
842 000	EDP FINANCE BV 1.875% 13/10/2025	EUR	910 879	802 350	0.14
900 000	EDP FINANCE BV 1.875% 21/09/2029	EUR	858 021	793 574	0.14
1 111 000	ELECTRICITE DE FRANCE SA - REGS - 3.625% 13/10/2025	USD	1 072 057	1 005 168	0.17
1 600 000	ELECTRICITE DE FRANCE SA 1% 13/10/2026	EUR	1 643 838	1 449 395	0.25
1 400 000	ELECTRICITE DE FRANCE SA 4.75% 12/10/2034	EUR	1 384 388	1 390 586	0.24
400 000	ENBW ENERGIE BADEN - WUERTTEMBERG FRN 05/08/2079	EUR	353 654	321 940	0.05
400 000	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	369 497	344 922	0.06
400 000	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	355 916	297 247	0.05
700 000	ENBW ENERGIE BADEN-WUERTTEMBERG FRN 05/11/2079	EUR	649 119	649 011	0.11
457 000	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033	EUR	492 080	365 219	0.06
899 000	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	902 512	828 111	0.14
1 762 000	ENEL FINANCE INTERNATIONAL NV 1.5% 21/07/2025	EUR	1 883 080	1 683 090	0.29
500 000	ENEXIS HOLDING NV 0.375% 14/04/2033	EUR	427 836	356 916	0.06
150 000	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	154 065	113 633	0.02
1 400 000	ENGIE SA FRN PERPETUAL (ISIN FR0013398229)	EUR	1 492 394	1 367 800	0.23
1 400 000	ENGIE SA FRN PERPETUAL (ISIN FR0014000RR2)	EUR	1 204 937	1 113 044	0.19
600 000	ENGIE SA FRN PERPETUAL (ISIN FR00140046Y4)	EUR	500 077	434 123	0.07
300 000	ENGIE SA 0.375% 21/06/2027	EUR	302 390	260 163	0.04
100 000	ENGIE SA 0.375% 26/10/2029	EUR	89 308	79 311	0.01
1 100 000	ENGIE SA 0.5% 24/10/2030	EUR	1 097 577	844 600	0.14
900 000	ENGIE SA 0.875% 27/03/2024	EUR	891 008	873 754	0.15
700 000	ENGIE SA 1% 26/10/2036	EUR	629 145	463 599	0.08
800 000	ENGIE SA 1.375% 21/06/2039	EUR	819 800	521 660	0.09
800 000	ENGIE SA 1.375% 28/02/2029	EUR	879 731	691 910	0.12
800 000	ENGIE SA 1.5% 27/03/2028	EUR	876 058	715 659	0.12
400 000	ENGIE SA 1.75% 27/03/2028	EUR	392 714	362 596	0.06
500 000	ENGIE SA 2.125% 30/03/2032	EUR	467 332	427 006	0.07
1 100 000	ENGIE SA 2.375% 19/05/2026	EUR	1 244 125	1 058 482	0.18
989 000	E.ON INTERNATIONAL FINANCE BV 1.25% 19/10/2027	EUR	1 060 059	899 777	0.15
1 368 000	E.ON SE 0% 28/08/2024	EUR	1 336 200	1 302 535	0.22
599 000	E.ON SE 0.35% 28/02/2030	EUR	565 510	470 659	0.08
1 915 000	E.ON SE 0.375% 29/09/2027	EUR	1 894 308	1 677 740	0.29
701 000	E.ON SE 0.6% 01/10/2032	EUR	678 320	511 752	0.09
400 000	E.ON SE 0.875% 08/01/2025	EUR	394 180	380 924	0.06
487 000	E.ON SE 0.875% 18/10/2034	EUR	431 640	348 129	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
457 000	E.ON SE 0.875% 20/08/2031	EUR	469 445	359 877	0.06
500 000	E.ON SE 1.625% 29/03/2031	EUR	464 385	421 309	0.07
779 000	EQUINIX INC 0.25% 15/03/2027	EUR	773 954	674 837	0.11
186 000	EQUINIX INC 1% 15/03/2033	EUR	185 465	135 714	0.02
635 000	EQUINIX INC 1% 15/09/2025	USD	529 817	532 766	0.09
640 000	EQUINIX INC 1.55% 15/03/2028	USD	525 367	497 602	0.08
1 078 000	EQUINIX INC 2.5% 15/05/2031	USD	922 963	816 760	0.14
1 030 000	EQUINIX INC 3.9% 15/04/2032	USD	901 131	863 346	0.15
41 000	ERP OPERATING LP 1.85% 01/08/2031	USD	31 411	30 087	0.01
360 000	ERP OPERATING LP 4.15% 01/12/2028	USD	344 935	316 044	0.05
165 000	ESB FINANCE DAC 1% 19/07/2034	EUR	148 678	120 053	0.02
673 000	ESB FINANCE DAC 1.125% 11/06/2030	EUR	696 624	558 992	0.10
1 000 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	1 056 576	790 807	0.13
300 000	EUROGRID GMBH 3.279% 05/09/2031	EUR	285 268	288 292	0.05
550 000	EWE AG 0.25% 08/06/2028	EUR	539 279	449 896	0.08
1 000 000	EXPORT-IMPORT BANK OF KOREA 0% 19/10/2024	EUR	973 042	939 800	0.16
800 000	EXPORT-IMPORT BANK OF KOREA 1.75% 19/10/2028	USD	697 601	627 337	0.11
1 000 000	EXPORT-IMPORT BANK OF KOREA 2.125% 18/01/2032	USD	838 667	750 299	0.13
548 000	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	466 234	453 404	0.08
330 000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028	EUR	312 908	265 145	0.05
907 000	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023	EUR	903 513	887 158	0.15
1 061 000	FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026	EUR	1 108 078	957 966	0.16
1 200 000	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	EUR	1 166 400	1 157 604	0.20
601 000	FIBRIA OVERSEAS FINANCE LTD 5.5% 17/01/2027	USD	568 327	565 715	0.10
657 000	FIFTH THIRD BANCORP FRN 01/11/2027	USD	573 763	545 495	0.09
500 000	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	375 782	378 384	0.06
400 000	GECINA SA 0.875% 25/01/2033	EUR	339 566	292 719	0.05
1 300 000	GECINA SA 0.875% 30/06/2036	EUR	1 343 699	847 415	0.14
700 000	GECINA SA 1.375% 26/01/2028	EUR	726 595	623 002	0.11
500 000	GECINA SA 1.375% 30/06/2027	EUR	534 096	449 823	0.08
300 000	GECINA SA 1.625% 14/03/2030	EUR	264 696	252 923	0.04
600 000	GECINA SA 1.625% 29/05/2034	EUR	634 894	453 701	0.08
900 000	GENERAL MOTORS CO 5.4% 15/10/2029	USD	851 484	808 130	0.14
1 000 000	GENERAL MOTORS CO 5.6% 15/10/2032	USD	923 500	878 051	0.15
430 000	GEORGIA POWER CO 3.25% 01/04/2026	USD	395 099	380 973	0.06
1 109 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	996 992	940 656	0.16
254 000	GLOBALWORTH REAL ESTATE INVESTMENTS LTD 2.95% 29/07/2026	EUR	230 275	202 320	0.03
241 000	HEALTHPEAK PROPERTIES INC 1.35% 01/02/2027	USD	203 032	196 024	0.03
250 000	HEALTHPEAK PROPERTIES INC 2.125% 01/12/2028	USD	208 255	197 284	0.03
908 000	HONDA MOTOR CO LTD 2.271% 10/03/2025	USD	874 825	806 361	0.14
837 000	HONDA MOTOR CO LTD 2.534% 10/03/2027	USD	776 535	718 852	0.12
699 000	HONDA MOTOR CO LTD 2.967% 10/03/2032	USD	603 856	564 039	0.10
500 000	HONGKONG LAND FINANCE CAYMAN ISLANDS CO LTD 2.25% 15/07/2031	USD	416 084	367 774	0.06
490 000	HOST HOTELS & RESORTS LP 2.9% 15/12/2031	USD	390 810	353 527	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
800 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	672 112	629 917	0.11
1 135 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	1 174 124	1 115 225	0.19
600 000	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG 0.375% 25/06/2024	EUR	602 171	573 414	0.10
545 000	HYUNDAI CAPITAL SERVICES INC - REGS - 1.25% 08/02/2026	USD	449 745	444 490	0.08
200 000	HYUNDAI CAPITAL SERVICES INC - REGS - 2.5% 24/01/2027	USD	177 646	164 116	0.03
700 000	IBERDROLA FINANZAS SA FRN PERPETUAL	EUR	643 233	572 156	0.10
1 900 000	IBERDROLA FINANZAS SA 1% 07/03/2024	EUR	1 943 296	1 857 107	0.32
900 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	934 329	824 939	0.14
700 000	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	746 771	652 357	0.11
1 000 000	IBERDROLA FINANZAS SA 1.375% 11/03/2032	EUR	995 990	829 680	0.14
1 200 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1721244371)	EUR	1 202 187	1 192 992	0.20
1 600 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1797138960)	EUR	1 602 540	1 560 616	0.27
800 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1890845875)	EUR	825 772	772 040	0.13
600 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295333988)	EUR	584 090	459 244	0.08
1 100 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295335413)	EUR	1 046 697	936 969	0.16
500 000	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	500 607	463 076	0.08
300 000	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	317 768	281 228	0.05
500 000	ICADE 0.625% 18/01/2031	EUR	326 625	348 203	0.06
500 000	ICADE 1% 19/01/2030	EUR	413 735	369 546	0.06
780 000	ICBCIL FINANCE CO LTD 2.25% 02/11/2026	USD	693 581	660 389	0.11
265 000	IDB TRUST SERVICES LTD 0.037% 04/12/2024	EUR	253 580	248 022	0.04
300 000	IGNITIS GRUPE UAB 1.875% 10/07/2028	EUR	269 570	253 023	0.04
550 000	IGNITIS GRUPE UAB 2% 14/07/2027	EUR	571 716	492 282	0.08
360 000	INDIAN RAILWAY FINANCE CORP LTD - REGS - 3.57% 21/01/2032	USD	302 403	290 257	0.05
841 000	INDIAN RAILWAY FINANCE CORP LTD 3.835% 13/12/2027	USD	790 692	732 712	0.12
1 700 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/HONG KONG 1.625% 28/10/2026	USD	1 507 752	1 427 157	0.24
200 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/HONG KONG 2.95% 01/06/2025	USD	196 900	179 249	0.03
1 680 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/SINGAPORE 1% 28/10/2024	USD	1 474 591	1 474 205	0.25
1 000 000	INDUSTRIAL BANK CO LTD/HONG KONG 0.875% 10/06/2024	USD	912 354	886 222	0.15
600 000	INDUSTRIAL BANK CO LTD/HONG KONG 3.25% 18/05/2025	USD	587 070	542 741	0.09
800 000	ING GROEP NV - REGS - FRN 01/07/2026	USD	693 072	675 101	0.11
400 000	ING GROEP NV FRN 09/06/2032	EUR	388 721	337 936	0.06
1 300 000	ING GROEP NV FRN 23/05/2026	EUR	1 238 666	1 238 622	0.21
900 000	ING GROEP NV FRN 24/08/2033	EUR	849 780	849 079	0.14
1 400 000	ING GROEP NV 2.5% 15/11/2030	EUR	1 661 201	1 272 331	0.22
1 193 000	ING GROEP NV 4.625% 06/01/2026	USD	1 172 310	1 093 999	0.19
1 800 000	ING-DIBA AG 0.01% 07/10/2028	EUR	1 770 385	1 503 450	0.26
100 000	ING-DIBA AG 2.375% 13/09/2030	EUR	96 541	94 642	0.02
1 200 000	INTERCHILE SA - REGS - 4.5% 30/06/2056	USD	1 033 739	932 011	0.16
624 000	INTERSTATE POWER & LIGHT CO 3.5% 30/09/2049	USD	505 397	422 652	0.07
759 000	INTERSTATE POWER AND LIGHT CO 3.6% 01/04/2029	USD	708 821	652 249	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
764 000	INTERSTATE POWER AND LIGHT CO 4.1% 26/09/2028	USD	724 064	684 341	0.12
430 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	426 355	408 358	0.07
1 208 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	1 212 726	1 006 863	0.17
454 000	INTESA SANPAOLO SPA 1.5% 10/04/2024	EUR	462 342	443 479	0.08
568 000	INVERSIONES CMPC SA - REGS - 4.375% 04/04/2027	USD	526 841	515 238	0.09
317 000	JABIL INC 4.25% 15/05/2027	USD	293 460	281 620	0.05
200 000	JAPAN BANK FOR INTERNATIONAL COOPERATION 1.625% 20/01/2027	USD	172 938	167 673	0.03
661 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 1.75% 15/09/2030	USD	551 515	497 853	0.08
567 000	JPMORGAN CHASE & CO FRN 09/08/2025	USD	517 424	490 866	0.08
1 166 000	KAISER FOUNDATION HOSPITALS 2.81% 01/06/2041	USD	979 438	801 157	0.14
792 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	733 107	696 673	0.12
1 800 000	KBC GROUP NV FRN 16/06/2027	EUR	1 827 964	1 591 982	0.27
199 000	KIA CORP - REGS - 1% 16/04/2024	USD	163 342	175 674	0.03
539 000	KIA CORP - REGS - 1.75% 16/10/2026	USD	449 296	435 155	0.07
200 000	KIA CORP - REGS - 2.375% 14/02/2025	USD	182 697	174 148	0.03
300 000	KIA CORP 2.75% 14/02/2027	USD	262 877	248 945	0.04
457 000	KILROY REALTY LP 2.5% 15/11/2032	USD	364 548	306 246	0.05
542 000	KILROY REALTY LP 2.65% 15/11/2033	USD	404 815	355 090	0.06
300 000	KILROY REALTY LP 4.75% 15/12/2028	USD	292 383	256 708	0.04
437 000	KOJAMO OYJ 0.875% 28/05/2029	EUR	346 961	325 591	0.06
500 000	KOJAMO OYJ 2% 31/03/2026	EUR	436 520	446 216	0.08
1 162 000	KOMMUNALBANKEN AS - REGS - 2.125% 11/02/2025	USD	1 046 137	1 036 766	0.18
300 000	KOMMUNINVEST I SVERIGE AB 0.375% 19/06/2024 (ISIN XS2311395169)	USD	280 092	263 825	0.04
520 000	KOMMUNINVEST I SVERIGE AB 0.875% 01/09/2029	EUR	492 093	451 229	0.08
312 000	KOREA DEVELOPMENT BANK 0% 10/07/2024	EUR	313 045	296 173	0.05
1 000 000	KOREA DEVELOPMENT BANK 0.4% 19/06/2024	USD	931 052	877 453	0.15
600 000	KOREA DEVELOPMENT BANK 0.75% 25/01/2025	USD	543 138	515 529	0.09
822 000	KREDITANSTALT FUER WIEDERAUFBAU - EMTN - 0.05% 30/05/2024	EUR	806 947	791 048	0.13
3 926 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/06/2029	EUR	3 943 682	3 241 201	0.55
6 345 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2028	EUR	6 558 807	5 349 583	0.92
4 554 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2031	EUR	4 421 910	3 502 763	0.60
4 423 000	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027	EUR	4 451 624	3 893 345	0.67
1 810 000	KREDITANSTALT FUER WIEDERAUFBAU 0.25% 30/06/2025	EUR	1 876 275	1 696 287	0.29
1 401 000	KREDITANSTALT FUER WIEDERAUFBAU 0.5% 28/09/2026	EUR	1 484 390	1 283 911	0.22
1 815 000	KREDITANSTALT FUER WIEDERAUFBAU 0.75% 30/09/2030	USD	1 510 625	1 336 625	0.23
3 110 000	KREDITANSTALT FUER WIEDERAUFBAU 1% 01/10/2026	USD	2 708 865	2 594 863	0.44
2 223 000	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 07/06/2032	EUR	2 024 364	1 917 737	0.33
1 919 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	1 743 848	1 558 046	0.27
3 631 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 15/11/2029	EUR	3 619 878	3 405 884	0.58
224 000	KUNTARAOITUS OYJ 0% 14/10/2030	EUR	205 649	176 997	0.03
1 300 000	KUTXABANK SA FRN 14/10/2027	EUR	1 299 909	1 117 348	0.19
1 200 000	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	1 263 892	1 014 702	0.17
300 000	LA POSTE SA 1.45% 30/11/2028	EUR	294 819	263 959	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	LANDESBANK BADEN-WUERTTEMBERG 0.25% 21/07/2028	EUR	199 779	162 485	0.03
2 100 000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 24/05/2024	EUR	2 109 074	2 009 126	0.34
900 000	LANDESBANK BADEN-WUERTTEMBERG 1.75% 28/02/2028	EUR	854 523	842 285	0.14
200 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0.375% 04/06/2029	EUR	157 494	155 917	0.03
600 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 2.625% 24/08/2027	EUR	568 203	561 512	0.10
100 000	LANDSBANKINN HF 0.375% 23/05/2025	EUR	98 228	85 524	0.01
1 715 000	LANDWIRTSCHAFTLICHE RENTENBANK 0% 22/09/2027	EUR	1 686 176	1 489 323	0.25
941 000	LANDWIRTSCHAFTLICHE RENTENBANK 0% 30/06/2031	EUR	930 118	729 126	0.12
1 030 000	LANDWIRTSCHAFTLICHE RENTENBANK 1.9% 12/07/2032	EUR	1 066 699	932 737	0.16
1 250 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	1 236 549	1 088 199	0.19
495 000	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	502 578	480 929	0.08
876 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	964 848	857 739	0.15
600 000	LENOVO GROUP LTD 5.831% 27/01/2028	USD	593 812	543 993	0.09
600 000	LENOVO GROUP LTD 6.536% 27/07/2032	USD	591 551	544 437	0.09
1 000 000	LG CHEM LTD - REGS - 2.375% 07/07/2031	USD	831 516	740 860	0.13
647 000	LG CHEM LTD - REGS - 3.25% 15/10/2024	USD	600 669	582 138	0.10
200 000	LG CHEM LTD 1.375% 07/07/2026	USD	171 991	163 748	0.03
100 000	LIBERTY UTILITIES FINANCE GP 1 2.05% 15/09/2030	USD	82 112	70 812	0.01
534 000	LOGICOR FINANCING SARL 2% 17/01/2034	EUR	372 820	339 945	0.06
643 000	MAF SUKUK LTD 3.9325% 28/02/2030	USD	580 015	561 767	0.10
620 000	MAF SUKUK LTD 4.638% 14/05/2029	USD	584 350	566 760	0.10
170 000	MASSACHUSETTS INSTITUTE OF TECHNOLOGY 3.959% 01/07/2038	USD	161 306	146 988	0.03
700 000	MBANK SA FRN 21/09/2027	EUR	591 226	539 604	0.09
488 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1% 08/09/2027	EUR	475 990	426 787	0.07
558 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	560 968	457 710	0.08
700 000	METROPOLITAN LIFE GLOBAL FUNDING I 0.95% 02/07/2025 (ISIN US59217HCU95)	USD	616 324	595 335	0.10
580 000	MIDAMERICAN ENERGY CO 2.7% 01/08/2052	USD	454 544	353 417	0.06
545 000	MIDAMERICAN ENERGY CO 3.15% 15/04/2050	USD	463 148	366 573	0.06
650 000	MIDAMERICAN ENERGY CO 3.65% 01/08/2048	USD	632 286	484 678	0.08
850 000	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	793 588	748 614	0.13
952 000	MIDAMERICAN ENERGY CO 4.25% 15/07/2049	USD	1 016 240	767 101	0.13
450 000	MIDEA INVESTMENT DEVELOPMENT CO LTD 2.88% 24/02/2027	USD	390 030	381 559	0.06
295 000	MISSISSIPPI POWER CO 3.1% 30/07/2051	USD	214 124	178 803	0.03
435 000	MITSUBISHI HC CAPITAL UK PLC 0% 29/10/2024	EUR	402 853	403 299	0.07
304 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	309 935	252 484	0.04
400 000	MITSUI FUDOSAN CO LTD 2.572% 21/01/2032	USD	344 283	305 094	0.05
772 000	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	784 504	737 684	0.13
1 000 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.25% 09/09/2029	EUR	894 016	800 586	0.14
1 267 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.625% 09/09/2032	EUR	1 108 141	948 874	0.16
300 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 1.25% 09/09/2041	EUR	179 975	190 927	0.03
519 000	MTR CORP CI LTD 2.5% 02/11/2026	USD	468 957	450 773	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
949 000	MTR CORP LTD 1.625% 19/08/2030	USD	773 633	707 305	0.12
450 000	MUENCHENER HYPOTHEKENBANK EG 0.25% 13/12/2023	EUR	449 933	438 113	0.07
1 600 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	1 324 532	1 276 225	0.22
1 096 000	MUENCHENER HYPOTHEKENBANK EG 1.25% 14/02/2030	EUR	1 066 371	964 235	0.16
1 200 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 23/05/2042	USD	1 175 206	1 125 688	0.19
1 100 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	1 098 021	822 976	0.14
900 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	863 893	632 957	0.11
707 000	MUNICIP FINANCE GROIP INC 0.75% 07/09/2027	EUR	737 653	636 077	0.11
442 000	MUNICIPALITY FINANCE PLC 0.05% 06/09/2029	EUR	452 851	362 510	0.06
1 365 000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028	EUR	1 303 759	1 270 447	0.22
200 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	186 543	186 944	0.03
600 000	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	540 176	488 038	0.08
600 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.5% 21/09/2028	EUR	556 343	487 065	0.08
400 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 1.875% 17/05/2032	EUR	353 085	355 576	0.06
1 500 000	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	1 528 993	1 399 080	0.24
800 000	NATWEST GROUP PLC FRN 22/05/2024	USD	720 465	738 345	0.13
431 000	NE PROPERTY BV 2% 20/01/2030	EUR	348 857	299 255	0.05
585 000	NE PROPERTY BV 3.375% 14/07/2027	EUR	619 914	507 645	0.09
300 000	NEDERLANDSE FINANCIERINGS-MAATSCHAPPIJ VOOR ONTWIKKELINGSLANDEN NV 2.75% 20/02/2024	USD	281 044	274 713	0.05
1 166 000	NEDERLANDSE WATERSCHAPSBANK NV - REGS - 2.375% 24/03/2026	USD	1 101 154	1 026 035	0.17
477 000	NEDERLANDSE WATERSCHAPSBANK NV 0% 02/10/2034	EUR	416 591	329 341	0.06
1 290 000	NEDERLANDSE WATERSCHAPSBANK NV 0.5% 26/04/2051	EUR	1 074 935	679 706	0.12
754 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 03/09/2025	EUR	802 869	712 489	0.12
506 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 28/05/2030	USD	420 446	377 657	0.06
103 000	NEDERLANDSE WATERSCHAPSBANK NV 2.75% 09/11/2027	EUR	102 652	101 452	0.02
400 000	NERVAL SAS 2.875% 14/04/2032	EUR	315 660	322 001	0.05
420 000	NEW YORK STATE ELECTRIC & GAS CORP 2.15% 01/10/2031	USD	339 586	308 758	0.05
1 545 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 1.9% 15/06/2028	USD	1 328 174	1 240 876	0.21
241 000	NIAGARA MOHAWK POWER CORP 5.783% 16/09/2052	USD	236 089	227 627	0.04
700 000	NIBC BANK NV 0.25% 09/09/2026	EUR	665 084	590 358	0.10
300 000	NIDEC CORP 0.046% 30/03/2026	EUR	280 876	268 177	0.05
430 000	NISOURCE INC 5% 15/06/2052	USD	433 601	370 437	0.06
551 000	NN GROUP NV FRN 01/03/2043	EUR	512 738	512 761	0.09
700 000	NORDDEUTSCHE LANDESBANK-GIROZENTRALE 0.01% 23/09/2026	EUR	647 201	622 232	0.11
692 000	NORDEA BANK ABP 0.375% 28/05/2026	EUR	710 509	629 371	0.11
400 000	NORDEA BANK ABP 0.5% 19/03/2031	EUR	327 241	312 284	0.05
500 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	492 852	453 307	0.08
1 000 000	NORINCHUKIN BANK 2.08% 22/09/2031 (ISIN USJ5901UAD49)	USD	804 108	728 321	0.12
447 000	NORTHERN STATES POWER CO/MN 2.25% 01/04/2031	USD	386 538	350 009	0.06
657 000	NORTHERN STATES POWER CO/MN 2.6% 01/06/2051	USD	559 116	397 080	0.07
944 000	NORTHERN STATES POWER CO/MN 2.9% 01/03/2050	USD	792 630	614 902	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
468 000	NORTHERN STATES POWER CO/MN 3.2% 01/04/2052	USD	346 397	316 693	0.05
780 000	NSTAR ELECTRIC CO 3.25% 15/05/2029	USD	731 184	668 536	0.11
400 000	NTT FINANCE CORP - REGS - 4.142% 26/07/2024	USD	400 542	369 234	0.06
600 000	NTT FINANCE CORP - REGS - 4.372% 27/07/2027	USD	596 448	550 284	0.09
100 000	NTT FINANCE CORP 0.082% 13/12/2025	EUR	97 871	90 698	0.02
1 300 000	NTT FINANCE CORP 0.399% 13/12/2028	EUR	1 236 123	1 076 648	0.18
918 000	NXP BV / NXP FUNDING LLC / NXP USA INC 2.5% 11/05/2031	USD	730 356	689 498	0.12
1 110 000	NXP BV / NXP FUNDING LLC / NXP USA INC 3.4% 01/05/2030	USD	986 651	903 709	0.15
899 000	NXP BV / NXP FUNDING LLC / NXP USA INC 5% 15/01/2033	USD	898 232	800 368	0.14
328 000	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	297 793	248 553	0.04
210 000	ONTARIO TEACHERS' FINANCE TRUST 0.95% 24/11/2051	EUR	184 966	114 361	0.02
1 009 000	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	1 028 552	976 164	0.17
800 000	OP MORTGAGE BANK 0.05% 25/03/2031	EUR	708 913	618 315	0.11
606 000	ORSTED AS 1.5% 26/11/2029	EUR	630 348	526 647	0.09
500 000	ORSTED AS 2.25% 14/06/2028	EUR	491 005	465 194	0.08
1 240 000	ORSTED AS 2.875% 14/06/2033	EUR	1 268 126	1 136 657	0.19
400 000	ORSTED AS 3.25% 13/09/2031	EUR	380 627	385 002	0.07
400 000	OWENS CORNING 3.95% 15/08/2029	USD	375 964	342 601	0.06
1 009 000	PACIFICORP 2.9% 15/06/2052	USD	850 000	626 880	0.11
405 000	PEPSICO INC 2.875% 15/10/2049	USD	307 533	273 773	0.05
1 135 000	PEPSICO INC 3.9% 18/07/2032	USD	1 060 697	1 009 025	0.17
856 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 2.3% 23/06/2025	USD	759 356	759 352	0.13
544 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 3.55% 09/06/2051	USD	463 230	389 233	0.07
894 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 3.9% 20/08/2024	USD	831 602	829 814	0.14
1 420 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.7% 06/06/2032	USD	1 456 208	1 311 645	0.22
349 000	PIEDMONT OPERATING PARTNERSHIP LP 3.15% 15/08/2030	USD	287 954	250 190	0.04
895 000	PNC FINANCIAL SERVICES GROUP INC 2.2% 01/11/2024	USD	806 969	802 241	0.14
400 000	POLSKI KONCERN NAFTOWY ORLEN SA 1.125% 27/05/2028	EUR	358 219	322 969	0.06
1 086 000	POSTNL NV 0.625% 23/09/2026	EUR	1 045 955	964 606	0.16
298 000	POWER FINANCE CORP LTD 1.841% 21/09/2028	EUR	298 166	238 108	0.04
731 000	POWER FINANCE CORP LTD 3.75% 06/12/2027	USD	648 951	626 211	0.11
500 000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	505 473	415 823	0.07
620 000	PROLOGIS EURO FINANCE LLC 1.5% 08/02/2034	EUR	587 543	466 114	0.08
169 000	PROLOGIS INTERNATIONAL FUNDING II SA 0.75% 23/03/2033	EUR	165 729	113 304	0.02
375 000	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	323 192	302 590	0.05
496 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	530 821	377 173	0.06
1 432 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	1 486 142	1 276 906	0.22
532 000	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	557 146	453 705	0.08
690 000	PROLOGIS LP 1.25% 15/10/2030	USD	545 397	493 191	0.08
216 000	PUBLIC SERVICE CO OF COLORADO 2.7% 15/01/2051	USD	190 482	132 458	0.02
433 000	PUBLIC SERVICE CO OF COLORADO 3.2% 01/03/2050	USD	387 926	292 254	0.05
420 000	PUBLIC SERVICE CO OF COLORADO 3.7% 15/06/2028	USD	403 794	375 956	0.06
751 000	PUBLIC SERVICE CO OF COLORADO 4.1% 15/06/2048	USD	751 265	591 002	0.10
218 000	PUBLIC SERVICE CO OF OKLAHOMA 2.2% 15/08/2031	USD	172 536	163 782	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
590 000	PUBLIC SERVICE CO OF OKLAHOMA 3.15% 15/08/2051	USD	479 433	372 109	0.06
320 000	PUBLIC SERVICE ELECTRIC AND GAS CO 3.1% 15/03/2032	USD	281 698	263 949	0.04
500 000	P3 GROUP SARL 1.625% 26/01/2029	EUR	411 888	368 817	0.06
200 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	157 136	142 439	0.02
1 100 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	1 038 372	936 427	0.16
500 000	RAIFFEISENBANK AS FRN 09/06/2028	EUR	411 959	388 511	0.07
500 000	RCI BANQUE SA 4.75% 06/07/2027	EUR	500 080	499 502	0.09
777 000	REC LTD 3.875% 07/07/2027	USD	700 030	670 568	0.11
1 000 000	RED ELECTRICA FINANCIACIONES SAU 0.5% 24/05/2033	EUR	950 972	749 133	0.13
550 000	REN FINANCE BV 0.5% 16/04/2029	EUR	473 980	440 914	0.08
400 000	RENASAS ELECTRONICS CORP 1.543% 26/11/2024	USD	355 917	344 051	0.06
483 000	RONGSHI INTERNATIONAL FINANCE LTD 3.25% 21/05/2024	USD	456 905	441 869	0.08
317 000	ROYAL BANK OF CANADA 0.25% 02/05/2024	EUR	305 710	305 358	0.05
541 000	ROYAL SCHIPHOL GROUP NV 0.875% 08/09/2032	EUR	478 639	401 821	0.07
500 000	ROYAL SCHIPHOL GROUP NV 1.5% 05/11/2030	EUR	512 145	414 736	0.07
914 000	ROYAL SCHIPHOL GROUP NV 2% 06/04/2029	EUR	1 017 426	816 941	0.14
800 000	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 0.75% 12/01/2034	EUR	710 710	577 695	0.10
724 000	RWE AG 0.625% 11/06/2031	EUR	649 719	547 747	0.09
699 000	RWE AG 1% 26/11/2033	EUR	667 726	502 046	0.09
1 258 000	RWE AG 2.125% 24/05/2026	EUR	1 216 839	1 193 934	0.20
900 000	RWE AG 2.75% 24/05/2030	EUR	853 605	821 528	0.14
463 000	SATO OYJ 1.375% 24/02/2028	EUR	409 267	336 223	0.06
1 133 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 1.74% 17/09/2025	USD	984 736	979 442	0.17
764 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 2.413% 17/09/2030	USD	649 223	618 188	0.11
130 000	SBAB BANK AB 0.125% 27/08/2026	EUR	130 349	113 816	0.02
1 600 000	SBAB BANK AB 0.5% 13/05/2025	EUR	1 633 751	1 490 917	0.25
399 000	SELP FINANCE SARL 0.875% 27/05/2029	EUR	362 813	301 790	0.05
100 000	SFIL SA 0% 23/11/2028	EUR	101 078	83 174	0.01
200 000	SK BATTERY AMERICA INC 1.625% 26/01/2024	USD	169 926	177 791	0.03
600 000	SK BATTERY AMERICA INC 2.125% 26/01/2026	USD	517 060	484 555	0.08
200 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 09/08/2027	EUR	170 709	174 318	0.03
851 000	SKANDINAVISKA ENSKILDA BANKEN AB 4% 09/11/2026	EUR	866 395	854 537	0.15
100 000	SLOVENSKA SPORITELNA AS 3.5% 05/04/2028	EUR	102 180	99 867	0.02
799 000	SMURFIT KAPPA TREASURY ULC 0.5% 22/09/2029	EUR	791 356	622 586	0.11
572 000	SMURFIT KAPPA TREASURY ULC 1% 22/09/2033	EUR	554 007	403 296	0.07
500 000	SOCIEDAD QUIMICA Y MINERA DE CHILE SA - REGS - 3.5% 10/09/2051	USD	414 850	345 523	0.06
900 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	916 398	765 505	0.13
1 200 000	SOCIETE GENERALE SFH SA 0.01% 02/12/2026	EUR	1 134 777	1 058 490	0.18
1 000 000	SOCIETE GENERALE SFH SA 0.01% 11/02/2030	EUR	1 025 215	794 011	0.14
1 000 000	SOCIETE GENERALE SFH SA 0.125% 18/07/2029	EUR	1 016 252	817 325	0.14
124 000	SONOCO PRODUCTS CO 1.8% 01/02/2025	USD	111 598	108 132	0.02
300 000	SONOCO PRODUCTS CO 2.25% 01/02/2027	USD	273 706	250 699	0.04
364 000	SONOCO PRODUCTS CO 2.85% 01/02/2032	USD	308 403	279 108	0.05
600 000	SOUTHERN POWER CO 0.9% 15/01/2026	USD	497 913	496 048	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
554 000	SOUTHERN POWER CO 4.15% 01/12/2025	USD	544 545	510 145	0.09
787 000	SOUTHWESTERN ELECTRIC POWER CO 3.25% 01/11/2051	USD	592 208	492 019	0.08
545 000	SOUTHWESTERN PUBLIC SERVICE CO 3.15% 01/05/2050	USD	449 522	357 952	0.06
271 000	SOUTHWESTERN PUBLIC SERVICE CO 3.75% 15/06/2049	USD	207 330	197 156	0.03
857 000	SPAREBANK 1 BOLIGKREDITT AS 0.01% 22/09/2027	EUR	798 142	734 696	0.13
1 667 000	SPAREBANK 1 BOLIGKREDITT AS 0.5% 30/01/2025	EUR	1 717 503	1 573 240	0.27
300 000	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	248 780	244 469	0.04
745 000	SPAREBANK 1 OESTLANDET 1.75% 27/04/2027	EUR	682 370	679 062	0.12
899 000	SPAREBANK 1 SMN 0.01% 18/02/2028	EUR	842 927	729 193	0.12
1 078 000	SPAREBANK 1 SMN 0.125% 11/09/2026	EUR	1 069 231	944 879	0.16
100 000	SPAREBANK 1 SR-BANK ASA 0.25% 09/11/2026	EUR	95 224	86 779	0.01
496 000	SPAREBANKEN SOER BOLIGKREDITT AS 0.01% 26/10/2026	EUR	496 275	437 863	0.07
1 100 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.01% 11/11/2026	EUR	1 098 418	971 333	0.17
617 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.01% 28/06/2027	EUR	617 784	533 968	0.09
350 000	SR-BOLIGKREDITT AS 0.01% 08/10/2026	EUR	351 592	309 973	0.05
639 000	SSE PLC 0.875% 06/09/2025	EUR	655 269	595 257	0.10
708 000	SSE PLC 1.375% 04/09/2027	EUR	756 337	639 102	0.11
400 000	SSE PLC 2.875% 01/08/2029	EUR	365 116	374 616	0.06
972 000	STAR ENERGY GEOTHERMAL DARAJAT II / STAR ENERGY GEOTHERMAL SALAK - REGS - 4.85% 14/10/2038	USD	855 554	758 803	0.13
100 000	STEDIN HOLDING NV 0% 16/11/2026	EUR	98 983	87 269	0.01
1 002 000	STEDIN HOLDING NV 0.5% 14/11/2029	EUR	1 018 060	811 261	0.14
326 000	STORA ENSO OYJ 0.625% 02/12/2030	EUR	259 656	253 679	0.04
100 000	STOREBRAND LIVSFORSIKRING AS FRN 30/09/2051	EUR	81 498	70 484	0.01
400 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.508% 12/01/2024	USD	338 520	357 046	0.06
244 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	247 780	233 784	0.04
700 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.472% 14/01/2029	USD	599 939	554 866	0.09
200 000	SUMITOMO MITSUI TRUST BANK LTD 1.55% 25/03/2026	USD	173 958	167 276	0.03
300 000	SUMITOMO MITSUI TRUST BANK LTD 2.8% 10/03/2027 (ISIN USJ7771YLR64)	USD	278 880	256 482	0.04
160 000	SUZANO AUSTRIA GMBH - REGS - 5.75% 14/07/2026	USD	161 773	150 527	0.03
100 000	SVENSK EXPORTKREDIT AB 2% 30/06/2027	EUR	96 867	94 760	0.02
400 000	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	392 704	332 493	0.06
400 000	SWEDBANK AB 1.538% 16/11/2026	USD	339 071	328 980	0.06
691 000	SWEIHAN PV POWER CO PJSC - REGS - 3.625% 31/01/2049	USD	544 225	518 540	0.09
400 000	SWIRE PROPERTIES MTN FINANCING LTD 3.5% 10/01/2028	USD	375 875	350 029	0.06
500 000	SWISS LIFE FINANCE I LTD 0.5% 15/09/2031	EUR	465 514	356 575	0.06
100 000	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	92 825	83 291	0.01
500 000	TALANX AG FRN 01/12/2042	EUR	382 141	362 792	0.06
1 311 000	TALENT YIELD EURO LTD 1% 24/09/2025	EUR	1 254 173	1 192 112	0.20
1 200 000	TELEFONICA EMISIONES SA 1.069% 05/02/2024	EUR	1 229 170	1 174 668	0.20
786 000	TELIA CO AB FRN 30/06/2083	EUR	741 267	692 509	0.12
510 000	TENNESSEE VALLEY AUTHORITY 1.5% 15/09/2031	USD	417 979	376 613	0.06
100 000	TENNET HOLDING BV 0.125% 09/12/2027	EUR	91 909	84 628	0.01
498 000	TENNET HOLDING BV 0.125% 30/11/2032	EUR	478 662	343 182	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
103 000	TENNET HOLDING BV 0.5% 30/11/2040	EUR	78 324	57 893	0.01
744 000	TENNET HOLDING BV 0.875% 03/06/2030	EUR	780 573	602 950	0.10
900 000	TENNET HOLDING BV 0.875% 16/06/2035	EUR	822 544	628 263	0.11
255 000	TENNET HOLDING BV 1% 13/06/2026	EUR	266 422	234 809	0.04
697 000	TENNET HOLDING BV 1.125% 09/06/2041	EUR	608 065	439 482	0.07
947 000	TENNET HOLDING BV 1.25% 24/10/2033	EUR	952 724	721 932	0.12
1 200 000	TENNET HOLDING BV 1.375% 05/06/2028	EUR	1 286 267	1 065 029	0.18
786 000	TENNET HOLDING BV 1.375% 26/06/2029	EUR	843 615	678 534	0.12
1 094 000	TENNET HOLDING BV 1.5% 03/06/2039	EUR	1 035 653	776 183	0.13
1 371 000	TENNET HOLDING BV 1.625% 17/11/2026	EUR	1 323 435	1 277 199	0.22
262 000	TENNET HOLDING BV 1.75% 04/06/2027	EUR	290 299	241 212	0.04
102 000	TENNET HOLDING BV 1.875% 13/06/2036	EUR	119 568	80 531	0.01
492 000	TENNET HOLDING BV 2% 05/06/2034	EUR	537 967	403 041	0.07
800 000	TENNET HOLDING BV 2.125% 17/11/2029	EUR	767 232	717 816	0.12
600 000	TENNET HOLDING BV 2.375% 17/05/2033	EUR	560 928	519 183	0.09
1 025 000	TENNET HOLDING BV 2.75% 17/05/2042	EUR	933 108	836 804	0.14
700 000	TENNET HOLDING BV 4.5% 28/10/2034	EUR	767 452	729 576	0.12
700 000	TENNET HOLDING BV 4.75% 28/10/2042	EUR	798 714	743 903	0.13
400 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 23/06/2029	EUR	397 017	321 348	0.05
686 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	695 034	509 262	0.09
600 000	THAMES WATER UTILITIES FINANCE PLC 0.875% 31/01/2028	EUR	583 488	511 680	0.09
800 000	THAMES WATER UTILITIES FINANCE PLC 1.25% 31/01/2032	EUR	749 318	625 408	0.11
2 382 000	THREE GORGES FINANCE II CAYMAN ISLANDS LTD 1.3% 21/06/2024	EUR	2 350 263	2 296 650	0.39
1 137 000	TOYOTA MOTOR CREDIT CORP 2.15% 13/02/2030	USD	1 018 882	901 380	0.15
345 000	TRANSMISSION FINANCE DAC 0.375% 18/06/2028	EUR	323 983	272 473	0.05
753 000	TUCSON ELECTRIC POWER CO 1.5% 01/08/2030	USD	594 505	543 194	0.09
616 000	UBS AG/LONDON 0.01% 29/06/2026	EUR	600 146	541 099	0.09
322 000	UDR INC 1.9% 15/03/2033	USD	241 795	216 488	0.04
554 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	576 387	518 330	0.09
454 000	UNICREDIT BANK AG 0.01% 28/09/2026	EUR	409 718	403 488	0.07
800 000	UNICREDIT BANK AG 2.625% 27/04/2028	EUR	789 168	779 366	0.13
400 000	UNICREDIT BANK AUSTRIA AG 1.5% 24/05/2028	EUR	365 300	365 002	0.06
1 200 000	UNICREDIT SPA FRN 05/07/2029	EUR	1 160 336	967 236	0.16
500 000	UNION ELECTRIC CO 2.625% 15/03/2051	USD	330 392	299 702	0.05
687 000	UPM-KYMMENE OYJ 0.5% 22/03/2031	EUR	612 313	522 573	0.09
500 000	UPM-KYMMENE OYJ 2.25% 23/05/2029	EUR	467 709	454 215	0.08
385 000	VATTENFALL AB 0.05% 15/10/2025	EUR	385 994	349 237	0.06
513 000	VATTENFALL AB 0.125% 12/02/2029	EUR	507 364	410 980	0.07
152 000	VATTENFALL AB 0.5% 24/06/2026	EUR	155 959	136 705	0.02
200 000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	USD	177 630	173 026	0.03
300 000	VERBUND AG 0.9% 01/04/2041	EUR	240 916	189 577	0.03
588 000	VERIZON COMMUNICATIONS INC 1.5% 18/09/2030	USD	486 827	431 065	0.07
1 286 000	VERIZON COMMUNICATIONS INC 2.85% 03/09/2041	USD	1 051 299	842 849	0.14
640 000	VERIZON COMMUNICATIONS INC 3.875% 01/03/2052	USD	566 654	460 992	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
900 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	885 610	794 697	0.14
800 000	VESTEDA FINANCE BV 0.75% 18/10/2031	EUR	664 899	582 660	0.10
400 000	VESTEDA FINANCE BV 1.5% 24/05/2027	EUR	389 777	358 404	0.06
100 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	99 314	90 734	0.02
2 200 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	2 240 241	1 790 228	0.30
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.25% 23/09/2032	EUR	105 560	75 530	0.01
800 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	EUR	841 196	772 394	0.13
900 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.125% 15/11/2025	EUR	913 158	897 206	0.15
1 000 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.25% 15/02/2028	EUR	1 007 076	980 924	0.17
800 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.375% 15/05/2030	EUR	818 520	778 634	0.13
400 000	VONOVIA SE 0.625% 24/03/2031	EUR	398 889	281 904	0.05
800 000	VONOVIA SE 2.375% 25/03/2032	EUR	658 912	638 689	0.11
350 000	VORNADO REALTY LP 2.15% 01/06/2026	USD	309 034	278 150	0.05
499 000	VORNADO REALTY LP 3.4% 01/06/2031	USD	410 004	349 808	0.06
540 000	WELLTOWER INC 2.7% 15/02/2027	USD	484 626	456 880	0.08
400 000	WELLTOWER INC 3.85% 15/06/2032	USD	361 337	320 168	0.05
750 000	WESTAR ENERGY INC 2.55% 01/07/2026	USD	681 686	649 091	0.11
1 232 000	WESTPAC BANKING CORP 0.625% 22/11/2024	EUR	1 264 614	1 166 093	0.20
175 000	WESTPAC SECURITIES NZ LTD/LONDON 0.3% 25/06/2024	EUR	176 697	167 684	0.03
50 000	WISCONSIN ELECTRIC POWER CO 4.75% 30/09/2032	USD	47 586	46 212	0.01
350 000	WISCONSIN POWER AND LIGHT CO 1.95% 16/09/2031	USD	283 701	259 031	0.04
409 000	WISCONSIN PUBLIC SERVICE CORP 2.85% 01/12/2051	USD	285 918	248 959	0.04
400 000	WP CAREY INC 2.45% 01/02/2032	USD	320 189	294 875	0.05
Total Bonds			439 595 891	392 247 353	66.80
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 300 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0% 25/03/2025	EUR	1 312 562	1 212 615	0.21
1 100 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.375% 17/09/2024	EUR	1 174 392	1 066 978	0.18
800 000	ARAB PETROLEUM INVESTMENTS CORP - REGS - 1.483% 06/10/2026	USD	691 358	669 009	0.11
236 000	ASIAN D DEVELOPMENT GROIP INC 0.35% 16/07/2025	EUR	232 177	219 918	0.04
230 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	197 278	187 331	0.03
300 000	ASIAN DEVELOPMENT BANK 1.75% 14/08/2026	USD	266 070	257 826	0.04
152 000	ASIAN DEVELOPMENT BANK 2.125% 19/03/2025	USD	139 456	135 572	0.02
1 020 000	ASIAN DEVELOPMENT BANK 2.375% 10/08/2027	USD	910 718	886 356	0.15
546 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	537 271	483 281	0.08
303 000	AUCKLAND COUNCIL 0.25% 17/11/2031	EUR	296 219	230 949	0.04
535 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.827% 30/07/2027	EUR	556 960	479 707	0.08
5 008 461	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	4 989 963	4 695 385	0.80
4 666 000	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	4 516 255	4 420 732	0.75
8 814 400	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	8 658 020	7 342 942	1.25
8 121 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	7 789 035	6 594 764	1.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
8 922 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	6 655 334	4 681 594	0.80
1 781 000	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	1 792 255	1 394 363	0.24
1 065 000	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 29/01/2040	EUR	1 014 712	698 672	0.12
1 532 000	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	1 304 618	1 178 192	0.20
2 694 000	CHILE GOVERNMENT INTERNATIONAL BOND 3.5% 25/01/2050	USD	2 439 455	1 829 056	0.31
400 000	CITY OF PARIS FRANCE 1.75% 25/05/2031	EUR	402 965	357 448	0.06
1 175 000	CORP ANDINA DE FOMENTO 0.625% 20/11/2026	EUR	1 142 137	1 032 921	0.18
100 000	EUROFIMA EUROPÄISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBahnMATERIAL 0.01% 23/06/2028	EUR	85 940	83 938	0.01
998 000	EUROFIMA EUROPÄISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBahnMATERIAL 0.1% 20/05/2030	EUR	928 809	797 546	0.14
157 000	EUROFIMA EUROPÄISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBahnMATERIAL 3.125% 09/11/2031	EUR	159 097	155 573	0.03
370 000	EUROFIMA 0% 28/07/2026	EUR	375 903	329 970	0.06
1 608 000	EUROFIMA 0.15% 10/10/2034	EUR	1 575 901	1 124 188	0.19
780 000	EUROFIMA 0.25% 09/02/2024	EUR	791 797	755 081	0.13
190 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 0% 10/01/2024	EUR	193 248	184 063	0.03
880 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 1.5% 13/02/2025	USD	786 438	775 855	0.13
1 571 000	EUROPEAN INVESTMENT BANK - REGS - 2.875% 13/06/2025	USD	1 494 223	1 422 164	0.24
2 200 000	EUROPEAN INVESTMENT BANK 0% 15/11/2027	EUR	2 022 174	1 911 822	0.33
908 000	EUROPEAN INVESTMENT BANK 0.01% 15/11/2030	EUR	837 138	717 420	0.12
2 136 000	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	2 105 194	1 422 211	0.24
1 725 000	EUROPEAN INVESTMENT BANK 0.05% 15/11/2029	EUR	1 498 568	1 411 433	0.24
2 300 000	EUROPEAN INVESTMENT BANK 0.375% 15/05/2026	EUR	2 344 251	2 112 763	0.36
2 279 000	EUROPEAN INVESTMENT BANK 0.5% 13/11/2037	EUR	2 023 860	1 558 922	0.27
606 000	EUROPEAN INVESTMENT BANK 0.75% 23/09/2030	USD	478 780	447 684	0.08
1 680 000	EUROPEAN INVESTMENT BANK 1% 14/11/2042	EUR	1 925 946	1 145 622	0.20
908 000	EUROPEAN INVESTMENT BANK 1.125% 15/11/2032	EUR	1 040 945	756 739	0.13
1 654 000	EUROPEAN INVESTMENT BANK 1.25% 13/11/2026	EUR	1 790 067	1 553 319	0.26
3 800 000	EUROPEAN INVESTMENT BANK 1.5% 15/06/2032	EUR	3 658 064	3 307 866	0.56
1 996 000	EUROPEAN INVESTMENT BANK 1.5% 15/11/2047	EUR	2 367 970	1 460 882	0.25
1 232 000	EUROPEAN INVESTMENT BANK 1.625% 09/10/2029	USD	1 107 957	991 958	0.17
1 650 000	EUROPEAN INVESTMENT BANK 1.625% 13/05/2031	USD	1 409 318	1 297 481	0.22
1 500 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	1 378 797	1 314 635	0.22
3 245 000	EUROPEAN INVESTMENT BANK 2.25% 15/03/2030	EUR	3 153 389	3 084 295	0.53
1 300 000	EUROPEAN INVESTMENT BANK 2.375% 24/05/2027	USD	1 223 035	1 134 109	0.19
1 253 000	EUROPEAN INVESTMENT BANK 2.5% 15/10/2024	USD	1 148 340	1 134 091	0.19
14 976 957	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	12 458 919	8 744 026	1.50
27 320 698	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	32 278 056	22 316 392	3.81
1 260 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 0% 24/11/2026	EUR	1 231 753	1 092 447	0.19
400 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 1% 24/11/2041	EUR	288 275	252 537	0.04
835 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 2.375% 02/02/2051	USD	652 214	492 903	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 542 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 05/06/2035	EUR	1 625 886	1 016 764	0.17
100 000	ILE-DE-FRANCE MOBILITES 0.4% 28/05/2031	EUR	89 829	79 240	0.01
1 100 000	ILE-DE-FRANCE MOBILITES 0.675% 24/11/2036	EUR	999 701	747 925	0.13
100 000	ILE-DE-FRANCE MOBILITES 0.95% 28/05/2041	EUR	70 274	63 850	0.01
1 300 000	ILE-DE-FRANCE MOBILITES 1.275% 14/02/2042	EUR	1 084 880	871 494	0.15
760 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2026	EUR	765 873	686 183	0.12
500 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2027	EUR	471 227	435 175	0.07
314 000	INSTITUTO DE CREDITO OFICIAL 1.3% 31/10/2026	EUR	302 724	293 115	0.05
19 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.625% 22/11/2027	EUR	17 128	16 941	0.00
620 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	546 427	554 323	0.09
660 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.125% 20/11/2025	USD	627 427	598 236	0.10
6 249 950	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	6 840 807	5 569 705	0.95
12 263 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	11 028 434	6 951 039	1.18
6 941 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/04/2035	EUR	6 748 800	6 462 244	1.10
504 000	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 0.01% 02/02/2028	EUR	505 075	425 234	0.07
737 000	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 0.05% 12/02/2027	EUR	741 176	643 196	0.11
400 000	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 1.5% 27/01/2025	USD	364 440	350 966	0.06
9 650 330	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	10 616 398	8 096 463	1.38
4 086 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.75% 22/04/2039	EUR	4 081 226	3 761 650	0.64
200 000	KOMMUNALBANKEN AS 0.5% 21/10/2024 (ISIN XS2333390164)	USD	174 742	173 956	0.03
449 000	KOMMUNEKREDIT 0.125% 26/09/2040	EUR	436 704	267 455	0.05
620 000	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	628 054	418 738	0.07
625 000	KOMMUNEKREDIT 0.75% 05/07/2028	EUR	624 091	551 713	0.09
599 000	KOMMUNEKREDIT 0.75% 18/05/2027	EUR	638 542	541 898	0.09
600 000	KOREA INTERNATIONAL BOND 0% 15/10/2026	EUR	561 506	527 048	0.09
14 583 430	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	14 037 727	10 087 897	1.73
1 490 000	NORDIC INVESTMENT BANK 0% 30/04/2027	EUR	1 489 992	1 310 990	0.22
1 074 000	NORDIC INVESTMENT BANK 0.125% 10/06/2024	EUR	1 100 917	1 028 374	0.18
650 000	NORDIC INVESTMENT BANK 0.25% 09/03/2029	EUR	583 684	551 235	0.09
400 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.35% 20/06/2029	EUR	413 542	333 526	0.06
500 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.875% 25/05/2027	EUR	507 030	453 158	0.08
700 000	REGION OF ILE DE FRANCE 0.625% 23/04/2027	EUR	710 488	629 677	0.11
500 000	REGION OF ILE DE FRANCE 2.375% 24/04/2026	EUR	584 715	487 745	0.08
100 000	REGION OF ILE DE FRANCE 3.625% 27/03/2024	EUR	116 765	100 609	0.02
3 300 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	3 358 617	2 573 571	0.44
1 512 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1% 07/03/2029	EUR	1 611 175	1 304 117	0.22
1 158 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.125% 07/08/2026	EUR	1 247 652	1 082 446	0.18
126 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2% 08/03/2049	EUR	106 460	90 802	0.02
1 000 000	SNCF RESEAU EPIC 0.875% 22/01/2029	EUR	1 078 888	871 484	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
700 000	SNCF RESEAU EPIC 1% 09/11/2031	EUR	687 161	577 076	0.10
1 400 000	SNCF RESEAU 0.75% 25/05/2036	EUR	1 274 474	977 437	0.17
1 200 000	SNCF RESEAU 1.875% 30/03/2034	EUR	1 374 105	1 015 675	0.17
1 200 000	SNCF RESEAU 2.25% 20/12/2047	EUR	1 356 747	911 878	0.16
2 800 000	SOCIETE DU GRAND PARIS EPIC 0% 25/11/2030	EUR	2 685 846	2 165 223	0.37
1 500 000	SOCIETE DU GRAND PARIS EPIC 0.3% 02/09/2036	EUR	1 361 887	959 349	0.16
1 400 000	SOCIETE DU GRAND PARIS EPIC 0.3% 25/11/2031	EUR	1 186 520	1 072 973	0.18
2 800 000	SOCIETE DU GRAND PARIS EPIC 0.7% 15/10/2060	EUR	2 314 473	1 082 598	0.18
1 800 000	SOCIETE DU GRAND PARIS EPIC 0.875% 10/05/2046	EUR	1 658 571	1 013 641	0.17
2 700 000	SOCIETE DU GRAND PARIS EPIC 1% 18/02/2070	EUR	2 502 308	1 124 253	0.19
1 200 000	SOCIETE DU GRAND PARIS EPIC 1% 26/11/2051	EUR	1 151 910	621 117	0.11
2 200 000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	EUR	2 338 040	1 963 067	0.33
2 400 000	SOCIETE DU GRAND PARIS EPIC 1.7% 25/05/2050	EUR	2 634 876	1 587 488	0.27
1 800 000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	1 799 641	1 485 396	0.25
400 000	SOCIETE NATIONALE SNCF SA 3.125% 02/11/2027	EUR	400 899	394 762	0.07
7 523 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	6 477 512	4 611 328	0.79
379 000	STATE OF HESSE 0.01% 18/06/2031	EUR	301 093	293 885	0.05
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			240 878 662	188 212 874	32.06
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			680 474 553	580 460 227	98.86
Total Investments			680 474 553	580 460 227	98.86

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	32.05	Germany	17.43
Banks	27.93	France	16.39
Investment Banking and Brokerage Services	11.96	Netherlands	13.88
Gas, Water and Multi-utilities	5.33	United States of America	9.88
Electricity	5.29	Luxembourg	6.30
Real Estate Investment Trusts	2.49	Spain	4.61
Finance and Credit Services	2.00	Italy	4.09
Real Estate Investment and Services	2.00	Belgium	2.43
Technology Hardware and Equipment	1.77	Norway	2.04
Industrial Transportation	1.26	Japan	1.91
Automobiles and Parts	1.02	United Kingdom	1.78
Telecommunications Service Providers	0.84	Hong Kong (China)	1.77
Non-life Insurance	0.82	Finland	1.60
Electronic and Electrical Equipment	0.57	Ireland	1.59
Alternative Energy	0.52	South Korea	1.31
Construction and Materials	0.43	Chile	1.22
General Industrials	0.42	Cayman Islands	1.15
Chemicals	0.40	Sweden	0.97
Beverages	0.36	Canada	0.93
Travel and Leisure	0.36	Denmark	0.91
Industrial Materials	0.30	Austria	0.84
Health Care Providers	0.26	Poland	0.57
Life Insurance	0.13	Indonesia	0.56
Industrial Engineering	0.11	Switzerland	0.55
Open-end and Miscellaneous Investment Vehicles	0.09	Australia	0.46
Oil, Gas and Coal	0.06	India	0.44
Pharmaceuticals and Biotechnology	0.06	British Virgin Islands	0.40
Consumer Services	0.03	Philippines	0.40
		Singapore	0.37
		China	0.21
		Portugal	0.21
		Venezuela	0.18
		Hungary	0.17
		Iceland	0.16
		Czech Republic	0.15
		South Africa	0.15
		Mexico	0.14
		Bermuda	0.13
		Lithuania	0.13
		Saudi Arabia	0.11
		United Arab Emirates	0.09
		Liechtenstein	0.06
		Peru	0.06
		Jersey	0.04
		New Zealand	0.04
		Guernsey	0.03
		Slovakia	0.02
	98.86		98.86

MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 214	ACEA SPA	EUR	33 037	28 605	0.29
294	ALERION CLEANPOWER SPA	EUR	3 241	9 467	0.10
227	AMCO - ASSET MANAGEMENT CO SPA	EUR	-	-	0.00
2 629	AMPLIFON SPA	EUR	47 131	73 139	0.74
12 706	ANIMA HOLDING SPA	EUR	58 692	47 546	0.48
1 299	ANTARES VISION SPA	EUR	15 251	10 431	0.10
4 791	ARISTON HOLDING NV	EUR	47 891	46 089	0.46
6 719	ARNOLDO MONDADORI EDITORE SPA	EUR	9 126	12 148	0.12
4 087	ASCOPIAVE SPA	EUR	14 756	9 788	0.10
27 518	ASSICURAZIONI GENERALI SPA	EUR	425 997	457 211	4.60
10 597	AUTOGRILL SPA	EUR	78 879	68 478	0.69
3 375	AVIO SPA	EUR	36 927	32 299	0.32
2 329	AZIMUT HOLDING SPA	EUR	38 496	48 746	0.49
28 776	A2A SPA	EUR	43 195	35 826	0.36
9 599	BANCA FARMAFACTORING SPA	EUR	55 598	71 129	0.71
1 063	BANCA GENERALI SPA	EUR	27 815	34 080	0.34
1 227	BANCA IFIS SPA	EUR	28 378	16 331	0.16
5 085	BANCA MEDIOLANUM SPA	EUR	33 113	39 653	0.40
23 782	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	62 733	45 771	0.46
20 818	BANCA POPOLARE DI SONDRIO SPA	EUR	64 244	78 692	0.79
27 137	BANCO BPM SPA	EUR	72 983	90 475	0.91
2 563	BIESSE SPA	EUR	31 498	32 499	0.33
19 989	BPER BANCA	EUR	35 337	38 349	0.39
1 767	BRUNELLO CUCINELLI SPA	EUR	61 667	122 100	1.23
1 665	BUZZI UNICEM SPA	EUR	31 963	29 970	0.30
9 450	CAIRO COMMUNICATION SPA	EUR	16 462	14 062	0.14
2 350	CAREL INDUSTRIES SPA	EUR	32 221	55 225	0.56
256	CEMBRE SPA	EUR	7 450	7 859	0.08
2 165	CEMENTIR HOLDING SPA	EUR	11 124	13 293	0.13
20 042	CNH INDUSTRIAL NV	EUR	179 575	299 929	3.01
35 390	COFIDE SPA	EUR	15 497	15 377	0.15
4 591	CREDITO EMILIANO SPA	EUR	28 323	30 438	0.31
175 630	D'AMICO INTERNATIONAL SHIPPING SA	EUR	48 356	65 510	0.66
538	DANIELI & C OFFICINE MECCANICHE SPA	EUR	10 122	11 190	0.11
891	DATALOGIC SPA	EUR	20 687	7 418	0.07
10 101	DAVIDE CAMPARI-MILANO NV	EUR	71 210	95 798	0.96
3 597	DE' LONGHI SPA	EUR	91 207	75 465	0.76
471	DIASORIN SPA	EUR	41 280	61 418	0.62
788	DIGITAL BROS SPA	EUR	12 440	17 667	0.18
2 735	DOVALUE SPA	EUR	29 261	19 583	0.20
2 830	EL.EN. SPA	EUR	30 243	40 328	0.41
14 282	ENAV SPA	EUR	59 852	56 557	0.57
158 352	ENEL SPA	EUR	941 337	796 510	8.00
45 483	ENI SPA	EUR	637 950	604 286	6.07

MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 227	ERG SPA	EUR	25 151	35 534	0.36
6 114	ESPRINET SPA	EUR	42 622	41 178	0.41
4 854	EUROTECH SPA	EUR	19 155	13 902	0.14
2 444	FERRARI NV	EUR	268 164	489 288	4.92
5 394	FILA SPA	EUR	50 350	37 542	0.38
22 849	FINCANTIERI SPA	EUR	21 373	12 121	0.12
12 628	FINECOBANK BANCA FINECO SPA	EUR	118 983	195 987	1.97
7 791	FRENI BREMBO SPA	EUR	84 109	81 416	0.82
2 982	GAS PLUS SPA	EUR	7 896	7 157	0.07
855	GRUPPO MUTUIONLINE SPA	EUR	15 766	22 504	0.23
3 313	GVS SPA	EUR	36 548	13 418	0.13
14 948	HERA SPA	EUR	44 751	37 654	0.38
3 546	ILLIMITY BANK SPA	EUR	32 357	24 467	0.25
12 270	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	49 637	38 221	0.38
1 797	INDUSTRIE DE NORA SPA	EUR	29 415	25 769	0.26
7 143	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	54 355	67 244	0.68
2 043	INTERCOS SPA	EUR	26 512	25 946	0.26
1 687	INTERPUMP GROUP SPA	EUR	51 152	71 124	0.71
330 543	INTESA SANPAOLO SPA	EUR	780 184	686 867	6.90
34 859	IREN SPA	EUR	76 465	51 173	0.51
10 494	ITALGAS SPA	EUR	53 833	54 464	0.55
655	ITALMOBILIARE SPA	EUR	14 886	16 735	0.17
3 743	IVECO GROUP NV	EUR	24 000	20 804	0.21
26 467	JUVENTUS FOOTBALL CLUB SPA	EUR	15 458	8 369	0.08
17 311	KME GROUP SPA	EUR	10 107	9 469	0.10
44 489	LANDI RENZO SPA	EUR	25 136	24 469	0.25
8 231	LEONARDO SPA	EUR	95 747	66 342	0.67
427	LU-VE SPA	EUR	10 106	12 020	0.12
9 622	MAIRE TECNIMONT SPA	EUR	31 022	29 847	0.30
1 948	MARR SPA	EUR	36 260	22 207	0.22
13 268	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	120 095	119 200	1.20
34 749	MFE-MEDIAFOREUROPE NV (ISIN NL0015000MZ1)	EUR	9 937	12 558	0.13
13 116	MFE-MEDIAFOREUROPE NV (ISIN NL0015000N09)	EUR	34 546	7 365	0.07
4 193	MONCLER SPA	EUR	140 219	207 554	2.09
2 155	NET INSURANCE SPA	EUR	20 085	19 998	0.20
11 270	NEXI SPA	EUR	140 923	83 015	0.83
1 777	ORSERO SPA	EUR	28 445	23 670	0.24
9 911	OVS SPA	EUR	12 184	20 873	0.21
160	PHARMANUTRA SPA	EUR	11 040	9 968	0.10
9 946	PIAGGIO & C SPA	EUR	24 291	27 889	0.28
9 306	PIRELLI & C SPA	EUR	57 832	37 261	0.37
9 046	POSTE ITALIANE SPA	EUR	64 510	82 554	0.83
795	PRIMA INDUSTRIE SPA	EUR	19 582	19 716	0.20
5 310	PRYSMIAN SPA	EUR	129 002	184 045	1.85

MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 301	RAI WAY SPA	EUR	26 796	28 678	0.29
1 926	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	71 012	74 633	0.75
1 240	REPLY SPA	EUR	87 076	132 680	1.33
13 255	SAFILO GROUP SPA	EUR	12 701	20 174	0.20
23 484	SAIPEM SPA	EUR	54 465	26 478	0.27
754	SALCEF SPA	EUR	13 526	13 135	0.13
3 530	SALVATORE FERRAGAMO SPA	EUR	57 954	58 210	0.59
755	SANLORENZO SPA/AMEGLIA	EUR	12 868	27 897	0.28
28 599	SARAS SPA	EUR	28 841	32 860	0.33
2 327	SECO SPA	EUR	14 261	12 449	0.13
3 336	SERI INDUSTRIAL SPA	EUR	20 227	17 481	0.18
388	SESA SPA	EUR	24 473	45 008	0.45
45 232	SNAM SPA	EUR	190 133	204 765	2.06
2 012	SOL SPA	EUR	25 462	35 612	0.36
41 120	STELLANTIS NV	EUR	502 677	545 415	5.48
13 259	STMICROELECTRONICS NV	EUR	255 620	437 480	4.40
5 506	TAMBURI INVESTMENT PARTNERS SPA	EUR	34 309	40 249	0.40
7 592	TECHNOGYM SPA	EUR	63 405	54 283	0.55
208 303	TELECOM ITALIA SPA/MILANO	EUR	143 765	45 056	0.45
9 487	TENARIS SA	EUR	117 651	154 496	1.55
28 595	TERNA - RETE ELETTRICA NAZIONALE	EUR	153 279	197 306	1.98
7 022	TERNIENERGIA SPA	EUR	6 053	3 525	0.04
920	TINEXTA SPA	EUR	10 652	20 976	0.21
6 897	TISCALI SPA	EUR	17 875	4 864	0.05
400	TOD'S SPA	EUR	19 723	12 112	0.12
1 382	TXT E-SOLUTIONS SPA	EUR	18 159	17 745	0.18
38 839	UNICREDIT SPA	EUR	563 475	515 470	5.18
3 299	UNIEURO SPA	EUR	47 711	40 545	0.41
9 156	UNIPOL GRUPPO SPA	EUR	35 553	41 733	0.42
22 928	UNIPOLSAI ASSICURAZIONI SPA	EUR	56 734	52 780	0.53
17 479	WEBUILD SPA	EUR	26 754	24 034	0.24
556	WIIT SPA	EUR	9 855	10 008	0.10
1 718	ZIGNAGO VETRO SPA	EUR	17 413	24 224	0.24
Total Shares			9 347 194	9 838 000	98.89
Warrants					
1 161	WEBUILD SPA / WEBUILD SPA - 02/08/2030	EUR	-	-	0.00
Total Warrants			-	-	0.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			9 347 194	9 838 000	98.89
Total Investments			9 347 194	9 838 000	98.89

MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.33	Italy	76.90
Automobiles and Parts	11.47	Netherlands	19.78
Electricity	11.30	Luxembourg	2.21
Oil, Gas and Coal	8.80		
Technology Hardware and Equipment	6.88		
Non-life Insurance	5.75		
Investment Banking and Brokerage Services	4.90		
Personal Goods	4.69		
Industrial Transportation	4.42		
General Industrials	2.33		
Construction and Materials	2.16		
Medical Equipment and Services	1.76		
Industrial Metals and Mining	1.65		
Gas, Water and Multi-utilities	1.54		
Telecommunications Equipment	1.33		
Telecommunications Service Providers	1.18		
Aerospace and Defense	0.99		
Tobacco	0.96		
Leisure Goods	0.95		
Software and Computer Services	0.93		
Pharmaceuticals and Biotechnology	0.89		
Industrial Support Services	0.83		
Life Insurance	0.83		
Electronic and Electrical Equipment	0.81		
Travel and Leisure	0.77		
Household Goods and Home Construction	0.76		
Media	0.75		
Industrial Engineering	0.56		
Retailers	0.41		
Real Estate Investment Trusts	0.38		
Chemicals	0.36		
Personal Care, Drug and Grocery Stores	0.22		
	98.89		98.89

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
26 749	ABN AMRO BANK NV	EUR	436 526	345 731	0.13
1 714	ACCIONA SA	EUR	307 663	294 637	0.11
11 816	ACCOR SA	EUR	404 863	275 904	0.10
14 599	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	328 741	390 815	0.14
11 016	ADIDAS AG - REG	EUR	2 499 345	1 404 099	0.52
1 350	ADYEN NV	EUR	1 824 747	1 739 340	0.64
110 873	AEGON NV	EUR	451 930	525 316	0.19
4 890	AENA SME SA	EUR	710 099	573 597	0.21
8 906	AERCAP HOLDINGS NV	USD	430 761	486 669	0.18
2 061	AEROPORTS DE PARIS	EUR	276 551	258 037	0.09
10 381	AGEAS SA/NV	EUR	428 199	429 981	0.16
69 579	AIB GROUP PLC	EUR	215 277	251 598	0.09
22 899	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	2 033 943	3 031 828	1.11
9 976	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	1 304 103	1 320 822	0.48
37 534	AIRBUS SE	EUR	3 449 781	4 167 025	1.53
11 735	AKZO NOBEL NV	EUR	952 480	734 142	0.27
25 873	ALLIANZ SE - REG	EUR	4 955 210	5 197 886	1.91
19 017	ALSTOM SA	EUR	690 637	433 968	0.16
28 476	AMADEUS IT GROUP SA - A	EUR	1 641 901	1 382 510	0.51
8 644	AMPLIFON SPA	EUR	303 568	240 476	0.09
4 229	AMUNDI SA	EUR	286 133	224 137	0.08
54 420	ANHEUSER-BUSCH INBEV SA/NV	EUR	3 235 832	3 062 213	1.12
34 391	ARCELORMITTAL SA	EUR	726 069	845 159	0.31
3 515	ARGENX SE	EUR	808 912	1 224 275	0.45
3 934	ARKEMA SA	EUR	383 246	329 984	0.12
69 357	AROUNDTOWN SA	EUR	457 789	151 406	0.06
3 022	ASM INTERNATIONAL NV	EUR	731 762	712 134	0.26
25 643	ASML HOLDING NV	EUR	7 845 149	12 918 944	4.75
68 587	ASSICURAZIONI GENERALI SPA	EUR	1 029 528	1 139 573	0.42
118 148	AXA SA	EUR	2 576 524	3 078 346	1.13
383 519	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 002 010	2 160 746	0.79
1 061 581	BANCO SANTANDER SA	EUR	3 842 406	2 975 081	1.09
69 641	BANK OF IRELAND GROUP PLC	EUR	543 757	619 805	0.23
57 464	BASF SE - REG	EUR	4 084 733	2 665 755	0.98
61 761	BAYER AG	EUR	4 526 065	2 984 600	1.10
21 060	BAYERISCHE MOTOREN WERKE AG	EUR	1 600 995	1 755 983	0.64
4 005	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	257 475	318 598	0.12
5 686	BECHTLE AG	EUR	335 781	187 979	0.07
6 474	BEIERSDORF AG	EUR	632 079	694 013	0.25
2 876	BIOMERIEUX	EUR	266 582	281 618	0.10
70 220	BNP PARIBAS SA	EUR	3 584 100	3 739 215	1.37
50 738	BOLLORE SE	EUR	201 450	264 852	0.10
13 529	BOUYGUES SA	EUR	485 077	379 353	0.14
10 094	BRENTAG SE	EUR	585 972	602 814	0.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
19 386	BUREAU VERITAS SA	EUR	436 954	477 089	0.18
280 234	CAIXABANK SA	EUR	822 728	1 029 019	0.38
10 177	CAPGEMINI SE	EUR	1 242 118	1 587 103	0.58
2 309	CARL ZEISS MEDITEC AG	EUR	249 540	272 231	0.10
38 980	CARREFOUR SA	EUR	621 419	609 647	0.22
33 470	CELLNEX TELECOM SAU	EUR	1 407 779	1 034 892	0.38
31 650	CIE DE SAINT-GOBAIN	EUR	1 374 619	1 444 823	0.53
43 012	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 232 010	1 117 667	0.41
65 957	CNH INDUSTRIAL NV	EUR	594 123	987 047	0.36
13 389	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	526 184	694 007	0.25
64 184	COMMERZBANK AG	EUR	509 197	567 130	0.21
6 927	CONTINENTAL AG	EUR	921 076	387 773	0.14
4 285	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	162 230	154 860	0.06
12 571	COVESTRO AG	EUR	731 950	459 470	0.17
2 686	COVIVIO	EUR	202 069	148 939	0.05
73 669	CREDIT AGRICOLE SA	EUR	848 597	724 240	0.27
47 724	CRH PLC	EUR	1 551 400	1 766 265	0.65
29 249	DAIMLER TRUCK HOLDING AG	EUR	603 237	846 612	0.31
40 025	DANONE SA	EUR	2 526 671	1 970 431	0.72
1 739	DASSAULT AVIATION SA	EUR	199 525	275 110	0.10
42 682	DASSAULT SYSTEMES SE	EUR	1 228 689	1 429 634	0.52
30 205	DAVIDE CAMPARI-MILANO NV	EUR	245 636	286 464	0.11
11 063	DELIVERY HERO SE	EUR	836 044	495 401	0.18
129 085	DEUTSCHE BANK AG - REG	EUR	1 451 717	1 366 752	0.50
11 910	DEUTSCHE BOERSE AG	EUR	1 503 763	1 922 274	0.71
34 383	DEUTSCHE LUFTHANSA AG - REG	EUR	331 628	266 984	0.10
62 969	DEUTSCHE POST AG - REG	EUR	2 499 439	2 215 249	0.81
204 010	DEUTSCHE TELEKOM AG - REG	EUR	3 137 743	3 802 338	1.40
1 748	DIASORIN SPA	EUR	307 707	227 939	0.08
1 419	D'IETEREN GROUP	EUR	206 748	254 285	0.09
7 139	DR ING HC F PORSCHE AG	EUR	620 337	676 420	0.25
16 090	EDENRED	EUR	575 396	818 659	0.30
174 127	EDP - ENERGIAS DE PORTUGAL SA	EUR	653 717	810 735	0.30
17 412	EDP RENOVAVEIS SA	EUR	345 072	358 339	0.13
5 177	EIFFAGE SA	EUR	451 930	475 870	0.17
36 602	ELECTRICITE DE FRANCE SA	EUR	357 494	439 224	0.16
1 999	ELIA GROUP SA/NV	EUR	209 520	265 467	0.10
9 164	ELISA OYJ	EUR	405 392	453 251	0.17
17 278	ENAGAS SA	EUR	380 314	268 241	0.10
18 647	ENDESA SA	EUR	377 773	328 840	0.12
514 112	ENEL SPA	EUR	3 259 384	2 585 983	0.95
113 439	ENGIE SA (ISIN FR0010208488)	EUR	1 460 159	1 518 721	0.56
158 029	ENI SPA	EUR	1 875 809	2 099 573	0.77
140 114	E.ON SE	EUR	1 372 764	1 307 824	0.48

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
22 381	ERSTE GROUP BANK AG	EUR	714 627	669 192	0.25
18 383	ESSILORLUXOTTICA SA	EUR	2 319 183	3 110 404	1.14
3 025	EURAZEO SE	EUR	192 469	175 753	0.06
8 425	EUROFINS SCIENTIFIC SE	EUR	546 145	564 981	0.21
5 246	EURONEXT NV	EUR	453 193	362 813	0.13
14 558	EVONIK INDUSTRIES AG	EUR	400 103	261 098	0.10
6 688	EXOR NV	EUR	377 197	456 790	0.17
7 831	FERRARI NV	EUR	1 076 089	1 567 766	0.58
31 636	FERROVIAL SA	EUR	618 484	774 133	0.28
39 208	FINECOBANK BANCA FINECO SPA	EUR	444 423	608 508	0.22
10 559	FLUTTER ENTERTAINMENT PLC	EUR	1 265 362	1 349 440	0.50
28 593	FORTUM OYJ	EUR	540 949	444 335	0.16
12 832	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	972 160	392 274	0.14
27 427	FRESENIUS SE & CO KGAA	EUR	1 405 737	719 959	0.26
29 457	GALP ENERGIA SGPS SA	EUR	365 859	371 453	0.14
10 104	GEA GROUP AG	EUR	345 713	385 973	0.14
3 189	GECINA SA	EUR	418 376	303 433	0.11
28 989	GETLINK SE - REG	EUR	356 558	434 110	0.16
20 708	GRIFOLS SA	EUR	498 899	223 025	0.08
6 459	GROUPE BRUXELLES LAMBERT NV	EUR	546 870	481 712	0.18
3 871	HANNOVER RUECK SE - REG	EUR	497 549	718 071	0.26
9 139	HEIDELBERGCEMENT AG	EUR	634 848	486 926	0.18
6 216	HEINEKEN HOLDING NV	EUR	491 556	447 863	0.16
16 075	HEINEKEN NV	EUR	1 407 992	1 412 671	0.52
11 472	HELLOFRESH SE	EUR	652 991	235 520	0.09
6 949	HENKEL AG & CO KGAA	EUR	589 798	418 677	0.15
11 428	HENKEL AG & CO KGAA - PFD	EUR	1 074 966	743 049	0.27
2 002	HERMES INTERNATIONAL	EUR	1 489 087	2 892 890	1.06
382 043	IBERDROLA SA	EUR	2 937 563	4 175 730	1.53
3 743	IMCD NV	EUR	721 274	498 380	0.18
68 952	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 893 038	1 713 457	0.63
82 919	INFINEON TECHNOLOGIES AG - REG	EUR	2 004 026	2 357 387	0.87
23 330	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	223 961	219 629	0.08
235 749	ING GROEP NV	EUR	2 644 819	2 684 710	0.99
1 042 873	INTESA SANPAOLO SPA	EUR	2 113 844	2 167 090	0.80
2 618	IPSEN SA	EUR	247 564	263 109	0.10
5 691	JDE PEET'S NV	EUR	168 698	153 771	0.06
17 519	JERONIMO MARTINS SGPS SA	EUR	282 365	353 533	0.13
10 659	JUST EAT TAKEAWAY.COM NV	EUR	854 690	210 515	0.08
16 266	KBC GROUP NV	EUR	1 015 620	977 261	0.36
4 733	KERING SA	EUR	2 327 863	2 250 542	0.83
10 378	KERRY GROUP PLC	EUR	1 067 879	874 243	0.32
17 696	KESKO OYJ - B	EUR	432 028	364 892	0.13
10 145	KINGSPAN GROUP PLC	EUR	571 730	513 134	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 331	KLEPIERRE SA	EUR	301 140	265 486	0.10
5 061	KNORR-BREMSE AG	EUR	474 826	258 313	0.09
21 599	KONE OYJ - B	EUR	1 183 809	1 043 232	0.38
65 104	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 452 733	1 747 391	0.64
11 214	KONINKLIJKE DSM NV	EUR	1 281 305	1 281 760	0.47
212 938	KONINKLIJKE KPN NV	EUR	561 645	615 391	0.23
54 108	KONINKLIJKE PHILIPS NV	EUR	1 906 312	757 728	0.28
7 293	LA FRANCAISE DES JEUX SAEM	EUR	256 837	274 071	0.10
5 057	LEG IMMOBILIEN SE	EUR	592 307	307 769	0.11
17 118	LEGRAND SA	EUR	1 202 212	1 280 769	0.47
4 315	L'OREAL SA	EUR	1 432 287	1 439 484	0.53
10 952	L'OREAL SA - PF	EUR	2 140 865	3 653 587	1.34
17 496	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	6 941 169	11 895 531	4.38
36 914	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	317 120	331 635	0.12
50 894	MERCEDES-BENZ GROUP AG	EUR	2 588 374	3 124 892	1.15
8 077	MERCK KGAA	EUR	930 427	1 461 129	0.54
13 003	MONCLER SPA	EUR	544 303	643 649	0.24
3 471	MTU AERO ENGINES AG	EUR	589 105	701 836	0.26
8 892	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 840 045	2 703 168	0.99
10 097	NATURGY ENERGY GROUP SA	EUR	202 631	245 458	0.09
4 009	NEMETSCHEK SE	EUR	282 276	191 189	0.07
27 100	NESTE OYJ	EUR	874 539	1 165 842	0.43
36 382	NEXI SPA	EUR	542 037	267 990	0.10
17 675	NN GROUP NV	EUR	648 352	674 478	0.25
335 758	NOKIA OYJ	EUR	1 430 690	1 452 825	0.53
7 314	OCI NV	EUR	239 899	244 434	0.09
8 967	OMV AG	EUR	392 253	431 313	0.16
127 034	ORANGE SA	EUR	1 542 325	1 179 003	0.43
6 408	ORION OYJ - B	EUR	220 183	328 346	0.12
13 044	PERNOD RICARD SA	EUR	1 953 046	2 396 835	0.88
9 999	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	671 306	512 349	0.19
30 051	POSTE ITALIANE SPA	EUR	242 806	274 245	0.10
52 001	PROSUS NV	EUR	3 666 395	3 351 464	1.23
16 650	PRYSMIAN SPA	EUR	414 602	577 089	0.21
13 982	PUBLICIS GROUPE SA	EUR	656 799	830 810	0.31
7 052	PUMA SE	EUR	470 346	399 848	0.15
14 722	QIAGEN NV	EUR	519 495	692 081	0.25
7 884	RANDSTAD NV	EUR	402 926	449 073	0.16
365	RATIONAL AG	EUR	270 305	202 575	0.07
6 275	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	257 860	243 156	0.09
26 735	RED ELECTRICA CORP SA	EUR	466 425	434 711	0.16
1 607	REMY COINTREAU SA	EUR	213 774	253 263	0.09
11 708	RENAULT SA	EUR	605 902	366 168	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
89 776	REPSOL SA	EUR	978 211	1 333 174	0.49
40 871	RWE AG	EUR	1 104 147	1 699 825	0.62
21 767	SAFRAN SA	EUR	2 192 381	2 544 998	0.93
29 761	SAMPO OYJ - A	EUR	1 159 261	1 452 932	0.53
72 106	SANOFI	EUR	5 792 117	6 478 003	2.39
66 117	SAP SE	EUR	7 137 354	6 373 018	2.34
1 576	SARTORIUS AG	EUR	408 940	582 174	0.21
1 806	SARTORIUS STEDIM BIOTECH	EUR	402 856	546 315	0.20
34 438	SCHNEIDER ELECTRIC SE	EUR	3 250 135	4 501 735	1.65
4 761	SCOUT24 SE	EUR	328 439	223 434	0.08
1 349	SEB SA	EUR	181 421	105 559	0.04
48 505	SIEMENS AG - REG	EUR	5 184 389	6 288 188	2.31
28 826	SIEMENS ENERGY AG	EUR	618 487	506 617	0.19
18 067	SIEMENS HEALTHINEERS AG	EUR	765 556	844 271	0.31
16 213	SMURFIT KAPPA GROUP PLC	EUR	583 420	560 321	0.21
131 484	SNAM SPA	EUR	594 169	595 228	0.22
52 066	SOCIETE GENERALE SA	EUR	1 531 259	1 222 510	0.45
412	SODEXO SA	EUR	33 478	36 866	0.01
5 043	SODEXO SA - PF 2026	EUR	430 925	451 248	0.17
1 070	SOFINA SA	EUR	294 880	219 992	0.08
4 586	SOLVAY SA	EUR	458 660	433 194	0.16
137 069	STELLANTIS NV	EUR	1 665 731	1 818 083	0.67
42 416	STMICROELECTRONICS NV	EUR	1 031 042	1 399 516	0.51
35 777	STORA ENSO OYJ - R	EUR	477 185	470 468	0.17
8 620	SYMRISE AG	EUR	794 997	876 223	0.32
691 727	TELECOM ITALIA SPA/MILANO	EUR	352 644	149 621	0.05
72 274	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	213 681	166 447	0.06
320 287	TELEFONICA SA	EUR	1 626 237	1 084 172	0.40
3 834	TELEPERFORMANCE	EUR	817 004	853 832	0.31
29 035	TENARIS SA	EUR	296 532	472 835	0.17
91 741	TERNA - RETE ELETTRICA NAZIONALE	EUR	547 789	633 013	0.23
6 904	THALES SA	EUR	594 740	823 647	0.30
157 278	TOTALENERGIES SE	EUR	5 765 373	9 224 355	3.40
6 517	UBISOFT ENTERTAINMENT SA	EUR	435 196	172 114	0.06
7 934	UCB SA	EUR	625 540	583 625	0.21
13 548	UMICORE SA	EUR	574 539	464 967	0.17
7 793	UNIBAIL RODAMCO REITS	EUR	988 296	378 974	0.14
122 772	UNICREDIT SPA	EUR	1 495 522	1 629 430	0.60
6 734	UNITED INTERNET AG - REG	EUR	291 831	127 205	0.05
44 630	UNIVERSAL MUSIC GROUP NV	EUR	750 180	1 004 621	0.37
32 967	UPM-KYMMENE OYJ	EUR	915 081	1 151 537	0.42
14 623	VALEO	EUR	546 492	244 204	0.09
40 932	VEOLIA ENVIRONNEMENT SA	EUR	914 194	982 368	0.36
4 087	VERBUND AG	EUR	204 895	321 443	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
34 200	VINCI SA	EUR	2 935 008	3 190 518	1.17
47 536	VIVENDI SE	EUR	352 643	423 736	0.16
6 824	VOESTALPINE AG	EUR	237 517	169 099	0.06
1 832	VOLKSWAGEN AG	EUR	333 901	270 495	0.10
11 823	VOLKSWAGEN AG - PFD	EUR	1 926 962	1 376 434	0.51
45 312	VONOVIA SE	EUR	2 042 302	997 770	0.37
10 509	WAREHOUSES DE PAUW CVA	EUR	348 060	280 590	0.10
27 650	WARTSILA OYJ ABP	EUR	343 549	217 550	0.08
1 864	WENDEL SE	EUR	211 257	162 541	0.06
16 320	WOLTERS KLUWER NV	EUR	1 038 521	1 595 443	0.59
14 965	WORLDLINE SA	EUR	1 002 972	546 671	0.20
13 318	ZALANDO SE	EUR	924 179	440 959	0.16
Total Shares			256 513 567	271 475 462	99.67
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			256 513 567	271 475 462	99.67
Total Investments			256 513 567	271 475 462	99.67

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Goods	9.01	France	34.08
Banks	8.70	Germany	24.87
Technology Hardware and Equipment	7.07	Netherlands	17.46
Oil, Gas and Coal	5.59	Spain	7.69
Software and Computer Services	5.45	Italy	5.37
Pharmaceuticals and Biotechnology	5.37	Finland	3.14
Non-life Insurance	5.25	Belgium	2.74
Automobiles and Parts	4.97	Ireland	2.18
Chemicals	4.38	Luxembourg	0.75
Electricity	4.02	Austria	0.58
Construction and Materials	3.57	Portugal	0.56
Aerospace and Defense	3.30	United Kingdom	0.25
Telecommunications Service Providers	3.20		
Beverages	3.09		99.67
General Industrials	2.97		
Medical Equipment and Services	2.46		
Industrial Transportation	2.33		
Gas, Water and Multi-utilities	2.21		
Electronic and Electrical Equipment	1.81		
Investment Banking and Brokerage Services	1.59		
Industrial Support Services	1.55		
Food Producers	1.51		
Personal Care, Drug and Grocery Stores	1.47		
Media	1.42		
Industrial Engineering	0.99		
Retailers	0.88		
Travel and Leisure	0.78		
Life Insurance	0.70		
Industrial Materials	0.60		
Industrial Metals and Mining	0.55		
Real Estate Investment and Services	0.53		
Telecommunications Equipment	0.53		
Real Estate Investment Trusts	0.51		
Household Goods and Home Construction	0.47		
Health Care Providers	0.41		
Consumer Services	0.26		
Tobacco	0.11		
Leisure Goods	0.06		
	99.67		

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
20 315 000	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	20 128 398	19 402 044	1.55
21 135 120	BUNDESobligation 0% 05/04/2024	EUR	21 378 486	20 488 385	1.64
4 497 000	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	4 265 529	4 213 284	0.34
22 484 000	BUNDESobligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	21 282 479	20 975 773	1.68
20 685 000	BUNDESobligation 0% 11/04/2025	EUR	20 255 804	19 529 122	1.56
20 235 100	BUNDESobligation 0% 18/10/2024	EUR	20 397 542	19 328 163	1.54
20 235 100	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	21 026 678	19 743 387	1.58
27 430 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	27 189 539	26 356 116	2.11
20 235 100	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	21 240 298	19 961 117	1.59
20 235 100	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	21 317 383	20 078 278	1.60
11 467 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2024	EUR	13 261 715	11 916 944	0.95
27 430 220	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	27 796 267	26 271 842	2.10
17 537 160	BUNDESSCHATZANWEISUNGEN 0% 15/03/2024	EUR	17 515 847	17 018 937	1.36
16 188 400	BUNDESSCHATZANWEISUNGEN 0% 15/12/2023	EUR	16 234 320	15 832 417	1.26
15 289 000	BUNDESSCHATZANWEISUNGEN 0.2% 14/06/2024	EUR	15 171 940	14 767 339	1.18
15 289 000	BUNDESSCHATZANWEISUNGEN 0.4% 13/09/2024	EUR	14 931 680	14 719 943	1.18
5 397 000	BUNDESSCHATZANWEISUNGEN 2.2% 12/12/2024	EUR	5 404 885	5 344 919	0.43
3 611 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	3 644 089	3 449 624	0.28
4 408 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	4 252 983	4 197 959	0.34
4 497 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	4 769 017	4 456 527	0.36
5 487 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	6 024 392	5 662 694	0.45
40 947 000	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	40 450 539	38 784 588	3.09
28 488 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	28 747 304	27 596 461	2.20
25 354 780	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	24 870 643	23 861 637	1.91
38 251 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	38 615 402	36 962 245	2.94
43 001 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	42 404 135	40 401 159	3.22
34 105 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	32 966 185	32 458 752	2.59
34 657 700	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	36 665 046	33 971 131	2.71
34 128 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	36 395 007	33 878 130	2.71
27 569 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	30 630 366	29 909 057	2.39
7 223 180	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	7 886 118	7 279 521	0.58
10 334 000	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	11 773 709	10 909 604	0.87
12 957 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/01/2024	EUR	12 954 615	12 558 831	1.00
16 450 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/04/2024	EUR	16 408 864	15 818 156	1.26
12 434 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/08/2024	EUR	12 365 402	11 818 020	0.94
12 410 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/12/2024	EUR	12 198 944	11 670 736	0.93
13 746 000	ITALY BUONI POLIENNALI DEL TESORO 0% 30/01/2024	EUR	13 733 447	13 306 403	1.06
17 282 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	17 123 084	16 249 746	1.30
13 738 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 15/08/2025	EUR	13 130 428	12 945 043	1.03
13 867 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	13 716 284	13 271 828	1.06
16 906 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	17 413 033	16 374 644	1.31
18 106 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	17 886 980	17 316 578	1.38
14 745 000	ITALY BUONI POLIENNALI DEL TESORO 1.75% 01/07/2024	EUR	15 373 989	14 434 323	1.15
14 999 000	ITALY BUONI POLIENNALI DEL TESORO 1.75% 30/05/2024	EUR	14 886 082	14 684 771	1.17

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
15 714 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	15 705 236	15 104 140	1.21
13 271 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	13 856 811	13 041 810	1.04
19 232 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	20 298 501	18 984 676	1.52
15 598 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	15 406 673	15 193 544	1.21
17 831 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	19 536 841	17 982 920	1.44
20 923 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	23 152 748	21 255 466	1.70
23 130 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	25 688 982	23 919 890	1.91
11 579 210	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	11 814 966	11 132 252	0.89
13 503 880	KINGDOM OF BELGIUM GOVERNMENT BOND 2.6% 22/06/2024	EUR	14 551 735	13 471 201	1.08
13 831 160	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	13 991 057	13 465 602	1.08
17 920 000	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	17 751 821	16 868 813	1.35
15 662 290	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	16 665 509	15 498 619	1.24
13 101 000	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	13 400 233	13 095 367	1.05
8 213 130	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	9 386 636	8 470 612	0.68
10 644 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	10 741 279	10 204 616	0.82
7 964 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	7 781 192	7 472 940	0.60
11 311 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	10 986 992	10 867 609	0.87
10 325 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	10 830 586	10 120 565	0.81
19 231 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	19 156 493	18 108 102	1.45
17 517 000	SPAIN GOVERNMENT BOND 0% 31/05/2024	EUR	17 579 572	16 824 903	1.34
16 988 000	SPAIN GOVERNMENT BOND 0% 31/05/2025	EUR	16 259 706	15 807 844	1.26
15 917 000	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	16 106 174	15 291 780	1.22
19 558 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	19 896 486	18 991 991	1.52
23 150 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	23 068 478	22 689 778	1.81
21 787 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	23 483 507	21 716 628	1.73
19 054 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	20 978 405	19 296 557	1.54
21 755 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	24 213 957	22 670 886	1.81
15 797 000	SPAIN GOVERNMENT BOND 4.8% 31/01/2024	EUR	17 691 514	16 160 015	1.29
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 306 066 967	1 243 885 304	99.35
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 306 066 967	1 243 885 304	99.35
Total Investments			1 306 066 967	1 243 885 304	99.35

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.35
	99.35

Geographical classification	%
France	23.79
Italy	23.64
Germany	22.09
Spain	14.98
Netherlands	3.66
Belgium	3.51
Austria	3.09
Portugal	1.72
Ireland	1.45
Finland	1.42
	99.35

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
15 564 000	BUNDESobligation FRN 16/04/2027	EUR	14 849 062	13 968 379	1.59
16 979 240	BUNDESobligation 0% 09/10/2026	EUR	16 654 983	15 434 978	1.76
19 808 670	BUNDESobligation 0% 10/04/2026	EUR	19 480 199	18 259 830	2.08
3 537 000	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	3 421 491	3 342 854	0.38
19 101 000	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001141869)	EUR	18 468 938	18 047 962	2.06
22 992 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	22 600 750	21 024 654	2.40
15 564 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	14 171 586	13 792 817	1.57
21 577 010	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	21 292 987	19 691 827	2.24
23 700 010	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	23 820 529	22 269 714	2.54
22 992 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	21 987 752	21 008 940	2.39
9 727 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	12 382 552	11 337 305	1.29
2 826 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	2 751 122	2 548 402	0.29
4 722 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	4 726 802	4 401 848	0.50
4 755 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	4 349 786	4 262 953	0.49
2 614 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2027	EUR	2 558 048	2 446 678	0.28
32 252 190	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	31 568 449	29 555 262	3.37
29 320 730	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	28 052 536	26 154 091	2.98
27 963 150	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	27 533 809	25 353 070	2.89
36 159 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	35 984 639	33 487 823	3.83
27 459 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	27 077 046	25 405 891	2.90
38 272 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	39 129 130	38 174 023	4.36
31 270 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	35 077 239	31 929 468	3.65
5 129 000	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	4 872 701	4 586 916	0.52
8 233 960	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	8 397 430	7 835 601	0.89
14 005 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	13 255 530	12 439 941	1.42
12 422 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/08/2026	EUR	11 669 201	10 904 901	1.24
13 124 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 01/02/2026	EUR	12 729 933	11 933 522	1.36
13 330 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	12 850 451	11 926 351	1.36
15 233 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	13 399 452	13 376 859	1.52
10 117 000	ITALY BUONI POLIENNALI DEL TESORO 1.1% 01/04/2027	EUR	9 521 033	9 069 283	1.03
14 430 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	14 233 065	13 168 818	1.50
16 041 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	16 182 087	14 998 495	1.71
14 452 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	14 893 018	13 845 883	1.58
13 581 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	12 956 543	12 597 328	1.44
11 875 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	12 248 230	11 261 656	1.28
12 964 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	12 761 311	12 176 567	1.39
5 394 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 15/01/2026	EUR	5 430 660	5 363 038	0.61
16 601 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	18 671 789	17 033 788	1.94
19 641 000	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	22 614 360	21 975 333	2.50
8 789 170	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	11 020 946	9 929 565	1.13
6 946 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	6 195 896	6 058 649	0.69
10 971 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	10 653 235	10 035 503	1.14
11 851 480	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	12 096 742	11 182 464	1.27
8 380 700	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	9 744 962	8 839 795	1.01

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 874 110	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	5 718 803	5 409 468	0.62
11 151 240	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	10 814 162	10 006 565	1.14
13 416 060	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	13 479 354	12 444 201	1.42
10 881 000	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	10 781 125	9 991 478	1.14
5 383 000	PORTUGAL OBRIGACOES DO TESOURO OT 0.7% 15/10/2027	EUR	4 940 437	4 851 052	0.55
8 612 240	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	9 414 386	8 610 259	0.98
7 123 000	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	7 998 384	7 457 567	0.85
9 550 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	9 238 331	8 646 857	0.99
10 793 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	10 860 448	10 035 547	1.14
2 476 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2% 15/07/2026	EUR	2 455 500	2 411 574	0.27
6 899 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	8 109 782	7 338 328	0.84
6 685 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	8 385 686	7 666 826	0.87
15 069 000	SPAIN GOVERNMENT BOND 0% 31/01/2026	EUR	14 642 869	13 735 394	1.57
15 171 000	SPAIN GOVERNMENT BOND 0% 31/01/2027	EUR	14 182 422	13 376 726	1.52
15 397 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	14 962 204	13 881 627	1.58
18 639 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	18 937 951	17 496 616	1.99
16 897 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	15 964 305	15 631 753	1.78
16 808 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	16 753 091	15 755 651	1.80
16 237 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	16 959 934	15 694 035	1.79
17 444 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	21 238 487	19 142 522	2.18
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			930 175 671	872 023 071	99.39
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			930 175 671	872 023 071	99.39
Total Investments			930 175 671	872 023 071	99.39

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.39
	99.39

Geographical classification	%
France	23.95
Italy	23.02
Germany	20.31
Spain	14.21
Netherlands	4.31
Belgium	4.12
Austria	4.11
Portugal	2.38
Finland	1.56
Ireland	1.42
	99.39

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
11 250 450	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	10 007 805	8 152 526	2.76
12 500 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	10 926 719	8 815 205	2.98
13 751 110	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	19 453 511	15 936 574	5.39
12 250 920	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	17 940 462	14 870 902	5.03
2 000 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	1 679 491	1 344 660	0.45
2 277 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	2 243 421	1 844 438	0.62
20 307 270	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	19 970 475	16 502 905	5.58
23 526 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	22 493 488	18 294 412	6.20
14 502 280	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	20 375 126	16 615 406	5.63
2 682 940	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	2 354 802	1 913 500	0.65
2 542 490	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	2 534 560	2 131 573	0.72
3 369 000	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	3 150 742	2 775 820	0.94
8 250 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	6 279 007	5 111 453	1.73
7 200 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	6 274 806	4 929 264	1.67
8 589 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	8 156 504	6 488 045	2.19
9 405 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	9 341 438	7 636 578	2.58
8 275 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2032	EUR	7 426 274	6 888 276	2.33
7 400 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	7 970 077	6 387 384	2.16
13 946 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	15 764 735	12 958 205	4.38
4 000 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/04/2035	EUR	3 886 829	3 701 800	1.25
3 375 000	ITALY BUONI POLIENNALI DEL TESORO 4.4% 01/05/2033	EUR	3 424 563	3 271 624	1.11
12 556 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	15 811 183	12 739 318	4.31
10 881 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	14 223 922	11 801 968	3.99
5 315 860	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	5 319 470	4 431 514	1.50
3 537 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	3 052 643	2 758 506	0.93
4 647 400	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	5 485 398	4 510 162	1.53
9 925 230	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	14 148 910	11 542 248	3.90
7 754 450	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	8 920 931	7 488 550	2.53
8 989 090	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	12 313 867	10 046 926	3.40
2 840 300	PORTUGAL OBRIGACOES DO TESOURO OT 0.9% 12/10/2035	EUR	2 525 311	2 048 027	0.69
4 050 950	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	4 275 422	3 547 741	1.20
5 190 000	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	6 176 916	5 336 825	1.81
3 021 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	2 544 522	2 048 752	0.69
4 260 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	4 799 577	3 956 347	1.34
7 483 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	9 808 374	8 255 769	2.79
6 507 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	5 053 577	4 312 124	1.46
11 005 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	10 972 021	8 917 572	3.02
9 604 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	10 191 245	8 533 442	2.89
11 122 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	14 173 427	11 601 469	3.92
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			351 451 551	290 447 810	98.25
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			351 451 551	290 447 810	98.25
Total Investments			351 451 551	290 447 810	98.25

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.25
	98.25

Geographical classification	%
Italy	27.71
France	17.39
Germany	16.16
Spain	11.29
Belgium	7.86
Netherlands	5.93
Austria	4.82
Portugal	3.70
Ireland	2.31
Finland	1.08
	98.25

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
3 862 770	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	3 916 968	3 689 177	0.34
3 761 990	BUNDES OblIGATION FRN 16/04/2027	EUR	3 605 249	3 376 311	0.31
4 018 970	BUNDES OblIGATION 0% 05/04/2024	EUR	4 031 246	3 895 990	0.36
4 103 970	BUNDES OblIGATION 0% 09/10/2026	EUR	4 036 393	3 730 714	0.34
4 787 970	BUNDES OblIGATION 0% 10/04/2026	EUR	4 706 654	4 413 599	0.41
854 990	BUNDES OblIGATION 0% 10/10/2025 (ISIN DE0001030716)	EUR	851 518	801 049	0.07
4 274 970	BUNDES OblIGATION 0% 10/10/2025 (ISIN DE0001141828)	EUR	4 248 681	3 988 205	0.37
3 932 970	BUNDES OblIGATION 0% 11/04/2025	EUR	3 898 735	3 713 196	0.34
3 847 970	BUNDES OblIGATION 0% 18/10/2024	EUR	3 843 173	3 675 504	0.34
855 000	BUNDES OblIGATION 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	828 757	808 069	0.07
4 617 000	BUNDES OblIGATION 1.3% 15/10/2027 (ISIN DE0001141869)	EUR	4 544 992	4 362 465	0.40
4 787 970	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	4 554 569	4 024 911	0.37
4 787 970	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	4 482 901	3 913 016	0.36
5 300 980	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	4 733 072	4 222 125	0.39
3 847 970	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	3 483 276	2 788 393	0.26
4 274 970	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	3 774 758	3 014 709	0.28
5 557 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	5 462 887	5 082 254	0.47
5 044 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	4 812 348	4 281 809	0.39
1 624 990	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	1 543 344	1 347 523	0.12
5 728 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	5 469 857	4 751 829	0.44
1 538 990	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	1 417 379	1 242 965	0.11
5 471 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	5 119 314	4 420 085	0.41
1 709 990	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	1 216 348	878 319	0.08
5 899 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	4 501 306	3 021 134	0.28
3 248 980	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	2 259 304	1 592 390	0.15
3 761 970	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	3 683 865	3 333 858	0.31
4 616 970	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	4 426 937	3 999 035	0.37
5 215 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	5 188 847	4 760 242	0.44
5 044 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	4 930 173	4 413 129	0.41
4 873 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	4 778 375	4 303 024	0.40
5 728 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	5 773 295	5 383 217	0.50
4 873 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	4 869 339	4 408 399	0.41
5 557 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	5 551 809	5 078 586	0.47
1 967 000	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/05/2038	EUR	1 746 002	1 560 480	0.14
3 847 970	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	3 957 046	3 754 464	0.35
5 215 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	5 352 257	5 011 755	0.46
5 899 960	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	6 228 352	4 515 534	0.42
3 847 970	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	4 002 833	3 795 868	0.35
4 275 000	BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.7% 15/08/2032	EUR	4 300 881	3 967 884	0.36

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 847 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	4 016 376	3 818 148	0.35
855 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.8% 15/08/2053	EUR	791 647	724 424	0.07
1 368 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.1% 15/11/2029	EUR	1 374 786	1 331 173	0.12
5 044 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	6 657 634	4 988 557	0.46
5 386 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	7 266 675	5 349 736	0.49
3 334 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	4 839 938	3 668 967	0.34
4 702 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	6 844 941	5 450 401	0.50
3 163 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	4 935 411	3 840 743	0.35
2 351 980	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	3 030 694	2 614 673	0.24
4 189 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	6 278 215	5 086 037	0.47
3 505 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	5 865 854	4 523 893	0.42
3 676 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	5 322 782	4 448 692	0.41
2 906 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	3 847 265	3 326 039	0.31
2 180 980	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2024	EUR	2 491 460	2 266 540	0.21
2 009 980	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	2 949 783	2 485 119	0.23
2 351 980	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	3 173 376	2 741 350	0.25
5 215 960	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	5 266 146	4 995 690	0.46
3 334 990	BUNDESSCHATZANWEISUNGEN 0% 15/03/2024	EUR	3 312 604	3 236 441	0.30
3 077 980	BUNDESSCHATZANWEISUNGEN 0% 15/12/2023	EUR	3 066 916	3 010 295	0.28
2 907 000	BUNDESSCHATZANWEISUNGEN 0.2% 14/06/2024	EUR	2 876 252	2 807 813	0.26
2 907 000	BUNDESSCHATZANWEISUNGEN 0.4% 13/09/2024	EUR	2 836 722	2 798 801	0.26
1 026 000	BUNDESSCHATZANWEISUNGEN 2.2% 12/12/2024	EUR	1 027 007	1 016 099	0.09
687 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	684 289	656 298	0.06
684 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	666 870	616 811	0.06
932 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	863 742	738 759	0.07
684 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	592 274	459 874	0.04
770 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	517 992	355 609	0.03
1 091 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	993 060	850 162	0.08
682 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	566 266	412 126	0.04
1 142 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	1 142 021	1 064 572	0.10
798 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2043	EUR	627 326	485 615	0.04
1 150 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	1 141 914	1 030 998	0.09
863 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	848 637	754 573	0.07
1 073 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	1 046 670	912 501	0.08
838 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	814 518	697 233	0.06
839 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	856 488	799 022	0.07
779 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	785 229	631 013	0.06
632 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2027	EUR	617 000	591 546	0.05
852 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	842 645	620 691	0.06
890 000	FINLAND GOVERNMENT BOND 1.5% 15/09/2032	EUR	828 141	771 799	0.07
855 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	898 604	847 305	0.08
939 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	1 154 727	866 566	0.08
907 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	1 028 941	900 524	0.08
1 044 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	1 191 009	1 077 429	0.10

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
7 785 690	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	7 823 391	7 374 528	0.68
9 875 270	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	11 135 512	9 622 859	0.87
5 416 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	5 411 786	5 247 419	0.48
4 821 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	4 695 922	4 537 148	0.42
7 796 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	7 641 348	7 144 749	0.66
7 087 220	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	6 794 144	6 321 800	0.58
7 273 510	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	7 267 638	7 028 320	0.65
8 176 850	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	8 093 558	7 682 478	0.71
6 132 920	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	5 199 790	4 620 419	0.42
7 776 540	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	7 234 321	6 390 605	0.59
8 825 380	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	8 131 843	7 015 559	0.65
7 848 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	7 062 417	6 030 713	0.55
6 759 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	6 662 684	6 128 895	0.56
8 740 190	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	8 709 016	8 094 377	0.74
9 230 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	8 977 664	7 954 973	0.73
4 206 820	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	3 528 698	2 642 009	0.24
1 735 980	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	1 075 199	647 364	0.06
2 822 070	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	2 224 977	1 630 987	0.15
5 654 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/02/2028	EUR	5 330 897	5 092 558	0.47
9 821 650	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	9 822 451	8 796 466	0.81
5 528 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	4 397 945	2 919 384	0.27
4 785 170	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	3 409 074	2 456 754	0.23
9 737 480	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	9 670 311	8 637 340	0.79
6 637 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	6 786 287	6 141 547	0.56
6 484 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	6 640 672	6 171 522	0.57
6 945 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	6 931 554	5 644 346	0.52
8 045 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	7 806 520	6 256 598	0.58
977 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2038	EUR	828 910	732 984	0.07
10 086 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	10 483 811	9 036 939	0.82
5 677 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	5 571 320	3 837 438	0.35
2 610 080	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	2 602 869	1 765 041	0.16
5 291 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	5 573 722	4 294 284	0.39
6 589 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	6 902 773	6 459 295	0.59
5 240 930	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	5 618 397	4 051 396	0.37
4 563 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/11/2032	EUR	4 445 998	4 139 325	0.38
6 489 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	6 857 988	6 441 763	0.59
855 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/05/2043	EUR	787 953	743 192	0.07
9 251 620	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	10 408 550	9 227 936	0.84
5 079 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	6 680 923	5 010 575	0.46
7 558 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	8 599 864	7 718 099	0.71
3 440 720	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	5 460 957	3 873 425	0.36
2 855 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	4 698 299	3 280 470	0.30
4 537 640	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	6 287 389	4 897 248	0.45
6 574 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	9 859 472	7 601 261	0.70

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 960 390	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	7 087 752	5 683 168	0.52
6 774 790	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	9 122 153	7 791 889	0.72
6 018 720	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	8 911 622	7 365 047	0.68
5 242 580	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	6 439 402	5 687 570	0.52
1 572 880	IRELAND GOVERNMENT BOND 0% 18/10/2031	EUR	1 419 937	1 210 347	0.11
1 240 040	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	1 210 877	1 108 980	0.10
1 383 440	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	1 295 327	1 121 084	0.10
802 990	IRELAND GOVERNMENT BOND 0.35% 18/10/2032	EUR	713 853	620 912	0.06
918 490	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	820 400	655 076	0.06
707 300	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	588 480	441 058	0.04
1 446 450	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	1 448 151	1 310 064	0.12
1 990 970	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	2 029 652	1 894 647	0.17
1 749 570	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	1 775 884	1 567 370	0.14
870 170	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	868 645	729 533	0.07
1 171 580	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	1 210 065	1 040 070	0.10
1 383 490	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	1 302 281	951 288	0.09
1 152 780	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	1 180 567	949 810	0.09
1 807 320	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	1 913 601	1 436 837	0.13
1 609 110	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	1 793 124	1 554 754	0.14
1 373 330	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	1 486 615	1 384 042	0.13
1 964 940	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	2 311 874	2 074 387	0.19
3 386 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	3 209 977	3 007 615	0.28
3 003 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/08/2026	EUR	2 825 952	2 636 244	0.24
2 464 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/01/2024	EUR	2 439 175	2 388 281	0.22
3 128 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/04/2024	EUR	3 084 746	3 007 854	0.28
2 364 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/08/2024	EUR	2 318 638	2 246 887	0.21
2 360 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/12/2024	EUR	2 288 834	2 219 415	0.20
2 614 000	ITALY BUONI POLIENNALI DEL TESORO 0% 30/01/2024	EUR	2 586 396	2 530 404	0.23
3 352 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	3 072 335	2 766 640	0.25
3 286 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	3 204 649	3 089 727	0.28
2 762 000	ITALY BUONI POLIENNALI DEL TESORO 0.45% 15/02/2029	EUR	2 459 909	2 214 295	0.20
3 173 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 01/02/2026	EUR	3 076 134	2 885 177	0.27
2 701 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 15/07/2028	EUR	2 496 388	2 230 162	0.21
3 643 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	3 141 139	2 657 241	0.24
3 222 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	3 096 716	2 882 723	0.27
4 181 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	3 726 670	3 180 236	0.29
2 822 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	2 276 393	1 748 427	0.16
3 386 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	2 891 360	2 477 096	0.23
3 232 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	2 898 526	2 529 783	0.23
3 337 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	2 969 441	2 482 194	0.23
3 683 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	3 521 609	3 234 226	0.30
2 446 000	ITALY BUONI POLIENNALI DEL TESORO 1.1% 01/04/2027	EUR	2 327 526	2 192 692	0.20
2 612 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 15/08/2025	EUR	2 527 797	2 461 235	0.23
3 488 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	3 436 672	3 183 149	0.29

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 063 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	3 814 260	3 328 816	0.31
2 463 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	2 137 334	1 686 219	0.16
2 637 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	2 658 052	2 523 820	0.23
3 215 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	3 251 203	3 113 953	0.29
3 443 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	3 476 006	3 292 885	0.30
2 309 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	1 847 441	1 291 285	0.12
3 878 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	3 905 125	3 625 969	0.33
4 359 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	4 071 542	3 453 679	0.32
3 952 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	3 769 740	3 235 740	0.30
2 801 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	2 224 242	1 532 679	0.14
2 804 000	ITALY BUONI POLIENNALI DEL TESORO 1.75% 01/07/2024	EUR	2 866 350	2 744 920	0.25
2 852 000	ITALY BUONI POLIENNALI DEL TESORO 1.75% 30/05/2024	EUR	2 826 525	2 792 251	0.26
2 839 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	2 462 794	1 823 546	0.17
2 988 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	3 039 289	2 872 036	0.26
2 524 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	2 588 099	2 480 411	0.23
4 118 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	4 160 820	3 759 940	0.35
3 494 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	3 585 960	3 347 462	0.31
3 283 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	3 342 102	3 045 212	0.28
2 871 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	2 948 198	2 722 713	0.25
855 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	676 625	472 020	0.04
1 557 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	1 270 508	930 183	0.09
3 134 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	3 222 806	2 943 641	0.27
2 938 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	2 743 972	2 219 336	0.20
3 217 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	3 205 483	2 612 107	0.24
2 708 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	2 482 004	1 781 187	0.16
3 657 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	3 813 830	3 609 971	0.33
2 830 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2032	EUR	2 549 103	2 355 749	0.22
2 966 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	3 095 274	2 889 092	0.27
3 044 000	ITALY BUONI POLIENNALI DEL TESORO 2.65% 01/12/2027	EUR	2 968 990	2 871 162	0.26
3 034 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	2 884 626	2 171 646	0.20
1 648 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	1 517 827	1 095 195	0.10
3 825 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	4 040 680	3 578 708	0.33
2 702 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 15/06/2029	EUR	2 606 035	2 486 056	0.23
2 559 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	2 583 320	2 059 381	0.19
3 928 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	4 188 915	3 666 827	0.34
2 432 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	2 528 373	1 945 843	0.18
1 274 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/03/2038	EUR	1 201 721	1 059 013	0.10
3 062 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	3 159 353	2 424 002	0.22
2 531 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	2 694 010	2 184 658	0.20
855 000	ITALY BUONI POLIENNALI DEL TESORO 3.4% 01/04/2028	EUR	851 264	828 461	0.08
3 315 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	3 515 596	2 701 791	0.25
4 687 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	5 167 129	4 484 662	0.41
1 304 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 15/01/2026	EUR	1 312 267	1 296 515	0.12
3 391 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	3 648 682	3 419 891	0.31

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 435 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	2 788 609	2 104 400	0.19
684 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/12/2029	EUR	692 129	664 465	0.06
4 770 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	5 480 075	4 432 141	0.41
1 368 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/04/2035	EUR	1 322 740	1 266 016	0.12
1 155 000	ITALY BUONI POLIENNALI DEL TESORO 4.4% 01/05/2033	EUR	1 170 908	1 119 622	0.10
3 979 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	4 327 568	4 042 226	0.37
4 013 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	4 508 178	4 117 619	0.38
4 261 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	4 987 022	4 417 421	0.41
3 082 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	3 974 051	3 048 375	0.28
4 398 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	4 952 809	4 548 192	0.42
4 294 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	5 466 182	4 356 692	0.40
4 318 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	5 495 771	4 392 399	0.40
3 788 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	4 917 314	3 865 389	0.36
5 270 520	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	6 529 900	5 628 652	0.52
3 722 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	4 902 947	4 037 030	0.37
5 261 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	6 886 961	5 874 380	0.54
4 748 380	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	6 003 260	5 312 725	0.49
2 124 680	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	2 716 532	2 400 357	0.22
1 678 990	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	1 606 558	1 464 499	0.13
2 409 370	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2031	EUR	2 175 551	1 835 723	0.17
2 178 680	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	2 036 813	1 760 853	0.16
2 816 990	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	2 447 876	2 169 223	0.20
1 526 050	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	1 252 189	921 597	0.08
2 202 480	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	2 223 720	2 117 464	0.19
946 770	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	622 785	400 531	0.04
2 652 400	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	2 672 809	2 426 230	0.22
2 708 890	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	2 721 360	2 437 026	0.22
3 266 160	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	3 268 375	2 882 615	0.27
2 865 190	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	2 927 098	2 703 450	0.25
3 009 450	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	2 992 106	2 549 636	0.23
1 818 420	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 842 415	1 515 908	0.14
1 819 990	KINGDOM OF BELGIUM GOVERNMENT BOND 1.4% 22/06/2053	EUR	1 466 290	1 138 968	0.10
1 209 870	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	1 202 090	943 578	0.09
1 892 890	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	1 843 019	1 331 402	0.12
1 912 530	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	1 900 920	1 332 230	0.12
1 468 380	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	1 550 870	1 204 541	0.11
1 303 520	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	1 444 348	998 418	0.09
1 174 160	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	1 311 064	930 111	0.09
2 567 600	KINGDOM OF BELGIUM GOVERNMENT BOND 2.6% 22/06/2024	EUR	2 747 133	2 561 386	0.24
770 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.75% 22/04/2039	EUR	737 869	701 917	0.06
1 589 740	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	1 909 720	1 542 795	0.14
1 665 580	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	2 335 398	1 748 026	0.16
1 564 620	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	1 995 639	1 664 662	0.15
2 958 270	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	4 247 189	3 263 001	0.30

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 025 830	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	2 388 236	2 136 805	0.20
3 394 740	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	4 910 086	3 947 811	0.36
3 487 070	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	4 552 689	3 939 587	0.36
2 629 830	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	2 634 426	2 560 324	0.24
1 420 380	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	1 380 382	1 308 028	0.12
2 695 270	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	2 636 151	2 418 601	0.22
2 151 650	NETHERLANDS GOVERNMENT BOND 0% 15/01/2029	EUR	2 005 426	1 824 492	0.17
1 367 130	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	1 146 765	890 672	0.08
2 330 100	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	1 692 103	1 118 192	0.10
2 401 130	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	2 257 194	1 946 524	0.18
2 537 840	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	2 320 070	1 998 295	0.18
3 407 890	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	3 400 513	3 207 983	0.29
2 089 260	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	2 023 125	1 779 653	0.16
2 683 450	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	2 330 398	1 833 897	0.17
3 243 090	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	3 265 366	3 008 161	0.28
2 329 220	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2032	EUR	2 119 153	1 872 134	0.17
2 630 120	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	2 657 804	2 415 108	0.22
2 928 690	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	2 950 282	2 638 076	0.24
848 000	NETHERLANDS GOVERNMENT BOND 2% 15/01/2054	EUR	772 390	723 336	0.07
2 978 810	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	3 136 607	2 947 681	0.27
2 651 830	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	3 089 321	2 560 899	0.24
3 508 070	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	4 796 586	3 503 124	0.32
3 221 680	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	4 768 593	3 623 262	0.33
3 074 540	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	4 340 714	3 436 352	0.32
2 228 090	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	2 911 647	2 514 199	0.23
1 523 780	PORTUGAL OBRIGACOES DO TESOURO OT 0.3% 17/10/2031	EUR	1 337 805	1 163 604	0.11
1 919 650	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	1 774 099	1 547 507	0.14
1 301 220	PORTUGAL OBRIGACOES DO TESOURO OT 0.7% 15/10/2027	EUR	1 265 294	1 172 633	0.11
971 480	PORTUGAL OBRIGACOES DO TESOURO OT 0.9% 12/10/2035	EUR	873 207	700 495	0.06
617 880	PORTUGAL OBRIGACOES DO TESOURO OT 1% 12/04/2052	EUR	443 806	305 956	0.03
512 990	PORTUGAL OBRIGACOES DO TESOURO OT 1.15% 11/04/2042	EUR	431 022	325 369	0.03
713 000	PORTUGAL OBRIGACOES DO TESOURO OT 1.65% 16/07/2032	EUR	657 649	603 847	0.06
2 034 070	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	2 149 526	1 894 573	0.17
2 688 650	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	2 854 524	2 562 095	0.24
1 385 610	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	1 471 936	1 213 490	0.11
2 491 610	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	2 696 933	2 490 539	0.23
2 082 010	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	2 274 247	2 081 531	0.19
1 231 530	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	1 470 814	1 281 518	0.12
717 650	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	961 125	745 050	0.07
1 774 990	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	2 273 811	1 825 204	0.17
1 722 200	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	2 016 363	1 803 092	0.17
1 562 400	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	1 764 213	1 611 381	0.15
2 024 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	2 017 623	1 940 449	0.18
2 110 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	1 960 057	1 698 888	0.16

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 296 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	2 088 694	1 789 273	0.16
1 515 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	1 491 516	1 421 585	0.13
1 151 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2028	EUR	1 059 433	969 200	0.09
907 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	710 091	511 104	0.05
1 034 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	882 370	701 228	0.06
2 100 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	2 054 397	1 808 604	0.17
2 309 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	2 286 166	2 090 638	0.19
599 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	426 775	259 714	0.02
1 894 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	1 889 359	1 702 233	0.16
1 358 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	1 105 371	770 393	0.07
2 609 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	2 632 027	2 425 900	0.22
787 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	546 467	308 229	0.03
1 903 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.9% 20/02/2032	EUR	1 729 878	1 566 093	0.14
2 151 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	2 212 087	2 066 681	0.19
454 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	439 708	265 508	0.02
1 585 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	1 585 508	1 156 670	0.11
1 964 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	2 045 893	1 925 113	0.18
684 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	639 216	525 880	0.05
599 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2% 15/07/2026	EUR	593 496	583 414	0.05
1 026 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	1 249 166	731 764	0.07
1 457 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	1 658 696	1 353 145	0.12
1 293 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	1 719 484	1 274 187	0.12
646 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	1 086 862	731 459	0.07
2 560 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	3 577 995	2 824 371	0.26
1 668 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	1 986 840	1 774 218	0.16
1 616 530	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	2 138 466	1 853 950	0.17
3 657 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	3 595 769	3 443 468	0.32
3 643 000	SPAIN GOVERNMENT BOND 0% 31/01/2026	EUR	3 541 249	3 320 595	0.31
3 667 000	SPAIN GOVERNMENT BOND 0% 31/01/2027	EUR	3 424 011	3 233 304	0.30
3 240 000	SPAIN GOVERNMENT BOND 0% 31/01/2028	EUR	3 042 546	2 761 614	0.25
3 331 000	SPAIN GOVERNMENT BOND 0% 31/05/2024	EUR	3 304 831	3 199 392	0.29
3 231 000	SPAIN GOVERNMENT BOND 0% 31/05/2025	EUR	3 097 222	3 006 542	0.28
3 969 000	SPAIN GOVERNMENT BOND 0.1% 30/04/2031	EUR	3 500 762	3 023 187	0.28
3 027 000	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	3 014 211	2 908 099	0.27
4 101 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	3 815 360	3 360 154	0.31
3 722 000	SPAIN GOVERNMENT BOND 0.5% 31/10/2031	EUR	3 378 686	2 885 592	0.27
3 888 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	3 688 993	3 262 576	0.30
3 983 000	SPAIN GOVERNMENT BOND 0.7% 30/04/2032	EUR	3 520 513	3 097 300	0.28
3 722 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	3 668 002	3 355 681	0.31
1 956 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2029	EUR	1 773 244	1 670 150	0.15
2 226 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	1 858 802	1 475 148	0.14
1 404 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	1 108 747	854 545	0.08
3 610 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	2 656 791	1 870 810	0.17
3 083 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	2 683 808	2 013 723	0.19

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 295 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	4 227 065	3 674 029	0.34
4 506 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	4 604 969	4 229 827	0.39
4 104 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	4 181 730	3 747 814	0.34
3 996 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	4 060 147	3 632 604	0.33
3 645 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	3 703 745	3 276 636	0.30
4 085 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	4 181 890	3 779 115	0.35
1 068 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	733 385	490 020	0.05
4 063 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	4 149 945	3 808 616	0.35
3 719 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	3 850 937	3 611 372	0.33
3 764 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	3 781 366	3 050 044	0.28
1 751 000	SPAIN GOVERNMENT BOND 1.9% 31/10/2052	EUR	1 448 581	1 115 650	0.10
3 925 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	4 109 427	3 793 748	0.35
4 139 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	4 324 015	3 758 295	0.35
4 402 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	4 643 847	4 314 488	0.40
3 285 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	3 486 526	2 918 821	0.27
3 551 000	SPAIN GOVERNMENT BOND 2.55% 31/10/2032	EUR	3 507 254	3 239 506	0.30
2 973 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	3 226 945	2 409 735	0.22
4 143 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	4 429 993	4 129 618	0.38
3 168 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	3 567 556	2 711 269	0.25
855 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2043	EUR	831 471	788 259	0.07
2 547 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	3 200 462	2 252 669	0.21
3 623 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	3 945 401	3 669 121	0.34
3 804 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	4 929 540	3 967 990	0.36
4 137 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	4 746 011	4 311 168	0.40
3 673 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	5 204 644	4 076 553	0.37
3 004 000	SPAIN GOVERNMENT BOND 4.8% 31/01/2024	EUR	3 315 032	3 073 032	0.28
3 295 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	4 741 068	3 762 791	0.35
3 210 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	4 053 681	3 529 395	0.32
2 769 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	4 208 556	3 279 659	0.30
4 163 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	5 851 231	4 928 118	0.45
4 217 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	5 209 562	4 627 609	0.43
4 558 780	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	6 069 242	5 256 638	0.48
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 243 578 393	1 077 565 481	99.09
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 243 578 393	1 077 565 481	99.09
Total Investments			1 243 578 393	1 077 565 481	99.09

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.09
	99.09

Geographical classification	%
France	24.63
Italy	21.76
Germany	19.33
Spain	14.52
Belgium	5.36
Netherlands	4.61
Austria	3.41
Portugal	2.15
Ireland	1.84
Finland	1.48
	99.09

MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
38 150 260	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	45 452 352	45 966 374	4.23
45 189 050	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	58 836 284	55 778 344	5.13
14 281 080	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2033	EUR	17 895 890	16 197 295	1.49
26 113 790	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2046	EUR	40 109 724	31 623 325	2.91
26 099 330	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	29 508 401	29 834 321	2.74
24 277 080	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2026	EUR	27 332 964	27 607 997	2.54
29 190 330	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	34 020 937	33 060 985	3.04
20 191 490	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	23 518 758	22 734 358	2.09
9 723 460	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2032	EUR	11 343 464	10 426 880	0.96
13 622 220	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2036	EUR	15 927 786	14 028 757	1.29
36 556 880	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	43 143 912	45 094 279	4.15
46 251 390	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	65 255 960	63 468 304	5.82
18 739 250	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	35 097 161	32 581 935	3.00
35 155 780	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	45 299 253	42 778 410	3.93
22 412 610	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2031	EUR	26 937 591	24 696 214	2.27
23 516 220	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2032	EUR	47 397 810	42 882 605	3.94
22 400 850	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2036	EUR	27 690 810	23 831 843	2.19
9 280 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2038	EUR	10 395 701	9 399 372	0.86
26 376 190	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2040	EUR	50 004 593	42 173 396	3.88
26 576 870	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2047	EUR	35 329 717	27 166 269	2.50
9 273 950	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2053	EUR	12 043 341	8 755 251	0.80
19 364 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	21 502 077	21 553 533	1.98
32 382 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	38 176 999	37 698 508	3.47
28 170 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	30 794 134	28 775 691	2.65
22 039 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2033	EUR	21 632 438	19 300 406	1.77
13 879 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2051	EUR	13 075 266	9 230 669	0.85
27 007 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	32 701 469	33 718 594	3.10
25 644 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	35 220 436	34 798 856	3.20
29 799 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2032	EUR	35 538 955	32 491 756	2.99
26 679 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2035	EUR	43 953 012	38 012 029	3.49
26 529 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2041	EUR	42 842 477	35 291 642	3.24
26 870 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	32 688 099	33 370 977	3.07
28 950 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	34 697 852	34 383 702	3.16
33 101 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2030	EUR	41 650 794	39 520 426	3.63
32 294 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2033	EUR	39 405 337	35 749 199	3.29
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 166 421 754	1 083 982 502	99.65
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 166 421 754	1 083 982 502	99.65
Total Investments			1 166 421 754	1 083 982 502	99.65

MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.65
	99.65

Geographical classification	%
France	46.01
Italy	26.74
Germany	13.75
Spain	13.15
	99.65

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
78 260	ACTIVISION BLIZZARD INC	USD	4 919 269	4 980 408	0.90
43 874	ADOBE INC	USD	11 934 045	12 274 699	2.21
293 764	ADVANCED MICRO DEVICES INC	USD	15 800 030	15 818 027	2.85
58 353	AIRBUS SE	EUR	5 549 720	5 747 916	1.04
128 517	ALPHABET CLASS - A	USD	11 502 535	9 426 635	1.70
6 174	ALPHABET INC	USD	506 484	455 425	0.08
354 302	AMAZON.COM INC	USD	29 644 386	24 741 882	4.47
251 510	APPLE INC	USD	30 177 179	27 167 180	4.91
1 156	AUTOZONE INC	USD	2 443 236	2 370 077	0.43
17 550	AVANTOR INC	USD	418 045	307 704	0.06
743 264	AXA SA	EUR	16 661 325	17 182 256	3.10
45 035	BAYER AG	EUR	1 923 633	1 930 937	0.35
2 154	BILL.COM HOLDINGS INC	USD	318 045	195 116	0.04
200 549	BIOMARIN PHARMACEUTICAL INC	USD	14 941 232	17 254 355	3.11
322 140	BNP PARIBAS SA	EUR	11 683 369	15 219 847	2.74
43	BOOKING HOLDINGS INC	USD	71 433	72 042	0.01
24 071	CAESARS ENTERTAINMENT INC	USD	1 264 167	832 468	0.15
333 984	COCA-COLA CO	USD	17 367 512	17 661 635	3.18
65 119	COLGATE-PALMOLIVE CO	USD	4 134 055	4 265 389	0.77
65 125	COSTCO WHOLESALE CORP	USD	27 991 577	24 715 441	4.46
4 837	CSL LTD	AUD	797 495	784 724	0.14
95 806	CVS HEALTH CORP	USD	7 927 284	7 422 357	1.34
311 000	DANONE SA	EUR	18 530 685	13 584 268	2.45
386 590	DEUTSCHE BANK AG - REG	EUR	3 268 808	3 631 705	0.65
43 360	DEUTSCHE TELEKOM AG - REG	EUR	718 791	717 025	0.13
18 074	DOLLAR TREE INC	USD	2 125 625	2 125 232	0.38
21 658	EAST JAPAN RAILWAY CO	JPY	996 815	1 026 179	0.18
32 324	ELEVANCE HEALTH INC	USD	13 541 546	13 784 687	2.48
74 988	ELI LILLY & CO	USD	22 806 584	22 806 719	4.11
473 212	ENGIE SA (ISIN FR00140066D6)	EUR	5 348 810	5 621 050	1.01
5 714	EPAM SYSTEMS INC	USD	1 234 242	1 556 860	0.28
2 922	EXXON MOBIL CORP	USD	266 536	267 939	0.05
182 419	FORTINET INC	USD	9 068 976	7 414 297	1.34
9 667	GARTNER INC	USD	2 012 504	2 701 418	0.49
34 249	GENERAL MOTORS CO	USD	999 994	957 820	0.17
73 833	GILEAD SCIENCES INC	USD	5 259 760	5 269 515	0.95
30 315	HENKEL AG & CO KGAA - PFD	EUR	1 743 899	1 748 842	0.32
49 982	HILTON WORLDWIDE HOLDINGS INC	USD	5 846 435	5 250 529	0.95
65 146	HOME DEPOT INC	USD	17 369 520	17 106 542	3.08
1 284	ILLUMINA INC	USD	255 175	215 837	0.04
18 048	INDUTRADE AB	SEK	320 407	303 983	0.05
3 791	INSULET CORP	USD	748 396	927 805	0.17
125 000	INTERNATIONAL BUSINESS MACHINES CORP	USD	15 688 156	14 640 976	2.64
786	INTUITIVE SURGICAL INC	USD	163 689	173 389	0.03

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
65 456	KONGSBERG GRUPPEN ASA	NOK	2 293 815	2 295 745	0.41
47 013	LAM RESEARCH CORP	USD	16 938 032	16 426 960	2.96
57 139	LIBERTY BROADBAND CORP	USD	5 235 168	3 622 982	0.65
16 166	LIVE NATION ENTERTAINMENT INC	USD	1 356 528	937 269	0.17
29 644	MATCH GROUP INC	USD	2 605 437	1 022 492	0.18
83 708	MCDONALD'S CORP	USD	18 656 271	18 339 052	3.30
158 885	MERCK & CO INC	USD	14 285 287	14 655 143	2.64
66 780	META PLATFORMS INC	USD	7 818 242	6 680 920	1.20
117 055	MICROSOFT CORP	USD	23 845 019	23 337 547	4.21
110 723	MITSUBISHI ELECTRIC CORP	JPY	908 076	916 336	0.17
5 879	MOLINA HEALTHCARE INC	USD	1 502 724	1 613 937	0.29
8 830	MONSTER BEVERAGE CORP	USD	657 337	745 307	0.13
155 769	NIKE INC - B	USD	13 865 174	15 152 485	2.73
7 253	OKTA INC	USD	778 377	412 011	0.07
35 735	ON SEMICONDUCTOR CORP	USD	2 155 111	1 852 889	0.33
3 517	O'REILLY AUTOMOTIVE INC	USD	2 374 435	2 467 801	0.44
48 130	PAYPAL HOLDINGS INC	USD	3 171 182	2 849 690	0.51
104 206	PEPSICO INC	USD	15 557 104	15 650 729	2.82
87 116	PFIZER INC	USD	3 578 287	3 710 965	0.67
891 637	PINTEREST INC - A	USD	19 102 114	17 997 683	3.24
34 692	QORVO INC	USD	3 384 942	2 614 141	0.47
5 657	ROYAL UNIBREW A/S	DKK	416 170	334 299	0.06
149 345	RWE AG	EUR	5 250 202	5 510 939	0.99
39 375	SALESFORCE INC	USD	5 364 304	4 340 214	0.78
17 276	SALMAR ASA	NOK	513 126	561 018	0.10
172 941	SANOFI	EUR	11 358 349	13 785 221	2.48
13 919	SEAGEN INC	USD	1 543 796	1 487 047	0.27
6 997	SERVICENOW INC	USD	2 327 246	2 258 528	0.41
98 784	SKANSKA AB - B	SEK	1 303 904	1 300 475	0.23
5 293	SOLAREEDGE TECHNOLOGIES INC	USD	1 228 971	1 246 471	0.22
23 747	SONY GROUP CORP	JPY	1 559 120	1 501 457	0.27
671	TELEDYNE TECHNOLOGIES INC	USD	232 107	223 082	0.04
44 545	TESLA INC	USD	5 440 549	4 561 619	0.82
2 111	TEXAS INSTRUMENTS INC	USD	293 865	289 955	0.05
3 422	T-MOBILE US INC	USD	406 579	398 279	0.07
2 663	TYLER TECHNOLOGIES INC	USD	812 422	713 772	0.13
49 628	UNITEDHEALTH GROUP INC	USD	21 851 487	21 874 088	3.94
18 844	VERTEX PHARMACEUTICALS INC	USD	5 088 976	4 523 974	0.82
803 993	VIVENDI SE	EUR	4 338 651	6 358 738	1.15
19 700	VOLVO AB - B	SEK	296 658	296 253	0.05
8 487	WALT DISNEY CO	USD	685 454	612 991	0.11

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 932	ZOETIS INC	USD	891 122	844 548	0.15
Total Shares			577 563 129	558 984 189	100.72
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			577 563 129	558 984 189	100.72
Total Investments			577 563 129	558 984 189	100.72

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	15.88	United States of America	82.64
Software and Computer Services	15.22	France	12.93
Retailers	13.24	Germany	2.44
Technology Hardware and Equipment	11.62	Netherlands	1.04
Health Care Providers	6.72	Japan	0.62
Beverages	6.20	Norway	0.51
Travel and Leisure	4.58	Sweden	0.34
Banks	3.40	Australia	0.14
General Industrials	3.24	Denmark	0.06
Non-life Insurance	3.10		
Personal Goods	2.73		100.72
Food Producers	2.55		
Personal Care, Drug and Grocery Stores	2.11		
Gas, Water and Multi-utilities	2.01		
Media	1.26		
Leisure Goods	1.17		
Aerospace and Defense	1.04		
Industrial Support Services	1.04		
Automobiles and Parts	0.99		
Telecommunications Service Providers	0.85		
Industrial Transportation	0.65		
Household Goods and Home Construction	0.32		
Construction and Materials	0.23		
Alternative Energy	0.22		
Industrial Engineering	0.17		
Medical Equipment and Services	0.09		
Oil, Gas and Coal	0.05		
Electronic and Electrical Equipment	0.04		
	100.72		

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
26 197	ADIDAS AG - REG	EUR	3 072 246	3 563 622	4.45
15 902	ALLIANZ SE - REG	EUR	3 397 841	3 409 556	4.25
3 456	AP MOLLER - MAERSK A/S - A	DKK	7 130 908	7 623 390	9.52
77 551	ATLAS COPCO AB - B	SEK	826 439	826 900	1.03
22 187	BOLIDEN AB	SEK	804 386	833 114	1.04
17 821	CARL ZEISS MEDITEC AG	EUR	2 219 068	2 242 395	2.80
112 545	EPIROC AB - B	SEK	1 821 206	1 810 845	2.26
165 190	ESSITY AB	SEK	3 914 148	4 332 863	5.40
81 912	EVONIK INDUSTRIES AG	EUR	1 541 941	1 567 888	1.96
601	GENMAB A/S	DKK	257 430	253 671	0.32
51 343	HENKEL AG & CO KGAA - PFD	EUR	3 609 609	3 562 824	4.44
5 918	JDE PEET'S NV	EUR	173 332	170 658	0.21
87 958	KBC GROUP NV	EUR	4 873 762	5 639 901	7.03
19 413	MERCK KGAA	EUR	3 570 470	3 747 981	4.68
7 165	MICROSOFT CORP	USD	1 755 706	1 718 310	2.14
154 920	NN GROUP NV	EUR	6 744 794	6 309 313	7.87
218 958	NORSK HYDRO ASA	NOK	1 480 982	1 629 679	2.03
27 514	NOVO NORDISK A/S	DKK	3 628 236	3 703 881	4.62
64 308	NOVOZYMES A/S - B	DKK	3 480 151	3 247 766	4.05
38 770	ORSTED AS	DKK	3 469 174	3 512 627	4.38
2 558	RANDSTAD NV	EUR	136 218	155 502	0.19
3 552	SALESFORCE INC	USD	458 883	470 960	0.59
538 042	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	3 022 995	3 144 742	3.92
2 843 481	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	7 031 855	6 988 927	8.72
60 132	TELENOR ASA	NOK	556 557	559 139	0.70
119 680	TELE2 AB	SEK	974 974	977 468	1.22
28 134	TESLA INC	USD	5 288 044	3 465 546	4.32
101 391	UMICORE SA	EUR	3 761 004	3 713 752	4.63
14 146	ZALANDO SE	EUR	374 514	499 872	0.62
Total Shares			79 376 873	79 683 092	99.39
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			79 376 873	79 683 092	99.39
Total Investments			79 376 873	79 683 092	99.39

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	13.67	Germany	31.90
Telecommunications Service Providers	10.64	Denmark	22.88
Industrial Transportation	9.52	Sweden	14.88
Life Insurance	7.87	Belgium	11.67
Banks	7.03	Netherlands	8.28
Chemicals	6.59	United States of America	7.05
Personal Care, Drug and Grocery Stores	5.40	Norway	2.73
Personal Goods	4.45		
Household Goods and Home Construction	4.44		99.39
Electricity	4.38		
Automobiles and Parts	4.32		
Non-life Insurance	4.25		
Telecommunications Equipment	3.92		
Industrial Engineering	3.29		
Industrial Metals and Mining	3.07		
Medical Equipment and Services	2.80		
Software and Computer Services	2.73		
Retailers	0.62		
Beverages	0.21		
General Industrials	0.19		
	99.39		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
9 883	A O SMITH CORP	USD	588 901	565 703	0.02
70 163	ABB LTD	CHF	1 915 636	2 127 879	0.09
83 653	ABBOTT LABORATORIES	USD	8 771 175	9 184 263	0.39
83 681	ABBVIE INC	USD	10 046 780	13 523 686	0.57
13 907	ABN AMRO BANK NV	EUR	221 856	191 836	0.01
71 695	ABRDN PLC	GBP	256 894	163 209	0.01
29 856	ACCENTURE PLC - A	USD	8 027 589	7 966 775	0.34
1 287	ACCIONA SA	EUR	232 784	236 113	0.01
5 596	ACCOR SA	EUR	212 448	139 454	0.01
8 173	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	226 160	233 505	0.01
39 719	ACTIVISION BLIZZARD INC	USD	2 906 096	3 040 489	0.13
5 254	ADECCO GROUP AG - REG	CHF	286 090	172 970	0.01
31 774	ADEVINTA ASA	NOK	356 566	211 590	0.01
9 712	ADIDAS AG - REG	EUR	2 326 457	1 321 140	0.06
6 401	ADMIRAL GROUP PLC	GBP	225 775	164 540	0.01
22 373	ADOBE INC	USD	9 228 037	7 529 186	0.32
3 280	ADVANCE AUTO PARTS INC	USD	587 371	482 258	0.02
73 400	ADVANCED MICRO DEVICES INC	USD	5 791 695	4 754 118	0.20
9 953	ADVANTEST CORP	JPY	655 671	639 671	0.03
982	ADYEN NV	EUR	1 732 670	1 350 294	0.06
58 861	AEGON NV	EUR	274 613	297 638	0.01
4 494	AENA SME SA	EUR	647 052	562 597	0.02
35 295	AEON CO LTD	JPY	768 065	744 446	0.03
10 154	AERCAP HOLDINGS NV	USD	520 018	592 181	0.03
976	AEROPORTS DE PARIS	EUR	149 829	130 413	0.01
30 747	AES CORP	USD	674 394	884 284	0.04
5 476	AFFIRM HOLDINGS INC	USD	431 464	52 953	0.00
28 767	AFLAC INC	USD	1 579 192	2 069 498	0.09
12 549	AGC INC	JPY	460 774	417 999	0.02
5 652	AGEAS SA/NV	EUR	293 240	249 849	0.01
13 922	AGILENT TECHNOLOGIES INC	USD	1 603 582	2 083 427	0.09
23 791	AGNICO EAGLE MINES LTD	CAD	1 192 344	1 235 439	0.05
547 535	AIA GROUP LTD	HKD	5 553 466	6 089 205	0.26
5 764	AIR CANADA	CAD	129 590	82 487	0.00
3 719	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	369 948	525 509	0.02
20 580	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	2 645 158	2 908 034	0.12
10 417	AIR PRODUCTS AND CHEMICALS INC	USD	2 551 396	3 211 144	0.14
17 335	AIRBNB INC	USD	2 563 710	1 482 143	0.06
27 727	AIRBUS SE	EUR	3 216 588	3 285 264	0.14
4 893	AISIN CORP	JPY	182 734	130 905	0.01
15 341	AJINOMOTO CO INC	JPY	344 257	468 677	0.02
7 856	AKAMAI TECHNOLOGIES INC	USD	741 814	662 261	0.03
12 677	AKER BP ASA	NOK	441 945	391 338	0.02
10 823	AKZO NOBEL NV	EUR	928 452	722 621	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 574	ALBEMARLE CORP	USD	1 088 419	1 208 778	0.05
9 637	ALCOA CORP	USD	594 777	438 194	0.02
24 377	ALCON INC	CHF	1 609 911	1 664 604	0.07
6 086	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	1 091 457	886 548	0.04
17 153	ALFA LAVAL AB	SEK	493 051	495 681	0.02
43 316	ALGONQUIN POWER & UTILITIES CORP	CAD	616 316	281 968	0.01
2 463	ALIGN TECHNOLOGY INC	USD	1 049 705	519 447	0.02
37 529	ALIMENTATION COUCHE-TARD INC	CAD	1 401 779	1 648 036	0.07
6 065	ALLEGION PLC	USD	676 216	638 402	0.03
8 231	ALLIANT ENERGY CORP	USD	444 147	454 434	0.02
18 501	ALLIANZ SE - REG	EUR	4 136 353	3 966 809	0.17
13 051	ALLSTATE CORP	USD	1 523 886	1 769 716	0.07
11 982	ALLY FINANCIAL INC	USD	457 200	292 960	0.01
5 592	ALNYLAM PHARMACEUTICALS INC	USD	868 190	1 328 939	0.06
284 876	ALPHABET CLASS - A	USD	28 701 356	25 134 608	1.05
263 708	ALPHABET INC	USD	26 625 301	23 398 810	0.98
10 555	ALSTOM SA	EUR	435 495	257 063	0.01
9 211	ALTAGAS LTD	CAD	158 351	158 940	0.01
88 285	ALTRIA GROUP INC	USD	4 243 888	4 035 507	0.17
23 771	AMADEUS IT GROUP SA - A	EUR	1 473 919	1 231 694	0.05
434 346	AMAZON.COM INC	USD	56 978 198	36 485 064	1.53
88 913	AMCOR PLC	USD	1 016 566	1 058 954	0.04
12 917	AMEREN CORP	USD	1 102 271	1 148 580	0.05
24 212	AMERICAN ELECTRIC POWER CO INC	USD	2 156 415	2 297 235	0.10
29 427	AMERICAN EXPRESS CO	USD	4 341 667	4 347 839	0.18
2 370	AMERICAN FINANCIAL GROUP INC/OH	USD	268 867	325 354	0.01
16 144	AMERICAN HOMES 4 RENT	USD	596 664	486 580	0.02
39 260	AMERICAN INTERNATIONAL GROUP INC	USD	2 039 713	2 482 802	0.11
22 752	AMERICAN TOWER CORP	USD	5 324 180	4 820 239	0.20
7 714	AMERICAN WATER WORKS CO INC	USD	1 088 640	1 175 768	0.05
4 932	AMERIPRISE FINANCIAL INC	USD	1 072 066	1 535 677	0.06
8 232	AMERISOURCEBERGEN CORP	USD	982 570	1 364 125	0.06
12 506	AMETEK INC	USD	1 465 284	1 747 338	0.07
26 065	AMGEN INC	USD	5 974 728	6 845 712	0.29
28 649	AMPHENOL CORP - A	USD	1 831 460	2 181 335	0.09
4 094	AMPLIFON SPA	EUR	175 967	121 555	0.01
7 835	AMPOL LTD	AUD	162 214	150 262	0.01
2 003	AMUNDI SA	EUR	154 721	113 298	0.00
5 284	ANA HOLDINGS INC	JPY	136 544	112 132	0.00
24 425	ANALOG DEVICES INC	USD	3 617 550	4 006 433	0.17
54 658	ANGLO AMERICAN PLC	GBP	1 838 534	2 127 892	0.09
44 662	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 874 761	2 682 139	0.11
32 798	ANNALY CAPITAL MANAGEMENT INC	USD	873 683	691 382	0.03
4 006	ANSYS INC	USD	1 121 585	967 810	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 965	ANTOFAGASTA PLC	GBP	209 142	241 025	0.01
10 715	AON PLC - A	USD	2 686 328	3 216 000	0.14
103	AP MOLLER - MAERSK A/S - A	DKK	209 750	227 202	0.01
190	AP MOLLER - MAERSK A/S - B	DKK	402 178	425 927	0.02
16 544	APA CORP	USD	777 710	772 274	0.03
38 791	APA GROUP	AUD	278 150	283 057	0.01
19 016	APOLLO GLOBAL MANAGEMENT INC	USD	1 152 602	1 213 031	0.05
758 260	APPLE INC	USD	92 864 419	98 520 721	4.16
40 847	APPLIED MATERIALS INC	USD	3 958 207	3 977 681	0.17
13 477	APTIV PLC	USD	1 500 985	1 255 113	0.05
7 576	ARAMARK	USD	275 055	313 192	0.01
37 708	ARC RESOURCES LTD	CAD	567 932	507 901	0.02
30 469	ARCELORMITTAL SA	EUR	729 405	799 131	0.03
17 712	ARCH CAPITAL GROUP LTD	USD	721 098	1 111 959	0.05
26 692	ARCHER-DANIELS-MIDLAND CO	USD	1 711 597	2 478 352	0.10
10 275	ARES MANAGEMENT CORP - A	USD	805 441	703 221	0.03
2 332	ARGENX SE	EUR	707 943	866 858	0.04
11 037	ARISTA NETWORKS INC	USD	988 486	1 339 340	0.06
21 693	ARISTOCRAT LEISURE LTD	AUD	548 350	448 988	0.02
2 018	ARKEMA SA	EUR	233 883	180 653	0.01
100 630	AROWNTOWN SA	EUR	460 942	234 448	0.01
2 289	ARROW ELECTRONICS INC	USD	217 369	239 361	0.01
10 156	ARTHUR J GALLAGHER & CO	USD	1 413 489	1 914 812	0.08
25 922	ASAHI GROUP HOLDINGS LTD	JPY	978 603	809 221	0.03
7 096	ASAHI INTECC CO LTD	JPY	177 952	116 380	0.00
71 481	ASAHI KASEI CORP	JPY	664 406	510 002	0.02
19 948	ASHTREAD GROUP PLC	GBP	990 511	1 132 561	0.05
1 540	ASM INTERNATIONAL NV	EUR	488 247	387 306	0.02
19 060	ASML HOLDING NV	EUR	9 449 268	10 248 191	0.43
2 378	ASPEN TECHNOLOGY INC	USD	548 118	488 441	0.02
45 399	ASSA ABLOY AB	SEK	1 110 055	974 684	0.04
64 631	ASSICURAZIONI GENERALI SPA	EUR	1 202 212	1 146 060	0.05
26 128	ASSOCIATED BRITISH FOODS PLC	GBP	567 553	495 316	0.02
1 873	ASSURANT INC	USD	253 747	234 237	0.01
73 514	ASTELLAS PHARMA INC	JPY	1 182 463	1 117 934	0.05
74 671	ASTRAZENECA PLC	GBP	8 371 880	10 075 986	0.43
10 493	ASX LTD	AUD	608 424	484 024	0.02
131 913	ATLAS COPCO AB	SEK	1 534 503	1 558 466	0.07
94 748	ATLAS COPCO AB - B	SEK	1 013 484	1 010 266	0.04
8 454	ATMOS ENERGY CORP	USD	894 301	947 440	0.04
333 564	AT&T INC	USD	7 143 711	6 140 913	0.26
97 609	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	470 346	482 129	0.02
159 903	AURIZON HOLDINGS LTD	AUD	442 655	404 479	0.02
127 424	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	2 289 624	2 079 973	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
31 257	AUTO TRADER GROUP PLC	GBP	237 812	193 856	0.01
9 871	AUTODESK INC	USD	2 139 990	1 844 594	0.08
20 519	AUTOMATIC DATA PROCESSING INC	USD	4 129 143	4 901 168	0.21
844	AUTOZONE INC	USD	1 282 303	2 081 456	0.09
5 931	AVALONBAY COMMUNITIES INC	USD	1 231 593	957 975	0.04
31 309	AVANTOR INC	USD	845 289	660 307	0.03
2 722	AVERY DENNISON CORP	USD	433 554	492 682	0.02
3 965	AVEVA GROUP	GBP	178 946	153 241	0.01
140 945	AVIVA PLC	GBP	728 481	750 719	0.03
86 109	AXA SA	EUR	2 275 872	2 394 450	0.10
4 100	AZBIL CORP	JPY	177 723	103 320	0.00
1 395	AZRIELI GROUP LTD	ILS	102 770	92 354	0.00
1 020	BACHEM HOLDING AG - B	CHF	140 344	88 029	0.00
44 596	BAKER HUGHES CO	USD	1 178 709	1 316 920	0.06
10 649	BALL CORP	USD	832 683	544 590	0.02
1 506	BALOISE HOLDING AG - REG	CHF	249 061	232 274	0.01
321 951	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 755 458	1 935 855	0.08
708 184	BANCO SANTANDER SA	EUR	2 468 146	2 118 156	0.09
9 557	BANDAI NAMCO HOLDINGS INC	JPY	636 065	602 197	0.03
37 348	BANK HAPOALIM BM	ILS	304 350	335 745	0.01
47 767	BANK LEUMI LE-ISRAEL BM	ILS	372 286	396 783	0.02
342 578	BANK OF AMERICA CORP	USD	12 312 758	11 346 183	0.48
49 748	BANK OF IRELAND GROUP PLC	EUR	399 939	472 533	0.02
30 044	BANK OF MONTREAL	CAD	2 768 340	2 719 841	0.12
36 957	BANK OF NEW YORK MELLON CORP	USD	1 754 588	1 682 283	0.07
55 602	BANK OF NOVA SCOTIA	CAD	3 253 868	2 722 380	0.12
803 861	BARCLAYS PLC	GBP	1 748 724	1 532 799	0.06
33 611	BARRATT DEVELOPMENTS PLC	GBP	288 494	160 425	0.01
83 932	BARRICK GOLD CORP	CAD	1 622 240	1 437 757	0.06
117	BARRY CALLEBAUT AG - REG	CHF	258 524	231 287	0.01
38 719	BASF SE - REG	EUR	2 653 745	1 916 967	0.08
8 692	BATH & BODY WORKS INC	USD	504 220	366 281	0.02
22 835	BAXTER INTERNATIONAL INC	USD	1 700 824	1 163 900	0.05
46 602	BAYER AG	EUR	2 919 846	2 403 491	0.10
14 855	BAYERISCHE MOTOREN WERKE AG	EUR	1 286 422	1 321 906	0.06
5 565	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	452 393	472 467	0.02
7 410	BCE INC	CAD	336 539	325 346	0.01
8 184	BECHTLE AG	EUR	395 505	288 758	0.01
12 619	BECTON DICKINSON AND CO	USD	3 107 399	3 209 012	0.14
3 314	BEIERSDORF AG	EUR	367 083	379 152	0.02
5 786	BENTLEY SYSTEMS INC	USD	316 848	213 851	0.01
3 691	BERKELEY GROUP HOLDINGS PLC	GBP	209 221	167 514	0.01
61 357	BERKSHIRE HATHAWAY INC - B	USD	16 408 644	18 953 177	0.79
7 278	BEST BUY CO INC	USD	673 067	583 768	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
128 603	BEZEQ THE ISRAELI TELECOMMUNICATION CORP LTD	ILS	220 831	221 050	0.01
238 617	BHP GROUP LTD	AUD	6 610 772	7 383 840	0.31
4 824	BILL.COM HOLDINGS INC	USD	958 991	525 623	0.02
6 636	BIOGEN INC	USD	1 695 649	1 837 641	0.08
10 400	BIOMARIN PHARMACEUTICAL INC	USD	881 180	1 076 296	0.05
3 798	BIOMERIEUX	EUR	369 801	396 910	0.02
735	BIO-RAD LABORATORIES INC	USD	387 635	309 060	0.01
5 168	BIO-TECHNE CORP	USD	548 577	428 324	0.02
5 106	BLACK KNIGHT INC	USD	359 563	315 296	0.01
7 435	BLACKROCK INC	USD	5 031 364	5 268 664	0.22
33 723	BLACKSTONE INC - A	USD	2 971 854	2 501 909	0.11
24 273	BLOCK INC - A	USD	2 843 461	1 525 315	0.06
35 796	BLUESCOPE STEEL LTD	AUD	430 353	408 796	0.02
50 519	BNP PARIBAS SA	EUR	2 775 800	2 871 048	0.12
188 202	BOC HONG KONG HOLDINGS LTD	HKD	642 412	641 409	0.03
27 797	BOEING CO	USD	6 256 712	5 295 051	0.22
13 428	BOLIDEN AB	SEK	526 994	504 217	0.02
29 071	BOLLORE SE	EUR	138 210	161 956	0.01
1 966	BOOKING HOLDINGS INC	USD	4 093 858	3 962 040	0.17
6 677	BOOZ ALLEN HAMILTON HOLDING CORP	USD	530 691	697 880	0.03
16 905	BORGWARNER INC	USD	700 753	680 426	0.03
4 879	BOSTON PROPERTIES INC	USD	582 759	329 723	0.01
64 752	BOSTON SCIENTIFIC CORP	USD	2 620 019	2 996 075	0.13
7 545	BOUYGUES SA	EUR	292 712	225 789	0.01
875 149	BP PLC	GBP	4 609 923	4 999 244	0.21
85 639	BRAMBLES LTD	AUD	685 599	700 986	0.03
9 575	BRENNTAG SE	EUR	669 156	610 274	0.03
25 894	BRIDGESTONE CORP	JPY	1 019 052	920 601	0.04
103 733	BRISTOL-MYERS SQUIBB CO	USD	6 708 036	7 463 589	0.32
100 199	BRITISH AMERICAN TOBACCO PLC	GBP	3 984 918	3 955 086	0.17
28 947	BRITISH LAND CO PLC	GBP	202 492	137 572	0.01
18 977	BROADCOM INC	USD	8 461 349	10 610 610	0.45
5 646	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	846 969	757 298	0.03
15 660	BROOKFIELD ASSET MANAGEMENT LTD - A	CAD	549 159	448 095	0.02
62 641	BROOKFIELD CORP	CAD	2 349 986	1 968 553	0.08
4 246	BROOKFIELD RENEWABLE CORP - A	CAD	195 815	116 794	0.00
7 764	BROTHER INDUSTRIES LTD	JPY	151 507	118 097	0.00
12 069	BROWN & BROWN INC	USD	655 144	687 571	0.03
16 246	BROWN-FORMAN CORP - B	USD	1 082 897	1 067 037	0.05
293 498	BT GROUP PLC	GBP	688 393	395 583	0.02
56 609	BUDWEISER BREWING CO APAC LTD	HKD	178 453	178 060	0.01
7 739	BUNGE LTD	USD	643 136	772 120	0.03
17 241	BUNZL PLC	GBP	563 153	572 182	0.02
13 314	BURBERRY GROUP PLC	GBP	332 849	325 106	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 667	BUREAU VERITAS SA	EUR	265 466	253 904	0.01
2 195	BURLINGTON STORES INC	USD	511 563	445 058	0.02
12 490	CADENCE DESIGN SYSTEMS INC	USD	1 481 400	2 006 394	0.08
24 566	CAE INC	CAD	530 946	474 846	0.02
7 028	CAESARS ENTERTAINMENT INC	USD	706 395	292 365	0.01
208 826	CAIXABANK SA	EUR	698 087	818 377	0.03
3 360	CAMDEN PROPERTY TRUST	USD	425 678	375 917	0.02
13 084	CAMECO CORP	CAD	206 295	296 360	0.01
10 748	CAMPBELL SOUP CO	USD	510 513	609 949	0.03
9 651	CANADIAN APARTMENT PROPERTIES REIT	CAD	364 374	304 004	0.01
42 367	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	2 090 597	1 712 590	0.07
28 028	CANADIAN NATIONAL RAILWAY CO	CAD	3 076 688	3 327 124	0.14
54 170	CANADIAN NATURAL RESOURCES LTD	CAD	2 119 152	3 006 089	0.13
42 959	CANADIAN PACIFIC RAILWAY LTD	CAD	2 806 039	3 200 688	0.14
1 887	CANADIAN TIRE CORP LTD - A	CAD	240 567	197 066	0.01
4 200	CANADIAN UTILITIES LTD	CAD	115 473	113 607	0.00
43 600	CANON INC	JPY	1 084 614	943 573	0.04
5 800	CAPCOM CO LTD	JPY	160 377	185 062	0.01
8 534	CAPGEMINI SE	EUR	1 430 984	1 420 379	0.06
18 624	CAPITAL ONE FINANCIAL CORP	USD	2 182 945	1 731 287	0.07
242 439	CAPITALAND ASCENDAS REIT	SGD	512 455	495 288	0.02
278 531	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	448 842	423 652	0.02
168 649	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	282 989	465 255	0.02
12 339	CARDINAL HEALTH INC	USD	722 157	948 499	0.04
1 323	CARL ZEISS MEDITEC AG	EUR	192 869	166 471	0.01
3 329	CARLISLE COS INC	USD	971 547	784 479	0.03
3 301	CARLSBERG AS - B	DKK	493 929	437 363	0.02
5 275	CARLYLE GROUP INC	USD	204 149	157 406	0.01
5 330	CARMAX INC	USD	543 512	324 544	0.01
64 766	CARNIVAL CORP	USD	1 143 284	522 014	0.02
20 407	CARREFOUR SA	EUR	376 559	340 629	0.01
45 269	CARRIER GLOBAL CORP	USD	1 595 816	1 867 346	0.08
5 628	CATALENT INC	USD	548 529	253 316	0.01
25 845	CATERPILLAR INC	USD	4 697 057	6 191 428	0.26
3 506	CBOE GLOBAL MARKETS INC	USD	395 150	439 898	0.02
14 335	CBRE GROUP INC	USD	1 057 033	1 103 222	0.05
4 981	CCL INDUSTRIES INC	CAD	233 363	212 632	0.01
6 805	CDW CORP/DE	USD	1 061 936	1 215 237	0.05
3 579	CELANESE CORP - A	USD	465 053	365 917	0.02
28 073	CELLNEX TELECOM SAU	EUR	1 297 546	926 391	0.04
63 307	CENOVUS ENERGY INC	CAD	784 708	1 227 424	0.05
26 818	CENTENE CORP	USD	1 945 056	2 199 344	0.09
33 661	CENTERPOINT ENERGY INC	USD	926 822	1 009 493	0.04
6 461	CENTRAL JAPAN RAILWAY CO	JPY	991 315	793 516	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 478	CERIDIAN HCM HOLDING INC	USD	421 978	287 264	0.01
11 197	CF INDUSTRIES HOLDINGS INC	USD	783 004	953 984	0.04
10 441	CGI INC	CAD	835 303	899 359	0.04
6 613	CH ROBINSON WORLDWIDE INC	USD	648 702	605 486	0.03
1 659	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	567 273	361 496	0.02
68 514	CHARLES SCHWAB CORP	USD	4 452 506	5 704 476	0.24
5 858	CHARTER COMMUNICATIONS INC	USD	2 942 314	1 986 448	0.08
6 000	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	718 443	756 960	0.03
9 478	CHENIERE ENERGY INC	USD	879 595	1 421 321	0.06
7 131	CHESAPEAKE ENERGY CORP	USD	738 044	672 952	0.03
86 431	CHEVRON CORP	USD	10 969 263	15 513 500	0.65
2 978	CHEWY INC - A	USD	212 494	110 424	0.00
17 464	CHIBA BANK LTD	JPY	104 917	127 329	0.01
1 330	CHIPOTLE MEXICAN GRILL INC	USD	1 672 205	1 845 362	0.08
53	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	539 044	540 180	0.02
4	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	422 300	410 709	0.02
3 468	CHR HANSEN HOLDING A/S	DKK	298 882	248 708	0.01
19 808	CHUBB LTD	USD	3 464 225	4 369 645	0.18
40 067	CHUBU ELECTRIC POWER CO INC	JPY	465 709	413 591	0.02
37 431	CHUGAI PHARMACEUTICAL CO LTD	JPY	1 106 635	955 456	0.04
10 291	CHURCH & DWIGHT CO INC	USD	887 366	829 558	0.04
21 174	CIE DE SAINT-GOBAIN	EUR	1 137 298	1 031 596	0.04
26 037	CIE FINANCIERE RICHEMONT SA - REG	CHF	2 802 762	3 374 125	0.14
32 094	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 041 938	890 047	0.04
14 578	CIGNA CORP	USD	3 332 869	4 830 275	0.20
6 706	CINCINNATI FINANCIAL CORP	USD	763 607	686 627	0.03
4 336	CINTAS CORP	USD	1 492 343	1 958 224	0.08
197 735	CISCO SYSTEMS INC	USD	9 756 695	9 420 095	0.40
92 849	CITIGROUP INC	USD	5 663 666	4 199 560	0.18
22 017	CITIZENS FINANCIAL GROUP INC	USD	912 922	866 809	0.04
13 445	CITY DEVELOPMENTS LTD	SGD	80 494	82 502	0.00
103 876	CK ASSET HOLDINGS LTD	HKD	654 364	639 496	0.03
88 391	CK HUTCHISON HOLDINGS LTD	HKD	726 143	530 575	0.02
21 554	CK INFRASTRUCTURE HOLDINGS LTD	HKD	140 598	112 810	0.00
20 231	CLARIANT AG - REG	CHF	385 756	320 336	0.01
28 116	CLARIVATE PLC	USD	493 182	234 487	0.01
26 748	CLEVELAND-CLIFFS INC	USD	620 000	430 910	0.02
7 320	CLOROX CO	USD	1 161 138	1 027 216	0.04
12 582	CLOUDFLARE INC	USD	1 051 687	568 832	0.02
86 335	CLP HOLDINGS LTD	HKD	771 661	629 955	0.03
17 197	CME GROUP INC	USD	3 518 405	2 891 848	0.12
13 500	CMS ENERGY CORP	USD	799 828	854 955	0.04
51 192	CNH INDUSTRIAL NV	EUR	627 507	817 608	0.03
194 749	COCA-COLA CO	USD	11 002 183	12 387 984	0.52

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 813	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	548 768	598 175	0.03
6 609	COCA-COLA HBC AG	GBP	206 072	156 849	0.01
2 162	COCHLEAR LTD	AUD	328 058	299 276	0.01
5 813	COGNEX CORP	USD	375 498	273 850	0.01
24 877	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	1 775 242	1 422 716	0.06
6 884	COINBASE GLOBAL INC - A	USD	808 958	243 625	0.01
43 855	COLES GROUP LTD	AUD	501 439	497 263	0.02
39 605	COLGATE-PALMOLIVE CO	USD	2 962 278	3 120 478	0.13
5 378	COLOPLAST A/S	DKK	775 986	626 725	0.03
211 720	COMCAST CORP	USD	9 472 289	7 403 848	0.31
60 697	COMMERZBANK AG	EUR	432 258	572 386	0.02
77 290	COMMONWEALTH BANK OF AUSTRALIA	AUD	5 014 843	5 377 756	0.23
88 048	COMPASS GROUP PLC	GBP	1 889 825	2 030 837	0.09
28 567	COMPUTERSHARE LTD	AUD	411 243	507 570	0.02
26 545	CONAGRA BRANDS INC	USD	872 277	1 027 292	0.04
103 778	CONCORDIA FINANCIAL GROUP LTD	JPY	356 928	432 589	0.02
62 003	CONOCOPHILLIPS	USD	4 783 921	7 316 354	0.31
15 619	CONSOLIDATED EDISON INC	USD	1 333 907	1 488 647	0.06
8 329	CONSTELLATION BRANDS INC - A	USD	1 842 119	1 930 246	0.08
15 005	CONSTELLATION ENERGY CORP	USD	788 549	1 293 581	0.05
876	CONSTELLATION SOFTWARE INC/CANADA	CAD	1 188 843	1 366 733	0.06
3 617	CONTINENTAL AG	EUR	425 407	216 096	0.01
1 621	COOPER COS INC	USD	573 606	536 016	0.02
19 722	COPART INC	USD	1 090 435	1 200 873	0.05
39 597	CORNING INC	USD	1 374 112	1 264 728	0.05
32 780	CORTEVA INC	USD	1 444 443	1 926 808	0.08
20 232	COSTAR GROUP INC	USD	1 362 873	1 563 529	0.07
20 770	COSTCO WHOLESALE CORP	USD	8 763 183	9 481 505	0.40
40 609	COTERRA ENERGY INC	USD	1 009 703	997 763	0.04
6 352	COVESTRO AG	EUR	371 498	247 779	0.01
1 710	COVIVIO	EUR	157 414	101 196	0.00
40 662	CREDIT AGRICOLE SA	EUR	541 810	426 631	0.02
112 046	CREDIT SUISSE GROUP AG - REG	CHF	1 020 247	334 723	0.01
37 483	CRH PLC	EUR	1 519 693	1 480 538	0.06
7 242	CRODA INTERNATIONAL PLC	GBP	625 314	575 289	0.02
9 801	CROWDSTRIKE HOLDINGS INC - A	USD	1 732 468	1 031 947	0.04
20 925	CROWN CASTLE INC	USD	3 402 360	2 838 267	0.12
4 204	CROWN HOLDINGS INC	USD	363 054	345 611	0.01
21 819	CSL LTD	AUD	4 187 521	4 257 902	0.18
104 336	CSX CORP	USD	3 124 447	3 232 329	0.14
7 622	CUMMINS INC	USD	1 574 186	1 846 734	0.08
62 461	CVS HEALTH CORP	USD	5 339 393	5 820 741	0.25
13 320	CYBERAGENT INC	JPY	182 415	117 911	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 767	CYBERARK SOFTWARE LTD	USD	400 276	358 742	0.02
7 333	DAI NIPPON PRINTING CO LTD	JPY	172 704	147 277	0.01
8 607	DAIFUKU CO LTD	JPY	500 138	403 132	0.02
54 541	DAI-ICHI LIFE HOLDINGS INC	JPY	930 994	1 237 605	0.05
87 526	DAIICHI SANKYO CO LTD	JPY	2 136 568	2 819 247	0.12
11 513	DAIKIN INDUSTRIES LTD	JPY	1 980 041	1 762 572	0.07
27 334	DAIMLER TRUCK HOLDING AG	EUR	694 969	844 390	0.04
4 428	DAITO TRUST CONSTRUCTION CO LTD	JPY	472 163	454 395	0.02
26 830	DAIWA HOUSE INDUSTRY CO LTD	JPY	756 455	617 957	0.03
72	DAIWA HOUSE REIT INVESTMENT CORP	JPY	193 807	160 103	0.01
47 536	DAIWA SECURITIES GROUP INC	JPY	250 492	210 038	0.01
32 544	DANAHER CORP	USD	7 648 634	8 637 828	0.37
30 781	DANONE SA	EUR	2 021 219	1 617 256	0.07
39 773	DANSKE BANK A/S	DKK	633 141	783 717	0.03
6 087	DARDEN RESTAURANTS INC	USD	744 239	842 015	0.04
10 838	DARLING INGREDIENTS INC	USD	778 478	678 350	0.03
823	DASSAULT AVIATION SA	EUR	102 644	138 954	0.01
33 055	DASSAULT SYSTEMES SE	EUR	1 342 933	1 181 635	0.05
11 132	DATADOG INC	USD	1 255 708	818 202	0.03
17 185	DAVIDE CAMPARI-MILANO NV	EUR	188 714	173 943	0.01
2 178	DAVITA INC	USD	195 281	162 631	0.01
78 163	DBS GROUP HOLDINGS LTD	SGD	1 675 532	1 976 798	0.08
3 242	DCC PLC	GBP	268 048	159 108	0.01
14 206	DEERE & CO	USD	4 336 304	6 090 965	0.26
5 362	DELIVERY HERO SE	EUR	511 109	256 258	0.01
9 562	DELL TECHNOLOGIES INC	USD	399 514	384 584	0.02
5 260	DELTA AIR LINES INC	USD	240 607	172 844	0.01
12 448	DEMANT A/S	DKK	396 590	343 988	0.01
17 762	DENSO CORP	JPY	1 023 681	879 855	0.04
7 187	DENTSPLY SIRONA INC	USD	384 180	228 834	0.01
13 976	DENTSU GROUP INC	JPY	483 428	439 051	0.02
3 941	DESCARTES SYSTEMS GROUP INC	CAD	271 483	274 546	0.01
99 717	DEUTSCHE BANK AG - REG	EUR	1 031 582	1 126 806	0.05
8 606	DEUTSCHE BOERSE AG	EUR	1 406 044	1 482 419	0.06
19 652	DEUTSCHE LUFTHANSA AG - REG	EUR	180 509	162 860	0.01
46 935	DEUTSCHE POST AG - REG	EUR	2 104 957	1 762 215	0.07
160 398	DEUTSCHE TELEKOM AG - REG	EUR	2 984 980	3 190 542	0.14
26 782	DEVON ENERGY CORP	USD	1 015 819	1 647 361	0.07
18 560	DEXCOM INC	USD	1 645 276	2 101 734	0.09
39 700	DEXUS	AUD	313 693	208 652	0.01
108 916	DIAGEO PLC	GBP	4 808 745	4 781 946	0.20
7 650	DIAMONDBACK ENERGY INC	USD	938 519	1 046 367	0.04
2 490	DIASORIN SPA	EUR	387 742	346 532	0.01
2 391	D'IETEREN GROUP	EUR	383 211	457 282	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 543	DIGITAL REALTY TRUST INC	USD	1 696 814	1 257 687	0.05
948	DISCO CORP	JPY	234 600	271 227	0.01
11 872	DISCOVER FINANCIAL SERVICES	USD	1 164 062	1 161 438	0.05
8 114	DISH NETWORK CORP - A	USD	287 428	113 921	0.00
55 823	DNB BANK ASA	NOK	1 090 921	1 101 894	0.05
6 467	DOCUSIGN INC	USD	1 048 025	358 401	0.02
10 282	DOLLAR GENERAL CORP	USD	2 026 260	2 531 943	0.11
10 790	DOLLAR TREE INC	USD	1 283 893	1 526 138	0.06
9 517	DOLLARAMA INC	CAD	380 014	556 229	0.02
37 572	DOMINION ENERGY INC	USD	2 936 204	2 303 915	0.10
2 290	DOMINO'S PIZZA INC	USD	848 458	793 256	0.03
9 319	DOORDASH INC	USD	1 062 841	454 954	0.02
8 251	DOVER CORP	USD	1 100 383	1 117 268	0.05
38 041	DOW INC	USD	2 135 897	1 916 886	0.08
14 487	DR HORTON INC	USD	996 922	1 291 371	0.05
4 842	DR ING HC F PORSCH E AG	EUR	407 866	489 632	0.02
10 188	DROPBOX INC	USD	237 128	228 007	0.01
8 479	DSV A/S	DKK	1 331 405	1 334 301	0.06
9 589	DTE ENERGY CO	USD	1 130 587	1 126 995	0.05
38 580	DUKE ENERGY CORP	USD	3 851 737	3 973 354	0.17
23 034	DUPONT DE NEMOURS INC	USD	1 562 048	1 580 823	0.07
6 092	DYNATRACE INC	USD	288 284	233 324	0.01
13 504	EAST JAPAN RAILWAY CO	JPY	951 960	769 639	0.03
4 420	EASTMAN CHEMICAL CO	USD	424 271	359 965	0.02
20 250	EATON CORP PLC	USD	2 610 560	3 178 238	0.13
25 089	EBAY INC	USD	1 293 895	1 040 441	0.04
11 645	ECOLAB INC	USD	2 197 545	1 695 046	0.07
8 206	EDENRED	EUR	403 222	445 600	0.02
16 295	EDISON INTERNATIONAL	USD	1 043 805	1 036 688	0.04
157 618	EDP - ENERGIAS DE PORTUGAL SA	EUR	767 943	783 222	0.03
18 945	EDP RENOVAVEIS SA	EUR	458 867	416 108	0.02
29 174	EDWARDS LIFESCIENCES CORP	USD	2 588 936	2 176 672	0.09
2 739	EIFFAGE SA	EUR	281 039	268 700	0.01
11 752	EISAI CO LTD	JPY	786 733	775 243	0.03
13 999	ELANCO ANIMAL HEALTH INC	USD	409 539	171 068	0.01
41 551	ELECTRICITE DE FRANCE SA	EUR	479 500	532 144	0.02
26 873	ELECTROLUX AB	SEK	413 933	363 085	0.02
14 807	ELECTRONIC ARTS INC	USD	1 843 647	1 809 119	0.08
35 437	ELEMENT FLEET MANAGEMENT CORP	CAD	498 213	482 543	0.02
11 761	ELEVANCE HEALTH INC	USD	4 591 706	6 033 040	0.26
38 189	ELI LILLY & CO	USD	8 643 508	13 971 064	0.58
2 381	ELIA GROUP SA/NV	EUR	335 171	337 461	0.01
8 088	ELISA OYJ	EUR	467 135	426 935	0.02
1 071	EMBRACER GROUP AB	SEK	13 646	4 861	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17 327	EMBRACER GROUP AB	SEK	216 185	78 640	0.00
12 706	EMERA INC	CAD	590 377	485 291	0.02
30 296	EMERSON ELECTRIC CO	USD	2 532 323	2 910 234	0.12
5 571	EMPIRE CO LTD	CAD	153 995	146 621	0.01
598	EMS-CHEMIE HOLDING AG	CHF	455 474	404 601	0.02
8 183	ENAGAS SA	EUR	194 774	135 585	0.01
96 527	ENBRIDGE INC	CAD	3 785 100	3 770 088	0.16
44 097	ENDEAVOUR GROUP LTD/AUSTRALIA	AUD	229 996	191 988	0.01
10 443	ENDESA SA	EUR	253 412	196 547	0.01
354 042	ENEL SPA	EUR	2 512 047	1 900 592	0.08
206 003	ENEOS HOLDINGS INC	JPY	802 052	699 453	0.03
95 835	ENGIE SA (ISIN FR0010208488)	EUR	1 310 353	1 369 323	0.06
122 373	ENI SPA	EUR	1 637 529	1 735 186	0.07
6 944	ENPHASE ENERGY INC	USD	1 443 124	1 839 882	0.08
19 279	ENTAIN PLC	GBP	328 747	306 459	0.01
7 266	ENTEGRIS INC	USD	864 283	476 577	0.02
10 201	ENERGY CORP	USD	1 135 683	1 147 613	0.05
27 132	EOG RESOURCES INC	USD	2 586 735	3 514 137	0.15
98 696	E.ON SE	EUR	1 125 514	983 181	0.04
2 673	EPAM SYSTEMS INC	USD	1 012 015	876 049	0.04
30 975	EPIROC AB - A	SEK	559 263	564 382	0.02
23 744	EPIROC AB - B	SEK	384 521	382 040	0.02
9 728	EQT AB	SEK	311 120	205 959	0.01
12 174	EQT CORP	USD	580 926	411 846	0.02
5 734	EQUIFAX INC	USD	1 115 865	1 114 460	0.05
4 095	EQUINIX INC	USD	2 736 256	2 682 348	0.11
44 267	EQUINOR ASA	NOK	1 167 143	1 580 865	0.07
11 977	EQUITABLE HOLDINGS INC	USD	315 920	343 740	0.01
5 741	EQUITY LIFESTYLE PROPERTIES INC	USD	412 839	370 869	0.02
15 311	EQUITY RESIDENTIAL	USD	1 179 921	903 349	0.04
835	ERIE INDEMNITY CO - A	USD	161 538	207 681	0.01
22 921	ERSTE GROUP BANK AG	EUR	799 303	731 427	0.03
65 200	ESR GROUP LTD	HKD	205 288	136 833	0.01
7 894	ESSENTIAL UTILITIES INC	USD	363 860	376 781	0.02
3 094	ESSEX PROPERTY TRUST INC	USD	856 271	655 680	0.03
13 030	ESSILORLUXOTTICA SA	EUR	2 113 903	2 352 940	0.10
36 553	ESSITY AB	SEK	964 724	958 770	0.04
11 692	ESTEE LAUDER COS INC - A	USD	2 855 367	2 900 902	0.12
6 296	ETSY INC	USD	951 106	754 135	0.03
1 302	EURAZEO SE	EUR	100 275	80 733	0.00
4 418	EUROFINS SCIENTIFIC SE	EUR	368 373	316 195	0.01
2 817	EURONEXT NV	EUR	274 232	207 926	0.01
2 058	EVEREST RE GROUP LTD	USD	545 365	681 754	0.03
14 290	EVERGY INC	USD	856 335	899 127	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
15 415	EVERSOURCE ENERGY	USD	1 296 581	1 292 394	0.05
10 520	EVOLUTION AB	SEK	1 065 433	1 025 190	0.04
6 894	EVONIK INDUSTRIES AG	EUR	210 053	131 959	0.01
5 665	EXACT SCIENCES CORP	USD	534 511	280 474	0.01
41 129	EXELON CORP	USD	1 496 552	1 778 007	0.08
3 565	EXOR NV	EUR	271 242	259 864	0.01
6 111	EXPEDIA GROUP INC	USD	942 864	535 324	0.02
7 257	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	718 290	754 147	0.03
44 952	EXPERIAN PLC	GBP	1 575 154	1 521 034	0.06
6 597	EXTRA SPACE STORAGE INC	USD	1 064 313	970 946	0.04
195 287	EXXON MOBIL CORP	USD	14 399 129	21 540 156	0.90
2 291	FACTSET RESEARCH SYSTEMS INC	USD	900 727	919 172	0.04
899	FAIR ISAAC CORP	USD	389 439	538 123	0.02
821	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	364 142	486 002	0.02
9 577	FANUC CORP	JPY	1 742 267	1 439 689	0.06
2 653	FAST RETAILING CO LTD	JPY	1 633 553	1 619 206	0.07
30 877	FASTENAL CO	USD	1 464 864	1 461 100	0.06
76 130	FASTIGHETS AB BALDER - B	SEK	506 397	354 510	0.02
11 152	FEDEX CORP	USD	2 299 107	1 931 526	0.08
9 465	FERGUSON PLC	GBP	1 072 107	1 188 615	0.05
6 494	FERRARI NV	EUR	1 226 220	1 387 530	0.06
16 419	FERROVIAL SA	EUR	428 879	428 792	0.02
8 887	FIDELITY NATIONAL FINANCIAL INC - A	USD	371 114	334 329	0.01
28 886	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	3 244 173	1 959 915	0.08
31 222	FIFTH THIRD BANCORP	USD	1 071 873	1 024 394	0.04
20 052	FINECOBANK BANCA FINECO SPA	EUR	292 601	332 136	0.01
649	FIRST CITIZENS BANCSHARES INC/NC	USD	546 360	492 176	0.02
34 604	FIRST HORIZON NATIONAL CORP	USD	859 892	847 798	0.04
19 311	FIRST QUANTUM MINERALS LTD	CAD	326 009	403 200	0.02
9 408	FIRST REPUBLIC BANK/CA	USD	1 308 675	1 146 741	0.05
5 876	FIRST SOLAR INC	USD	1 013 766	880 166	0.04
28 516	FIRSTENERGY CORP	USD	1 134 094	1 195 961	0.05
2 916	FIRSTSERVICE CORP	CAD	411 406	356 846	0.02
30 461	FISERV INC	USD	3 119 648	3 078 693	0.13
41 372	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	658 321	591 340	0.03
2 536	FLEETCOR TECHNOLOGIES INC	USD	643 714	465 812	0.02
738	FLUTTER ENTERTAINMENT PLC	GBP	66 034	100 224	0.00
6 826	FLUTTER ENTERTAINMENT PLC	EUR	991 981	931 029	0.04
4 167	FMC CORP	USD	411 078	520 042	0.02
194 626	FORD MOTOR CO	USD	2 599 620	2 263 500	0.10
79 179	FORTESCUE METALS GROUP LTD	AUD	930 119	1 101 301	0.05
32 336	FORTINET INC	USD	1 393 256	1 580 907	0.07
20 184	FORTIS INC/CANADA	CAD	890 525	807 103	0.03
18 884	FORTIVE CORP	USD	1 211 600	1 213 297	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
26 294	FORTUM OYJ	EUR	553 905	436 088	0.02
9 536	FORTUNE BRANDS INNOVATIONS INC	USD	590 240	544 601	0.02
10 532	FOX CORP (ISIN US35137L1052)	USD	323 829	319 857	0.01
4 917	FOX CORP (ISIN US35137L2043)	USD	147 194	139 889	0.01
10 026	FRANCO-NEVADA CORP	CAD	1 189 182	1 365 751	0.06
9 898	FRANKLIN RESOURCES INC	USD	290 867	261 109	0.01
65 644	FREEMPORT-MCMORAN INC - B	USD	1 959 719	2 494 472	0.11
6 743	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	506 963	219 996	0.01
19 790	FRESENIUS SE & CO KGAA	EUR	898 814	554 423	0.02
4 138	FUJII ELECTRIC CO LTD	JPY	164 217	157 749	0.01
19 190	FUJIFILM HOLDINGS CORP	JPY	1 068 556	963 536	0.04
11 015	FUJITSU LTD	JPY	1 460 952	1 470 531	0.06
6 357	FUTU HOLDINGS LTD	USD	410 716	258 412	0.01
2 013	F5 NETWORKS INC	USD	352 454	288 886	0.01
71 806	GALAXY ENTERTAINMENT GROUP LTD	HKD	483 933	474 722	0.02
32 798	GALP ENERGIA SGPS SA	EUR	427 181	441 396	0.02
13 764	GAMING AND LEISURE PROPERTIES INC	USD	664 365	716 967	0.03
7 559	GARMIN LTD	USD	837 896	697 620	0.03
3 777	GARTNER INC	USD	815 277	1 269 601	0.05
12 643	GEA GROUP AG	EUR	457 443	515 442	0.02
1 942	GEBERIT AG - REG	CHF	1 075 913	914 089	0.04
1 510	GECINA SA	EUR	226 618	153 339	0.01
35 527	GEN DIGITAL INC	USD	806 418	761 344	0.03
4 808	GENERAC HOLDINGS INC	USD	1 128 173	483 973	0.02
54 531	GENERAL ELECTRIC CO	USD	4 631 675	4 569 152	0.19
27 277	GENERAL MILLS INC	USD	1 698 763	2 287 176	0.10
68 667	GENERAL MOTORS CO	USD	2 957 599	2 309 958	0.10
3 460	GENMAB A/S	DKK	1 085 320	1 460 399	0.06
297 202	GENTING SINGAPORE LTD	SGD	171 846	211 622	0.01
7 439	GENUINE PARTS CO	USD	945 771	1 290 741	0.05
2 463	GEORGE WESTON LTD	CAD	221 349	305 373	0.01
17 058	GETINGE AB - B	SEK	518 951	354 108	0.01
28 659	GETLINK SE - REG	EUR	453 798	458 030	0.02
5 282	GFL ENVIRONMENTAL INC	CAD	159 813	154 141	0.01
6 375	GILDAN ACTIVEWEAR INC	CAD	210 484	174 463	0.01
58 353	GILEAD SCIENCES INC	USD	3 905 490	5 009 605	0.21
384	GIVAUDAN SA - REG	CHF	1 426 276	1 175 788	0.05
17 133	GJENSIDIGE FORSIKRING ASA	NOK	356 530	334 276	0.01
446 924	GLENCORE PLC	GBP	1 844 681	2 969 665	0.13
13 262	GLOBAL PAYMENTS INC	USD	2 040 867	1 317 182	0.06
6 337	GLOBE LIFE INC	USD	678 646	763 925	0.03
140	GLP J-REIT	JPY	209 826	160 537	0.01
1 427	GMO PAYMENT GATEWAY INC	JPY	143 199	118 101	0.00
5 464	GODADDY INC	USD	406 885	408 816	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
16 135	GOLDMAN SACHS GROUP INC	USD	4 885 531	5 540 436	0.23
97 466	GOODMAN GROUP	AUD	1 236 327	1 147 449	0.05
62 978	GPT GROUP	AUD	235 581	179 378	0.01
121 818	GRAB HOLDINGS LTD	USD	492 575	392 254	0.02
9 177	GREAT-WEST LIFE CO INC	CAD	240 920	211 996	0.01
9 807	GRIFOLS SA	EUR	259 401	112 724	0.00
5 739	GROUPE BRUXELLES LAMBERT NV	EUR	585 119	456 799	0.02
184 221	GSK PLC	GBP	3 682 206	3 185 645	0.13
39 570	H & M HENNES & MAURITZ AB - B	SEK	666 344	426 251	0.02
7 704	HAKUHODO DY HOLDINGS INC	JPY	117 020	77 656	0.00
182 824	HALEON PLC	GBP	723 323	719 889	0.03
40 855	HALLIBURTON CO	USD	1 163 797	1 607 644	0.07
21 558	HALMA PLC	GBP	623 285	511 889	0.02
4 610	HAMAMATSU PHOTONICS KK	JPY	225 804	220 813	0.01
66 911	HANG LUNG PROPERTIES LTD	HKD	152 694	130 822	0.01
25 168	HANG SENG BANK LTD	HKD	510 461	418 555	0.02
7 543	HANKYU HANSHIN HOLDINGS INC	JPY	255 883	224 098	0.01
1 982	HANNOVER RUECK SE - REG	EUR	343 562	392 386	0.02
11 696	HARGREAVES LANSDOWN PLC	GBP	247 418	120 457	0.01
14 476	HARTFORD FINANCIAL SERVICES GROUP INC	USD	906 961	1 097 715	0.05
4 308	HASBRO INC	USD	403 085	262 831	0.01
10 767	HCA HEALTHCARE INC	USD	2 068 465	2 583 649	0.11
22 108	HEALTHCARE REALTY TRUST INC	USD	539 214	426 021	0.02
17 723	HEALTHPEAK PROPERTIES INC	USD	571 028	444 316	0.02
3 418	HEICO CORP (ISIN US4228061093)	USD	459 735	525 142	0.02
5 064	HEICO CORP (ISIN US4228062083)	USD	576 625	606 920	0.03
4 892	HEIDELBERGCEMENT AG	EUR	361 118	278 174	0.01
3 788	HEINEKEN HOLDING NV	EUR	351 454	291 280	0.01
13 483	HEINEKEN NV	EUR	1 331 823	1 264 570	0.05
5 433	HELLOFRESH SE	EUR	384 509	119 041	0.01
47 750	HENDERSON LAND DEVELOPMENT CO LTD	HKD	216 998	166 713	0.01
3 416	HENKEL AG & CO KGAA	EUR	306 277	219 655	0.01
9 368	HENKEL AG & CO KGAA - PFD	EUR	793 365	650 070	0.03
4 559	HENRY SCHEIN INC	USD	320 831	364 127	0.02
1 604	HERMES INTERNATIONAL	EUR	1 889 386	2 473 651	0.10
6 982	HERSHEY CO	USD	1 260 948	1 616 822	0.07
12 335	HESS CORP	USD	1 025 687	1 749 350	0.07
72 634	HEWLETT PACKARD ENTERPRISE CO	USD	1 008 321	1 159 239	0.05
88 162	HEXAGON AB	SEK	970 082	922 273	0.04
11 315	HF SINCLAIR CORP	USD	705 364	587 135	0.02
670	HIKARI TSUSHIN INC	JPY	123 896	94 550	0.00
8 986	HIKMA PHARMACEUTICALS PLC	GBP	172 339	167 756	0.01
12 232	HILTON WORLDWIDE HOLDINGS INC	USD	1 431 368	1 545 636	0.07
1 022	HIROSE ELECTRIC CO LTD	JPY	139 369	128 578	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 489	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	98 823	78 244	0.00
46 161	HITACHI LTD	JPY	2 107 618	2 340 848	0.10
87 246	HK ELECTRIC INVESTMENTS & HK ELECTRIC INVESTMENTS LTD	HKD	87 104	57 792	0.00
124 338	HKT TRUST & HKT LTD	HKD	177 743	152 456	0.01
25 212	HOLCIM AG - REG	CHF	1 159 232	1 304 705	0.06
14 535	HOLOGIC INC	USD	969 794	1 087 363	0.05
48 328	HOME DEPOT INC	USD	13 820 182	15 264 882	0.64
78 877	HONDA MOTOR CO LTD	JPY	2 149 173	1 812 536	0.08
32 819	HONEYWELL INTERNATIONAL INC	USD	6 162 326	7 033 112	0.30
367 840	HONG KONG & CHINA GAS CO LTD	HKD	594 139	349 697	0.01
57 431	HONG KONG EXCHANGES & CLEARING LTD	HKD	2 524 453	2 481 207	0.11
37 905	HONGKONG LAND HOLDINGS LTD	USD	203 483	174 363	0.01
10 508	HORIZON THERAPEUTICS PLC	USD	822 710	1 195 810	0.05
17 174	HORMEL FOODS CORP	USD	791 973	782 276	0.03
3 600	HOSHIZAKI CORP	JPY	145 997	127 007	0.01
23 475	HOST HOTELS & RESORTS INC	USD	395 840	376 774	0.02
23 316	HOWMET AEROSPACE INC	USD	705 304	918 884	0.04
16 831	HOYA CORP	JPY	1 805 433	1 620 659	0.07
42 858	HP INC	USD	1 213 307	1 151 594	0.05
950 805	HSBC HOLDINGS PLC	GBP	6 204 714	5 898 054	0.25
3 448	HUBBELL INC	USD	875 981	809 177	0.03
1 476	HUBSPOT INC	USD	714 105	426 756	0.02
12 615	HULIC CO LTD	JPY	127 480	99 432	0.00
5 729	HUMANA INC	USD	2 355 297	2 934 337	0.12
68 280	HUNTINGTON BANCSHARES INC/OH	USD	974 776	962 748	0.04
2 788	HUNTINGTON INGALLS INDUSTRIES INC	USD	596 674	643 136	0.03
13 762	HUSQVARNA AB - B	SEK	149 289	96 576	0.00
21 403	HYDRO ONE LTD	CAD	524 268	572 935	0.02
3 539	IA FINANCIAL CORP INC	CAD	178 472	207 049	0.01
269 718	IBERDROLA SA	EUR	2 752 623	3 146 272	0.13
3 500	IBIDEN CO LTD	JPY	174 732	126 928	0.01
23 220	ICL GROUP LTD	ILS	152 204	167 478	0.01
19 409	IDEMITSU KOSAN CO LTD	JPY	462 745	451 594	0.02
4 483	IDEX CORP	USD	859 828	1 023 603	0.04
4 130	IDEXX LABORATORIES INC	USD	1 632 552	1 684 875	0.07
6 863	IDP EDUCATION LTD	AUD	167 449	126 501	0.01
2 752	IGM FINANCIAL INC	CAD	85 998	76 776	0.00
34 096	IGO LTD	AUD	351 640	311 228	0.01
4 800	IIDA GROUP HOLDINGS CO LTD	JPY	96 281	72 794	0.00
15 648	ILLINOIS TOOL WORKS INC	USD	3 069 682	3 447 254	0.15
7 160	ILLUMINA INC	USD	2 236 816	1 447 752	0.06
3 942	IMCD NV	EUR	704 308	560 175	0.02
40 615	IMPERIAL BRANDS PLC	GBP	929 047	1 011 781	0.04
8 004	IMPERIAL OIL LTD	CAD	228 731	389 587	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 170	INCYTE CORP	USD	705 316	736 534	0.03
46 995	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 357 528	1 246 362	0.05
4 287	INDUSTRIVARDEN AB - A	SEK	138 171	104 300	0.00
5 344	INDUSTRIVARDEN AB - C	SEK	149 676	129 759	0.01
18 636	INDUTRADE AB	SEK	419 799	377 566	0.02
54 116	INFINEON TECHNOLOGIES AG - REG	EUR	1 653 172	1 641 983	0.07
97 947	INFORMA PLC	GBP	667 321	730 000	0.03
11 049	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	122 778	111 010	0.00
196 526	ING GROEP NV	EUR	2 277 839	2 388 546	0.10
22 928	INGERSOLL RAND INC	USD	1 014 986	1 197 988	0.05
68 810	INPEX CORP	JPY	674 146	728 021	0.03
3 209	INSULET CORP	USD	754 188	944 698	0.04
146 389	INSURANCE AUSTRALIA GROUP LTD	AUD	542 316	471 555	0.02
7 462	INTACT FINANCIAL CORP	CAD	934 220	1 073 426	0.05
188 168	INTEL CORP	USD	9 035 610	4 973 280	0.21
28 619	INTERCONTINENTAL EXCHANGE INC	USD	2 944 949	2 936 023	0.12
10 263	INTERCONTINENTAL HOTELS GROUP PLC	GBP	613 152	585 651	0.02
42 022	INTERNATIONAL BUSINESS MACHINES CORP	USD	5 391 532	5 920 480	0.25
11 111	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	1 470 089	1 164 877	0.05
12 095	INTERNATIONAL PAPER CO	USD	559 094	418 850	0.02
12 945	INTERPUBLIC GROUP OF COS INC	USD	365 111	431 198	0.02
5 306	INTERTEK GROUP PLC	GBP	377 843	257 468	0.01
684 399	INTESA SANPAOLO SPA	EUR	1 661 131	1 517 823	0.06
12 866	INTUIT INC	USD	5 177 294	5 007 705	0.21
17 704	INTUITIVE SURGICAL INC	USD	4 358 330	4 697 756	0.20
11 372	INVESCO LTD	USD	235 197	204 582	0.01
4 867	INVESTMENT AB LATOUR - B	SEK	124 657	92 066	0.00
16 396	INVESTOR AB	SEK	393 090	305 039	0.01
88 734	INVESTOR AB - B	SEK	1 543 823	1 605 799	0.07
30 698	INVITATION HOMES INC REITS	USD	1 106 384	909 889	0.04
1 240	IPSEN SA	EUR	128 141	133 001	0.01
8 885	IQVIA HOLDINGS INC	USD	1 721 724	1 820 448	0.08
9 519	IRON MOUNTAIN INC	USD	362 816	474 522	0.02
87 359	ISRAEL DISCOUNT BANK A	ILS	475 457	457 529	0.02
19 132	ISUZU MOTORS LTD	JPY	235 202	224 315	0.01
1 800	ITO EN LTD	JPY	106 417	65 345	0.00
57 212	ITOCHU CORP	JPY	1 517 195	1 797 726	0.08
3 140	ITOCHU TECHNO-SOLUTIONS CORP	JPY	92 039	73 059	0.00
19 869	IVANHOE MINES LTD	CAD	156 614	156 907	0.01
6 103	J M SMUCKER CO	USD	780 245	967 081	0.04
57 515	J SAINSBURY PLC	GBP	191 391	150 612	0.01
3 582	JACK HENRY & ASSOCIATES INC	USD	603 694	628 856	0.03
27 700	JAMES HARDIE INDUSTRIES PLC	AUD	697 211	495 923	0.02
4 762	JAPAN AIRLINES CO LTD	JPY	114 277	97 265	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
36 375	JAPAN EXCHANGE GROUP INC	JPY	603 341	523 109	0.02
545	JAPAN METROPOLITAN FUND INVEST	JPY	449 303	432 464	0.02
43 185	JAPAN POST BANK CO LTD	JPY	342 169	369 189	0.02
113 241	JAPAN POST HOLDINGS CO LTD	JPY	912 694	952 222	0.04
6 592	JAPAN POST INSURANCE CO LTD	JPY	115 647	115 958	0.00
100	JAPAN REAL ESTATE INVESTMENT CORP	JPY	489 934	437 303	0.02
52 155	JAPAN TOBACCO INC	JPY	1 041 724	1 051 836	0.04
11 791	JARDINE MATHESON HOLDINGS LTD	USD	658 025	600 162	0.03
2 021	JAZZ PHARMACEUTICALS PLC	USD	293 198	321 966	0.01
4 260	JB HUNT TRANSPORT SERVICES INC	USD	664 889	742 774	0.03
84 791	JD SPORTS FASHION PLC	GBP	194 552	128 664	0.01
3 301	JDE PEET'S NV	EUR	114 744	95 191	0.00
18 118	JERONIMO MARTINS SGPS SA	EUR	378 882	390 209	0.02
16 136	JFE HOLDINGS INC	JPY	215 765	187 843	0.01
125 094	JOHNSON & JOHNSON	USD	19 906 672	22 097 854	0.93
36 124	JOHNSON CONTROLS INTERNATIONAL PLC	USD	1 982 231	2 311 936	0.10
6 363	JOHNSON MATTHEY PLC	GBP	225 423	162 798	0.01
136 411	JPMORGAN CHASE & CO	USD	17 850 076	18 292 715	0.76
6 656	JSR CORP	JPY	171 414	130 552	0.01
7 273	JULIUS BAER GROUP LTD	CHF	384 344	423 381	0.02
10 691	JUNIPER NETWORKS INC	USD	294 908	341 684	0.01
18 482	JUST EAT TAKEAWAY.COM NV	EUR	762 366	389 567	0.02
14 775	KAJIMA CORP	JPY	193 205	171 999	0.01
4 358	KAKAKU.COM INC	JPY	109 112	69 757	0.00
51 961	KANSAI ELECTRIC POWER CO INC	JPY	473 664	503 680	0.02
20 709	KAO CORP	JPY	1 260 171	824 782	0.03
8 220	KBC GROUP NV	EUR	622 707	527 070	0.02
73 088	KDDI CORP	JPY	2 206 127	2 205 740	0.09
3 428	KEIO CORP	JPY	191 513	125 746	0.01
4 269	KEISEI ELECTRIC RAILWAY CO LTD	JPY	139 804	121 491	0.01
12 336	KELLOGG CO	USD	818 224	878 817	0.04
100 342	KEPPEL CORP LTD	SGD	460 628	543 156	0.02
3 517	KERING SA	EUR	2 118 234	1 784 798	0.08
5 233	KERRY GROUP PLC	EUR	655 618	470 474	0.02
8 980	KESKO OYJ - B	EUR	265 656	197 620	0.01
34 514	KEURIG DR PEPPER INC	USD	1 187 705	1 230 769	0.05
42 859	KEYCORP	USD	823 241	746 604	0.03
8 955	KEYENCE CORP	JPY	3 809 580	3 489 834	0.15
7 267	KEYERA CORP	CAD	167 604	158 702	0.01
8 098	KEYSIGHT TECHNOLOGIES INC	USD	1 082 078	1 385 325	0.06
4 777	KIKKOMAN CORP	JPY	292 075	251 259	0.01
15 968	KIMBERLY-CLARK CORP	USD	2 095 651	2 167 656	0.09
20 266	KIMCO REALTY CORP	USD	477 879	429 234	0.02
88 927	KINDER MORGAN	USD	1 581 570	1 607 800	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
68 624	KINGFISHER PLC	GBP	256 332	194 891	0.01
5 067	KINGSPAN GROUP PLC	EUR	398 271	273 524	0.01
26 202	KINNEVIK AB - B	SEK	440 502	360 105	0.02
41 208	KINROSS GOLD CORP	CAD	224 767	167 882	0.01
5 615	KINTETSU GROUP HOLDINGS CO LTD	JPY	225 992	185 330	0.01
42 037	KIRIN HOLDINGS CO LTD	JPY	759 867	640 694	0.03
29 177	KKR & CO INC	USD	1 386 250	1 354 396	0.06
6 760	KLA CORP	USD	1 802 341	2 548 723	0.11
18 267	KLEPIERRE SA	EUR	412 957	419 737	0.02
9 821	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	469 948	514 719	0.02
7 460	KNORR-BREMSE AG	EUR	513 181	406 364	0.02
1 735	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	144 859	118 739	0.01
13 400	KOBE BUSSAN CO LTD	JPY	362 298	384 903	0.02
3 880	KOEI TECMO HOLDINGS CO LTD	JPY	80 699	70 340	0.00
6 898	KOITO MANUFACTURING CO LTD	JPY	189 030	103 879	0.00
53 785	KOMATSU LTD	JPY	1 279 683	1 172 350	0.05
3 104	KONAMI GROUP CORP	JPY	157 255	140 444	0.01
19 417	KONE OYJ - B	EUR	1 098 303	1 000 911	0.04
8 678	KONGSBERG GRUPPEN ASA	NOK	284 734	366 112	0.02
51 001	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 451 243	1 460 923	0.06
8 251	KONINKLIJKE DSM NV	EUR	1 235 132	1 006 512	0.04
110 541	KONINKLIJKE KPN NV	EUR	339 313	340 947	0.01
41 814	KONINKLIJKE PHILIPS NV	EUR	1 531 226	624 942	0.03
1 130	KOSE CORP	JPY	158 351	123 495	0.01
32 567	KRAFT HEINZ CO	USD	1 202 598	1 325 803	0.06
34 222	KROGER CO	USD	1 352 871	1 525 617	0.06
47 295	KUBOTA CORP	JPY	849 844	651 294	0.03
1 786	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	420 025	415 408	0.02
3 275	KURITA WATER INDUSTRIES LTD	JPY	120 381	135 522	0.01
14 368	KYOCERA CORP	JPY	861 508	713 473	0.03
8 831	KYOWA KIRIN CO LTD	JPY	230 707	202 127	0.01
3 140	LA FRANCAISE DES JEUX SAEM	EUR	133 804	125 937	0.01
4 942	LABORATORY CORP OF AMERICA HOLDINGS	USD	1 075 446	1 163 742	0.05
6 514	LAM RESEARCH CORP	USD	2 728 560	2 737 834	0.12
9 438	LAMB WESTON HOLDINGS INC	USD	820 146	843 380	0.04
23 158	LAND SECURITIES GROUP PLC	GBP	239 699	173 098	0.01
19 847	LAS VEGAS SANDS CORP	USD	929 469	954 045	0.04
4 800	LASERTEC	JPY	762 724	791 057	0.03
1 960	LEAR CORPORATION	USD	299 586	243 079	0.01
4 526	LEG IMMOBILIEN SE	EUR	548 431	293 977	0.01
333 573	LEGAL & GENERAL GROUP PLC	GBP	1 025 203	1 001 110	0.04
12 114	LEGRAND SA	EUR	1 048 512	967 323	0.04
6 568	LEIDOS HOLDINGS INC	USD	619 206	690 888	0.03
22 646	LENDLEASE CORP LTD	AUD	213 278	120 403	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
11 633	LENNAR CORP (ISIN US5260571048)	USD	880 288	1 052 787	0.04
2 365	LENNOX INTERNATIONAL INC	USD	587 993	565 779	0.02
4 652	LIBERTY BROADBAND CORP	USD	661 631	354 808	0.02
5 234	LIBERTY GLOBAL PLC - A	USD	133 300	99 080	0.00
11 029	LIBERTY GLOBAL PLC - C	USD	274 999	214 293	0.01
6 359	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	294 587	380 141	0.02
5 553	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	242 581	217 289	0.01
2 723	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	121 436	107 041	0.00
24 276	LIFCO AB	SEK	424 488	405 744	0.02
5 644	LINCOLN NATIONAL CORP	USD	340 644	173 384	0.01
23 933	LINDE PLC	USD	6 363 263	7 806 466	0.33
104 479	LINK REIT	HKD	876 878	767 030	0.03
8 221	LIVE NATION ENTERTAINMENT INC	USD	656 450	573 333	0.02
22 538	LIXIL GROUP CORP	JPY	426 786	341 798	0.01
13 222	LKQ CORP	USD	588 035	706 187	0.03
3 342 297	LLOYDS BANKING GROUP PLC	GBP	2 065 796	1 825 647	0.08
8 196	LOBLAW COS LTD	CAD	554 786	724 188	0.03
13 700	LOEWS CORP	USD	732 592	799 121	0.03
11 567	LOGITECH INTERNATIONAL SA - REG	CHF	812 548	713 351	0.03
15 467	LONDON STOCK EXCHANGE GROUP PLC	GBP	1 441 728	1 327 642	0.06
3 911	LONZA GROUP AG - REG	CHF	2 121 621	1 915 283	0.08
10 243	L'OREAL SA	EUR	3 786 462	3 646 862	0.15
1 792	L'OREAL SA - PF	EUR	470 518	638 014	0.03
145 632	LOTTERY CORP LTD	AUD	418 807	442 451	0.02
28 949	LOWE'S COS INC	USD	5 022 496	5 767 799	0.24
3 844	LPL FINANCIAL HOLDINGS INC	USD	754 132	830 957	0.04
13 532	LUCID GROUP INC	USD	654 813	92 424	0.00
5 041	LULULEMON ATHLETICA INC	USD	1 457 037	1 615 036	0.07
28 613	LUMEN TECHNOLOGIES INC	USD	369 365	149 360	0.01
2 499	LUNDBERGFÖRETAGEN AB - B	SEK	120 745	106 512	0.00
21 750	LUNDIN MINING CORP	CAD	158 398	133 396	0.01
12 920	LVMH MOËT HENNESSY LOUIS VUITTON SE	EUR	7 884 015	9 375 053	0.40
14 057	LYONDELLBASELL INDUSTRIES NV - A	USD	1 208 194	1 167 153	0.05
10 145	L3HARRIS TECHNOLOGIES INC	USD	2 300 105	2 112 290	0.09
18 789	MACQUARIE GROUP LTD	AUD	2 218 445	2 127 387	0.09
13 819	MAGNA INTERNATIONAL INC	CAD	903 305	775 739	0.03
7 379	MAKITA CORP	JPY	301 394	172 248	0.01
91 883	MANULIFE FINANCIAL CORP	CAD	1 701 771	1 637 703	0.07
227 376	MAPLETREE COMMERCIAL TRUST	SGD	328 776	283 117	0.01
275 486	MAPLETREE LOGISTICS TRUST	SGD	361 009	326 589	0.01
32 069	MARATHON OIL CORP	USD	1 007 900	868 108	0.04
24 504	MARATHON PETROLEUM CORP	USD	1 651 587	2 852 021	0.12
605	MARKEL CORP	USD	756 814	797 081	0.03
1 250	MARKETAXESS HOLDINGS INC	USD	488 999	348 613	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 451	MARRIOTT INTERNATIONAL INC/MD - A	USD	1 932 365	2 002 719	0.08
24 909	MARSH & MCLENNAN COS INC	USD	3 459 539	4 121 941	0.17
2 956	MARTIN MARIETTA MATERIALS INC	USD	937 177	999 039	0.04
74 197	MARUBENI CORP	JPY	636 075	851 934	0.04
39 167	MARVELL TECHNOLOGY INC	USD	1 889 051	1 450 746	0.06
15 261	MASCO CORP	USD	791 855	712 231	0.03
1 725	MASIMO CORP	USD	406 073	255 214	0.01
40 793	MASTERCARD INC	USD	13 129 560	14 184 950	0.59
12 283	MATCH GROUP INC	USD	1 027 156	509 622	0.02
18 661	MAZDA MOTOR CORP	JPY	162 859	142 137	0.01
10 840	MCCORMICK & CO INC/MD	USD	950 963	898 528	0.04
35 508	MCDONALD'S CORP	USD	8 185 296	9 357 423	0.40
2 658	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	121 185	100 623	0.00
6 709	MCKESSON CORP	USD	1 509 424	2 516 680	0.11
90 543	MEDIBANK PVT LTD	AUD	203 428	181 137	0.01
19 604	MEDICAL PROPERTIES TRUST INC	USD	410 667	218 389	0.01
20 420	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	215 145	195 791	0.01
60 276	MEDTRONIC PLC	USD	6 349 827	4 684 651	0.20
3 978	MEIJI HOLDINGS CO LTD	JPY	265 306	203 204	0.01
327 772	MELROSE INDUSTRIES PLC	GBP	606 514	530 291	0.02
1 970	MERCADOLIBRE INC	USD	1 929 426	1 667 093	0.07
41 318	MERCEDES-BENZ GROUP AG	EUR	2 585 409	2 707 533	0.11
119 938	MERCK & CO INC	USD	9 823 690	13 307 121	0.56
6 873	MERCK KGAA	EUR	1 101 372	1 326 939	0.06
86 086	MERCURY NZ LTD	NZD	336 564	302 712	0.01
122 926	MERIDIAN ENERGY LTD	NZD	396 483	407 378	0.02
107 256	META PLATFORMS INC	USD	24 008 061	12 907 187	0.55
34 439	METLIFE INC	USD	2 008 566	2 492 350	0.11
11 873	METRO INC/CN	CAD	582 257	656 948	0.03
1 033	METTLER-TOLEDO INTERNATIONAL INC	USD	1 141 607	1 493 150	0.06
85 477	M&G PLC	GBP	240 737	193 144	0.01
12 334	MGM RESORTS INTERNATIONAL	USD	415 619	413 559	0.02
24 382	MICROCHIP TECHNOLOGY INC	USD	1 557 835	1 712 836	0.07
52 192	MICRON TECHNOLOGY INC	USD	3 293 145	2 608 556	0.11
334 477	MICROSOFT CORP	USD	76 961 770	80 214 273	3.38
5 248	MID-AMERICA APARTMENT COMMUNITIES INC	USD	809 056	823 884	0.03
28 227	MINEBEA MITSUMI INC	JPY	513 463	421 656	0.02
12 011	MINERAL RESOURCES LTD	AUD	507 139	628 821	0.03
129 622	MIRVAC GROUP	AUD	259 289	187 236	0.01
20 664	MISUMI GROUP INC	JPY	559 963	450 882	0.02
42 124	mitsubishi chemical group corp	JPY	318 418	218 593	0.01
65 471	MITSUBISHI CORP	JPY	1 957 121	2 125 221	0.09
83 467	MITSUBISHI ELECTRIC CORP	JPY	1 048 553	830 906	0.04
54 923	MITSUBISHI ESTATE CO LTD	JPY	863 277	712 215	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
21 660	mitsubishi hc capital inc	JPY	118 430	106 539	0.00
16 461	mitsubishi heavy industries ltd	JPY	535 851	652 976	0.03
594 456	mitsubishi ufj financial group inc	JPY	3 195 088	4 005 240	0.17
68 012	mitsui & co ltd	JPY	1 426 382	1 986 057	0.08
6 077	mitsui chemicals inc	JPY	164 850	137 020	0.01
41 218	mitsui fudosan co ltd	JPY	907 397	755 041	0.03
11 400	mitsui osk lines ltd	JPY	310 118	284 255	0.01
4 638	mizrahi tefahot bank ltd	ILS	131 023	149 714	0.01
118 424	mizuho financial group inc	JPY	1 595 113	1 665 807	0.07
15 314	moderna inc	USD	2 400 640	2 750 701	0.12
1 893	mohawk industries inc	USD	292 220	193 502	0.01
3 140	molina healthcare inc	USD	855 813	1 036 891	0.04
6 264	molson coors beverage co - b	USD	325 655	322 721	0.01
6 748	moncler spa	EUR	362 161	356 489	0.02
64 493	mondelez international inc	USD	3 791 828	4 298 458	0.18
34 339	mondi plc	GBP	649 109	582 201	0.02
3 105	mongodb inc	USD	934 941	611 188	0.03
2 096	monolithic power systems inc	USD	769 661	741 167	0.03
8 238	monotaro co ltd	JPY	149 276	115 942	0.00
17 510	monster beverage corp	USD	1 395 874	1 777 790	0.08
7 521	moody's corp	USD	2 096 468	2 095 501	0.09
62 494	morgan stanley	USD	4 739 751	5 313 240	0.22
19 888	mosaic co	USD	761 096	872 487	0.04
8 159	motorola solutions inc	USD	1 685 157	2 102 656	0.09
14 451	mowi asa	NOK	346 899	245 275	0.01
14 611	ms&ad insurance group holdings inc	JPY	462 851	467 747	0.02
3 797	msci inc	USD	1 613 190	1 766 250	0.07
9 458	m&t bank corp	USD	1 517 529	1 371 977	0.06
50 874	mtr corp ltd	HKD	284 232	269 526	0.01
3 454	mtu aero engines ag	EUR	731 352	745 366	0.03
7 286	muenchener ruckversicherungs-geellschaft ag in muenzen - reg	EUR	2 038 265	2 363 899	0.10
26 738	murata manufacturing co ltd	JPY	1 685 662	1 335 026	0.06
26 164	m3 inc	JPY	954 031	709 499	0.03
18 428	nasdaq inc	USD	947 495	1 130 558	0.05
145 390	national australia bank ltd	AUD	2 824 547	2 963 834	0.13
17 672	national bank of canada	CAD	1 120 698	1 189 888	0.05
172 236	national grid plc	GBP	2 182 112	2 066 396	0.09
6 376	naturgy energy group sa	EUR	165 732	165 424	0.01
252 459	natwest group plc	GBP	751 675	805 350	0.03
8 090	nec corp	JPY	361 723	284 188	0.01
4 756	nemetschek se	EUR	355 094	242 067	0.01
19 163	neste oyj	EUR	890 112	879 833	0.04
129 652	nestle sa	CHF	14 988 877	15 013 499	0.63

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 626	NETAPP INC	USD	745 347	638 198	0.03
21 506	NETFLIX INC	USD	8 252 060	6 341 689	0.27
3 119	NEUROCRINE BIOSCIENCES INC	USD	311 107	372 533	0.02
49 400	NEW WORLD DEVELOPMENT CO LTD	HKD	245 884	139 245	0.01
55 359	NEWCREST MINING LTD	AUD	954 570	774 869	0.03
12 587	NEWELL BRANDS INC	USD	267 483	164 638	0.01
35 948	NEWMONT CORP	USD	1 965 272	1 696 746	0.07
12 920	NEWS CORP	USD	238 251	235 144	0.01
17 230	NEXI SPA	EUR	286 616	135 451	0.01
29 286	NEXON CO LTD	JPY	533 488	657 434	0.03
4 371	NEXT PLC	GBP	392 969	305 266	0.01
95 289	NEXTERA ENERGY INC	USD	7 001 056	7 966 160	0.34
8 383	NGK INSULATORS LTD	JPY	135 790	106 610	0.00
65 762	NIBE INDUSTRIER AB - B	SEK	602 264	612 838	0.03
2 075	NICE LTD	ILS	431 169	399 886	0.02
25 146	NIDEC CORP	JPY	1 926 864	1 303 373	0.06
10 000	NIHON M&A CENTER HOLDINGS INC	JPY	225 317	123 461	0.01
61 751	NIKE INC - B	USD	7 354 484	7 225 485	0.31
57 150	NINTENDO CO LTD	JPY	2 534 275	2 396 103	0.10
99	NIPPON BUILDING FUND INC	JPY	560 533	441 184	0.02
2 512	NIPPON EXPRESS HOLDINGS INC	JPY	160 956	143 548	0.01
27 255	NIPPON PAINT HOLDINGS CO LTD	JPY	287 842	214 619	0.01
68	NIPPON PROLOGIS REIT INC	JPY	195 915	158 990	0.01
1 590	NIPPON SHINYAKU CO LTD	JPY	123 779	90 138	0.00
52 040	NIPPON STEEL CORP	JPY	857 920	903 980	0.04
57 216	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 502 840	1 631 336	0.07
23 928	NIPPON YUSEN KK	JPY	431 423	563 993	0.02
12 911	NISOURCE INC	USD	341 222	354 020	0.01
4 012	NISSAN CHEMICAL CORP	JPY	203 711	175 750	0.01
76 366	NISSAN MOTOR CO LTD	JPY	440 039	241 984	0.01
6 530	NISSHIN SEIFUN GROUP INC	JPY	111 420	81 808	0.00
2 119	NISSIN FOODS HOLDINGS CO LTD	JPY	158 159	167 342	0.01
5 235	NITORI HOLDINGS CO LTD	JPY	661 175	676 469	0.03
4 650	NITTO DENKO CORP	JPY	308 136	269 601	0.01
1 527	NMC HEALTH PLC	GBP	45 101	-	0.00
8 883	NN GROUP NV	EUR	397 495	361 771	0.02
266 378	NOKIA OYJ	EUR	1 354 817	1 230 131	0.05
161 428	NOMURA HOLDINGS INC	JPY	691 816	597 777	0.03
3 915	NOMURA REAL ESTATE HOLDINGS INC	JPY	89 662	83 970	0.00
140	NOMURA REAL ESTATE MASTER FUND INC	JPY	208 236	172 951	0.01
22 715	NOMURA RESEARCH INSTITUTE LTD	JPY	599 926	536 263	0.02
152 554	NORDEA BANK ABP	SEK	1 460 149	1 635 124	0.07
3 337	NORDSON CORP	USD	715 890	793 272	0.03
10 731	NORFOLK SOUTHERN CORP	USD	2 511 301	2 644 333	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
85 539	NORSK HYDRO ASA	NOK	467 911	636 657	0.03
86 523	NORTHERN STAR RESOURCES LTD	AUD	572 835	640 157	0.03
9 201	NORTHERN TRUST CORP	USD	909 342	814 196	0.03
7 445	NORTHLAND POWER INC	CAD	244 657	204 020	0.01
101 941	NOVARTIS AG - REG	CHF	8 795 939	9 209 886	0.39
79 080	NOVO NORDISK A/S	DKK	6 937 273	10 645 596	0.45
3 072	NOVOCURE LTD	USD	392 120	225 331	0.01
6 754	NOVOZYMES A/S - B	DKK	407 282	341 099	0.01
8 050	NRG ENERGY INC	USD	306 740	256 151	0.01
20 792	NTT DATA CORP	JPY	319 530	304 446	0.01
13 780	NUCOR CORP	USD	1 353 355	1 816 342	0.08
24 971	NUTRIEN LTD	CAD	1 677 252	1 821 778	0.08
2 199	NUVEI CORP	CAD	171 865	55 846	0.00
118 665	NVIDIA CORP	USD	17 790 328	17 341 703	0.72
163	NVR INC	USD	678 710	751 851	0.03
11 922	NXP SEMICONDUCTORS NV	USD	1 873 993	1 884 034	0.08
21 334	OBAYASHI CORP	JPY	194 433	161 365	0.01
4 036	OBIC CO LTD	JPY	615 675	593 723	0.03
16 057	OCADO GROUP PLC	GBP	334 098	119 132	0.01
43 825	OCCIDENTAL PETROLEUM CORP	USD	1 411 972	2 760 537	0.12
8 822	OCI NV	EUR	283 036	314 659	0.01
9 706	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	220 951	125 863	0.01
26 664	OJI HOLDINGS CORP	JPY	145 642	107 307	0.00
4 853	OKTA INC	USD	888 341	331 605	0.01
4 196	OLD DOMINION FREIGHT LINE INC	USD	945 186	1 190 741	0.05
59 294	OLYMPUS CORP	JPY	1 126 220	1 056 952	0.04
10 032	OMNICOM GROUP INC	USD	738 662	818 310	0.03
9 368	OMRON CORP	JPY	601 306	454 750	0.02
8 659	OMV AG	EUR	439 913	444 507	0.02
20 985	ON SEMICONDUCTOR CORP	USD	1 015 645	1 308 834	0.06
24 147	ONEOK INC	USD	1 462 440	1 586 458	0.07
2 452	ONEX CORP	CAD	157 046	118 154	0.01
12 117	ONO PHARMACEUTICAL CO LTD	JPY	285 735	283 123	0.01
2 700	OPEN HOUSE CO LTD	JPY	148 493	98 632	0.00
8 934	OPEN TEXT CORP	CAD	393 489	264 539	0.01
72 512	ORACLE CORP	USD	5 093 136	5 927 131	0.25
1 297	ORACLE CORP JAPAN	JPY	112 566	83 750	0.00
90 365	ORANGE SA	EUR	1 094 713	895 079	0.04
3 074	O'REILLY AUTOMOTIVE INC	USD	1 704 896	2 594 548	0.11
39 672	ORICA LTD	AUD	428 336	405 172	0.02
10 060	ORIENTAL LAND	JPY	1 482 553	1 460 833	0.06
57 903	ORIGIN ENERGY LTD	AUD	253 395	303 144	0.01
8 096	ORION OYJ - B	EUR	323 575	442 737	0.02
51 712	ORIX CORP	JPY	885 738	830 284	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
24 693	ORKLA ASA	NOK	232 165	177 821	0.01
9 167	ORSTED AS	DKK	948 516	830 546	0.04
27 186	OSAKA GAS CO LTD	JPY	448 486	438 866	0.02
22 784	OTIS WORLDWIDE CORP	USD	1 731 665	1 784 215	0.08
3 748	OTSUKA CORP	JPY	168 277	118 026	0.00
12 792	OTSUKA HOLDINGS CO LTD	JPY	519 142	417 368	0.02
164 863	OVERSEA-CHINESE BANKING CORP LTD	SGD	1 398 206	1 497 186	0.06
16 201	OVINTIV INC	CAD	903 350	819 777	0.03
6 896	OWENS CORNING	USD	568 129	588 229	0.02
18 722	PACCAR INC	USD	1 574 431	1 852 916	0.08
3 123	PACKAGING CORP OF AMERICA	USD	383 060	399 463	0.02
97 799	PALANTIR TECHNOLOGIES INC	USD	1 552 605	627 870	0.03
13 539	PALO ALTO NETWORKS INC	USD	1 730 773	1 889 232	0.08
6 914	PAN AMERICAN SILVER CORP	CAD	196 021	112 773	0.00
26 897	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	459 540	500 044	0.02
99 258	PANASONIC HOLDINGS CORP	JPY	982 737	835 394	0.04
6 297	PANDORA A/S	DKK	496 741	441 106	0.02
22 985	PARAMOUNT GLOBAL - B	USD	805 796	387 987	0.02
6 861	PARKER-HANNIFIN CORP	USD	1 767 499	1 996 551	0.08
5 008	PARKLAND CORP/CANADA	CAD	154 199	109 812	0.00
1 028	PARTNERS GROUP HOLDING AG	CHF	1 169 863	907 528	0.04
15 100	PAYCHEX INC - AK9420	USD	1 556 971	1 744 956	0.07
2 829	PAYCOM SOFTWARE INC	USD	930 994	877 867	0.04
3 047	PAYLOCITY HOLDING CORP	USD	663 715	591 910	0.03
55 120	PAYPAL HOLDINGS INC	USD	7 700 417	3 925 646	0.17
24 880	PEARSON PLC	GBP	236 518	281 079	0.01
31 981	PEMBINA PIPELINE CORP	CAD	1 073 816	1 084 813	0.05
12 737	PENTAIR PLC	USD	649 614	572 910	0.02
64 687	PEPSICO INC	USD	9 877 950	11 686 353	0.49
6 301	PERKINELMER INC	USD	835 680	883 526	0.04
9 489	PERNOD RICARD SA	EUR	1 821 136	1 860 861	0.08
10 491	PERSIMMON PLC	GBP	358 171	153 578	0.01
5 791	PERSOL HOLDINGS CO LTD	JPY	118 796	124 120	0.01
265 657	PFIZER INC	USD	11 661 532	13 612 265	0.57
67 517	PG&E CORP	USD	805 363	1 097 826	0.05
75 310	PHILIP MORRIS INTERNATIONAL INC	USD	6 969 942	7 622 125	0.32
23 100	PHILLIPS 66	USD	2 052 425	2 404 248	0.10
23 002	PHOENIX GROUP HOLDINGS PLC	GBP	217 204	168 391	0.01
196 024	PILBARA MINERALS LTD	AUD	611 744	498 507	0.02
33 512	PINTEREST INC - A	USD	1 138 456	813 671	0.03
10 411	PIONEER NATURAL RESOURCES CO	USD	1 963 940	2 377 768	0.10
37 373	PLUG POWER INC	USD	1 018 678	462 304	0.02
20 087	PNC FINANCIAL SERVICES GROUP INC	USD	3 293 616	3 172 541	0.13
2 060	POOL CORP	USD	763 894	622 800	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 537	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	639 145	412 168	0.02
17 176	POSTE ITALIANE SPA	EUR	197 314	167 290	0.01
45 408	POWER ASSETS HOLDINGS LTD	HKD	294 424	248 712	0.01
26 709	POWER CORP OF CANADA	CAD	715 573	627 841	0.03
10 718	PPG INDUSTRIES INC	USD	1 398 213	1 347 681	0.06
33 332	PPL CORP	USD	953 502	973 961	0.04
11 873	PRINCIPAL FINANCIAL GROUP INC	USD	747 339	996 382	0.04
113 697	PROCTER & GAMBLE CO	USD	15 251 774	17 231 917	0.72
27 625	PROGRESSIVE CORP	USD	2 750 778	3 583 239	0.15
41 676	PROLOGIS INC	USD	4 708 027	4 698 135	0.20
42 522	PROSUS NV	EUR	3 079 707	2 924 844	0.12
18 253	PRUDENTIAL FINANCIAL INC	USD	1 769 206	1 815 443	0.08
133 431	PRUDENTIAL PLC	GBP	2 082 317	1 809 645	0.08
8 375	PRYSMIAN SPA	EUR	245 720	309 799	0.01
3 681	PTC INC	USD	375 855	441 867	0.02
23 785	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	1 486 160	1 457 307	0.06
7 250	PUBLIC STORAGE	USD	2 047 695	2 031 378	0.09
7 496	PUBLICIS GROUPE SA	EUR	428 067	475 366	0.02
8 324	PULTEGROUP INC	USD	357 132	378 992	0.02
3 471	PUMA SE	EUR	326 164	210 041	0.01
89 797	QANTAS AIRWAYS LTD	AUD	333 760	365 988	0.02
53 359	QBE INSURANCE GROUP LTD	AUD	444 579	485 975	0.02
7 589	QIAGEN NV	EUR	340 856	380 751	0.02
3 624	QORVO INC	USD	457 997	328 479	0.01
54 186	QUALCOMM INC	USD	6 707 016	5 957 209	0.25
8 090	QUANTA SERVICES INC	USD	992 874	1 152 825	0.05
16 821	QUEBECOR INC	CAD	377 266	374 923	0.02
4 033	QUEST DIAGNOSTICS INC	USD	487 094	630 923	0.03
28 545	RAKUTEN GROUP INC	JPY	270 153	128 939	0.01
6 020	RAMSAY HEALTH CARE LTD	AUD	285 288	264 138	0.01
3 931	RANDSTAD NV	EUR	244 505	238 968	0.01
430	RATIONAL AG	EUR	260 807	254 699	0.01
9 276	RAYMOND JAMES FINANCIAL INC	USD	770 071	991 141	0.04
71 887	RAYTHEON TECHNOLOGIES CORP	USD	6 164 460	7 254 836	0.31
1 737	REA GROUP LTD	AUD	158 387	130 518	0.01
27 455	REALTY INCOME CORP	USD	1 848 408	1 741 471	0.07
32 564	RECKITT BENCKISER GROUP PLC	GBP	2 592 937	2 253 864	0.10
9 430	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	399 942	389 986	0.02
68 840	RECRUIT HOLDINGS CO LTD	JPY	2 775 286	2 179 277	0.09
14 231	RED ELECTRICA CORP SA	EUR	282 599	246 957	0.01
29 783	REECE LTD	AUD	397 923	285 795	0.01
5 066	REGENCY CENTERS CORP	USD	320 442	316 625	0.01
5 068	REGENERON PHARMACEUTICALS INC	USD	2 891 515	3 656 511	0.15
44 542	REGIONS FINANCIAL CORP	USD	870 391	960 326	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
88 280	RELX PLC	GBP	2 342 312	2 429 621	0.10
752	REMY COINTREAU SA	EUR	127 253	126 485	0.01
6 320	RENAULT SA	EUR	285 195	210 951	0.01
41 416	RENESAS ELECTRONICS CORP	JPY	412 187	371 487	0.02
117 740	RENTOKIL INITIAL PLC	GBP	679 756	719 462	0.03
3 814	REPLIGEN CORP	USD	682 082	645 748	0.03
65 724	REPSOL SA	EUR	839 218	1 041 637	0.04
12 044	REPUBLIC SERVICES INC	USD	1 426 804	1 553 556	0.07
7 025	RESMED INC	USD	1 448 650	1 462 113	0.06
124 312	RESONA HOLDINGS INC	JPY	496 518	681 363	0.03
13 078	RESTAURANT BRANDS INTERNATIONAL INC	CAD	789 940	845 239	0.04
22 014	RICOH CO LTD	JPY	211 185	168 010	0.01
20 527	RIO TINTO LTD	AUD	1 545 752	1 620 489	0.07
50 927	RIO TINTO PLC	GBP	3 224 600	3 551 783	0.15
19 983	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	331 072	311 633	0.01
6 594	RITCHIE BROS AUCTIONEERS INC	CAD	363 599	380 622	0.02
18 134	RIVIAN AUTOMOTIVE INC	USD	1 029 605	334 210	0.01
6 800	ROBERT HALF INTERNATIONAL INC	USD	534 151	502 044	0.02
17 270	ROBLOX CORP - A	USD	517 048	491 504	0.02
33 374	ROCHE HOLDING AG	CHF	11 422 712	10 478 653	0.44
1 052	ROCHE HOLDING AG - BR	CHF	392 284	407 507	0.02
6 353	ROCKWELL AUTOMATION INC	USD	1 535 807	1 636 342	0.07
977	ROCKWOOL A/S	DKK	238 449	228 971	0.01
11 651	ROGERS COMMUNICATIONS INC - B	CAD	574 528	544 916	0.02
2 907	ROHM CO LTD	JPY	240 545	209 964	0.01
3 870	ROKU INC	USD	850 084	157 509	0.01
14 327	ROLLINS INC	USD	458 630	523 509	0.02
580 439	ROLLS-ROYCE HOLDINGS PLC	GBP	811 748	650 718	0.03
4 797	ROPER TECHNOLOGIES INC	USD	1 955 496	2 072 736	0.09
16 839	ROSS STORES INC	USD	1 730 292	1 954 503	0.08
63 274	ROYAL BANK OF CANADA	CAD	5 834 633	5 944 790	0.25
11 906	ROYAL CARIBBEAN CRUISES LTD	USD	899 965	588 514	0.02
16 559	ROYALTY PHARMA PLC	USD	683 996	654 412	0.03
4 265	RPM INTERNATIONAL INC	USD	347 123	415 624	0.02
26 685	RWE AG	EUR	979 091	1 184 465	0.05
14 632	SAFRAN SA	EUR	1 867 976	1 825 823	0.08
15 222	SAGAX AB	SEK	441 822	345 505	0.01
33 633	SAGE GROUP PLC	GBP	308 630	301 642	0.01
47 067	SALESFORCE INC	USD	9 196 884	6 240 614	0.26
524	SALMAR ASA	NOK	34 820	20 468	0.00
22 863	SAMPO OYJ - A	EUR	1 021 813	1 191 234	0.05
79 859	SANDS CHINA LTD	HKD	313 046	265 004	0.01
47 799	SANDVIK AB	SEK	985 630	864 274	0.04
52 480	SANOFI	EUR	4 976 282	5 031 874	0.21

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
148 457	SANTOS LTD	AUD	783 981	718 835	0.03
50 716	SAP SE	EUR	6 047 519	5 217 268	0.22
8 174	SAPUTO INC	CAD	227 066	202 219	0.01
862	SARTORIUS AG	EUR	328 433	339 837	0.01
1 843	SARTORIUS STEDIM BIOTECH	EUR	575 688	595 000	0.03
5 107	SBA COMMUNICATIONS CORP	USD	1 504 259	1 431 543	0.06
21 845	SBI HOLDINGS INC	JPY	440 166	416 718	0.02
269 640	SCENTRE GROUP	AUD	609 217	526 632	0.02
2 901	SCHINDLER HOLDING AG	CHF	626 000	545 253	0.02
2 228	SCHINDLER HOLDING AG - REG	CHF	440 584	401 663	0.02
64 022	SCHLUMBERGER LTD	USD	2 400 213	3 422 616	0.14
24 574	SCHNEIDER ELECTRIC SE	EUR	3 278 582	3 428 341	0.15
24 041	SCHRODERS PLC	GBP	169 737	126 084	0.01
2 748	SCOUT24 SE	EUR	207 412	137 636	0.01
5 100	SCSK CORP	JPY	91 309	77 344	0.00
13 327	SEA LTD	USD	2 341 367	693 404	0.03
6 588	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	469 368	346 595	0.01
7 423	SEAGEN INC	USD	986 267	953 930	0.04
4 871	SEALED AIR CORP	USD	236 969	242 965	0.01
910	SEB SA	EUR	138 880	75 996	0.00
10 692	SECOM CO LTD	JPY	781 106	611 238	0.03
16 177	SECURITAS AB - B	SEK	181 691	135 011	0.01
11 054	SEEK LTD	AUD	205 974	157 049	0.01
61 400	SEGRO PLC	GBP	732 764	563 968	0.02
3 897	SEI INVESTMENTS CO	USD	230 404	227 195	0.01
9 212	SEIKO EPSON CORP	JPY	147 225	134 467	0.01
12 432	SEKISUI CHEMICAL CO LTD	JPY	206 737	173 838	0.01
38 465	SEKISUI HOUSE LTD	JPY	691 873	680 269	0.03
16 068	SEMPRA ENERGY	USD	2 309 252	2 483 149	0.11
12 460	SENSATA TECHNOLOGIES HOLDING PLC	USD	593 625	503 135	0.02
9 365	SERVICENOW INC	USD	4 183 208	3 636 149	0.15
37 418	SEVEN & I HOLDINGS CO LTD	JPY	1 555 203	1 605 107	0.07
16 157	SEVERN TRENT PLC	GBP	497 942	515 218	0.02
10 520	SG HOLDINGS CO LTD	JPY	201 517	145 906	0.01
402	SGS SA - REG	CHF	1 025 872	934 148	0.04
7 032	SHARP CORP/JAPAN	JPY	96 263	50 364	0.00
23 156	SHAW COMMUNICATIONS INC	CAD	569 570	666 688	0.03
345 105	SHELL PLC	GBP	8 618 339	9 655 641	0.41
12 571	SHERWIN-WILLIAMS CO	USD	2 990 711	2 983 475	0.13
7 752	SHIMADZU CORP	JPY	257 880	220 025	0.01
4 357	SHIMANO INC	JPY	802 406	690 806	0.03
18 163	SHIMIZU CORP	JPY	145 282	96 910	0.00
18 109	SHIN-ETSU CHEMICAL CO LTD	JPY	2 375 252	2 226 826	0.09
8 676	SHIONOGI & CO LTD	JPY	515 645	433 060	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17 218	SHISEIDO CO LTD	JPY	1 067 674	844 425	0.04
14 634	SHIZUOKA FINANCIAL GROUP INC	JPY	112 123	117 010	0.00
61 216	SHOPIFY INC	CAD	4 054 650	2 123 920	0.09
37 732	SIEMENS AG - REG	EUR	4 810 993	5 220 535	0.22
33 320	SIEMENS ENERGY AG	EUR	632 041	624 981	0.03
17 601	SIEMENS HEALTHINEERS AG	EUR	971 115	877 808	0.04
20 098	SIG GROUP AG	CHF	473 194	438 789	0.02
3 460	SIGNATURE BANK/NEW YORK NY	USD	846 989	398 661	0.02
6 615	SIKA AG	CHF	1 738 079	1 585 063	0.07
15 668	SIMON PROPERTY GROUP INC	USD	1 975 747	1 840 677	0.08
99 097	SINGAPORE AIRLINES LTD	SGD	378 580	408 593	0.02
26 387	SINGAPORE EXCHANGE LTD	SGD	179 090	176 083	0.01
143 759	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	408 227	359 075	0.02
271 458	SINGAPORE TELECOMMUNICATIONS LTD	SGD	545 458	520 165	0.02
114 984	SINO LAND CO LTD	HKD	165 042	143 786	0.01
32 873	SIRIUS XM HOLDINGS INC	USD	205 764	191 978	0.01
44 000	SITC INTERNATIONAL HOLDINGS CO LTD	HKD	184 336	97 866	0.00
95 421	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	1 082 270	1 098 489	0.05
21 226	SKANSKA AB - B	SEK	446 271	336 127	0.01
26 235	SKF AB - B	SEK	492 514	400 718	0.02
7 993	SKYWORKS SOLUTIONS INC	USD	926 677	728 402	0.03
2 839	SMC CORP	JPY	1 416 382	1 195 889	0.05
58 519	SMITH & NEPHEW PLC	GBP	966 960	780 988	0.03
13 009	SMITHS GROUP PLC	GBP	263 046	250 136	0.01
8 090	SMURFIT KAPPA GROUP PLC	EUR	353 691	298 393	0.01
66 296	SNAM SPA	EUR	352 432	320 305	0.01
35 651	SNAP INC	USD	1 340 912	319 076	0.01
3 432	SNAP-ON INC	USD	701 584	784 178	0.03
10 867	SNOWFLAKE INC - A	USD	2 779 411	1 559 849	0.07
36 470	SOCIETE GENERALE SA	EUR	1 058 399	913 903	0.04
1 366	SODEXO SA	EUR	129 279	130 450	0.01
1 543	SODEXO SA - PF 2026	EUR	151 542	147 353	0.01
507	SOFINA SA	EUR	175 910	111 249	0.00
138 878	SOFTBANK CORP	JPY	1 693 994	1 566 186	0.07
60 140	SOFTBANK GROUP CORP	JPY	2 943 499	2 572 513	0.11
2 793	SOLAREDGE TECHNOLOGIES INC	USD	722 108	791 173	0.03
5 672	SOLVAY SA	EUR	558 703	571 808	0.02
10 267	SOMPO HOLDINGS INC	JPY	415 299	455 983	0.02
14 981	SONIC HEALTHCARE LTD	AUD	357 253	304 479	0.01
1 765	SONOVA HOLDING AG	CHF	501 261	418 345	0.02
61 417	SONY GROUP CORP	JPY	5 211 380	4 671 034	0.20
54 194	SOUTHERN CO	USD	3 550 004	3 869 994	0.16
13 412	SOUTHWEST AIRLINES CO	USD	551 973	451 582	0.02
268 348	SOUTH32 LTD	AUD	691 546	727 929	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
16 513	S&P GLOBAL INC	USD	5 604 273	5 530 864	0.23
140 987	SPARK NEW ZEALAND LTD	NZD	445 901	481 499	0.02
4 428	SPIRAX-SARCO ENGINEERING PLC	GBP	612 109	565 390	0.02
5 311	SPLUNK INC	USD	722 885	457 224	0.02
2 787	SQUARE ENIX HOLDINGS CO LTD	JPY	144 733	129 481	0.01
7 524	SS&C TECHNOLOGIES HOLDINGS INC	USD	496 616	391 699	0.02
57 068	SSE PLC	GBP	1 049 138	1 175 213	0.05
17 761	ST JAMES'S PLACE PLC	GBP	300 160	233 938	0.01
148 723	STANDARD CHARTERED PLC	GBP	1 096 145	1 113 443	0.05
9 698	STANLEY BLACK & DECKER INC	USD	1 373 726	728 514	0.03
52 469	STARBUCKS CORP	USD	4 692 883	5 204 925	0.22
16 996	STATE STREET CORP	USD	1 303 483	1 318 380	0.06
6 524	STEEL DYNAMICS INC	USD	301 831	637 395	0.03
97 142	STELLANTIS NV	EUR	1 466 684	1 375 143	0.06
4 568	STERIS PLC	USD	840 233	843 664	0.04
34 162	STMICROELECTRONICS NV	EUR	1 191 706	1 202 978	0.05
78 482	STOCKLAND	AUD	242 936	193 200	0.01
19 126	STORA ENSO OYJ - R	EUR	309 838	268 421	0.01
6 517	STRAUMANN HOLDING AG	CHF	798 312	743 811	0.03
17 008	STRYKER CORP	USD	3 911 558	4 158 286	0.18
34 182	SUBARU CORP	JPY	663 214	525 249	0.02
10 915	SUMCO CORP	JPY	204 371	145 346	0.01
49 010	SUMITOMO CHEMICAL CO LTD	JPY	232 301	176 064	0.01
52 202	SUMITOMO CORP	JPY	756 069	868 813	0.04
24 829	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	338 644	283 112	0.01
8 093	SUMITOMO METAL MINING CO LTD	JPY	300 165	286 501	0.01
56 745	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 912 285	2 277 627	0.10
18 141	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	599 163	630 800	0.03
18 931	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	560 315	447 790	0.02
5 648	SUN COMMUNITIES INC	USD	874 091	807 664	0.03
85 075	SUN HUNG KAI PROPERTIES LTD	HKD	1 074 971	1 164 132	0.05
24 286	SUN LIFE FINANCIAL INC	CAD	1 146 940	1 126 534	0.05
66 312	SUNCOR ENERGY INC	CAD	1 864 779	2 102 026	0.09
66 715	SUNCORP GROUP LTD	AUD	549 815	544 729	0.02
4 595	SUNTORY BEVERAGE & FOOD LTD	JPY	183 369	156 713	0.01
19 097	SUZUKI MOTOR CORP	JPY	752 010	618 161	0.03
2 399	SVB FINANCIAL GROUP	USD	1 117 682	552 106	0.02
19 919	SVENSKA CELLULOZA AB SCA - B	SEK	300 572	252 248	0.01
47 953	SVENSKA HANDELSBANKEN AB	SEK	494 919	483 693	0.02
2 112	SWATCH GROUP AG	CHF	561 569	600 345	0.03
6 984	SWATCH GROUP AG - REG	CHF	336 859	362 625	0.02
29 773	SWEDBANK AB - A	SEK	528 503	506 621	0.02
16 427	SWIRE PACIFIC LTD - A	HKD	129 836	144 592	0.01
38 557	SWIRE PROPERTIES LTD	HKD	117 489	98 011	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 037	SWISS LIFE HOLDING AG - REG	CHF	520 197	534 400	0.02
4 551	SWISS PRIME SITE AG - REG	CHF	443 966	394 241	0.02
13 150	SWISS RE AG	CHF	1 221 401	1 229 115	0.05
852	SWISSCOM AG - REG	CHF	461 520	466 504	0.02
6 564	SYMRISE AG	EUR	738 830	712 102	0.03
17 992	SYNCHRONY FINANCIAL	USD	706 291	591 217	0.03
7 919	SYNOPSIS INC	USD	1 953 545	2 528 458	0.11
24 661	SYSCO CORP	USD	1 881 527	1 885 333	0.08
5 560	SYSTEMEX CORP	JPY	488 486	337 026	0.01
10 110	T ROWE PRICE GROUP INC	USD	1 428 658	1 102 597	0.05
6 287	TAISEI CORP	JPY	227 898	202 507	0.01
4 977	TAIYO NIPPON SANSO CORP	JPY	98 646	72 272	0.00
68 812	TAKEDA PHARMACEUTICAL CO LTD	JPY	2 251 683	2 143 970	0.09
7 215	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	976 121	751 298	0.03
7 791	TARGA RESOURCES CORP	USD	561 091	572 639	0.02
22 678	TARGET CORP	USD	3 928 356	3 379 929	0.14
119 890	TAYLOR WIMPEY PLC	GBP	258 356	146 592	0.01
49 889	TC ENERGY CORP	CAD	2 460 840	1 987 561	0.08
17 454	T&D HOLDINGS INC	JPY	221 048	251 601	0.01
18 819	TDK CORP	JPY	674 237	618 291	0.03
15 079	TE CONNECTIVITY LTD	USD	1 774 049	1 731 069	0.07
45 219	TECHTRONIC INDUSTRIES CO LTD	HKD	596 295	504 624	0.02
26 160	TECK RESOURCES LTD - B	CAD	724 179	987 952	0.04
327 589	TELECOM ITALIA SPA/MILANO	EUR	165 468	75 623	0.00
2 591	TELEDYNE TECHNOLOGIES INC	USD	973 158	1 036 167	0.04
1 540	TELEFLEX INC	USD	533 274	384 430	0.02
174 027	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	1 458 823	1 017 151	0.04
34 228	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	100 999	84 128	0.00
245 876	TELEFONICA SA	EUR	1 126 446	888 262	0.04
50 844	TELENOR ASA	NOK	744 969	472 774	0.02
2 753	TELEPERFORMANCE	EUR	825 710	654 324	0.03
16 466	TELE2 AB	SEK	229 125	134 484	0.01
87 395	TELIA CO AB	SEK	368 037	223 614	0.01
276 585	TELSTRA GROUP LTD	AUD	732 433	748 397	0.03
31 685	TELUS CORP	CAD	680 283	611 049	0.03
2 210	TEMENOS AG - REG	CHF	314 245	121 198	0.01
30 018	TENARIS SA	EUR	399 471	521 718	0.02
5 359	TERADYNE INC	USD	526 186	468 109	0.02
46 257	TERNA - RETE ELETTRICA NAZIONALE	EUR	325 751	340 638	0.01
28 784	TERUMO CORP	JPY	977 583	817 196	0.03
346 191	TESCO PLC	GBP	1 183 193	933 623	0.04
125 096	TESLA INC	USD	26 234 089	15 409 325	0.64
63 724	TEVA PHARMACEUTICAL INDUSTRIES LTD - ADR	USD	633 647	581 163	0.02
41 768	TEXAS INSTRUMENTS INC	USD	6 500 096	6 900 909	0.29

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
345	TEXAS PACIFIC LAND CORP	USD	634 936	808 759	0.03
2 753	TFI INTERNATIONAL INC	CAD	275 480	275 538	0.01
5 353	THALES SA	EUR	598 843	681 560	0.03
18 399	THERMO FISHER SCIENTIFIC INC	USD	8 605 467	10 132 145	0.43
9 902	THOMSON REUTERS RG	CAD	940 620	1 128 812	0.05
7 000	TIS INC	JPY	164 832	184 622	0.01
53 786	TJX COS INC	USD	3 271 997	4 281 366	0.18
28 512	T-MOBILE US INC	USD	3 368 070	3 991 680	0.17
1 842	TMX GROUP LTD	CAD	188 143	184 237	0.01
6 241	TOBU RAILWAY CO LTD	JPY	178 814	145 684	0.01
3 664	TOHO CO LTD/TOKYO	JPY	146 782	141 067	0.01
81 588	TOKIO MARINE HOLDINGS INC	JPY	1 450 608	1 748 381	0.07
118 099	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	402 468	426 050	0.02
7 126	TOKYO ELECTRON LTD	JPY	2 380 817	2 099 806	0.09
22 500	TOKYO GAS CO LTD	JPY	462 489	440 809	0.02
16 447	TOKYU CORP	JPY	253 255	207 294	0.01
8 612	TOPPAN INC	JPY	149 263	127 537	0.01
6 091	TOROMONT INDUSTRIES LTD	CAD	484 583	439 249	0.02
89 253	TORONTO-DOMINION BANK	CAD	5 759 389	5 775 062	0.24
18 242	TOSHIBA CORP	JPY	682 284	636 386	0.03
8 558	TOSOH CORP	JPY	135 213	101 831	0.00
115 318	TOTALENERGIES SE	EUR	5 747 013	7 218 239	0.31
4 627	TOTO LTD	JPY	209 693	157 804	0.01
14 409	TOURMALINE OIL CORP	CAD	586 687	726 548	0.03
7 695	TOWER SEMICONDUCTOR LTD	USD	354 197	332 424	0.01
9 193	TOYOTA INDUSTRIES CORP	JPY	581 544	504 432	0.02
497 250	TOYOTA MOTOR CORP	JPY	7 666 044	6 830 616	0.29
13 825	TOYOTA TSUSHO CORP	JPY	511 925	511 843	0.02
4 790	TRACTOR SUPPLY CO	USD	812 756	1 077 606	0.05
18 070	TRADE DESK INC - A	USD	1 073 404	810 078	0.03
3 456	TRADEWEB MARKETS INC	USD	263 597	224 398	0.01
12 294	TRANE TECHNOLOGIES PLC	USD	1 735 620	2 066 498	0.09
11 505	TRANSUNION	USD	959 040	652 909	0.03
167 875	TRANSURBAN GROUP	AUD	1 647 194	1 477 717	0.06
12 077	TRAVELERS COS INC	USD	1 845 666	2 264 317	0.10
47 424	TREASURY WINE ESTATES LTD	AUD	418 477	437 710	0.02
4 433	TREND MICRO INC/JAPAN	JPY	235 102	206 288	0.01
12 123	TRIMBLE INC	USD	719 716	612 939	0.03
65 397	TRUIST FINANCIAL CORP	USD	3 360 782	2 814 033	0.12
27 012	TRYG A/S	DKK	635 356	641 005	0.03
8 472	TWILIO INC - A	USD	1 534 768	414 789	0.02
2 370	TYLER TECHNOLOGIES INC	USD	878 134	764 112	0.03
15 456	TYSON FOODS INC - A	USD	1 149 465	962 136	0.04
68 178	UBER TECHNOLOGIES INC	USD	2 519 005	1 686 042	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 086	UBISOFT ENTERTAINMENT SA	EUR	212 810	86 982	0.00
165 044	UBS GROUP AG	CHF	2 505 871	3 069 061	0.13
4 157	UCB SA	EUR	406 510	326 353	0.01
10 165	UDR INC	USD	493 995	393 690	0.02
6 879	UGI CORP	USD	298 179	255 005	0.01
2 898	U-HAUL HOLDING CO	USD	158 526	159 332	0.01
2 747	ULTA BEAUTY INC	USD	955 724	1 288 535	0.05
11 665	UMICORE SA	EUR	525 747	427 266	0.02
4 101	UNIBAIL RODAMCO REITS	EUR	445 888	212 843	0.01
20 566	UNICHARM CORP	JPY	722 835	789 939	0.03
91 038	UNICREDIT SPA	EUR	1 074 470	1 289 512	0.05
115 586	UNILEVER PLC	GBP	6 138 542	5 814 460	0.25
29 908	UNION PACIFIC CORP	USD	6 218 081	6 193 050	0.26
3 189	UNITED INTERNET AG - REG	EUR	124 750	64 291	0.00
50 859	UNITED OVERSEAS BANK LTD	SGD	969 288	1 164 156	0.05
35 030	UNITED PARCEL SERVICE INC - B	USD	5 923 574	6 089 615	0.26
3 937	UNITED RENTALS INC	USD	1 049 029	1 399 289	0.06
43 461	UNITED UTILITIES GROUP PLC	GBP	507 182	518 285	0.02
44 121	UNITEDHEALTH GROUP INC	USD	17 958 818	23 392 071	0.98
11 570	UNITY SOFTWARE INC	USD	587 574	330 786	0.01
2 404	UNIVERSAL HEALTH SERVICES INC - B	USD	323 927	338 700	0.01
43 960	UNIVERSAL MUSIC GROUP NV	EUR	1 023 918	1 056 086	0.04
15 267	UOL GROUP LTD	SGD	81 512	76 494	0.00
23 803	UPM-KYMMENE OYJ	EUR	823 063	887 353	0.04
69 211	US BANCORP/MN	USD	3 534 164	3 018 292	0.13
7 216	USS CO LTD	JPY	127 561	114 574	0.00
1 330	VAIL RESORTS INC	USD	351 146	317 006	0.01
7 576	VALEO	EUR	239 148	135 028	0.01
18 856	VALERO ENERGY CORP	USD	1 681 313	2 392 072	0.10
1 993	VAT GROUP AG	CHF	695 418	544 547	0.02
7 006	VEEVA SYSTEMS INC	USD	1 410 872	1 130 628	0.05
23 509	VENTAS INC	USD	1 191 572	1 059 080	0.04
28 453	VENTURE CORP LTD	SGD	362 302	361 920	0.02
30 934	VEOLIA ENVIRONNEMENT SA	EUR	854 922	792 343	0.03
4 362	VERBUND AG	EUR	394 030	366 143	0.02
5 399	VERISIGN INC	USD	1 037 528	1 109 171	0.05
7 954	VERISK ANALYTICS INC - A	USD	1 411 550	1 403 245	0.06
204 017	VERIZON COMMUNICATIONS INC	USD	10 553 810	8 038 270	0.34
12 025	VERTEX PHARMACEUTICALS INC	USD	2 773 650	3 472 580	0.15
55 911	VESTAS WIND SYSTEMS A/S	DKK	1 473 299	1 621 676	0.07
19 921	VF CORP	USD	1 129 175	550 019	0.02
39 761	VIATRIS INC	USD	654 141	442 540	0.02
48 035	VICI PROPERTIES INC	USD	1 349 795	1 556 334	0.07
127 214	VICINITY LTD	AUD	176 234	172 542	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
24 997	VINCI SA	EUR	2 538 029	2 488 795	0.11
76 602	VISA INC	USD	15 322 532	15 914 832	0.66
14 281	VISTRA CORP	USD	302 295	331 319	0.01
25 512	VIVENDI SE	EUR	257 751	242 708	0.01
10 528	VMWARE INC - A	USD	1 205 031	1 292 417	0.05
1 276 625	VODAFONE GROUP PLC	GBP	2 084 279	1 293 606	0.05
14 262	VOESTALPINE AG	EUR	354 566	377 179	0.02
1 067	VOLKSWAGEN AG	EUR	256 611	168 137	0.01
9 135	VOLKSWAGEN AG - PFD	EUR	1 677 170	1 135 017	0.05
6 583	VOLVO AB	SEK	168 931	125 158	0.01
65 484	VOLVO AB - B	SEK	1 221 401	1 184 546	0.05
32 474	VONOVIA SE	EUR	1 640 364	763 166	0.03
6 279	VULCAN MATERIALS CO	USD	999 804	1 099 516	0.05
11 147	W R BERKLEY CORP - C	USD	603 203	808 938	0.03
37 738	WALGREENS BOOTS ALLIANCE INC	USD	1 762 201	1 409 892	0.06
71 806	WALMART INC	USD	9 550 302	10 181 373	0.43
87 384	WALT DISNEY CO	USD	11 573 207	7 591 922	0.32
10 557	WAREHOUSES DE PAUW CVA	EUR	388 338	300 828	0.01
120 124	WARNER BROS DISCOVERY INC	USD	2 819 851	1 138 776	0.05
46 196	WARTSILA OYJ ABP	EUR	462 238	387 914	0.02
7 118	WASHINGTON H SOUL PATTINSON & CO LTD	AUD	162 613	133 518	0.01
12 288	WASTE CONNECTIONS INC	USD	1 421 081	1 628 897	0.07
19 094	WASTE MANAGEMENT INC	USD	2 632 725	2 995 467	0.13
3 324	WATERS CORP	USD	910 136	1 138 736	0.05
10 069	WEBSTER FINANCIAL CORP	USD	584 792	476 666	0.02
14 011	WEC ENERGY GROUP INC	USD	1 306 676	1 313 671	0.06
3 118	WELCIA HOLDINGS CO LTD	JPY	94 479	72 666	0.00
176 487	WELLS FARGO & CO	USD	8 221 505	7 287 148	0.31
25 001	WELLTOWER INC	USD	1 945 769	1 638 816	0.07
883	WENDEL SE	EUR	110 476	82 176	0.00
48 334	WESFARMERS LTD	AUD	1 617 928	1 504 840	0.06
3 101	WEST FRASER TIMBER CO LTD	CAD	237 283	223 764	0.01
7 200	WEST JAPAN RAILWAY CO	JPY	419 933	312 621	0.01
3 981	WEST PHARMACEUTICAL SERVICES INC	USD	1 062 902	936 928	0.04
10 245	WESTERN DIGITAL CORP	USD	588 662	323 230	0.01
13 217	WESTERN UNION CO	USD	282 256	181 998	0.01
10 273	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	866 367	1 025 348	0.04
3 404	WESTLAKE CHEMICAL CORP	USD	313 815	349 046	0.01
158 582	WESTPAC BANKING CORP	AUD	2 700 232	2 511 142	0.11
8 712	WESTROCK CO	USD	386 653	306 314	0.01
30 549	WEYERHAEUSER CO	USD	1 040 724	947 019	0.04
274 190	WH GROUP LTD	HKD	235 701	159 491	0.01
55 257	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	312 104	322 127	0.01
21 470	WHEATON PRECIOUS METALS CORP	CAD	752 935	838 244	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 997	WHIRLPOOL CORP	USD	355 354	282 496	0.01
6 641	WHITBREAD PLC	GBP	279 870	205 299	0.01
52 457	WILLIAMS COS INC	USD	1 429 272	1 725 835	0.07
5 116	WILLIS TOWERS WATSON PLC	USD	1 087 773	1 251 271	0.05
63 142	WILMAR INTERNATIONAL LTD	SGD	193 348	196 318	0.01
4 809	WISETECH GLOBAL LTD	AUD	118 537	165 509	0.01
1 872	WIX.COM LTD	USD	325 049	143 826	0.01
8 458	WOLFSPEED INC	USD	768 986	583 940	0.02
10 940	WOLTERS KLUWER NV	EUR	991 325	1 141 418	0.05
98 157	WOODSIDE ENERGY GROUP LTD	AUD	2 173 115	2 359 095	0.10
67 312	WOOLWORTHS GROUP LTD	AUD	1 603 394	1 531 951	0.06
10 821	WORKDAY INC	USD	2 119 352	1 810 678	0.08
7 838	WORLDLINE SA	EUR	578 505	305 577	0.01
12 005	WP CAREY INC	USD	936 941	938 191	0.04
38 389	WPP PLC	GBP	493 084	378 745	0.02
7 585	WSP GLOBAL INC	CAD	792 653	879 401	0.04
2 528	WW GRAINGER INC	USD	1 117 735	1 406 200	0.06
3 422	WYNN RESORTS LTD	USD	367 865	282 212	0.01
23 222	XCEL ENERGY INC	USD	1 516 198	1 628 094	0.07
4 401	XERO LTD	AUD	426 038	209 726	0.01
60 000	XINYI GLASS HOLDINGS LTD	HKD	159 517	111 775	0.00
10 338	XYLEM INC/NY	USD	947 587	1 143 073	0.05
4 245	YAKULT HONSHA CO LTD	JPY	240 390	275 397	0.01
4 455	YAMAHA CORP	JPY	227 551	166 119	0.01
9 815	YAMAHA MOTOR CO LTD	JPY	221 875	223 905	0.01
9 582	YAMATO HOLDINGS CO LTD	JPY	217 079	151 560	0.01
5 443	YARA INTERNATIONAL ASA	NOK	249 687	237 920	0.01
15 191	YASKAWA ELECTRIC CORP	JPY	562 873	486 430	0.02
7 536	YOKOGAWA ELECTRIC CORP	JPY	134 007	120 226	0.01
13 623	YUM! BRANDS INC	USD	1 519 197	1 744 834	0.07
88 066	Z HOLDINGS CORP	JPY	402 149	221 592	0.01
7 321	ZALANDO SE	EUR	490 858	258 700	0.01
1 757	ZEBRA TECHNOLOGIES CORP - A	USD	638 001	450 512	0.02
5 539	ZILLOW GROUP INC	USD	399 634	178 411	0.01
5 869	ZIM INTEGRATED SHIPPING SERVICES LTD	USD	373 668	100 888	0.00
9 897	ZIMMER BIOMET HOLDINGS INC	USD	1 235 453	1 261 868	0.05
23 212	ZOETIS INC	USD	3 654 023	3 401 719	0.14
11 152	ZOOM VIDEO COMMUNICATIONS INC	USD	2 200 803	755 436	0.03
9 280	ZOOMINFO TECHNOLOGIES INC	USD	549 186	279 421	0.01
4 108	ZOZO INC	JPY	111 529	101 497	0.00
4 896	ZSCALER INC	USD	914 822	547 862	0.02
6 978	ZURICH INSURANCE GROUP AG	CHF	2 844 212	3 335 792	0.14
49 204	3I GROUP PLC	GBP	727 309	793 983	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
27 989	3M CO	USD	4 562 579	3 356 441	0.14
Total Shares			2 375 831 499	2 348 589 583	99.40
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			2 375 831 499	2 348 589 583	99.40
Other Transferables Securities					
Shares					
5	CREDIT SUISSE GROUP AG - RIGHTS - 08/12/2022	CHF	-	1	0.00
Total Shares			-	1	0.00
Total Other Transferables Securities			-	1	0.00
Total Investments			2 375 831 499	2 348 589 584	99.40

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	10.18	United States of America	65.08
Technology Hardware and Equipment	9.10	Japan	6.20
Pharmaceuticals and Biotechnology	8.50	United Kingdom	4.11
Banks	6.14	Canada	3.51
Oil, Gas and Coal	5.68	Switzerland	3.20
Retailers	4.85	France	3.03
Industrial Support Services	3.47	Germany	2.31
Investment Banking and Brokerage Services	3.39	Australia	2.27
Medical Equipment and Services	3.24	Netherlands	1.75
Non-life Insurance	2.93	Ireland	1.70
Personal Care, Drug and Grocery Stores	2.65	Sweden	0.91
Industrial Transportation	2.24	Denmark	0.87
Electricity	2.14	Spain	0.68
Real Estate Investment Trusts	2.09	Hong Kong (China)	0.64
Telecommunications Service Providers	2.07	Italy	0.46
Automobiles and Parts	2.04	Singapore	0.40
Travel and Leisure	1.97	Finland	0.38
Health Care Providers	1.95	Jersey	0.37
Beverages	1.91	Belgium	0.27
Industrial Engineering	1.90	Norway	0.24
Food Producers	1.87	Israel	0.19
General Industrials	1.78	Cayman Islands	0.16
Chemicals	1.72	Bermuda	0.15
Personal Goods	1.46	Curacao	0.14
Electronic and Electrical Equipment	1.42	New Zealand	0.10
Industrial Metals and Mining	1.33	Austria	0.08
Finance and Credit Services	1.25	Luxembourg	0.08
Life Insurance	1.16	Portugal	0.07
Construction and Materials	1.14	Liberia	0.02
Aerospace and Defense	1.09	Panama	0.02
Media	1.09	Isle of Man	0.01
Gas, Water and Multi-utilities	1.01		
Telecommunications Equipment	0.85		
Tobacco	0.76		
Leisure Goods	0.71		
Real Estate Investment and Services	0.55		
Consumer Services	0.41		
Precious Metals and Mining	0.35		
Household Goods and Home Construction	0.31		
Waste and Disposal Services	0.30		
Alternative Energy	0.22		
Industrial Materials	0.11		
Open-end and Miscellaneous Investment Vehicles	0.04		
Mortgage Real Estate Investment Trusts	0.03		
	99.40		99.40

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
119 074	ADVANTEST CORP	JPY	851 077 910	1 009 747 520	0.39
412 473	AEON CO LTD	JPY	1 092 229 670	1 147 912 359	0.44
118 137	AGC INC	JPY	472 650 584	519 212 115	0.20
92 583	AISIN CORP	JPY	341 931 346	326 817 990	0.13
286 734	AJINOMOTO CO INC	JPY	760 233 953	1 155 824 754	0.45
100 334	ANA HOLDINGS INC	JPY	275 468 106	280 935 200	0.11
286 650	ASAHI GROUP HOLDINGS LTD	JPY	1 273 530 080	1 180 711 350	0.46
130 374	ASAHI INTECC CO LTD	JPY	361 191 261	282 129 336	0.11
832 678	ASAHI KASEI CORP	JPY	881 578 027	783 883 069	0.30
1 138 702	ASTELLAS PHARMA INC	JPY	2 053 342 662	2 284 805 563	0.89
72 200	AZBIL CORP	JPY	334 270 834	240 065 000	0.09
125 517	BANDAI NAMCO HOLDINGS INC	JPY	980 173 597	1 043 548 338	0.40
358 659	BRIDGESTONE CORP	JPY	1 556 006 859	1 682 469 369	0.65
148 259	BROTHER INDUSTRIES LTD	JPY	310 320 931	297 555 813	0.12
628 326	CANON INC	JPY	1 673 523 300	1 794 184 893	0.70
105 300	CAPCOM CO LTD	JPY	362 386 652	443 313 000	0.17
90 599	CENTRAL JAPAN RAILWAY CO	JPY	1 567 374 395	1 468 156 795	0.57
317 699	CHIBA BANK LTD	JPY	220 729 002	305 626 438	0.12
393 401	CHUBU ELECTRIC POWER CO INC	JPY	531 004 411	535 812 162	0.21
421 823	CHUGAI PHARMACEUTICAL CO LTD	JPY	1 677 298 295	1 420 699 864	0.55
656 767	CONCORDIA FINANCIAL GROUP LTD	JPY	283 306 315	361 221 850	0.14
270 144	CYBERAGENT INC	JPY	380 444 795	315 528 192	0.12
134 188	DAI NIPPON PRINTING CO LTD	JPY	338 750 282	355 598 200	0.14
63 613	DAIFUKU CO LTD	JPY	533 979 625	393 128 340	0.15
615 410	DAI-ICHI LIFE HOLDINGS INC	JPY	1 210 674 888	1 842 537 540	0.71
1 094 102	DAIICHI SANKYO CO LTD	JPY	3 397 220 822	4 649 933 500	1.80
154 785	DAIKIN INDUSTRIES LTD	JPY	3 044 762 021	3 126 657 000	1.21
39 003	DAITO TRUST CONSTRUCTION CO LTD	JPY	485 203 220	528 100 620	0.20
374 067	DAIWA HOUSE INDUSTRY CO LTD	JPY	1 170 268 285	1 136 789 613	0.44
1 384	DAIWA HOUSE REIT INVESTMENT CORP	JPY	400 830 356	406 065 600	0.16
813 060	DAIWA SECURITIES GROUP INC	JPY	443 244 096	474 013 980	0.18
268 339	DENSO CORP	JPY	1 622 809 965	1 753 863 704	0.68
132 250	DENTSU GROUP INC	JPY	503 276 581	548 176 250	0.21
18 352	DISCO CORP	JPY	548 781 772	692 788 000	0.27
189 861	EAST JAPAN RAILWAY CO	JPY	1 487 149 449	1 427 754 720	0.55
158 324	EISAI CO LTD	JPY	1 207 359 922	1 378 052 096	0.53
1 937 394	ENEOS HOLDINGS INC	JPY	900 120 385	867 952 512	0.34
119 019	FANUC CORP	JPY	2 585 518 906	2 360 741 865	0.91
36 321	FAST RETAILING CO LTD	JPY	2 664 611 682	2 924 930 130	1.13
79 720	FUJII ELECTRIC CO LTD	JPY	338 236 734	400 991 600	0.16
226 300	FUJIFILM HOLDINGS CORP	JPY	1 399 389 936	1 499 237 500	0.58
121 938	FUJITSU LTD	JPY	1 757 964 139	2 147 937 870	0.83
2 679	GLP J-REIT	JPY	430 235 496	405 332 700	0.16
25 110	GMO PAYMENT GATEWAY INC	JPY	287 726 219	274 201 200	0.11

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
146 807	HAKUHODO DY HOLDINGS INC	JPY	224 245 218	195 253 310	0.08
85 875	HAMAMATSU PHOTONICS KK	JPY	487 712 327	542 730 000	0.21
139 456	HANKYU HANSHIN HOLDINGS INC	JPY	524 426 117	546 667 520	0.21
12 149	HIKARI TSUSHIN INC	JPY	261 568 537	226 214 380	0.09
18 695	HIROSE ELECTRIC CO LTD	JPY	290 851 232	310 337 000	0.12
67 565	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	207 036 887	199 924 835	0.08
604 554	HITACHI LTD	JPY	3 076 096 044	4 045 070 814	1.57
1 012 492	HONDA MOTOR CO LTD	JPY	3 090 994 181	3 069 875 744	1.19
68 262	HOSHIZAKI CORP	JPY	305 491 923	317 759 610	0.12
224 195	HOYA CORP	JPY	2 686 616 711	2 848 397 475	1.10
241 128	HULIC CO LTD	JPY	266 239 673	250 773 120	0.10
70 800	IBIDEN CO LTD	JPY	361 230 045	338 778 000	0.13
126 264	IDEMITSU KOSAN CO LTD	JPY	378 202 317	387 630 480	0.15
83 953	IIDA GROUP HOLDINGS CO LTD	JPY	177 334 257	167 989 953	0.07
646 808	INPEX CORP	JPY	657 921 830	902 943 968	0.35
366 242	ISUZU MOTORS LTD	JPY	481 789 597	566 576 374	0.22
33 600	ITO EN LTD	JPY	205 131 525	160 944 000	0.06
741 162	ITOCHU CORP	JPY	2 293 106 135	3 072 857 652	1.19
60 342	ITOCHU TECHNO-SOLUTIONS CORP	JPY	200 291 930	185 249 940	0.07
90 566	JAPAN AIRLINES CO LTD	JPY	227 577 876	244 075 370	0.09
316 735	JAPAN EXCHANGE GROUP INC	JPY	696 066 058	601 004 663	0.23
4 390	JAPAN METROPOLITAN FUND INVEST	JPY	439 980 345	459 633 000	0.18
259 025	JAPAN POST BANK CO LTD	JPY	256 765 465	292 180 200	0.11
1 493 332	JAPAN POST HOLDINGS CO LTD	JPY	1 391 571 940	1 656 851 854	0.64
119 455	JAPAN POST INSURANCE CO LTD	JPY	239 107 340	277 255 055	0.11
757	JAPAN REAL ESTATE INVESTMENT CORP	JPY	470 443 155	436 789 000	0.17
743 820	JAPAN TOBACCO INC	JPY	1 719 292 401	1 979 305 020	0.77
336 330	JFE HOLDINGS INC	JPY	451 951 112	516 602 880	0.20
126 421	JSR CORP	JPY	349 580 727	327 177 548	0.13
265 677	KAJIMA CORP	JPY	376 401 631	408 079 872	0.16
78 625	KAKAKU.COM INC	JPY	213 979 790	166 056 000	0.06
442 181	KANSAI ELECTRIC POWER CO INC	JPY	514 253 818	565 549 499	0.22
298 375	KAO CORP	JPY	2 097 563 814	1 567 960 625	0.61
1 006 629	KDDI CORP	JPY	3 474 595 679	4 008 396 678	1.55
64 599	KEIO CORP	JPY	405 328 239	312 659 160	0.12
81 263	KEISEI ELECTRIC RAILWAY CO LTD	JPY	294 942 290	305 142 565	0.12
121 120	KEYENCE CORP	JPY	5 917 634 992	6 227 990 400	2.41
90 722	KIKKOMAN CORP	JPY	606 378 812	629 610 680	0.24
107 734	KINTETSU GROUP HOLDINGS CO LTD	JPY	493 959 005	469 181 570	0.18
516 666	KIRIN HOLDINGS CO LTD	JPY	1 119 788 766	1 039 015 326	0.40
31 947	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	292 699 987	288 481 410	0.11
90 600	KOBE BUSSAN CO LTD	JPY	294 631 450	343 374 000	0.13
73 880	KOEI TECMO HOLDINGS CO LTD	JPY	166 919 502	176 720 960	0.07
131 312	KOITO MANUFACTURING CO LTD	JPY	361 528 821	260 916 944	0.10

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
580 634	KOMATSU LTD	JPY	1 602 146 850	1 669 903 384	0.65
56 141	KONAMI GROUP CORP	JPY	318 452 150	335 161 770	0.13
19 924	KOSE CORP	JPY	305 287 815	287 304 080	0.11
640 827	KUBOTA CORP	JPY	1 281 617 226	1 164 382 659	0.45
65 651	KURITA WATER INDUSTRIES LTD	JPY	281 438 161	358 454 460	0.14
201 585	KYOCERA CORP	JPY	1 363 443 081	1 320 784 920	0.51
168 355	KYOWA KIRIN CO LTD	JPY	475 519 342	508 432 100	0.20
47 400	LASERTEC	JPY	738 014 207	1 030 713 000	0.40
180 341	LIXIL GROUP CORP	JPY	401 262 507	360 862 341	0.14
140 666	MAKITA CORP	JPY	579 585 817	433 251 280	0.17
971 337	MARUBENI CORP	JPY	923 948 855	1 471 575 555	0.57
357 194	MAZDA MOTOR CORP	JPY	326 597 497	358 979 970	0.14
51 517	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	261 826 942	257 327 415	0.10
67 744	MEIJI HOLDINGS CO LTD	JPY	480 549 382	456 594 560	0.18
228 011	MINEBEA MITSUMI INC	JPY	509 337 404	449 409 681	0.17
173 951	MISUMI GROUP INC	JPY	545 107 200	500 804 929	0.19
863 684	MITSUBISHI CHEMICAL GROUP CORP	JPY	644 826 597	591 364 435	0.23
787 772	MITSUBISHI CORP	JPY	2 598 427 490	3 374 027 476	1.31
1 213 796	MITSUBISHI ELECTRIC CORP	JPY	1 761 745 235	1 594 321 046	0.62
742 903	MITSUBISHI ESTATE CO LTD	JPY	1 356 798 761	1 271 107 033	0.49
414 581	MITSUBISHI HC CAPITAL INC	JPY	254 874 141	269 063 069	0.10
201 296	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	753 982 288	1 053 583 264	0.41
7 468 608	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	4 408 238 050	6 639 592 512	2.57
894 134	mitsui & CO LTD	JPY	2 209 846 554	3 445 098 302	1.33
130 035	mitsui CHEMICALS INC	JPY	374 742 778	386 854 125	0.15
569 171	mitsui FUDOSAN CO LTD	JPY	1 394 122 555	1 375 686 307	0.53
211 400	mitsui OSK LINES LTD	JPY	665 439 129	695 506 000	0.27
1 500 207	MIZUHO FINANCIAL GROUP INC	JPY	2 305 095 082	2 784 384 192	1.08
157 442	MONOTARO CO LTD	JPY	346 090 106	292 369 794	0.11
280 222	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	980 067 871	1 183 657 728	0.46
356 363	MURATA MANUFACTURING CO LTD	JPY	2 619 159 823	2 347 719 444	0.91
277 143	M3 INC	JPY	1 416 170 043	991 617 654	0.38
154 273	NEC CORP	JPY	780 788 132	715 055 355	0.28
301 302	NEXON CO LTD	JPY	761 996 926	892 456 524	0.35
149 456	NGK INSULATORS LTD	JPY	256 937 628	250 787 168	0.10
277 182	NIDEC CORP	JPY	2 650 211 262	1 895 647 698	0.73
190 300	NIHON M&A CENTER HOLDINGS INC	JPY	464 788 045	309 998 700	0.12
689 370	NINTENDO CO LTD	JPY	3 657 838 801	3 813 594 840	1.48
936	NIPPON BUILDING FUND INC	JPY	617 444 136	550 368 000	0.21
48 407	NIPPON EXPRESS HOLDINGS INC	JPY	343 192 606	364 988 780	0.14
560 145	NIPPON PAINT HOLDINGS CO LTD	JPY	719 134 695	581 990 655	0.23
1 342	NIPPON PROLOGIS REIT INC	JPY	424 189 345	414 007 000	0.16
29 091	NIPPON SHINYAKU CO LTD	JPY	234 933 559	217 600 680	0.08
526 641	NIPPON STEEL CORP	JPY	900 668 709	1 207 061 172	0.47

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
743 355	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	2 204 832 838	2 796 501 510	1.08
304 375	NIPPON YUSEN KK	JPY	470 236 076	946 606 250	0.37
86 262	NISSAN CHEMICAL CORP	JPY	513 267 072	498 594 360	0.19
1 458 094	NISSAN MOTOR CO LTD	JPY	799 456 988	609 629 101	0.24
124 255	NISSHIN SEIFUN GROUP INC	JPY	213 684 320	205 393 515	0.08
37 954	NISSIN FOODS HOLDINGS CO LTD	JPY	342 857 298	395 480 680	0.15
50 622	NITORI HOLDINGS CO LTD	JPY	882 461 761	863 105 100	0.33
92 574	NITTO DENKO CORP	JPY	699 398 793	708 191 100	0.27
1 816 699	NOMURA HOLDINGS INC	JPY	926 619 401	887 639 131	0.34
74 594	NOMURA REAL ESTATE HOLDINGS INC	JPY	192 426 921	211 101 020	0.08
2 665	NOMURA REAL ESTATE MASTER FUND INC	JPY	426 052 397	434 395 000	0.17
250 401	NOMURA RESEARCH INSTITUTE LTD	JPY	780 838 611	779 999 115	0.30
396 380	NTT DATA CORP	JPY	676 147 282	765 806 160	0.30
407 830	OBAYASHI CORP	JPY	403 722 361	407 014 340	0.16
43 797	OBIC CO LTD	JPY	794 082 168	850 099 770	0.33
185 174	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	453 896 338	316 832 714	0.12
516 248	OJI HOLDINGS CORP	JPY	296 459 245	274 127 688	0.11
756 639	OLYMPUS CORP	JPY	1 646 198 600	1 779 614 928	0.69
115 786	OMRON CORP	JPY	868 473 418	741 609 330	0.29
227 493	ONO PHARMACEUTICAL CO LTD	JPY	660 335 857	701 360 919	0.27
49 200	OPEN HOUSE CO LTD	JPY	306 668 109	237 144 000	0.09
24 164	ORACLE CORP JAPAN	JPY	239 056 134	205 877 280	0.08
125 059	ORIENTAL LAND	JPY	2 084 051 510	2 396 130 440	0.93
750 422	ORIX CORP	JPY	1 404 183 267	1 589 769 007	0.62
235 515	OSAKA GAS CO LTD	JPY	487 157 118	501 646 950	0.19
71 604	OTSUKA CORP	JPY	342 731 163	297 514 620	0.12
245 258	OTSUKA HOLDINGS CO LTD	JPY	1 091 664 888	1 055 835 690	0.41
241 964	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	526 566 407	593 537 692	0.23
1 387 310	PANASONIC HOLDINGS CORP	JPY	1 575 435 041	1 540 607 755	0.60
111 524	PERSOL HOLDINGS CO LTD	JPY	254 176 345	315 389 872	0.12
524 376	RAKUTEN GROUP INC	JPY	474 244 133	312 528 096	0.12
899 428	RECRUIT HOLDINGS CO LTD	JPY	3 978 081 937	3 756 910 756	1.46
736 310	RENESAS ELECTRONICS CORP	JPY	808 386 966	871 422 885	0.34
1 362 185	RESONA HOLDINGS INC	JPY	637 988 729	985 132 192	0.38
360 401	RICOH CO LTD	JPY	352 877 442	362 923 807	0.14
53 482	ROHM CO LTD	JPY	498 397 331	509 683 460	0.20
153 871	SBI HOLDINGS INC	JPY	401 502 516	387 293 307	0.15
91 400	SCSK CORP	JPY	182 882 758	182 891 400	0.07
129 284	SECOM CO LTD	JPY	1 157 507 743	975 189 212	0.38
175 708	SEIKO EPSON CORP	JPY	310 851 764	338 413 608	0.13
232 877	SEKISUI CHEMICAL CO LTD	JPY	417 893 470	429 658 065	0.17
388 732	SEKISUI HOUSE LTD	JPY	839 762 355	907 106 122	0.35
469 863	SEVEN & I HOLDINGS CO LTD	JPY	2 113 080 817	2 659 424 580	1.03
180 958	SG HOLDINGS CO LTD	JPY	378 848 733	331 153 140	0.13

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
142 936	SHARP CORP/JAPAN	JPY	190 270 064	135 074 520	0.05
148 806	SHIMADZU CORP	JPY	544 303 405	557 278 470	0.22
45 831	SHIMANO INC	JPY	1 015 394 125	958 784 520	0.37
346 677	SHIMIZU CORP	JPY	284 867 743	244 060 608	0.09
234 093	SHIN-ETSU CHEMICAL CO LTD	JPY	3 618 167 763	3 798 158 925	1.47
166 382	SHIONOGI & CO LTD	JPY	1 059 056 778	1 095 791 852	0.42
251 207	SHISEIDO CO LTD	JPY	1 713 002 792	1 625 560 497	0.63
265 702	SHIZUOKA FINANCIAL GROUP INC	JPY	220 479 407	280 315 610	0.11
35 723	SMC CORP	JPY	2 048 488 013	1 985 484 340	0.77
1 786 201	SOFTBANK CORP	JPY	2 511 437 610	2 657 867 088	1.03
752 828	SOFTBANK GROUP CORP	JPY	4 652 210 603	4 248 961 232	1.65
195 445	SOMPO HOLDINGS INC	JPY	895 061 513	1 145 307 700	0.44
785 304	SONY GROUP CORP	JPY	7 428 154 055	7 880 525 640	3.05
53 888	SQUARE ENIX HOLDINGS CO LTD	JPY	315 525 598	330 333 440	0.13
386 479	SUBARU CORP	JPY	889 423 467	783 586 173	0.30
211 512	SUMCO CORP	JPY	416 332 765	371 626 584	0.14
1 023 894	SUMITOMO CHEMICAL CO LTD	JPY	494 330 965	485 325 756	0.19
707 495	SUMITOMO CORP	JPY	1 192 215 031	1 553 659 020	0.60
445 705	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	644 764 366	670 563 173	0.26
164 453	SUMITOMO METAL MINING CO LTD	JPY	695 169 359	768 159 963	0.30
814 552	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	3 095 602 602	4 313 867 392	1.67
212 873	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	799 416 690	976 661 324	0.38
192 942	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	678 285 095	602 171 982	0.23
88 953	SUNTORY BEVERAGE & FOOD LTD	JPY	391 807 243	400 288 500	0.16
231 381	SUZUKI MOTOR CORP	JPY	1 065 217 340	988 228 251	0.38
105 353	SYSMEX CORP	JPY	978 643 181	842 613 294	0.33
109 637	TAISEI CORP	JPY	424 368 286	465 957 250	0.18
128 676	TAIYO NIPPON SANCO CORP	JPY	278 057 771	246 543 216	0.10
937 997	TAKEDA PHARMACEUTICAL CO LTD	JPY	3 584 993 456	3 856 105 667	1.49
324 612	T&D HOLDINGS INC	JPY	440 822 263	617 412 024	0.24
244 142	TDK CORP	JPY	1 026 781 786	1 058 355 570	0.41
405 538	TERUMO CORP	JPY	1 610 822 609	1 519 145 348	0.59
142 000	TIS INC	JPY	398 238 361	494 160 000	0.19
118 614	TOBU RAILWAY CO LTD	JPY	381 642 628	365 331 120	0.14
70 238	TOHO CO LTD/TOKYO	JPY	314 406 350	356 809 040	0.14
1 140 581	TOKIO MARINE HOLDINGS INC	JPY	2 317 946 347	3 224 992 778	1.25
958 950	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	398 761 573	456 460 200	0.18
93 242	TOKYO ELECTRON LTD	JPY	3 394 985 225	3 625 248 960	1.40
240 009	TOKYO GAS CO LTD	JPY	585 687 521	620 423 265	0.24
323 464	TOKYU CORP	JPY	523 216 105	537 920 632	0.21
164 711	TOPPAN INC	JPY	306 099 706	321 845 294	0.12
244 869	TOSHIBA CORP	JPY	965 975 132	1 127 132 007	0.44
190 191	TOSOH CORP	JPY	322 273 393	298 599 870	0.12
88 919	TOTO LTD	JPY	436 552 921	400 135 500	0.16

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
92 145	TOYOTA INDUSTRIES CORP	JPY	682 141 062	667 129 800	0.26
6 607 000	TOYOTA MOTOR CORP	JPY	11 114 171 716	11 975 187 500	4.65
129 938	TOYOTA TSUSHO CORP	JPY	531 150 888	634 747 130	0.25
81 635	TREND MICRO INC/JAPAN	JPY	497 103 045	501 238 900	0.19
253 457	UNICHARM CORP	JPY	1 104 738 278	1 284 520 076	0.50
129 095	USS CO LTD	JPY	270 984 525	270 454 025	0.10
57 736	WELCIA HOLDINGS CO LTD	JPY	200 464 505	177 538 200	0.07
137 887	WEST JAPAN RAILWAY CO	JPY	836 942 309	789 954 623	0.31
80 603	YAKULT HONSHA CO LTD	JPY	520 371 229	689 961 680	0.27
88 201	YAMAHA CORP	JPY	483 041 370	433 948 920	0.17
182 256	YAMAHA MOTOR CO LTD	JPY	448 562 794	548 590 560	0.21
178 893	YAMATO HOLDINGS CO LTD	JPY	438 140 494	373 349 691	0.14
147 308	YASKAWA ELECTRIC CORP	JPY	643 797 666	622 376 300	0.24
143 460	YOKOGAWA ELECTRIC CORP	JPY	293 899 623	301 983 300	0.12
1 703 649	Z HOLDINGS CORP	JPY	838 257 789	565 611 468	0.22
78 344	ZOZO INC	JPY	229 211 953	255 401 440	0.10
Total Shares			240 140 984 723	257 145 493 896	99.62
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			240 140 984 723	257 145 493 896	99.62
Total Investments			240 140 984 723	257 145 493 896	99.62

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Automobiles and Parts	9.19	Japan	99.62
Technology Hardware and Equipment	8.90		
Industrial Support Services	7.30		
Pharmaceuticals and Biotechnology	6.87		
Banks	6.56		
Leisure Goods	6.25		
Electronic and Electrical Equipment	5.79		
Industrial Engineering	5.25		
Software and Computer Services	4.47		
Telecommunications Service Providers	3.75		
Retailers	3.38		
Chemicals	3.37		
Travel and Leisure	3.21		
Industrial Transportation	3.00		
Non-life Insurance	2.15		
Personal Care, Drug and Grocery Stores	1.94		
Real Estate Investment and Services	1.84		
Medical Equipment and Services	1.71		
Investment Banking and Brokerage Services	1.65		
Food Producers	1.37		
General Industrials	1.32		
Real Estate Investment Trusts	1.16		
Household Goods and Home Construction	1.13		
Construction and Materials	1.09		
Beverages	1.08		
Life Insurance	1.06		
Industrial Metals and Mining	0.97		
Media	0.95		
Oil, Gas and Coal	0.84		
Tobacco	0.77		
Electricity	0.60		
Gas, Water and Multi-utilities	0.43		
Industrial Materials	0.11		
Finance and Credit Services	0.10		
Consumer Services	0.06		
	99.62		

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
18 279	ADVANCED MICRO DEVICES INC	USD	1 416 257	1 183 931	0.79
115 640	ALPHABET CLASS - A	USD	13 795 713	10 202 917	6.78
33 143	ALPHABET INC	USD	3 576 109	2 940 778	1.96
95 331	AMAZON.COM INC	USD	9 569 741	8 007 804	5.32
74 374	APPLE INC	USD	10 537 010	9 663 414	6.43
166	AUTOZONE INC	USD	359 498	409 386	0.27
28 149	BANK OF NEW YORK MELLON CORP	USD	1 183 384	1 281 342	0.85
10 843	BIOGEN INC	USD	3 134 169	3 002 644	2.00
62 526	BNP PARIBAS SA	EUR	3 375 484	3 553 419	2.36
11 235	DEUTSCHE BANK AG - REG	EUR	126 827	126 956	0.08
45 230	DOLLAR TREE INC	USD	6 330 743	6 397 331	4.25
14 427	EDWARDS LIFESCIENCES CORP	USD	1 205 953	1 076 398	0.72
57 418	EMERSON ELECTRIC CO	USD	5 409 924	5 515 573	3.67
3 672	FISERV INC	USD	389 526	371 129	0.25
229 559	FOX CORP (ISIN US35137L2043)	USD	6 432 243	6 530 954	4.34
5 889	GEA GROUP AG	EUR	235 948	240 088	0.16
37 264	GENERAL MOTORS CO	USD	1 426 466	1 253 561	0.83
37 891	GILEAD SCIENCES INC	USD	3 287 423	3 252 942	2.16
21 477	HAMAMATSU PHOTONICS KK	JPY	1 062 538	1 028 721	0.68
6 302	INCYTE CORP	USD	473 910	506 177	0.34
18 336	KEIO CORP	JPY	675 593	672 600	0.45
93 698	MERCK & CO INC	USD	10 231 822	10 395 793	6.91
38 423	META PLATFORMS INC	USD	6 175 485	4 623 824	3.07
105 756	MGM RESORTS INTERNATIONAL	USD	3 618 970	3 545 999	2.36
56 764	MICROSOFT CORP	USD	13 948 009	13 613 143	9.06
239 304	MIZUHO FINANCIAL GROUP INC	JPY	2 636 910	3 366 162	2.24
9 717	NVIDIA CORP	USD	1 629 520	1 420 042	0.94
5 327	OBIC CO LTD	JPY	845 410	783 638	0.52
34 351	ONEOK INC	USD	2 124 953	2 256 861	1.50
69 147	PAYPAL HOLDINGS INC	USD	5 421 816	4 924 649	3.27
34 136	PEPSICO INC	USD	6 229 820	6 167 010	4.10
41 317	PFIZER INC	USD	2 112 538	2 117 083	1.41
33 786	PROCTER & GAMBLE CO	USD	4 460 766	5 120 606	3.40
35 417	QUALCOMM INC	USD	4 292 895	3 893 745	2.59
17 958	SOFTBANK GROUP CORP	JPY	664 107	768 161	0.51
175 690	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	4 808 370	7 051 834	4.69
34 301	TJX COS INC	USD	2 749 568	2 730 360	1.82
228 070	TOKIO MARINE HOLDINGS INC	JPY	4 061 862	4 887 400	3.25
36 899	TOYOTA INDUSTRIES CORP	JPY	2 057 798	2 024 698	1.35
5 165	TRIMBLE INC	USD	315 685	261 142	0.17
29 021	WALT DISNEY CO	USD	2 671 032	2 521 344	1.68

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
18 719	WESTERN DIGITAL CORP	USD	901 481	590 584	0.39
Total Shares			155 963 276	150 282 143	99.92
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			155 963 276	150 282 143	99.92
Total Investments			155 963 276	150 282 143	99.92

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	21.90	United States of America	83.63
Pharmaceuticals and Biotechnology	12.82	Japan	13.69
Retailers	11.67	France	2.36
Technology Hardware and Equipment	11.14	Germany	0.24
Banks	9.37		
Media	6.02		
Electronic and Electrical Equipment	4.52		
Beverages	4.10		
Industrial Support Services	3.52		
Personal Care, Drug and Grocery Stores	3.40		
Non-life Insurance	3.25		
Travel and Leisure	2.80		
Automobiles and Parts	2.18		
Oil, Gas and Coal	1.50		
Investment Banking and Brokerage Services	0.85		
Medical Equipment and Services	0.72		
Industrial Engineering	0.16		
	99.92		99.92

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
333 759	ABRDN PLC	GBP	873 207	631 639	0.18
1	ACLARA RESOURCES INC	CAD	-	-	0.00
42 227	ADMIRAL GROUP PLC	GBP	1 139 522	902 391	0.26
30 273	ADVANCED MEDICAL SOLUTIONS GROUP PLC	GBP	96 419	78 407	0.02
168 023	AIRTEL AFRICA PLC	GBP	206 690	187 850	0.05
42 023	AJ BELL PLC	GBP	170 109	150 526	0.04
4 477	ALPHA FX GROUP PLC	GBP	77 060	82 825	0.02
38 198	ALPHAWAVE IP GROUP PLC	GBP	72 154	38 962	0.01
217 500	ANGLO AMERICAN PLC	GBP	6 322 007	7 039 388	1.99
59 894	ANTOFAGASTA PLC	GBP	871 505	925 662	0.26
61 536	ASCENTIAL PLC	GBP	217 126	124 057	0.04
66 905	ASHMORE GROUP PLC	GBP	254 376	160 171	0.05
75 022	ASHTREAD GROUP PLC	GBP	3 134 863	3 541 038	1.00
9 801	ASOS PLC	GBP	428 791	50 034	0.01
58 146	ASSOCIATED BRITISH FOODS PLC	GBP	1 221 066	916 381	0.26
463 839	ASSURA PLC	GBP	331 835	253 024	0.07
49 765	ASTON MARTIN LAGONDA GLOBAL HOLDINGS PLC	GBP	214 342	76 663	0.02
249 784	ASTRAZENECA PLC	GBP	20 718 607	28 020 769	7.92
14 291	AUCTION TECHNOLOGY GROUP PLC	GBP	192 610	107 468	0.03
155 786	AUTO TRADER GROUP PLC	GBP	894 637	803 233	0.23
22 294	AVEVA GROUP	GBP	696 925	716 306	0.20
466 482	AVIVA PLC	GBP	1 825 552	2 065 582	0.58
127 461	BABCOCK INTERNATIONAL GROUP PLC	GBP	408 919	359 695	0.10
138 234	BALFOUR BEATTY PLC	GBP	384 548	466 678	0.13
71 491	BALTIC CLASSIFIEDS GROUP PLC	GBP	121 989	100 659	0.03
4 877	BANK OF GEORGIA GROUP PLC	GBP	122 900	127 046	0.04
2 470 902	BARCLAYS PLC	GBP	4 240 299	3 916 874	1.11
160 420	BARRATT DEVELOPMENTS PLC	GBP	1 065 619	636 547	0.18
102 538	BEAZLEY PLC	GBP	427 682	696 746	0.20
18 507	BELLWAY PLC	GBP	563 664	353 021	0.10
17 626	BERKELEY GROUP HOLDINGS PLC	GBP	769 086	665 029	0.19
42 853	BIFFA PLC	GBP	117 467	174 583	0.05
25 929	BIG TECHNOLOGIES PLC	GBP	74 709	69 879	0.02
27 136	BIG YELLOW GROUP PLC	GBP	334 157	311 250	0.09
131 080	B&M EUROPEAN VALUE RETAIL SA	GBP	666 203	539 132	0.15
53 888	BODYCOTE PLC	GBP	349 744	306 353	0.09
2 955 551	BP PLC	GBP	10 496 140	14 035 912	3.97
201 238	BREEDON GROUP PLC	GBP	184 730	122 755	0.03
96 529	BRIDGEPOINT GROUP PLC	GBP	326 176	183 984	0.05
361 517	BRITISH AMERICAN TOBACCO PLC	GBP	10 599 786	11 863 180	3.36
150 355	BRITISH LAND CO PLC	GBP	757 676	594 053	0.17
37 946	BRITVIC PLC	GBP	326 049	294 840	0.08
1 162 750	BT GROUP PLC	GBP	1 934 698	1 302 861	0.37
58 894	BUNZL PLC	GBP	1 464 684	1 624 885	0.46

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
68 792	BURBERRY GROUP PLC	GBP	1 311 619	1 396 478	0.40
27 928	BURFORD CAPITAL LTD	GBP	228 820	186 280	0.05
30 533	BYTES TECHNOLOGY GROUP PLC	GBP	167 153	118 163	0.03
45 464	CAIRN ENERGY PLC	GBP	82 580	119 025	0.03
71 570	CAIRN HOMES PLC	GBP	66 986	56 326	0.02
127 585	CAPITAL & COUNTIES PROPERTIES PLC	GBP	216 745	135 878	0.04
35 098	CARNIVAL PLC	GBP	448 496	203 358	0.06
44 463	C&C GROUP PLC	GBP	103 601	77 944	0.02
162 024	CENTAMIN PLC	GBP	189 392	182 925	0.05
912 028	CENTRICA PLC	GBP	617 701	880 289	0.25
56 379	CERES POWER HOLDINGS PLC	GBP	331 619	197 721	0.06
90 024	CHEMRING GROUP PLC	GBP	268 229	267 821	0.08
3 923	CLARKSON PLC	GBP	114 914	126 909	0.04
21 304	CLOSE BROTHERS GROUP PLC	GBP	311 758	223 053	0.06
25 820	CLS HOLDINGS PLC	GBP	59 527	41 002	0.01
16 332	CMC MARKETS PLC	GBP	64 136	36 584	0.01
256 878	COATS GROUP PLC	GBP	166 036	170 053	0.05
33 168	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	1 313 715	1 525 391	0.43
36 705	COCA-COLA HBC AG	GBP	780 150	724 190	0.20
291 063	COMPASS GROUP PLC	GBP	4 680 732	5 581 133	1.58
12 662	COMPUTACENTER PLC	GBP	296 367	241 971	0.07
26 541	CONDUIT HOLDINGS LTD	GBP	107 027	113 595	0.03
249 684	CONVATEC GROUP PLC	GBP	509 553	580 765	0.16
4 032	CRANEWARE PLC	GBP	92 933	73 181	0.02
7 483	CRANSWICK PLC	GBP	260 538	230 327	0.07
23 370	CRODA INTERNATIONAL PLC	GBP	1 550 232	1 543 355	0.44
169 883	CURRYS PLC	GBP	191 970	91 057	0.03
11 632	CVS GROUP PLC	GBP	200 885	225 196	0.06
53 563	DARKTRACE PLC	GBP	215 762	138 567	0.04
18 187	DCC PLC	GBP	1 051 151	742 030	0.21
18 097	DECHRA PHARMACEUTICALS PLC	GBP	657 153	473 779	0.13
177 730	DELIVEROO PLC	GBP	241 675	152 315	0.04
17 614	DERWENT LONDON PLC	GBP	572 730	417 100	0.12
376 712	DIAGEO PLC	GBP	12 372 007	13 749 988	3.89
24 821	DIPLOMA PLC	GBP	623 076	689 031	0.20
195 058	DIRECT LINE INSURANCE GROUP PLC	GBP	536 728	431 663	0.12
32 827	DISCOVERIE GROUP PLC	GBP	244 255	239 965	0.07
119 040	DIVERSIFIED GAS & OIL PLC	GBP	132 642	138 563	0.04
62 770	DOMINO'S PIZZA GROUP PLC	GBP	223 575	184 167	0.05
79 868	DR. MARTENS PLC	GBP	328 619	152 228	0.04
60 659	DRAX GROUP PLC	GBP	282 527	426 433	0.12
210 356	DS SMITH PLC	GBP	766 314	676 295	0.19
16 198	DUNELM GROUP PLC	GBP	208 636	158 578	0.04
89 190	EASYJET PLC	GBP	615 450	289 511	0.08

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
81 517	ELEMENTIS PLC	GBP	115 303	98 146	0.03
8 161	EMIS GROUP PLC	GBP	96 534	152 774	0.04
27 574	ENDEAVOUR MINING PLC	GBP	446 174	483 096	0.14
17 043	ENERGEAN OIL & GAS PLC	GBP	155 146	223 093	0.06
97 907	ENTAIN PLC	GBP	1 402 172	1 293 841	0.37
6 502	ERGOMED PLC	GBP	83 376	82 705	0.02
42 394	ESSENTRA PLC	GBP	134 967	100 262	0.03
67 469	EVRAZ PLC	GBP	212 537	-	0.00
158 504	EXPERIAN PLC	GBP	4 316 435	4 458 718	1.26
12 239	FDM GROUP HOLDINGS PLC	GBP	121 995	91 670	0.03
34 857	FERGUSON PLC	GBP	3 158 551	3 639 071	1.03
59 641	FERREXPO PLC	GBP	166 284	93 756	0.03
14 696	FEVERTREE DRINKS PLC	GBP	335 845	151 516	0.04
5 009	FINABLR PLC	GBP	8 227	552	0.00
104 611	FIRSTGROUP PLC	GBP	88 980	105 657	0.03
30 515	FRASERS GROUP PLC	GBP	153 685	216 657	0.06
25 538	FRESNILLO PLC	GBP	214 974	230 302	0.07
18 441	FUTURE PLC	GBP	392 750	233 647	0.07
5 306	GAMES WORKSHOP GROUP PLC	GBP	471 334	454 459	0.13
13 385	GAMMA COMMUNICATIONS PLC	GBP	174 257	144 826	0.04
32 812	GB GROUP PLC	GBP	242 376	103 292	0.03
88 116	GENUIT GROUP PLC	GBP	374 021	247 606	0.07
10 574	GENUS PLC	GBP	420 230	315 528	0.09
1 960 734	GLENCORE PLC	GBP	6 390 305	10 831 095	3.07
5 754	GLOBALDATA PLC	GBP	70 961	67 610	0.02
52 014	GRAFTON GROUP PLC	GBP	475 899	410 182	0.12
116 287	GRAINGER PLC	GBP	332 217	293 043	0.08
41 031	GREAT PORTLAND ESTATES PLC	GBP	284 582	203 103	0.06
14 961	GREGGS PLC	GBP	326 810	350 985	0.10
649 541	GSK PLC	GBP	9 574 859	9 337 801	2.64
812 608	HALEON PLC	GBP	2 111 260	2 660 072	0.75
64 614	HALMA PLC	GBP	1 514 972	1 275 480	0.36
538 269	HAMMERSON PLC	GBP	204 704	128 108	0.04
79 173	HARBOUR ENERGY PLC	GBP	293 030	241 003	0.07
55 810	HARGREAVES LANSDOWN PLC	GBP	804 950	477 845	0.14
263 898	HAYS PLC	GBP	397 519	305 330	0.09
43 369	HELIOS TOWERS PLC	GBP	65 455	46 015	0.01
28 246	HIKMA PHARMACEUTICALS PLC	GBP	612 420	438 378	0.12
11 178	HILL & SMITH HOLDINGS PLC	GBP	158 577	131 006	0.04
11 944	HILTON FOOD GROUP PLC	GBP	105 183	66 528	0.02
53 614	HISCOX LTD	GBP	485 724	584 125	0.17
44 751	HOMESERVE PLC	GBP	471 395	535 669	0.15
116 808	HOWDEN JOINERY GROUP PLC	GBP	822 970	655 994	0.19
3 224 364	HSBC HOLDINGS PLC	GBP	15 223 676	16 628 045	4.71

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
65 402	HUTCHINSON CHINA MEDITECH LIMITED	GBP	211 476	172 661	0.05
57 391	IBSTOCK PLC	GBP	123 062	88 841	0.03
67 707	IG GROUP HOLDINGS PLC	GBP	555 408	529 469	0.15
54 461	IMI PLC	GBP	750 722	701 458	0.20
12 818	IMPAX ASSET MANAGEMENT GROUP PLC	GBP	121 810	92 674	0.03
155 348	IMPERIAL BRANDS PLC	GBP	2 531 770	3 217 257	0.91
60 089	INCHCAPE PLC	GBP	435 620	492 730	0.14
22 040	INDIVIOR PLC	GBP	189 655	408 181	0.12
253 985	INFORMA PLC	GBP	1 435 229	1 573 691	0.45
39 457	INGRAFIN HOLDINGS PLC	GBP	196 902	119 239	0.03
31 752	INTERCONTINENTAL HOTELS GROUP PLC	GBP	1 565 305	1 506 315	0.43
44 412	INTERMEDIATE CAPITAL GROUP PLC	GBP	801 347	509 850	0.14
26 377	INTERTEK GROUP PLC	GBP	1 428 846	1 064 048	0.30
109 205	INVESTEC PLC	GBP	324 693	558 474	0.16
148 901	IP GROUP PLC	GBP	164 503	83 012	0.02
568 372	ITV PLC	GBP	624 049	427 188	0.12
105 169	IWG PLC	GBP	345 102	174 581	0.05
13 709	J D WETHERSPOON PLC	GBP	165 646	60 895	0.02
266 797	J SAINSBURY PLC	GBP	621 083	580 817	0.16
124 585	JAMES HALSTEAD PLC	GBP	275 708	234 220	0.07
412 681	JD SPORTS FASHION PLC	GBP	640 205	520 597	0.15
28 569	JET2 PLC	GBP	341 012	273 805	0.08
96 930	JOHN WOOD GROUP PLC	GBP	269 963	131 001	0.04
30 327	JOHNSON MATTHEY PLC	GBP	810 992	645 055	0.18
162 952	JRP GROUP PLC	GBP	137 711	132 969	0.04
18 403	JTC PLC	GBP	122 450	137 654	0.04
77 486	JUPITER FUND MANAGEMENT PLC	GBP	203 959	102 901	0.03
11 255	KAINOS GROUP PLC	GBP	152 027	173 665	0.05
23 170	KAPE TECHNOLOGIES PLC	GBP	83 462	63 718	0.02
12 210	KEYWORDS STUDIOS PLC	GBP	304 276	332 600	0.09
320 810	KINGFISHER PLC	GBP	991 586	757 432	0.21
38 816	LANCASHIRE HOLDINGS LTD	GBP	204 322	252 304	0.07
117 870	LAND SECURITIES GROUP PLC	GBP	865 703	732 444	0.21
81 597	LEARNING TECHNOLOGIES GROUP PLC	GBP	135 375	94 163	0.03
990 365	LEGAL & GENERAL GROUP PLC	GBP	2 624 465	2 470 961	0.70
8 582	LIONTRUST ASSET MANAGEMENT PLC	GBP	129 769	96 118	0.03
10 983 310	LLOYDS BANKING GROUP PLC	GBP	4 979 949	4 987 521	1.41
56 369	LONDON STOCK EXCHANGE GROUP PLC	GBP	4 212 831	4 022 492	1.14
153 769	LONDONMETRIC PROPERTY PLC	GBP	362 087	264 944	0.07
274 682	LXI REIT PLC	GBP	378 633	309 292	0.09
231 108	MAN GROUP PLC	GBP	422 776	493 878	0.14
286 900	MARKS & SPENCER GROUP PLC	GBP	453 601	353 748	0.10
10 741	MARLOWE PLC	GBP	100 909	50 483	0.01
40 670	MARSHALLS PLC	GBP	153 337	111 110	0.03

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
58 185	MEDICLINIC INTERNATIONAL PLC	GBP	201 059	289 761	0.08
759 486	MELROSE INDUSTRIES PLC	GBP	1 224 761	1 021 509	0.29
391 195	M&G PLC	GBP	830 988	734 860	0.21
61 204	MICRO FOCUS INTERNATIONAL PLC	GBP	337 561	324 014	0.09
35 957	MITCHELLS & BUTLERS PLC	GBP	102 161	49 621	0.01
199 950	MITIE GROUP PLC	GBP	134 470	149 163	0.04
80 885	MONDI PLC	GBP	1 429 161	1 140 074	0.32
75 216	MONEYSUPERMARKET.COM GROUP PLC	GBP	200 120	144 716	0.04
89 991	MORGAN ADVANCED MATERIALS PLC	GBP	253 038	283 022	0.08
15 943	MORGAN SINDALL GROUP PLC	GBP	293 409	243 928	0.07
91 021	NATIONAL EXPRESS GROUP PLC	GBP	250 974	118 327	0.03
630 689	NATIONAL GRID PLC	GBP	5 945 238	6 290 492	1.78
814 292	NATWEST GROUP PLC	GBP	1 808 805	2 159 502	0.61
43 401	NCC GROUP PLC	GBP	116 430	86 802	0.02
43 406	NETWORK INTERNATIONAL HOLDINGS PLC	GBP	128 885	129 350	0.04
10 403	NEXT FIFTEEN COMMUNICATIONS GROUP PLC	GBP	97 480	102 990	0.03
22 115	NEXT PLC	GBP	1 542 178	1 283 997	0.36
60 516	NINETY ONE PLC	GBP	129 411	112 499	0.03
1 810	NMC HEALTH PLC	GBP	47 017	-	0.00
111 513	OCADO GROUP PLC	GBP	1 706 731	687 812	0.19
50 900	OSB GROUP PLC	GBP	225 411	244 218	0.07
7 592	OXFORD INSTRUMENTS PLC	GBP	145 575	171 579	0.05
93 928	OXFORD NANOPORE TECHNOLOGIES PLC	GBP	445 778	231 533	0.07
87 356	PACIFIC INDUSTRIAL & LOGISTICS REIT PLC	GBP	144 574	117 494	0.03
46 041	PAGEGROUP PLC	GBP	240 594	212 341	0.06
117 193	PANTHEON RESOURCES PLC	GBP	115 994	49 830	0.01
41 092	PARAGON BANKING GROUP PLC	GBP	199 182	231 553	0.07
119 747	PEARSON PLC	GBP	923 458	1 124 664	0.32
38 154	PENNON GROUP PLC	GBP	489 492	338 998	0.10
50 094	PERSIMMON PLC	GBP	1 358 578	609 644	0.17
89 773	PETROFAC LTD	GBP	113 114	63 066	0.02
74 938	PETS AT HOME GROUP PLC	GBP	265 253	212 524	0.06
130 999	PHOENIX GROUP HOLDINGS PLC	GBP	882 569	797 260	0.23
43 333	PLAYTECH PLC	GBP	206 257	220 565	0.06
15 216	PLUS500 LTD	GBP	233 683	274 497	0.08
2 920	PPHE HOTEL GROUP LTD	GBP	44 160	36 792	0.01
97 541	PREMIER FOODS PLC	GBP	98 090	105 930	0.03
186 744	PRIMARY HEALTH PROPERTIES PLC	GBP	275 470	206 912	0.06
449 192	PRUDENTIAL PLC	GBP	6 012 527	5 064 640	1.43
34 963	PZ CUSSONS PLC	GBP	75 092	73 247	0.02
131 527	QINETIQ GROUP PLC	GBP	448 265	469 551	0.13
196 721	QUILTER PLC	GBP	298 335	182 793	0.05
8 683	RATHBONE BROTHERS PLC	GBP	157 937	176 699	0.05
119 621	RECKITT BENCKISER GROUP PLC	GBP	7 569 878	6 882 992	1.95

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
34 478	REDDE NORTHGATE PLC	GBP	133 469	142 049	0.04
44 339	REDROW PLC	GBP	266 205	201 210	0.06
322 005	RELX PLC	GBP	6 414 906	7 367 474	2.09
365 609	RENEWABLES INFRASTRUCTURE GROUP	GBP	470 086	475 292	0.13
4 793	RENISHAW PLC	GBP	260 731	175 807	0.05
417 776	RENTOKIL INITIAL PLC	GBP	2 050 070	2 122 302	0.60
2 645	RHI MAGNESITA NV	GBP	54 617	58 825	0.02
137 362	RIGHTMOVE PLC	GBP	837 204	702 469	0.20
171 916	RIO TINTO PLC	GBP	9 493 446	9 967 690	2.82
1 497 574	ROLLS-ROYCE HOLDINGS PLC	GBP	1 637 530	1 395 739	0.40
183 443	ROTORK PLC	GBP	553 768	562 436	0.16
123 939	ROYAL MAIL PLC	GBP	513 672	263 990	0.07
90 460	RS GROUP PLC	GBP	861 777	810 069	0.23
42 011	RWS HOLDINGS PLC	GBP	252 161	157 793	0.04
33 075	SAFESTORE HOLDINGS PLC	GBP	301 225	312 559	0.09
186 781	SAGE GROUP PLC	GBP	1 255 281	1 392 639	0.39
23 698	SAVILLS PLC	GBP	264 115	195 627	0.06
164 533	SCHRODERS PLC	GBP	805 795	717 364	0.20
204 060	SEGRO PLC	GBP	2 040 996	1 558 202	0.44
194 056	SERCO GROUP PLC	GBP	276 681	301 563	0.09
38 857	SERICA ENERGY PLC	GBP	129 208	110 742	0.03
43 066	SEVERN TRENT PLC	GBP	1 072 074	1 141 680	0.32
40 373	SHAFTESBURY PLC	GBP	254 648	148 573	0.04
1 146 458	SHELL PLC	GBP	19 112 192	26 666 613	7.55
208 482	SIRIUS REAL ESTATE LTD	GBP	206 719	154 277	0.04
18 679	SMART METERING SYSTEMS PLC	GBP	143 736	146 070	0.04
149 190	SMITH & NEPHEW PLC	GBP	2 067 713	1 655 263	0.47
65 453	SMITHS GROUP PLC	GBP	1 009 955	1 046 266	0.30
17 011	SOFTCAT PLC	GBP	276 817	201 410	0.06
18 133	SPECTRIS PLC	GBP	558 864	544 353	0.15
13 050	SPIRAX-SARCO ENGINEERING PLC	GBP	1 464 348	1 385 258	0.39
39 338	SPIRE HEALTHCARE GROUP PLC	GBP	97 058	89 691	0.03
91 689	SPIRENT COMMUNICATIONS PLC	GBP	221 768	238 575	0.07
169 392	SSE PLC	GBP	2 548 631	2 899 991	0.82
127 992	SSP GROUP PLC	GBP	371 318	293 102	0.08
88 722	ST JAMES'S PLACE PLC	GBP	1 096 358	971 506	0.27
397 105	STANDARD CHARTERED PLC	GBP	2 087 337	2 471 582	0.70
54 496	S4 CAPITAL PLC	GBP	261 544	103 106	0.03
59 767	TATE & LYLE PLC	GBP	509 909	425 063	0.12
586 030	TAYLOR WIMPEY PLC	GBP	938 913	595 700	0.17
5 046	TBC BANK GROUP PLC	GBP	76 389	114 544	0.03
15 602	TEAM17 GROUP PLC	GBP	107 436	68 649	0.02
9 682	TELECOM PLUS PLC	GBP	150 922	212 520	0.06
1 211 655	TESCO PLC	GBP	3 004 676	2 716 531	0.77

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
100 924	THG PLC	GBP	552 425	44 306	0.01
40 820	TI FLUID SYSTEMS PLC	GBP	106 734	54 536	0.02
110 496	TP ICAP GROUP PLC	GBP	254 887	192 816	0.05
76 084	TRAINLINE PLC	GBP	295 279	208 927	0.06
49 070	TRAVIS PERKINS PLC	GBP	608 557	436 429	0.12
280 092	TRITAX BIG BOX REIT PLC	GBP	534 597	388 208	0.11
49 138	TUI AG	EUR	74 553	66 268	0.02
134 761	TUI AG - DI	GBP	420 343	180 715	0.05
200 740	TULLOW OIL PLC	GBP	117 423	74 113	0.02
120 155	UK COMMERCIAL PROPERTY TRUST LTD	GBP	93 499	70 171	0.02
424 383	UNILEVER PLC	GBP	17 284 954	17 747 697	5.02
61 174	UNITE GROUP PLC	GBP	663 385	556 683	0.16
114 123	UNITED UTILITIES GROUP PLC	GBP	1 085 875	1 131 415	0.32
71 078	VESUVIUS PLC	GBP	271 603	287 297	0.08
14 055	VICTORIA PLC	GBP	118 140	67 605	0.02
12 185	VICTREX PLC	GBP	274 115	194 594	0.06
199 691	VIRGIN MONEY UK PLC	GBP	343 020	363 637	0.10
57 194	VISTRY GROUP PLC	GBP	666 726	357 748	0.10
6 498	VITEC GROUP	GBP	83 427	70 048	0.02
4 397 619	VODAFONE GROUP PLC	GBP	5 744 558	3 704 554	1.05
71 734	VOLUTION GROUP PLC	GBP	261 521	261 829	0.07
28 796	WAG PAYMENT SOLUTIONS PLC	GBP	26 426	22 864	0.01
14 761	WATCHES OF SWITZERLAND GROUP PLC	GBP	107 331	121 114	0.03
49 747	WEIR GROUP PLC	GBP	826 797	830 277	0.23
21 026	WH SMITH PLC	GBP	359 191	312 131	0.09
31 071	WHITBREAD PLC	GBP	964 943	798 525	0.23
78 026	WISE PLC	GBP	681 802	439 130	0.12
7 220	WIZZ AIR HOLDINGS PLC	GBP	316 979	137 505	0.04
19 602	WORKSPACE GROUP PLC	GBP	155 938	87 150	0.02
182 253	WPP PLC	GBP	1 714 080	1 494 839	0.42
67 852	YELLOW CAKE PLC	GBP	233 950	254 174	0.07
13 100	YOUGOV PLC	GBP	138 367	133 620	0.04
162 202	3I GROUP PLC	GBP	1 919 273	2 175 940	0.62
3 935	4IMPRINT GROUP	GBP	99 292	168 221	0.05
Total Shares			337 126 400	348 892 579	98.74
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			337 126 400	348 892 579	98.74
Total Investments			337 126 400	348 892 579	98.74

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Oil, Gas and Coal	11.87	United Kingdom	90.41
Pharmaceuticals and Biotechnology	11.85	Jersey	6.28
Banks	8.87	Isle of Man	0.45
Personal Care, Drug and Grocery Stores	8.25	Ireland	0.36
Industrial Metals and Mining	6.30	Bermuda	0.27
Industrial Support Services	5.47	Guernsey	0.26
Beverages	4.59	Switzerland	0.20
Tobacco	4.27	Cayman Islands	0.19
Media	3.88	Luxembourg	0.15
Investment Banking and Brokerage Services	3.86	Israel	0.08
Life Insurance	3.47	Germany	0.07
General Industrials	3.40	Netherlands	0.02
Gas, Water and Multi-utilities	2.77		98.74
Real Estate Investment Trusts	1.94		
Consumer Services	1.67		
Telecommunications Service Providers	1.67		
Travel and Leisure	1.57		
Retailers	1.45		
Software and Computer Services	1.31		
Industrial Transportation	1.19		
Industrial Engineering	1.15		
Household Goods and Home Construction	1.00		
Electricity	0.94		
Chemicals	0.70		
Medical Equipment and Services	0.66		
Non-life Insurance	0.59		
Food Producers	0.58		
Aerospace and Defense	0.47		
Electronic and Electrical Equipment	0.47		
Personal Goods	0.44		
Construction and Materials	0.43		
Industrial Materials	0.37		
Technology Hardware and Equipment	0.30		
Precious Metals and Mining	0.20		
Real Estate Investment and Services	0.18		
Close-end Investments	0.13		
Health Care Providers	0.13		
Leisure Goods	0.13		
Finance and Credit Services	0.07		
Telecommunications Equipment	0.07		
Alternative Energy	0.06		
Automobiles and Parts	0.02		
	98.74		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
118	A O SMITH CORP	USD	7 491	6 754	0.04
904	ABBOTT LABORATORIES	USD	63 344	99 250	0.56
910	ABBVIE INC	USD	91 023	147 064	0.83
47	ACADIA HEALTHCARE CO INC - 4 M2	USD	3 981	3 869	0.02
320	ACCENTURE PLC - A	USD	56 409	85 389	0.48
376	ACTIVISION BLIZZARD INC	USD	26 930	28 783	0.16
242	ADOBE INC	USD	65 600	81 440	0.46
35	ADVANCE AUTO PARTS INC	USD	4 354	5 146	0.03
54	ADVANCED DRAINAGE SYSTEMS INC	USD	5 620	4 426	0.02
839	ADVANCED MICRO DEVICES INC	USD	28 349	54 342	0.31
110	AECOM	USD	5 288	9 342	0.05
343	AES CORP	USD	5 674	9 865	0.06
268	AFLAC INC	USD	12 161	19 280	0.11
50	AGCO CORP	USD	6 149	6 935	0.04
141	AGILENT TECHNOLOGIES INC	USD	10 940	21 101	0.12
76	AGILON HEALTH INC	USD	1 841	1 227	0.01
116	AIR PRODUCTS AND CHEMICALS INC	USD	21 451	35 758	0.20
214	AIRBNB INC	USD	35 804	18 297	0.10
91	AKAMAI TECHNOLOGIES INC	USD	7 123	7 671	0.04
65	ALBEMARLE CORP	USD	7 083	14 096	0.08
141	ALBERTSONS COMPANIES INC	USD	4 348	2 924	0.02
108	ALCOA CORP	USD	5 811	4 911	0.03
83	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	11 983	12 091	0.07
41	ALIGN TECHNOLOGY INC	USD	12 673	8 647	0.05
74	ALLEGION PLC	USD	7 270	7 789	0.04
112	ALLIANT ENERGY CORP	USD	4 842	6 184	0.03
125	ALLSTATE CORP	USD	12 447	16 950	0.10
120	ALLY FINANCIAL INC	USD	3 522	2 934	0.02
67	ALNYLAM PHARMACEUTICALS INC	USD	8 499	15 923	0.09
3 077	ALPHABET CLASS - A	USD	193 683	271 483	1.53
2 741	ALPHABET INC	USD	170 395	243 208	1.37
941	ALTRIA GROUP INC	USD	54 863	43 013	0.24
4 545	AMAZON.COM INC	USD	425 995	381 780	2.15
621	AMCOR PLC	USD	6 695	7 396	0.04
6	AMERCO	USD	-	361	0.00
145	AMEREN CORP	USD	8 821	12 893	0.07
237	AMERICAN AIRLINES GROUP INC	USD	5 243	3 015	0.02
246	AMERICAN ELECTRIC POWER CO INC	USD	17 593	23 340	0.13
313	AMERICAN EXPRESS CO	USD	32 259	46 246	0.26
41	AMERICAN FINANCIAL GROUP INC/OH	USD	4 562	5 628	0.03
175	AMERICAN HOMES 4 RENT	USD	4 191	5 275	0.03
360	AMERICAN INTERNATIONAL GROUP INC	USD	19 218	22 766	0.13
234	AMERICAN TOWER CORP	USD	39 603	49 575	0.28
89	AMERICAN WATER WORKS CO INC	USD	8 311	13 565	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
160	AMERICOLD REALTY TRUST INC	USD	5 616	4 530	0.03
50	AMERIPRISE FINANCIAL INC	USD	8 022	15 569	0.09
87	AMERISOURCEBERGEN CORP	USD	7 868	14 417	0.08
123	AMETEK INC	USD	11 015	17 186	0.10
277	AMGEN INC	USD	51 718	72 751	0.41
283	AMPHENOL CORP - A	USD	13 403	21 548	0.12
271	ANALOG DEVICES INC	USD	32 788	44 452	0.25
171	ANNALY CAPITAL MANAGEMENT INC	USD	6 893	3 605	0.02
49	ANSYS INC	USD	9 409	11 838	0.07
164	ANTERO RESOURCES CORP	USD	5 638	5 082	0.03
111	AON PLC - A	USD	17 146	33 316	0.19
138	APA CORP	USD	4 004	6 442	0.04
243	APOLLO GLOBAL MANAGEMENT INC	USD	14 422	15 501	0.09
7 698	APPLE INC	USD	428 132	1 000 200	5.62
453	APPLIED MATERIALS INC	USD	29 891	44 113	0.25
39	APTARGROUP INC	USD	3 792	4 289	0.02
152	APTIV PLC	USD	14 197	14 156	0.08
151	ARAMARK	USD	5 823	6 242	0.04
209	ARCH CAPITAL GROUP LTD	USD	6 307	13 121	0.07
267	ARCHER-DANIELS-MIDLAND CO	USD	11 869	24 791	0.14
90	ARES MANAGEMENT CORP - A	USD	5 859	6 160	0.03
137	ARISTA NETWORKS INC	USD	9 453	16 625	0.09
16	ARROW ELECTRONICS INC	USD	1 774	1 673	0.01
106	ARTHUR J GALLAGHER & CO	USD	8 783	19 985	0.11
7	ASPEN TECHNOLOGY INC	USD	1 584	1 438	0.01
31	ASSURANT INC	USD	3 112	3 877	0.02
64	ATLISSIAN CORP	USD	9 424	8 236	0.05
79	ATMOS ENERGY CORP	USD	6 971	8 854	0.05
3 694	AT&T INC	USD	93 387	68 007	0.38
102	AUTODESK INC	USD	15 443	19 061	0.11
209	AUTOMATIC DATA PROCESSING INC	USD	26 715	49 922	0.28
10	AUTOZONE INC	USD	7 586	24 662	0.14
78	AVALONBAY COMMUNITIES INC	USD	13 330	12 599	0.07
384	AVANTOR INC	USD	9 348	8 099	0.05
46	AVERY DENNISON CORP	USD	5 491	8 326	0.05
19	AVIS BUDGET GROUP INC	USD	4 114	3 115	0.02
39	AXON ENTERPRISE INC	USD	5 603	6 471	0.04
567	BAKER HUGHES CO	USD	14 572	16 744	0.09
127	BALL CORP	USD	5 903	6 495	0.04
3 605	BANK OF AMERICA CORP	USD	113 507	119 398	0.67
409	BANK OF NEW YORK MELLON CORP	USD	21 397	18 618	0.10
134	BATH & BODY WORKS INC	USD	5 121	5 647	0.03
281	BAXTER INTERNATIONAL INC	USD	19 883	14 323	0.08
150	BECTON DICKINSON AND CO	USD	32 943	38 145	0.21

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
60	BENTLEY SYSTEMS INC	USD	2 959	2 218	0.01
926	BERKSHIRE HATHAWAY INC - B	USD	193 821	286 040	1.61
81	BEST BUY CO INC	USD	6 053	6 497	0.04
40	BILL.COM HOLDINGS INC	USD	7 704	4 358	0.02
73	BIOGEN INC	USD	20 640	20 215	0.11
105	BIOMARIN PHARMACEUTICAL INC	USD	8 852	10 866	0.06
8	BIO-RAD LABORATORIES INC	USD	2 530	3 364	0.02
64	BIO-TECHNE CORP	USD	3 014	5 304	0.03
78	BJ'S WHOLESALE CLUB HOLDINGS INC	USD	4 687	5 160	0.03
90	BLACK KNIGHT INC	USD	4 941	5 558	0.03
78	BLACKROCK INC	USD	44 698	55 273	0.31
370	BLACKSTONE INC - A	USD	23 098	27 450	0.15
295	BLOCK INC - A	USD	28 766	18 538	0.10
300	BOEING CO	USD	90 806	57 147	0.32
20	BOOKING HOLDINGS INC	USD	41 353	40 306	0.23
78	BOOZ ALLEN HAMILTON HOLDING CORP	USD	3 618	8 153	0.05
86	BORGWARNER INC	USD	4 032	3 462	0.02
82	BOSTON PROPERTIES INC	USD	9 955	5 542	0.03
752	BOSTON SCIENTIFIC CORP	USD	22 901	34 795	0.20
1 104	BRISTOL-MYERS SQUIBB CO	USD	67 655	79 433	0.45
182	BRIXMOR PROPERTY GROUP INC	USD	3 591	4 126	0.02
208	BROADCOM INC	USD	57 766	116 299	0.65
66	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	7 490	8 853	0.05
134	BROWN & BROWN INC	USD	4 050	7 634	0.04
10	BROWN FORMAN A	USD	575	658	0.00
78	BROWN-FORMAN CORP - B	USD	4 497	5 123	0.03
24	BRUKER CORP	USD	880	1 640	0.01
110	BUILDERS FIRSTSOURCE INC	USD	5 232	7 137	0.04
66	BUNGE LTD	USD	4 684	6 585	0.04
25	BURLINGTON STORES INC	USD	3 936	5 069	0.03
137	CADENCE DESIGN SYSTEMS INC	USD	7 948	22 008	0.12
77	CAESARS ENTERTAINMENT INC	USD	6 026	3 203	0.02
61	CAMDEN PROPERTY TRUST	USD	5 741	6 825	0.04
117	CAMPBELL SOUP CO	USD	5 041	6 640	0.04
178	CAPITAL ONE FINANCIAL CORP	USD	18 165	16 547	0.09
126	CARDINAL HEALTH INC	USD	7 813	9 686	0.05
30	CARLISLE COS INC	USD	4 508	7 070	0.04
65	CARLYLE GROUP INC	USD	2 250	1 940	0.01
91	CARMAX INC	USD	6 393	5 541	0.03
575	CARNIVAL CORP	USD	24 382	4 635	0.03
447	CARRIER GLOBAL CORP	USD	12 417	18 439	0.10
19	CASEY'S GENERAL STORES INC	USD	4 562	4 263	0.02
102	CATALENT INC	USD	5 679	4 591	0.03
281	CATERPILLAR INC	USD	44 611	67 316	0.38

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
180	CBRE GROUP INC	USD	9 310	13 853	0.08
64	CDW CORP/DE	USD	5 566	11 429	0.06
58	CELANESE CORP - A	USD	6 239	5 930	0.03
292	CENTENE CORP	USD	14 476	23 947	0.13
324	CENTERPOINT ENERGY INC	USD	8 607	9 717	0.05
90	CERIDIAN HCM HOLDING INC	USD	5 439	5 774	0.03
83	CF INDUSTRIES HOLDINGS INC	USD	3 301	7 072	0.04
71	CH ROBINSON WORLDWIDE INC	USD	6 686	6 501	0.04
20	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	2 831	4 358	0.02
793	CHARLES SCHWAB CORP	USD	41 401	66 025	0.37
18	CHART INDUSTRIES INC	USD	2 098	2 074	0.01
59	CHARTER COMMUNICATIONS INC	USD	21 987	20 007	0.11
5	CHEMED CORP	USD	1 705	2 552	0.01
138	CHENIERE ENERGY INC	USD	8 201	20 694	0.12
56	CHESAPEAKE ENERGY CORP	USD	4 495	5 285	0.03
924	CHEVRON CORP	USD	105 478	165 848	0.93
15	CHIPOTLE MEXICAN GRILL INC	USD	8 787	20 812	0.12
19	CHOICE HOTELS INTERNATIONAL INC	USD	2 237	2 140	0.01
218	CHUBB LTD	USD	30 739	48 091	0.27
104	CHURCH & DWIGHT CO INC	USD	5 756	8 383	0.05
20	CHURCHILL DOWNS INC	USD	4 032	4 229	0.02
90	CIENA CORP	USD	4 035	4 588	0.03
159	CIGNA CORP	USD	25 243	52 683	0.30
71	CINCINNATI FINANCIAL CORP	USD	5 709	7 270	0.04
44	CINTAS CORP	USD	10 720	19 871	0.11
2 100	CISCO SYSTEMS INC	USD	93 326	100 044	0.56
1 011	CITIGROUP INC	USD	71 281	45 728	0.26
207	CITIZENS FINANCIAL GROUP INC	USD	8 773	8 150	0.05
287	CLARIVATE PLC	USD	6 556	2 394	0.01
308	CLEVELAND-CLIFFS INC	USD	6 425	4 962	0.03
57	CLOROX CO	USD	7 754	7 999	0.04
160	CLOUDFLARE INC	USD	15 930	7 234	0.04
189	CME GROUP INC	USD	32 299	31 782	0.18
135	CMS ENERGY CORP	USD	6 431	8 550	0.05
2 006	COCA-COLA CO	USD	91 228	127 602	0.72
103	COGNEX CORP	USD	5 791	4 852	0.03
288	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	22 548	16 471	0.09
87	COINBASE GLOBAL INC - A	USD	9 276	3 079	0.02
439	COLGATE-PALMOLIVE CO	USD	31 016	34 589	0.19
2 269	COMCAST CORP	USD	83 685	79 347	0.45
76	COMERICA INC	USD	5 186	5 081	0.03
59	COMMERCE BANCSHARES INC/MO	USD	3 373	4 016	0.02
272	CONAGRA BRANDS INC	USD	8 906	10 526	0.06
26	CONCENTRIX CORP	USD	4 172	3 462	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
656	CONOCOPHILLIPS	USD	43 245	77 408	0.44
164	CONSOLIDATED EDISON INC	USD	12 681	15 631	0.09
76	CONSTELLATION BRANDS INC - A	USD	16 651	17 613	0.10
182	CONSTELLATION ENERGY CORP	USD	8 901	15 690	0.09
28	COOPER COS INC	USD	7 128	9 259	0.05
244	COPART INC	USD	7 842	14 857	0.08
366	CORNING INC	USD	10 858	11 690	0.07
338	CORTEVA INC	USD	9 982	19 868	0.11
223	COSTAR GROUP INC	USD	10 277	17 233	0.10
229	COSTCO WHOLESALE CORP	USD	50 702	104 539	0.59
405	COTERRA ENERGY INC	USD	9 370	9 951	0.06
414	COUPANG INC	USD	6 694	6 090	0.03
118	CROWDSTRIKE HOLDINGS INC - A	USD	18 913	12 424	0.07
230	CROWN CASTLE INC	USD	28 766	31 197	0.18
70	CROWN HOLDINGS INC	USD	3 946	5 755	0.03
1 124	CSX CORP	USD	23 754	34 822	0.20
131	CUBESMART	USD	6 128	5 273	0.03
24	CULLEN/FROST BANKERS INC	USD	2 581	3 209	0.02
82	CUMMINS INC	USD	14 479	19 868	0.11
681	CVS HEALTH CORP	USD	40 904	63 462	0.36
338	DANAHER CORP	USD	43 565	89 712	0.50
55	DARDEN RESTAURANTS INC	USD	5 210	7 608	0.04
92	DARLING INGREDIENTS INC	USD	5 291	5 758	0.03
139	DATADOG INC	USD	15 801	10 217	0.06
13	DAVITA INC	USD	953	971	0.01
10	DECKERS OUTDOOR CORP	USD	3 051	3 992	0.02
148	DEERE & CO	USD	27 338	63 456	0.36
104	DELL TECHNOLOGIES INC	USD	3 334	4 183	0.02
361	DELTA AIR LINES INC	USD	18 263	11 862	0.07
67	DENTSPLY SIRONA INC	USD	3 581	2 133	0.01
362	DEVON ENERGY CORP	USD	9 810	22 267	0.13
186	DEXCOM INC	USD	7 520	21 063	0.12
98	DIAMONDBACK ENERGY INC	USD	9 200	13 404	0.08
143	DIGITAL REALTY TRUST INC	USD	16 836	14 339	0.08
130	DISCOVER FINANCIAL SERVICES	USD	10 180	12 718	0.07
81	DOCUSIGN INC	USD	10 238	4 489	0.03
120	DOLLAR GENERAL CORP	USD	13 353	29 550	0.17
104	DOLLAR TREE INC	USD	9 923	14 710	0.08
428	DOMINION ENERGY INC	USD	29 659	26 245	0.15
15	DOMINO'S PIZZA INC	USD	4 402	5 196	0.03
149	DOORDASH INC	USD	26 010	7 274	0.04
89	DOVER CORP	USD	8 774	12 051	0.07
352	DOW INC	USD	17 384	17 737	0.10
177	DR HORTON INC	USD	8 646	15 778	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
108	DTE ENERGY CO	USD	9 944	12 693	0.07
403	DUKE ENERGY CORP	USD	33 014	41 505	0.23
245	DUPONT DE NEMOURS INC	USD	22 160	16 814	0.09
139	DXC TECHNOLOGY CO	USD	5 093	3 684	0.02
120	DYNATRACE INC	USD	4 665	4 596	0.03
82	EAST WEST BANCORP INC	USD	5 489	5 404	0.03
26	EASTGROUP PROPERTIES INC	USD	3 860	3 850	0.02
72	EASTMAN CHEMICAL CO	USD	7 389	5 864	0.03
220	EATON CORP PLC	USD	20 426	34 529	0.19
239	EBAY INC	USD	10 411	9 911	0.06
137	ECOLAB INC	USD	20 242	19 942	0.11
213	EDISON INTERNATIONAL	USD	13 358	13 551	0.08
294	EDWARDS LIFESCIENCES CORP	USD	16 875	21 935	0.12
131	ELECTRONIC ARTS INC	USD	16 431	16 006	0.09
125	ELEVANCE HEALTH INC	USD	30 788	64 121	0.36
406	ELI LILLY & CO	USD	40 242	148 530	0.83
329	EMERSON ELECTRIC CO	USD	24 311	31 604	0.18
68	ENPHASE ENERGY INC	USD	11 312	18 017	0.10
85	ENTEGRIS INC	USD	4 972	5 575	0.03
114	ENTERGY CORP	USD	9 769	12 825	0.07
311	EOG RESOURCES INC	USD	31 607	40 281	0.23
32	EPAM SYSTEMS INC	USD	5 764	10 488	0.06
168	EQT CORP	USD	6 549	5 683	0.03
70	EQUIFAX INC	USD	10 026	13 605	0.08
45	EQUINIX INC	USD	22 240	29 476	0.17
203	EQUITABLE HOLDINGS INC	USD	4 733	5 826	0.03
101	EQUITY LIFESTYLE PROPERTIES INC	USD	4 992	6 525	0.04
163	EQUITY RESIDENTIAL	USD	10 342	9 617	0.05
15	ERIE INDEMNITY CO - A	USD	2 223	3 731	0.02
138	ESSENTIAL UTILITIES INC	USD	5 195	6 587	0.04
37	ESSEX PROPERTY TRUST INC	USD	9 143	7 841	0.04
122	ESTEE LAUDER COS INC - A	USD	21 319	30 269	0.17
55	ETSY INC	USD	3 724	6 588	0.04
16	EVEREST RE GROUP LTD	USD	3 971	5 300	0.03
102	EVERGY INC	USD	5 423	6 418	0.04
193	EVERSOURCE ENERGY	USD	12 361	16 181	0.09
510	EXELON CORP	USD	15 097	22 047	0.12
67	EXPEDIA GROUP INC	USD	8 052	5 869	0.03
67	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	4 822	6 963	0.04
75	EXTRA SPACE STORAGE INC	USD	7 318	11 039	0.06
2 133	EXXON MOBIL CORP	USD	154 567	235 269	1.32
17	FACTSET RESEARCH SYSTEMS INC	USD	3 841	6 821	0.04
11	FAIR ISAAC CORP	USD	3 093	6 584	0.04
343	FASTENAL CO	USD	11 733	16 231	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
23	FEDERAL REALTY INVESTMENT TRUST	USD	2 699	2 324	0.01
113	FEDEX CORP	USD	26 630	19 572	0.11
160	FIDELITY NATIONAL FINANCIAL INC - A	USD	6 165	6 019	0.03
284	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	27 955	19 269	0.11
313	FIFTH THIRD BANCORP	USD	9 878	10 270	0.06
7	FIRST CITIZENS BANCSHARES INC/NC	USD	4 796	5 309	0.03
308	FIRST HORIZON NATIONAL CORP	USD	5 158	7 546	0.04
79	FIRST REPUBLIC BANK/CA	USD	8 459	9 629	0.05
43	FIRST SOLAR INC	USD	4 080	6 441	0.04
304	FIRSTENERGY CORP	USD	11 157	12 750	0.07
318	FISERV INC	USD	25 439	32 140	0.18
33	FIVE BELOW INC	USD	5 339	5 837	0.03
33	FLEETCOR TECHNOLOGIES INC	USD	6 972	6 061	0.03
259	FLEX LTD	USD	4 594	5 558	0.03
63	FLOOR & DECOR HOLDINGS INC	USD	6 409	4 387	0.02
51	FMC CORP	USD	3 864	6 365	0.04
2 089	FORD MOTOR CO	USD	23 373	24 295	0.14
364	FORTINET INC	USD	5 749	17 796	0.10
218	FORTIVE CORP	USD	13 797	14 007	0.08
114	FORTUNE BRANDS INNOVATIONS INC	USD	6 455	6 511	0.04
178	FOX CORP (ISIN US35137L1052)	USD	1 053	5 406	0.03
89	FOX CORP (ISIN US35137L2043)	USD	492	2 532	0.01
92	FRANKLIN RESOURCES INC	USD	3 245	2 427	0.01
755	FREEMPORT-MCMORAN INC - B	USD	15 513	28 690	0.16
35	F5 NETWORKS INC	USD	5 386	5 023	0.03
153	GAMESTOP CORP - A	USD	8 060	2 824	0.02
147	GAMING AND LEISURE PROPERTIES INC	USD	5 231	7 657	0.04
60	GARMIN LTD	USD	4 606	5 537	0.03
44	GARTNER INC	USD	5 974	14 790	0.08
340	GEN DIGITAL INC	USD	8 610	7 286	0.04
49	GENERAC HOLDINGS INC	USD	7 789	4 932	0.03
592	GENERAL ELECTRIC CO	USD	59 470	49 604	0.28
306	GENERAL MILLS INC	USD	14 620	25 658	0.14
769	GENERAL MOTORS CO	USD	31 089	25 869	0.15
100	GENPACT LTD	USD	3 460	4 632	0.03
79	GENUINE PARTS CO	USD	7 389	13 707	0.08
652	GILEAD SCIENCES INC	USD	48 677	55 974	0.31
154	GLOBAL PAYMENTS INC	USD	19 326	15 295	0.09
53	GLOBE LIFE INC	USD	4 546	6 389	0.04
90	GODADDY INC	USD	6 205	6 734	0.04
177	GOLDMAN SACHS GROUP INC	USD	45 912	60 778	0.34
131	GRACO INC	USD	7 007	8 811	0.05
439	HALLIBURTON CO	USD	18 497	17 275	0.10
152	HARTFORD FINANCIAL SERVICES GROUP INC	USD	8 077	11 526	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
76	HASBRO INC	USD	6 818	4 637	0.03
114	HCA HEALTHCARE INC	USD	13 130	27 355	0.15
309	HEALTHPEAK PROPERTIES INC	USD	7 801	7 747	0.04
38	HEICO CORP (ISIN US4228061093)	USD	4 014	5 838	0.03
58	HEICO CORP (ISIN US4228062083)	USD	4 918	6 951	0.04
52	HENRY SCHEIN INC	USD	2 882	4 153	0.02
73	HERSHEY CO	USD	8 184	16 905	0.10
130	HESS CORP	USD	7 135	18 437	0.10
737	HEWLETT PACKARD ENTERPRISE CO	USD	12 743	11 763	0.07
69	HF SINCLAIR CORP	USD	3 502	3 580	0.02
152	HILTON WORLDWIDE HOLDINGS INC	USD	13 114	19 207	0.11
112	HOLOGIC INC	USD	4 741	8 379	0.05
523	HOME DEPOT INC	USD	102 516	165 194	0.93
357	HONEYWELL INTERNATIONAL INC	USD	54 745	76 505	0.43
105	HORIZON THERAPEUTICS PLC	USD	6 109	11 949	0.07
165	HORMEL FOODS CORP	USD	5 946	7 516	0.04
412	HOST HOTELS & RESORTS INC	USD	7 563	6 613	0.04
251	HOWMET AEROSPACE INC	USD	5 957	9 892	0.06
438	HP INC	USD	10 184	11 769	0.07
40	HUBBELL INC	USD	5 935	9 387	0.05
27	HUBSPOT INC	USD	5 304	7 807	0.04
67	HUMANA INC	USD	19 978	34 317	0.19
674	HUNTINGTON BANCSHARES INC/OH	USD	10 105	9 503	0.05
32	HUNTINGTON INGALLS INDUSTRIES INC	USD	7 508	7 382	0.04
49	IDEX CORP	USD	7 871	11 188	0.06
42	IDEXX LABORATORIES INC	USD	11 113	17 134	0.10
156	ILLINOIS TOOL WORKS INC	USD	26 496	34 367	0.19
81	ILLUMINA INC	USD	21 966	16 378	0.09
95	INCYTE CORP	USD	7 828	7 630	0.04
252	INGERSOLL RAND INC	USD	8 942	13 167	0.07
39	INSULET CORP	USD	5 310	11 481	0.06
2 133	INTEL CORP	USD	110 690	56 375	0.32
52	INTERACTIVE BROKERS GROUP INC - A	USD	3 679	3 762	0.02
294	INTERCONTINENTAL EXCHANGE INC	USD	23 108	30 161	0.17
468	INTERNATIONAL BUSINESS MACHINES CORP	USD	66 719	65 937	0.37
124	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	16 145	13 000	0.07
208	INTERNATIONAL PAPER CO	USD	10 504	7 203	0.04
162	INTERPUBLIC GROUP OF COS INC	USD	3 822	5 396	0.03
146	INTUIT INC	USD	35 419	56 826	0.32
186	INTUITIVE SURGICAL INC	USD	30 684	49 355	0.28
153	INVESCO LTD	USD	4 018	2 752	0.02
326	INVITATION HOMES INC REITS	USD	8 935	9 663	0.05
87	IQVIA HOLDINGS INC	USD	11 342	17 825	0.10
149	IRON MOUNTAIN INC	USD	5 562	7 428	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
48	J M SMUCKER CO	USD	5 751	7 606	0.04
81	JABIL INC	USD	4 559	5 524	0.03
32	JACK HENRY & ASSOCIATES INC	USD	4 146	5 618	0.03
37	JAZZ PHARMACEUTICALS PLC	USD	5 706	5 894	0.03
47	JB HUNT TRANSPORT SERVICES INC	USD	5 783	8 195	0.05
53	JEFFERIES FINANCIAL GROUP INC	USD	1 570	1 817	0.01
1 350	JOHNSON & JOHNSON	USD	181 109	238 477	1.34
373	JOHNSON CONTROLS INTERNATIONAL PLC	USD	16 132	23 872	0.13
28	JONES LANG LASALLE INC	USD	5 557	4 462	0.03
1 507	JPMORGAN CHASE & CO	USD	174 993	202 088	1.14
111	JUNIPER NETWORKS INC	USD	2 834	3 548	0.02
14	KARUNA THERAPEUTICS INC	USD	2 791	2 751	0.02
144	KELLOGG CO	USD	9 227	10 259	0.06
388	KEURIG DR PEPPER INC	USD	12 047	13 836	0.08
530	KEYCORP	USD	10 509	9 233	0.05
100	KEYSIGHT TECHNOLOGIES INC	USD	6 677	17 107	0.10
171	KIMBERLY-CLARK CORP	USD	19 312	23 213	0.13
356	KIMCO REALTY CORP	USD	7 405	7 540	0.04
1 100	KINDER MORGAN	USD	17 938	19 888	0.11
5	KINSALE CAPITAL GROUP INC	USD	1 382	1 308	0.01
322	KKR & CO INC	USD	9 324	14 947	0.08
70	KLA CORP	USD	9 515	26 392	0.15
95	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	4 557	4 979	0.03
408	KRAFT HEINZ CO	USD	21 316	16 610	0.09
362	KROGER CO	USD	9 468	16 138	0.09
51	LABORATORY CORP OF AMERICA HOLDINGS	USD	9 251	12 009	0.07
72	LAM RESEARCH CORP	USD	18 518	30 262	0.17
47	LAMAR ADVERTISING CO	USD	4 810	4 437	0.02
83	LAMB WESTON HOLDINGS INC	USD	5 053	7 417	0.04
189	LAS VEGAS SANDS CORP	USD	12 762	9 085	0.05
21	LEAR CORPORATION	USD	3 790	2 604	0.01
80	LEIDOS HOLDINGS INC	USD	5 847	8 415	0.05
120	LENNAR CORP (ISIN US5260571048)	USD	7 406	10 860	0.06
22	LENNAR CORP (ISIN US5260573028)	USD	1 108	1 645	0.01
28	LENNOX INTERNATIONAL INC	USD	6 237	6 698	0.04
49	LIBERTY BROADBAND CORP	USD	5 591	3 737	0.02
88	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	2 930	5 261	0.03
45	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	1 804	1 761	0.01
50	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	2 111	1 966	0.01
49	LIFE STORAGE INC	USD	7 128	4 827	0.03
50	LINCOLN ELECTRIC HOLDINGS INC	USD	6 279	7 225	0.04
92	LINCOLN NATIONAL CORP	USD	6 501	2 826	0.02
258	LINDE PLC	USD	45 509	84 154	0.47
82	LIVE NATION ENTERTAINMENT INC	USD	4 176	5 719	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
150	LKQ CORP	USD	5 706	8 012	0.05
116	LOEWS CORP	USD	5 859	6 766	0.04
328	LOWE'S COS INC	USD	33 948	65 351	0.37
45	LPL FINANCIAL HOLDINGS INC	USD	6 073	9 728	0.05
344	LUCID GROUP INC	USD	7 916	2 350	0.01
54	LULULEMON ATHLETICA INC	USD	8 103	17 301	0.10
161	LUMEN TECHNOLOGIES INC	USD	2 225	840	0.00
143	LYONDELLBASELL INDUSTRIES NV - A	USD	14 926	11 873	0.07
108	L3HARRIS TECHNOLOGIES INC	USD	24 805	22 487	0.13
23	MANHATTAN ASSOCIATES INC	USD	3 234	2 792	0.02
375	MARATHON OIL CORP	USD	7 205	10 151	0.06
239	MARATHON PETROLEUM CORP	USD	15 264	27 817	0.16
6	MARKEL CORP	USD	6 973	7 905	0.04
14	MARKETAXESS HOLDINGS INC	USD	3 582	3 904	0.02
140	MARRIOTT INTERNATIONAL INC/MD - A	USD	19 495	20 845	0.12
250	MARSH & MCLENNAN COS INC	USD	22 748	41 370	0.23
35	MARTIN MARIETTA MATERIALS INC	USD	7 784	11 829	0.07
428	MARVELL TECHNOLOGY INC	USD	13 197	15 853	0.09
174	MASCO CORP	USD	7 911	8 121	0.05
439	MASTERCARD INC	USD	89 934	152 652	0.86
26	MATADOR RESOURCES CO	USD	1 432	1 488	0.01
123	MATCH GROUP INC	USD	19 008	5 103	0.03
211	MATTEL INC	USD	4 109	3 764	0.02
141	MCCORMICK & CO INC/MD	USD	8 316	11 687	0.07
380	MCDONALD'S CORP	USD	64 901	100 141	0.56
69	MCKESSON CORP	USD	10 299	25 883	0.15
355	MEDICAL PROPERTIES TRUST INC	USD	5 782	3 955	0.02
691	MEDTRONIC PLC	USD	59 687	53 705	0.30
25	MERCADOLIBRE INC	USD	12 807	21 156	0.12
1 304	MERCK & CO INC	USD	74 082	144 678	0.81
1 171	META PLATFORMS INC	USD	223 929	140 917	0.79
355	METLIFE INC	USD	16 800	25 691	0.14
11	METTLER-TOLEDO INTERNATIONAL INC	USD	7 722	15 900	0.09
118	MGM RESORTS INTERNATIONAL	USD	3 998	3 957	0.02
259	MICROCHIP TECHNOLOGY INC	USD	13 245	18 195	0.10
581	MICRON TECHNOLOGY INC	USD	33 967	29 038	0.16
3 838	MICROSOFT CORP	USD	455 707	920 428	5.17
59	MID-AMERICA APARTMENT COMMUNITIES INC	USD	6 685	9 262	0.05
48	MIDDLEBY CORP	USD	7 600	6 427	0.04
177	MODERNA INC	USD	18 231	31 793	0.18
32	MOLINA HEALTHCARE INC	USD	5 288	10 567	0.06
110	MOLSON COORS BEVERAGE CO - B	USD	7 573	5 667	0.03
715	MONDELEZ INTERNATIONAL INC	USD	31 964	47 655	0.27
39	MONGODB INC	USD	9 535	7 677	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
25	MONOLITHIC POWER SYSTEMS INC	USD	3 951	8 840	0.05
192	MONSTER BEVERAGE CORP	USD	11 846	19 494	0.11
78	MOODY'S CORP	USD	14 993	21 732	0.12
695	MORGAN STANLEY	USD	40 821	59 089	0.33
15	MORNINGSTAR INC	USD	2 166	3 249	0.02
137	MOSAIC CO	USD	3 431	6 010	0.03
79	MOTOROLA SOLUTIONS INC	USD	9 999	20 359	0.11
40	MSCI INC	USD	8 253	18 607	0.10
97	M&T BANK CORP	USD	16 971	14 071	0.08
33	MURPHY OIL CORP	USD	1 392	1 419	0.01
11	MURPHY USA INC	USD	3 204	3 075	0.02
191	NASDAQ INC	USD	6 143	11 718	0.07
105	NATIONAL RETAIL PROPERTIES INC	USD	4 949	4 805	0.03
125	NETAPP INC	USD	8 009	7 508	0.04
230	NETFLIX INC	USD	78 145	67 822	0.38
38	NEUROCRINE BIOSCIENCES INC	USD	3 347	4 539	0.03
397	NEWMONT CORP	USD	16 831	18 738	0.11
233	NEWS CORP	USD	3 901	4 241	0.02
1 016	NEXTERA ENERGY INC	USD	47 446	84 938	0.48
655	NIKE INC - B	USD	51 933	76 642	0.43
169	NISOURCE INC	USD	4 100	4 634	0.03
32	NORDSON CORP	USD	5 251	7 607	0.04
124	NORFOLK SOUTHERN CORP	USD	19 625	30 556	0.17
107	NORTHERN TRUST CORP	USD	10 775	9 468	0.05
255	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	7 367	3 121	0.02
202	NOV INC	USD	4 010	4 220	0.02
54	NOVOCURE LTD	USD	5 398	3 961	0.02
92	NRG ENERGY INC	USD	3 012	2 927	0.02
144	NUCOR CORP	USD	10 242	18 981	0.11
1 286	NVIDIA CORP	USD	100 508	187 935	1.06
2	NVR INC	USD	6 682	9 225	0.05
124	NXP SEMICONDUCTORS NV	USD	19 879	19 596	0.11
396	OCCIDENTAL PETROLEUM CORP	USD	1 747	24 944	0.14
118	OGE ENERGY CORP	USD	4 131	4 667	0.03
55	OKTA INC	USD	6 908	3 758	0.02
51	OLD DOMINION FREIGHT LINE INC	USD	5 944	14 473	0.08
174	OLD REPUBLIC INTERNATIONAL CORP	USD	4 270	4 202	0.02
41	OLIN CORP	USD	2 305	2 171	0.01
93	OMEGA HEALTHCARE INVESTORS INC	USD	2 663	2 599	0.01
82	OMNICOM GROUP INC	USD	5 969	6 689	0.04
241	ON SEMICONDUCTOR CORP	USD	6 377	15 031	0.08
250	ONEOK INC	USD	14 178	16 425	0.09
812	ORACLE CORP	USD	42 928	66 373	0.37
31	O'REILLY AUTOMOTIVE INC	USD	8 849	26 165	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
152	ORGANON & CO	USD	4 589	4 245	0.02
224	OTIS WORLDWIDE CORP	USD	14 032	17 541	0.10
94	OVINTIV INC	USD	3 570	4 767	0.03
73	OWENS CORNING	USD	5 932	6 227	0.04
202	PACCAR INC	USD	14 726	19 992	0.11
54	PACKAGING CORP OF AMERICA	USD	6 223	6 907	0.04
1 001	PALANTIR TECHNOLOGIES INC	USD	27 372	6 426	0.04
154	PALO ALTO NETWORKS INC	USD	19 256	21 489	0.12
292	PARAMOUNT GLOBAL - B	USD	12 836	4 929	0.03
74	PARKER-HANNIFIN CORP	USD	15 367	21 534	0.12
177	PAYCHEX INC - AK9420	USD	12 450	20 454	0.11
22	PAYCOM SOFTWARE INC	USD	3 239	6 827	0.04
16	PAYLOCITY HOLDING CORP	USD	2 432	3 108	0.02
579	PAYPAL HOLDINGS INC	USD	61 588	41 236	0.23
148	PENTAIR PLC	USD	7 287	6 657	0.04
711	PEPSICO INC	USD	81 850	128 448	0.72
51	PERFORMANCE FOOD GROUP CO	USD	2 162	2 978	0.02
57	PERKINELMER INC	USD	5 498	7 993	0.04
2 889	PFIZER INC	USD	100 249	148 031	0.83
905	PG&E CORP	USD	8 856	14 715	0.08
802	PHILIP MORRIS INTERNATIONAL INC	USD	77 300	81 170	0.46
228	PHILLIPS 66	USD	21 469	23 730	0.13
41	PINNACLE WEST CAPITAL CORP	USD	3 273	3 118	0.02
302	PINTEREST INC - A	USD	11 427	7 333	0.04
126	PIONEER NATURAL RESOURCES CO	USD	22 257	28 777	0.16
384	PLUG POWER INC	USD	10 440	4 750	0.03
216	PNC FINANCIAL SERVICES GROUP INC	USD	33 557	34 115	0.19
17	POOL CORP	USD	3 199	5 140	0.03
131	PPG INDUSTRIES INC	USD	15 380	16 472	0.09
414	PPL CORP	USD	11 700	12 097	0.07
131	PRINCIPAL FINANCIAL GROUP INC	USD	7 827	10 994	0.06
1	PROCORE TECHNOLOGIES INC	USD	50	47	0.00
1 229	PROCTER & GAMBLE CO	USD	107 591	186 266	1.05
306	PROGRESSIVE CORP	USD	20 238	39 691	0.22
465	PROLOGIS INC	USD	34 093	52 419	0.29
206	PRUDENTIAL FINANCIAL INC	USD	21 174	20 489	0.12
61	PTC INC	USD	5 224	7 322	0.04
277	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	14 062	16 972	0.10
80	PUBLIC STORAGE	USD	17 428	22 415	0.13
135	PULTEGROUP INC	USD	4 462	6 147	0.03
165	PURE STORAGE INC - A	USD	4 179	4 415	0.02
38	QORVO INC	USD	3 377	3 444	0.02
582	QUALCOMM INC	USD	40 206	63 985	0.36
82	QUANTA SERVICES INC	USD	6 678	11 685	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
66	QUEST DIAGNOSTICS INC	USD	7 007	10 325	0.06
57	RANGE RESOURCES CORP	USD	1 513	1 426	0.01
109	RAYMOND JAMES FINANCIAL INC	USD	7 049	11 647	0.07
781	RAYTHEON TECHNOLOGIES CORP	USD	63 682	78 819	0.44
15	RBC BEARINGS INC	USD	3 097	3 140	0.02
295	REALTY INCOME CORP	USD	17 727	18 712	0.11
53	REGAL REXNORD CORP	USD	8 048	6 359	0.04
57	REGENCY CENTERS CORP	USD	3 320	3 563	0.02
57	REGENERON PHARMACEUTICALS INC	USD	24 434	41 125	0.23
439	REGIONS FINANCIAL CORP	USD	8 210	9 465	0.05
39	REINSURANCE GROUP OF AMERICA INC	USD	5 572	5 542	0.03
35	RELIANCE STEEL & ALUMINUM CO	USD	4 415	7 085	0.04
30	REPLIGEN CORP	USD	3 866	5 079	0.03
116	REPUBLIC SERVICES INC	USD	8 502	14 963	0.08
81	RESMED INC	USD	9 732	16 859	0.09
100	REXFORD INDUSTRIAL REALTY INC	USD	7 565	5 464	0.03
308	RIVIAN AUTOMOTIVE INC	USD	12 809	5 676	0.03
67	ROBERT HALF INTERNATIONAL INC	USD	5 781	4 947	0.03
261	ROBINHOOD MARKETS INC - A	USD	2 247	2 125	0.01
122	ROBLOX CORP - A	USD	3 370	3 472	0.02
65	ROCKWELL AUTOMATION INC	USD	12 869	16 742	0.09
41	ROKU INC	USD	7 422	1 669	0.01
142	ROLLINS INC	USD	3 556	5 189	0.03
54	ROPER TECHNOLOGIES INC	USD	17 449	23 333	0.13
174	ROSS STORES INC	USD	14 402	20 196	0.11
80	ROYAL CARIBBEAN CRUISES LTD	USD	8 471	3 954	0.02
209	ROYALTY PHARMA PLC	USD	8 335	8 260	0.05
53	RPM INTERNATIONAL INC	USD	2 891	5 165	0.03
502	SALESFORCE INC	USD	68 813	66 560	0.37
45	SAREPTA THERAPEUTICS INC	USD	5 560	5 831	0.03
60	SBA COMMUNICATIONS CORP	USD	11 464	16 819	0.09
742	SCHLUMBERGER LTD	USD	43 037	39 667	0.22
113	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	6 997	5 945	0.03
77	SEAGEN INC	USD	6 289	9 895	0.06
87	SEALED AIR CORP	USD	5 033	4 340	0.02
63	SEI INVESTMENTS CO	USD	4 464	3 673	0.02
165	SEMPRA ENERGY	USD	19 921	25 499	0.14
92	SERVICE CORP INTERNATIONAL/US	USD	3 720	6 361	0.04
101	SERVICENOW INC	USD	23 677	39 215	0.22
124	SHERWIN-WILLIAMS CO	USD	19 685	29 429	0.17
19	SHOCKWAVE MEDICAL INC	USD	3 883	3 907	0.02
25	SIGNATURE BANK/NEW YORK NY	USD	6 009	2 881	0.02
153	SIMON PROPERTY GROUP INC	USD	22 220	17 974	0.10
154	SIRIUS XM HOLDINGS INC	USD	975	899	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
91	SKYWORKS SOLUTIONS INC	USD	10 326	8 293	0.05
597	SNAP INC	USD	15 353	5 343	0.03
40	SNAP-ON INC	USD	6 965	9 140	0.05
146	SNOWFLAKE INC - A	USD	40 834	20 957	0.12
25	SOLAREEDGE TECHNOLOGIES INC	USD	7 730	7 082	0.04
557	SOUTHERN CO	USD	27 103	39 775	0.22
50	SOUTHERN COPPER CORP	USD	2 683	3 020	0.02
334	SOUTHWEST AIRLINES CO	USD	17 255	11 246	0.06
661	SOUTHWESTERN ENERGY CO	USD	4 442	3 867	0.02
176	S&P GLOBAL INC	USD	38 529	58 949	0.33
85	SPLUNK INC	USD	9 767	7 318	0.04
128	SS&C TECHNOLOGIES HOLDINGS INC	USD	6 919	6 664	0.04
110	STANLEY BLACK & DECKER INC	USD	17 073	8 263	0.05
596	STARBUCKS CORP	USD	39 146	59 123	0.33
174	STATE STREET CORP	USD	16 912	13 497	0.08
72	STEEL DYNAMICS INC	USD	4 192	7 034	0.04
46	STERIS PLC	USD	5 659	8 496	0.05
156	STORE CAPITAL CORP	USD	5 386	5 001	0.03
176	STRYKER CORP	USD	31 687	43 030	0.24
57	SUN COMMUNITIES INC	USD	6 641	8 151	0.05
33	SVB FINANCIAL GROUP	USD	10 410	7 595	0.04
268	SYNCHRONY FINANCIAL	USD	9 558	8 806	0.05
27	SYNNEX CORP	USD	2 444	2 557	0.01
78	SYNOPSIS INC	USD	9 967	24 905	0.14
258	SYSCO CORP	USD	16 385	19 724	0.11
126	T ROWE PRICE GROUP INC	USD	15 252	13 742	0.08
88	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	10 224	9 163	0.05
149	TAPESTRY INC	USD	6 146	5 674	0.03
101	TARGA RESOURCES CORP	USD	5 311	7 424	0.04
243	TARGET CORP	USD	22 235	36 217	0.20
177	TE CONNECTIVITY LTD	USD	18 319	20 320	0.11
21	TELEDYNE TECHNOLOGIES INC	USD	5 551	8 398	0.05
27	TELEFLEX INC	USD	7 666	6 740	0.04
61	TERADYNE INC	USD	3 370	5 328	0.03
1 379	TESLA INC	USD	112 020	169 864	0.95
33	TETRA TECH INC	USD	5 356	4 791	0.03
462	TEXAS INSTRUMENTS INC	USD	53 180	76 332	0.43
3	TEXAS PACIFIC LAND CORP	USD	4 629	7 033	0.04
202	THERMO FISHER SCIENTIFIC INC	USD	50 407	111 239	0.63
611	TJX COS INC	USD	27 321	48 636	0.27
315	T-MOBILE US INC	USD	26 636	44 100	0.25
159	TOAST INC	USD	2 983	2 867	0.02
74	TORO CO	USD	5 349	8 377	0.05
62	TRACTOR SUPPLY CO	USD	4 815	13 948	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
248	TRADE DESK INC - A	USD	7 794	11 118	0.06
123	TRANE TECHNOLOGIES PLC	USD	11 217	20 675	0.12
113	TRANSUNION	USD	7 884	6 413	0.04
112	TRAVELERS COS INC	USD	15 549	20 999	0.12
141	TRIMBLE INC	USD	5 845	7 129	0.04
700	TRUIST FINANCIAL CORP	USD	36 988	30 121	0.17
73	TWILIO INC - A	USD	12 642	3 574	0.02
18	TYLER TECHNOLOGIES INC	USD	4 507	5 803	0.03
163	TYSON FOODS INC - A	USD	11 771	10 147	0.06
1 047	UBER TECHNOLOGIES INC	USD	39 286	25 892	0.15
175	UDR INC	USD	6 919	6 778	0.04
124	UGI CORP	USD	5 567	4 597	0.03
29	ULTA BEAUTY INC	USD	6 859	13 603	0.08
324	UNION PACIFIC CORP	USD	47 868	67 091	0.38
136	UNITED AIRLINES HOLDINGS INC	USD	8 174	5 127	0.03
379	UNITED PARCEL SERVICE INC - B	USD	45 629	65 885	0.37
38	UNITED RENTALS INC	USD	8 688	13 506	0.08
18	UNITED THERAPEUTICS CORP	USD	3 231	5 006	0.03
480	UNITEDHEALTH GROUP INC	USD	118 897	254 485	1.43
108	UNITY SOFTWARE INC	USD	14 853	3 088	0.02
20	UNIVERSAL HEALTH SERVICES INC - B	USD	2 496	2 818	0.02
96	UNUM GROUP	USD	3 749	3 939	0.02
713	US BANCORP/MN	USD	36 695	31 094	0.17
59	US FOODS HOLDING CORP	USD	2 161	2 007	0.01
15	VAIL RESORTS INC	USD	3 532	3 575	0.02
187	VALERO ENERGY CORP	USD	17 218	23 723	0.13
78	VEEVA SYSTEMS INC	USD	9 022	12 588	0.07
205	VENTAS INC	USD	10 278	9 235	0.05
53	VERISIGN INC	USD	7 518	10 888	0.06
78	VERISK ANALYTICS INC - A	USD	9 100	13 761	0.08
2 173	VERIZON COMMUNICATIONS INC	USD	106 867	85 616	0.48
134	VERTEX PHARMACEUTICALS INC	USD	23 462	38 697	0.22
190	VF CORP	USD	13 628	5 246	0.03
12	VIACOMCBS INC	USD	332	235	0.00
701	VIATRIS INC	USD	16 657	7 802	0.04
442	VICI PROPERTIES INC	USD	10 990	14 321	0.08
832	VISA INC	USD	114 518	172 855	0.97
228	VISTRA CORP	USD	4 897	5 290	0.03
116	VMWARE INC - A	USD	10 970	14 240	0.08
63	VULCAN MATERIALS CO	USD	7 778	11 032	0.06
105	W R BERKLEY CORP - C	USD	4 614	7 620	0.04
342	WALGREENS BOOTS ALLIANCE INC	USD	21 627	12 777	0.07
736	WALMART INC	USD	71 545	104 357	0.59
942	WALT DISNEY CO	USD	85 952	81 841	0.46

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
198	WASTE MANAGEMENT INC	USD	19 253	31 062	0.17
27	WATERS CORP	USD	5 986	9 250	0.05
27	WATSCO INC	USD	5 798	6 734	0.04
78	WEBSTER FINANCIAL CORP	USD	3 356	3 693	0.02
175	WEC ENERGY GROUP INC	USD	11 799	16 408	0.09
1 962	WELLS FARGO & CO	USD	97 767	81 011	0.46
230	WELLTOWER INC	USD	13 974	15 077	0.08
34	WEST PHARMACEUTICAL SERVICES INC	USD	4 256	8 002	0.04
64	WESTERN ALLIANCE BANCORP	USD	5 758	3 812	0.02
181	WESTERN DIGITAL CORP	USD	15 786	5 711	0.03
117	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	9 772	11 678	0.07
8	WESTLAKE CHEMICAL CORP	USD	929	820	0.00
150	WESTROCK CO	USD	8 424	5 274	0.03
22	WEX INC	USD	3 548	3 600	0.02
415	WEYERHAEUSER CO	USD	14 413	12 865	0.07
32	WHIRLPOOL CORP	USD	5 209	4 527	0.03
572	WILLIAMS COS INC	USD	15 712	18 819	0.11
40	WILLIAMS-SONOMA INC	USD	4 638	4 597	0.03
53	WILLIS TOWERS WATSON PLC	USD	8 809	12 963	0.07
174	WILLSCOT MOBILE MINI HOLDINGS CORP	USD	5 425	7 860	0.04
54	WOLFSPEED INC	USD	5 307	3 728	0.02
98	WORKDAY INC	USD	15 715	16 398	0.09
94	WP CAREY INC	USD	6 433	7 346	0.04
27	WW GRAINGER INC	USD	9 054	15 019	0.08
55	WYNDHAM HOTELS & RESORTS INC	USD	3 681	3 922	0.02
62	WYNN RESORTS LTD	USD	9 791	5 113	0.03
256	XCEL ENERGY INC	USD	12 676	17 948	0.10
99	XYLEM INC/NY	USD	8 026	10 946	0.06
131	YUM! BRANDS INC	USD	11 364	16 778	0.09
23	ZEBRA TECHNOLOGIES CORP - A	USD	4 403	5 897	0.03
36	ZILLOW GROUP INC	USD	2 294	1 160	0.01
100	ZIMMER BIOMET HOLDINGS INC	USD	11 513	12 750	0.07
55	ZIONS BANCORP NA	USD	2 778	2 704	0.02
245	ZOETIS INC	USD	24 065	35 905	0.20
125	ZOOM VIDEO COMMUNICATIONS INC	USD	50 042	8 468	0.05
156	ZOOMINFO TECHNOLOGIES INC	USD	9 786	4 697	0.03
48	ZSCALER INC	USD	4 587	5 371	0.03
304	3M CO	USD	64 245	36 456	0.20
Total Shares			13 459 547	17 701 272	99.51
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			13 459 547	17 701 272	99.51
Total Investments			13 459 547	17 701 272	99.51

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	13.42	United States of America	96.03
Technology Hardware and Equipment	11.13	Ireland	2.17
Pharmaceuticals and Biotechnology	7.82	Switzerland	0.42
Retailers	6.30	Curacao	0.22
Oil, Gas and Coal	5.20	Bermuda	0.20
Medical Equipment and Services	3.88	Netherlands	0.18
Industrial Support Services	3.75	Jersey	0.16
Banks	3.74	United Kingdom	0.05
Investment Banking and Brokerage Services	3.47	Panama	0.03
Non-life Insurance	3.31	Singapore	0.03
Real Estate Investment Trusts	2.77	Liberia	0.02
Health Care Providers	2.75		99.51
Personal Care, Drug and Grocery Stores	2.58		
Travel and Leisure	2.29		
Electricity	2.16		
Beverages	1.79		
Industrial Transportation	1.78		
General Industrials	1.76		
Telecommunications Service Providers	1.75		
Finance and Credit Services	1.69		
Industrial Engineering	1.66		
Automobiles and Parts	1.44		
Food Producers	1.32		
Chemicals	1.29		
Electronic and Electrical Equipment	1.18		
Aerospace and Defense	1.10		
Telecommunications Equipment	1.06		
Media	1.01		
Gas, Water and Multi-utilities	0.88		
Construction and Materials	0.81		
Tobacco	0.70		
Personal Goods	0.61		
Life Insurance	0.57		
Consumer Services	0.55		
Industrial Metals and Mining	0.44		
Leisure Goods	0.40		
Waste and Disposal Services	0.29		
Real Estate Investment and Services	0.23		
Household Goods and Home Construction	0.22		
Alternative Energy	0.20		
Precious Metals and Mining	0.11		
Industrial Materials	0.04		
Open-end and Miscellaneous Investment Vehicles	0.04		
Mortgage Real Estate Investment Trusts	0.02		
	99.51		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 489	A O SMITH CORP	USD	166 572	142 470	0.05
33 970	ABBOTT LABORATORIES	USD	3 883 115	3 729 566	1.18
34 494	ABBVIE INC	USD	4 342 788	5 574 575	1.77
9 078	ADOBE INC	USD	4 376 853	3 055 019	0.97
1 210	ADVANCE AUTO PARTS INC	USD	228 578	177 906	0.06
11 645	AFLAC INC	USD	631 956	837 741	0.27
5 953	AGILENT TECHNOLOGIES INC	USD	789 079	890 866	0.28
2 821	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	464 365	410 935	0.13
1 350	ALIGN TECHNOLOGY INC	USD	569 130	284 715	0.09
1 671	ALLEGION PLC	USD	197 813	175 889	0.06
5 243	ALLSTATE CORP	USD	630 736	710 951	0.23
6 310	ALLY FINANCIAL INC	USD	270 219	154 280	0.05
2 328	ALNYLAM PHARMACEUTICALS INC	USD	406 819	553 249	0.18
116 309	ALPHABET CLASS - A	USD	13 282 948	10 261 942	3.24
107 594	ALPHABET INC	USD	12 381 703	9 546 815	3.01
12 362	AMERICAN EXPRESS CO	USD	1 883 257	1 826 486	0.58
15 256	AMERICAN INTERNATIONAL GROUP INC	USD	789 801	964 789	0.31
9 031	AMERICAN TOWER CORP	USD	2 248 474	1 913 308	0.61
3 441	AMERICAN WATER WORKS CO INC	USD	534 301	524 477	0.17
2 098	AMERIPRISE FINANCIAL INC	USD	527 709	653 254	0.21
3 205	AMERISOURCEBERGEN CORP	USD	424 505	531 101	0.17
10 377	AMGEN INC	USD	2 462 087	2 725 415	0.86
8 163	ANNALY CAPITAL MANAGEMENT INC	USD	256 091	172 076	0.05
1 820	ANSYS INC	USD	543 689	439 694	0.14
4 092	AON PLC - A	USD	1 074 518	1 228 173	0.39
16 688	APPLIED MATERIALS INC	USD	1 950 472	1 625 077	0.51
4 931	APTIV PLC	USD	621 334	459 224	0.15
6 718	ARCH CAPITAL GROUP LTD	USD	286 528	421 756	0.13
4 080	ARTHUR J GALLAGHER & CO	USD	625 340	769 243	0.24
1 045	ASSURANT INC	USD	161 263	130 688	0.04
2 989	ATMOS ENERGY CORP	USD	322 756	334 977	0.11
4 215	AUTODESK INC	USD	1 056 798	787 657	0.25
8 060	AUTOMATIC DATA PROCESSING INC	USD	1 685 224	1 925 212	0.61
391	AUTOZONE INC	USD	703 641	964 276	0.31
2 904	AVALONBAY COMMUNITIES INC	USD	579 192	469 054	0.15
1 598	AVERY DENNISON CORP	USD	320 448	289 238	0.09
5 720	BALL CORP	USD	434 152	292 521	0.09
14 892	BANK OF NEW YORK MELLON CORP	USD	687 078	677 884	0.21
9 512	BAXTER INTERNATIONAL INC	USD	740 440	484 827	0.15
3 688	BEST BUY CO INC	USD	381 432	295 814	0.09
2 815	BIOGEN INC	USD	736 688	779 530	0.25
3 889	BIOMARIN PHARMACEUTICAL INC	USD	346 383	402 473	0.13
3 132	BIO-TECHNE CORP	USD	312 731	259 580	0.08
2 925	BLACKROCK INC	USD	2 192 944	2 072 743	0.66

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
770	BOOKING HOLDINGS INC	USD	1 609 752	1 551 766	0.49
4 742	BORGWARNER INC	USD	197 439	190 866	0.06
2 971	BOSTON PROPERTIES INC	USD	303 524	200 780	0.06
4 543	BROWN & BROWN INC	USD	260 234	258 815	0.08
1 264	BURLINGTON STORES INC	USD	327 002	256 289	0.08
5 312	CADENCE DESIGN SYSTEMS INC	USD	799 798	853 320	0.27
4 000	CAMPBELL SOUP CO	USD	186 416	227 000	0.07
5 685	CARDINAL HEALTH INC	USD	346 292	437 006	0.14
3 711	CARLYLE GROUP INC	USD	153 633	110 736	0.04
3 062	CARMAX INC	USD	362 845	186 445	0.06
16 325	CARRIER GLOBAL CORP	USD	653 028	673 406	0.21
3 223	CATALENT INC	USD	349 539	145 067	0.05
10 240	CATERPILLAR INC	USD	2 049 966	2 453 094	0.78
2 119	CBOE GLOBAL MARKETS INC	USD	241 741	265 871	0.08
6 648	CBRE GROUP INC	USD	526 776	511 630	0.16
11 476	CENTENE CORP	USD	868 442	941 147	0.30
4 198	CF INDUSTRIES HOLDINGS INC	USD	413 846	357 670	0.11
2 444	CH ROBINSON WORLDWIDE INC	USD	237 979	223 773	0.07
956	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	304 955	208 312	0.07
28 209	CHARLES SCHWAB CORP	USD	1 928 212	2 348 681	0.74
4 361	CHENIERE ENERGY INC	USD	455 115	653 976	0.21
8 101	CHUBB LTD	USD	1 437 673	1 787 081	0.57
4 421	CHURCH & DWIGHT CO INC	USD	379 429	356 377	0.11
5 919	CIGNA CORP	USD	1 441 279	1 961 201	0.62
2 886	CINCINNATI FINANCIAL CORP	USD	346 282	295 498	0.09
1 767	CINTAS CORP	USD	679 040	798 013	0.25
80 326	CISCO SYSTEMS INC	USD	4 038 772	3 826 731	1.21
9 388	CITIZENS FINANCIAL GROUP INC	USD	392 386	369 606	0.12
2 330	CLOROX CO	USD	407 648	326 969	0.10
7 157	CME GROUP INC	USD	1 437 513	1 203 521	0.38
79 694	COCA-COLA CO	USD	4 547 665	5 069 335	1.61
3 294	COGNEX CORP	USD	247 594	155 180	0.05
10 044	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	736 443	574 416	0.18
15 371	COLGATE-PALMOLIVE CO	USD	1 204 460	1 211 081	0.38
9 310	CONAGRA BRANDS INC	USD	329 319	360 297	0.11
6 878	CONSOLIDATED EDISON INC	USD	565 732	655 542	0.21
934	COOPER COS INC	USD	347 851	308 846	0.10
8 086	COPART INC	USD	501 031	492 357	0.16
8 593	COSTCO WHOLESALE CORP	USD	3 942 969	3 922 705	1.24
8 635	CROWN CASTLE INC	USD	1 504 617	1 171 251	0.37
41 535	CSX CORP	USD	1 321 799	1 286 754	0.41
2 735	CUMMINS INC	USD	616 546	662 663	0.21
13 405	DANAHER CORP	USD	3 527 096	3 557 955	1.13
1 094	DAVITA INC	USD	118 646	81 689	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 706	DEERE & CO	USD	1 983 278	2 446 505	0.78
4 140	DENTSPLY SIRONA INC	USD	206 684	131 818	0.04
7 891	DEXCOM INC	USD	813 950	893 577	0.28
5 387	DIGITAL REALTY TRUST INC	USD	721 766	540 154	0.17
5 299	DISCOVER FINANCIAL SERVICES	USD	537 488	518 401	0.16
4 408	DOLLAR GENERAL CORP	USD	1 002 160	1 085 470	0.34
689	DOMINO'S PIZZA INC	USD	290 646	238 670	0.08
2 612	DOVER CORP	USD	349 481	353 691	0.11
6 066	DR HORTON INC	USD	489 454	540 723	0.17
7 931	EATON CORP PLC	USD	1 138 582	1 244 770	0.39
10 000	EBAY INC	USD	590 303	414 700	0.13
12 459	EDWARDS LIFESCIENCES CORP	USD	1 196 351	929 566	0.29
8 065	ELANCO ANIMAL HEALTH INC	USD	239 169	98 554	0.03
5 393	ELECTRONIC ARTS INC	USD	698 949	658 917	0.21
4 655	ELEVANCE HEALTH INC	USD	2 345 946	2 387 875	0.76
1 767	EQUINIX INC	USD	1 276 865	1 157 438	0.37
7 377	EQUITABLE HOLDINGS INC	USD	219 521	211 720	0.07
4 533	ESSENTIAL UTILITIES INC	USD	215 599	216 360	0.07
6 523	EVERSOURCE ENERGY	USD	557 895	546 888	0.17
3 297	EXACT SCIENCES CORP	USD	276 631	163 234	0.05
3 465	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	371 733	360 083	0.11
691	FACTSET RESEARCH SYSTEMS INC	USD	267 327	277 236	0.09
11 148	FASTENAL CO	USD	568 387	527 523	0.17
11 793	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 379 000	800 155	0.25
3 806	FIRST REPUBLIC BANK/CA	USD	586 004	463 913	0.15
2 292	FMC CORP	USD	275 941	286 042	0.09
6 116	FORTIVE CORP	USD	405 763	392 953	0.12
2 541	FORTUNE BRANDS INNOVATIONS INC	USD	183 984	145 117	0.05
5 705	FRANKLIN RESOURCES INC	USD	161 655	150 498	0.05
1 150	F5 NETWORKS INC	USD	218 846	165 037	0.05
1 505	GARTNER INC	USD	396 679	505 891	0.16
11 949	GEN DIGITAL INC	USD	282 391	256 067	0.08
1 208	GENERAC HOLDINGS INC	USD	413 670	121 597	0.04
11 555	GENERAL MILLS INC	USD	780 383	968 887	0.31
2 806	GENUINE PARTS CO	USD	380 531	486 869	0.15
24 313	GILEAD SCIENCES INC	USD	1 643 731	2 087 271	0.66
3 166	GODADDY INC	USD	246 438	236 880	0.08
6 695	HARTFORD FINANCIAL SERVICES GROUP INC	USD	458 164	507 682	0.16
2 500	HASBRO INC	USD	229 928	152 525	0.05
4 454	HCA HEALTHCARE INC	USD	937 501	1 068 782	0.34
10 213	HEALTHPEAK PROPERTIES INC	USD	322 916	256 040	0.08
825	HEICO CORP (ISIN US4228061093)	USD	118 821	126 753	0.04
1 387	HEICO CORP (ISIN US4228062083)	USD	163 345	166 232	0.05
2 598	HENRY SCHEIN INC	USD	192 222	207 502	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
27 228	HEWLETT PACKARD ENTERPRISE CO	USD	408 115	434 559	0.14
5 321	HILTON WORLDWIDE HOLDINGS INC	USD	672 713	672 362	0.21
4 543	HOLOGIC INC	USD	321 413	339 862	0.11
19 956	HOME DEPOT INC	USD	6 244 909	6 303 302	1.99
3 983	HORIZON THERAPEUTICS PLC	USD	357 390	453 265	0.14
5 651	HORMEL FOODS CORP	USD	270 254	257 403	0.08
14 103	HOST HOTELS & RESORTS INC	USD	267 105	226 353	0.07
20 060	HP INC	USD	617 464	539 012	0.17
856	HUBSPOT INC	USD	459 399	247 495	0.08
2 455	HUMANA INC	USD	1 068 256	1 257 426	0.40
26 245	HUNTINGTON BANCSHARES INC/OH	USD	371 577	370 055	0.12
1 374	IDEX CORP	USD	285 270	313 725	0.10
1 693	IDEXX LABORATORIES INC	USD	842 276	690 676	0.22
6 006	ILLINOIS TOOL WORKS INC	USD	1 283 672	1 323 122	0.42
3 051	ILLUMINA INC	USD	1 006 546	616 912	0.20
3 727	INCYTE CORP	USD	285 530	299 353	0.09
7 268	INGERSOLL RAND INC	USD	353 563	379 753	0.12
1 263	INSULET CORP	USD	325 954	371 815	0.12
79 648	INTEL CORP	USD	3 857 339	2 105 097	0.67
11 147	INTERCONTINENTAL EXCHANGE INC	USD	1 232 508	1 143 571	0.36
17 520	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 264 362	2 468 393	0.78
4 823	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	660 816	505 643	0.16
6 771	INTERNATIONAL PAPER CO	USD	331 044	234 480	0.07
7 461	INTERPUBLIC GROUP OF COS INC	USD	229 456	248 526	0.08
5 198	INTUIT INC	USD	2 344 959	2 023 166	0.64
6 544	INVESCO LTD	USD	145 670	117 727	0.04
3 618	IQVIA HOLDINGS INC	USD	785 018	741 292	0.23
1 164	JAZZ PHARMACEUTICALS PLC	USD	178 902	185 437	0.06
1 588	JB HUNT TRANSPORT SERVICES INC	USD	275 999	276 884	0.09
13 861	JOHNSON CONTROLS INTERNATIONAL PLC	USD	839 031	887 104	0.28
4 853	KELLOGG CO	USD	326 696	345 728	0.11
15 108	KEURIG DR PEPPER INC	USD	531 338	538 751	0.17
17 570	KEYCORP	USD	347 297	306 069	0.10
3 478	KEYSIGHT TECHNOLOGIES INC	USD	526 717	594 981	0.19
6 549	KIMBERLY-CLARK CORP	USD	884 748	889 027	0.28
2 990	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	146 783	156 706	0.05
14 263	KRAFT HEINZ CO	USD	538 504	580 647	0.18
1 645	LABORATORY CORP OF AMERICA HOLDINGS	USD	411 989	387 365	0.12
2 657	LAM RESEARCH CORP	USD	1 375 414	1 116 737	0.35
1 131	LEAR CORPORATION	USD	199 576	140 267	0.04
624	LENNOX INTERNATIONAL INC	USD	187 554	149 280	0.05
3 103	LINCOLN NATIONAL CORP	USD	184 602	95 324	0.03
9 667	LINDE PLC	USD	2 819 909	3 153 182	1.00
5 658	LKQ CORP	USD	273 641	302 194	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 040	LOWE'S COS INC	USD	2 352 432	2 398 850	0.76
2 254	LULULEMON ATHLETICA INC	USD	767 877	722 137	0.23
17 442	LUMEN TECHNOLOGIES INC	USD	209 136	91 047	0.03
717	MARKETAXESS HOLDINGS INC	USD	286 679	199 964	0.06
9 680	MARSH & MCLENNAN COS INC	USD	1 410 626	1 601 846	0.51
1 301	MARTIN MARIETTA MATERIALS INC	USD	461 194	439 699	0.14
16 539	MARVELL TECHNOLOGY INC	USD	896 868	612 605	0.19
4 544	MASCO CORP	USD	262 762	212 068	0.07
996	MASIMO CORP	USD	203 417	147 358	0.05
5 238	MCCORMICK & CO INC/MD	USD	466 115	434 178	0.14
11 817	MEDICAL PROPERTIES TRUST INC	USD	155 035	131 641	0.04
879	MERCADOLIBRE INC	USD	1 059 959	743 845	0.24
437	METTLER-TOLEDO INTERNATIONAL INC	USD	569 522	631 662	0.20
21 399	MICRON TECHNOLOGY INC	USD	1 671 130	1 069 522	0.34
137 434	MICROSOFT CORP	USD	36 588 033	32 959 421	10.43
6 450	MODERNA INC	USD	973 388	1 158 549	0.37
1 057	MOLINA HEALTHCARE INC	USD	294 801	349 043	0.11
3 204	MOODY'S CORP	USD	1 027 994	892 698	0.28
6 283	MOSAIC CO	USD	252 223	275 635	0.09
3 237	MOTOROLA SOLUTIONS INC	USD	708 370	834 207	0.26
3 632	M&T BANK CORP	USD	571 193	526 858	0.17
6 197	NASDAQ INC	USD	343 481	380 186	0.12
3 999	NETAPP INC	USD	294 970	240 180	0.08
1 804	NEUROCRINE BIOSCIENCES INC	USD	172 221	215 470	0.07
15 396	NEWMONT CORP	USD	911 571	726 691	0.23
3 603	NORTHERN TRUST CORP	USD	374 514	318 829	0.10
1 780	NOVOCURE LTD	USD	234 425	130 563	0.04
48 301	NVIDIA CORP	USD	8 879 922	7 058 707	2.23
5 094	NXP SEMICONDUCTORS NV	USD	951 951	805 005	0.26
1 747	OLD DOMINION FREIGHT LINE INC	USD	475 582	495 764	0.16
8 445	ONEOK INC	USD	458 621	554 837	0.18
8 152	OTIS WORLDWIDE CORP	USD	615 711	638 383	0.20
1 877	OWENS CORNING	USD	163 863	160 108	0.05
6 745	PACCAR INC	USD	596 899	667 553	0.21
3 127	PENTAIR PLC	USD	194 210	140 652	0.04
26 771	PEPSICO INC	USD	4 236 981	4 836 449	1.53
2 448	PERKINELMER INC	USD	372 456	343 259	0.11
9 823	PLUG POWER INC	USD	187 024	121 511	0.04
8 165	PNC FINANCIAL SERVICES GROUP INC	USD	1 395 430	1 289 580	0.41
799	POOL CORP	USD	343 899	241 562	0.08
4 558	PPG INDUSTRIES INC	USD	653 205	573 123	0.18
4 536	PRINCIPAL FINANCIAL GROUP INC	USD	296 000	380 661	0.12
46 274	PROCTER & GAMBLE CO	USD	6 588 662	7 013 286	2.21
11 344	PROGRESSIVE CORP	USD	1 155 936	1 471 430	0.47

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 216	PRUDENTIAL FINANCIAL INC	USD	701 613	717 703	0.23
3 065	PUBLIC STORAGE	USD	910 064	858 782	0.27
4 709	PULTEGROUP INC	USD	232 408	214 401	0.07
2 603	QUANTA SERVICES INC	USD	326 913	370 928	0.12
2 262	QUEST DIAGNOSTICS INC	USD	303 527	353 867	0.11
3 535	RAYMOND JAMES FINANCIAL INC	USD	323 265	377 715	0.12
3 038	REGENCY CENTERS CORP	USD	201 810	189 875	0.06
2 079	REGENERON PHARMACEUTICALS INC	USD	1 249 049	1 499 978	0.48
17 277	REGIONS FINANCIAL CORP	USD	351 897	372 492	0.12
4 290	REPUBLIC SERVICES INC	USD	526 750	553 367	0.18
2 991	RESMED INC	USD	667 483	622 517	0.20
6 263	RIVIAN AUTOMOTIVE INC	USD	201 968	115 427	0.04
2 144	ROBERT HALF INTERNATIONAL INC	USD	190 609	158 292	0.05
2 239	ROCKWELL AUTOMATION INC	USD	581 570	576 699	0.18
4 335	ROLLINS INC	USD	149 875	158 401	0.05
2 056	ROPER TECHNOLOGIES INC	USD	891 923	888 377	0.28
6 788	ROSS STORES INC	USD	738 040	787 883	0.25
19 398	SALESFORCE INC	USD	4 109 567	2 571 981	0.81
1 996	SBA COMMUNICATIONS CORP	USD	674 685	559 499	0.18
3 938	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	335 709	207 178	0.07
2 517	SEAGEN INC	USD	367 409	323 460	0.10
2 985	SENSATA TECHNOLOGIES HOLDING PLC	USD	170 152	120 534	0.04
3 918	SERVICENOW INC	USD	2 021 157	1 521 242	0.48
4 776	SHERWIN-WILLIAMS CO	USD	1 258 845	1 133 488	0.36
14 953	SIRIUS XM HOLDINGS INC	USD	94 091	87 326	0.03
1 012	SNAP-ON INC	USD	210 427	231 232	0.07
6 702	S&P GLOBAL INC	USD	2 494 326	2 244 768	0.71
3 185	SPLUNK INC	USD	415 823	274 197	0.09
22 257	STARBUCKS CORP	USD	2 191 763	2 207 894	0.70
6 757	STATE STREET CORP	USD	530 395	524 140	0.17
3 323	STEEL DYNAMICS INC	USD	208 875	324 657	0.10
1 896	STERIS PLC	USD	389 780	350 172	0.11
1 075	SVB FINANCIAL GROUP	USD	505 854	247 401	0.08
8 767	SYNCHRONY FINANCIAL	USD	345 603	288 084	0.09
4 664	T ROWE PRICE GROUP INC	USD	722 451	508 656	0.16
3 033	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	423 882	315 826	0.10
4 246	TARGA RESOURCES CORP	USD	312 920	312 081	0.10
8 928	TARGET CORP	USD	1 810 141	1 330 629	0.42
887	TELEFLEX INC	USD	311 054	221 422	0.07
51 665	TESLA INC	USD	12 004 197	6 364 095	2.01
17 724	TEXAS INSTRUMENTS INC	USD	3 090 919	2 928 359	0.93
7 600	THERMO FISHER SCIENTIFIC INC	USD	4 003 775	4 185 244	1.33
22 522	TJX COS INC	USD	1 472 942	1 792 751	0.57
2 020	TRACTOR SUPPLY CO	USD	385 560	454 439	0.14

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 680	TRANE TECHNOLOGIES PLC	USD	761 149	786 661	0.25
4 603	TRAVELERS COS INC	USD	716 869	863 016	0.27
4 757	TRIMBLE INC	USD	346 794	240 514	0.08
25 729	TRUIST FINANCIAL CORP	USD	1 335 934	1 107 119	0.35
783	TYLER TECHNOLOGIES INC	USD	349 362	252 447	0.08
4 074	UGI CORP	USD	167 638	151 023	0.05
1 674	U-HAUL HOLDING CO	USD	105 618	92 037	0.03
932	ULTA BEAUTY INC	USD	334 297	437 173	0.14
12 114	UNION PACIFIC CORP	USD	2 632 923	2 508 446	0.79
14 196	UNITED PARCEL SERVICE INC - B	USD	2 627 859	2 467 833	0.78
1 447	UNITED RENTALS INC	USD	451 113	514 293	0.16
27 380	US BANCORP/MN	USD	1 502 778	1 194 042	0.38
766	VAIL RESORTS INC	USD	211 652	182 576	0.06
2 633	VEEVA SYSTEMS INC	USD	456 984	424 914	0.13
7 565	VENTAS INC	USD	408 002	340 803	0.11
3 045	VERISK ANALYTICS INC - A	USD	565 191	537 199	0.17
81 465	VERIZON COMMUNICATIONS INC	USD	4 171 674	3 209 721	1.02
4 975	VERTEX PHARMACEUTICALS INC	USD	1 147 054	1 436 681	0.46
6 009	VF CORP	USD	275 309	165 908	0.05
31 716	VISA INC	USD	6 678 143	6 589 316	2.08
3 845	VMWARE INC - A	USD	471 100	472 012	0.15
2 757	VULCAN MATERIALS CO	USD	478 661	482 778	0.15
4 199	W R BERKLEY CORP - C	USD	237 726	304 721	0.10
47 928	WARNER BROS DISCOVERY INC	USD	892 687	454 357	0.14
1 090	WATERS CORP	USD	347 617	373 412	0.12
8 988	WELLTOWER INC	USD	687 209	589 163	0.19
1 437	WEST PHARMACEUTICAL SERVICES INC	USD	482 892	338 198	0.11
7 452	WESTERN UNION CO	USD	159 298	102 614	0.03
4 985	WESTROCK CO	USD	258 778	175 273	0.06
1 110	WHIRLPOOL CORP	USD	222 977	157 021	0.05
23 637	WILLIAMS COS INC	USD	659 185	777 657	0.25
2 133	WILLIS TOWERS WATSON PLC	USD	471 140	521 689	0.17
3 899	WORKDAY INC	USD	867 209	652 420	0.21
888	WW GRAINGER INC	USD	415 469	493 950	0.16
3 279	XYLEM INC/NY	USD	338 045	362 559	0.11
5 520	YUM! BRANDS INC	USD	635 619	707 002	0.22
1 019	ZEBRA TECHNOLOGIES CORP - A	USD	463 273	261 282	0.08
3 830	ZIMMER BIOMET HOLDINGS INC	USD	457 037	488 325	0.15
9 081	ZOETIS INC	USD	1 601 054	1 330 821	0.42

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 964	ZOOMINFO TECHNOLOGIES INC	USD	203 019	149 466	0.05
Total Shares			339 731 322	313 085 301	99.18
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			339 731 322	313 085 301	99.18
Total Investments			339 731 322	313 085 301	99.18

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	22.19	United States of America	95.11
Pharmaceuticals and Biotechnology	7.20	Ireland	2.84
Retailers	6.63	Switzerland	0.57
Technology Hardware and Equipment	6.19	Netherlands	0.26
Medical Equipment and Services	5.51	Jersey	0.19
Investment Banking and Brokerage Services	4.23	Bermuda	0.17
Finance and Credit Services	3.38	United Kingdom	0.04
Personal Care, Drug and Grocery Stores	3.36		
Non-life Insurance	3.32		99.18
Beverages	3.31		
Industrial Support Services	2.92		
Industrial Engineering	2.90		
Real Estate Investment Trusts	2.86		
Industrial Transportation	2.78		
Health Care Providers	2.67		
Automobiles and Parts	2.40		
Banks	1.98		
Electronic and Electrical Equipment	1.78		
Travel and Leisure	1.76		
Telecommunications Equipment	1.53		
Chemicals	1.45		
Construction and Materials	1.13		
Telecommunications Service Providers	1.07		
Food Producers	1.01		
General Industrials	0.79		
Oil, Gas and Coal	0.73		
Life Insurance	0.68		
Consumer Services	0.55		
Leisure Goods	0.43		
Gas, Water and Multi-utilities	0.39		
Electricity	0.38		
Household Goods and Home Construction	0.29		
Personal Goods	0.28		
Precious Metals and Mining	0.23		
Media	0.22		
Waste and Disposal Services	0.18		
Real Estate Investment and Services	0.16		
Industrial Metals and Mining	0.10		
Aerospace and Defense	0.09		
Industrial Materials	0.07		
Mortgage Real Estate Investment Trusts	0.05		
	99.18		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 247	A O SMITH CORP	USD	208 095	185 858	0.03
41 298	ABB LTD	CHF	1 221 792	1 252 471	0.21
44 404	ABBOTT LABORATORIES	USD	5 068 513	4 875 115	0.83
44 641	ABBVIE INC	USD	4 993 006	7 214 432	1.23
53 882	ABRDN PLC	GBP	196 844	122 659	0.02
610	ACCIONA SA	EUR	117 291	111 911	0.02
4 206	ACCOR SA	EUR	146 308	104 815	0.02
3 987	ADECCO GROUP AG - REG	CHF	217 662	131 258	0.02
3 915	ADIDAS AG - REG	EUR	1 248 048	532 564	0.09
11 898	ADOBE INC	USD	6 024 396	4 004 034	0.68
1 510	ADVANCE AUTO PARTS INC	USD	277 825	222 015	0.04
5 179	ADVANTEST CORP	JPY	394 980	332 850	0.06
44 237	AEGON NV	EUR	190 019	223 690	0.04
17 442	AEON CO LTD	JPY	410 449	367 889	0.06
15 254	AFLAC INC	USD	746 293	1 097 373	0.19
7 312	AGILENT TECHNOLOGIES INC	USD	957 950	1 094 241	0.19
11 216	AGNICO EAGLE MINES LTD	CAD	619 107	582 434	0.10
322 599	AIA GROUP LTD	HKD	3 625 262	3 587 664	0.61
505	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	57 862	71 358	0.01
12 422	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	1 859 570	1 755 277	0.30
11 535	AJINOMOTO CO INC	JPY	280 432	352 401	0.06
4 487	AKZO NOBEL NV	EUR	486 536	299 584	0.05
12 347	ALCON INC	CHF	878 454	843 125	0.14
3 754	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	622 958	546 845	0.09
16 815	ALGONQUIN POWER & UTILITIES CORP	CAD	227 720	109 458	0.02
1 851	ALIGN TECHNOLOGY INC	USD	974 696	390 376	0.07
2 180	ALLEGION PLC	USD	266 765	229 467	0.04
10 506	ALLIANZ SE - REG	EUR	2 395 635	2 252 597	0.38
6 877	ALLSTATE CORP	USD	779 329	932 521	0.16
8 233	ALLY FINANCIAL INC	USD	340 681	201 297	0.03
2 965	ALNYLAM PHARMACEUTICALS INC	USD	498 513	704 632	0.12
150 821	ALPHABET CLASS - A	USD	16 661 123	13 306 936	2.27
139 563	ALPHABET INC	USD	15 471 308	12 383 424	2.11
16 362	AMERICAN EXPRESS CO	USD	2 332 443	2 417 486	0.41
18 198	AMERICAN INTERNATIONAL GROUP INC	USD	858 781	1 150 842	0.20
11 938	AMERICAN TOWER CORP	USD	2 948 782	2 529 185	0.43
4 468	AMERICAN WATER WORKS CO INC	USD	704 782	681 013	0.12
2 736	AMERIPRISE FINANCIAL INC	USD	632 483	851 908	0.15
3 876	AMERISOURCEBERGEN CORP	USD	440 295	642 292	0.11
13 214	AMGEN INC	USD	3 016 628	3 470 525	0.59
3 077	AMPLIFON SPA	EUR	135 863	91 359	0.02
1 505	AMUNDI SA	EUR	123 350	85 129	0.01
3 919	ANA HOLDINGS INC	JPY	78 270	83 165	0.01
9 638	ANNALY CAPITAL MANAGEMENT INC	USD	305 733	203 169	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 155	ANSYS INC	USD	753 276	520 626	0.09
9 744	ANTOFAGASTA PLC	GBP	174 479	181 145	0.03
5 402	AON PLC - A	USD	1 344 724	1 621 356	0.28
78	AP MOLLER - MAERSK A/S - A	DKK	224 836	172 056	0.03
132	AP MOLLER - MAERSK A/S - B	DKK	384 293	295 907	0.05
21 252	APPLIED MATERIALS INC	USD	2 329 343	2 069 520	0.35
6 684	APTIV PLC	USD	891 583	622 481	0.11
9 366	ARCH CAPITAL GROUP LTD	USD	353 126	587 997	0.10
1 353	ARGENX SE	EUR	399 039	502 941	0.09
5 153	ARTHUR J GALLAGHER & CO	USD	700 018	971 547	0.17
31 000	ASAHI KASEI CORP	JPY	277 757	221 179	0.04
10 991	ASHTED GROUP PLC	GBP	839 036	624 021	0.11
10 137	ASML HOLDING NV	EUR	5 971 875	5 450 468	0.93
24 765	ASSA ABLOY AB	SEK	669 389	531 687	0.09
27 346	ASSICURAZIONI GENERALI SPA	EUR	518 707	484 909	0.08
8 802	ASSOCIATED BRITISH FOODS PLC	GBP	241 966	166 862	0.03
1 363	ASSURANT INC	USD	197 296	170 457	0.03
50 089	ASTELLAS PHARMA INC	JPY	804 049	761 708	0.13
38 805	ASTRAZENECA PLC	GBP	4 316 642	5 236 285	0.89
5 154	ASX LTD	AUD	289 559	237 745	0.04
66 368	ATLAS COPCO AB	SEK	924 612	784 094	0.13
38 567	ATLAS COPCO AB - B	SEK	460 483	411 227	0.07
3 346	ATMOS ENERGY CORP	USD	329 125	374 986	0.06
30 454	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	156 060	150 424	0.03
45 481	AURIZON HOLDINGS LTD	AUD	129 716	115 045	0.02
5 435	AUTODESK INC	USD	1 436 177	1 015 638	0.17
10 644	AUTOMATIC DATA PROCESSING INC	USD	2 120 140	2 542 426	0.43
481	AUTOZONE INC	USD	751 586	1 186 233	0.20
3 453	AVALONBAY COMMUNITIES INC	USD	718 064	557 729	0.10
2 037	AVERY DENNISON CORP	USD	439 523	368 697	0.06
69 905	AVIVA PLC	GBP	337 966	372 337	0.06
45 029	AXA SA	EUR	1 137 607	1 252 130	0.21
3 200	AZBIL CORP	JPY	133 491	80 640	0.01
1 486	BACHEM HOLDING AG - B	CHF	134 612	128 246	0.02
7 944	BALL CORP	USD	700 278	406 256	0.07
147 611	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	777 035	887 568	0.15
31 371	BANK HAPOALIM BM	ILS	255 576	282 014	0.05
35 899	BANK LEUMI LE-ISRAEL BM	ILS	268 814	298 200	0.05
17 379	BANK OF MONTREAL	CAD	1 565 521	1 573 297	0.27
18 884	BANK OF NEW YORK MELLON CORP	USD	911 093	859 600	0.15
25 266	BARRATT DEVELOPMENTS PLC	GBP	224 722	120 595	0.02
12 411	BAXTER INTERNATIONAL INC	USD	997 740	632 589	0.11
1 819	BCE INC	CAD	99 102	79 866	0.01
2 491	BEIERSDORF AG	EUR	278 138	284 993	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 769	BERKELEY GROUP HOLDINGS PLC	GBP	165 235	125 670	0.02
5 349	BEST BUY CO INC	USD	587 347	429 043	0.07
3 631	BIOGEN INC	USD	980 058	1 005 497	0.17
4 547	BIOMARIN PHARMACEUTICAL INC	USD	368 940	470 569	0.08
1 024	BIOMERIEUX	EUR	131 522	107 013	0.02
3 884	BIO-TECHNE CORP	USD	425 420	321 906	0.05
3 807	BLACKROCK INC	USD	2 927 839	2 697 754	0.46
12 112	BLUESCOPE STEEL LTD	AUD	163 256	138 321	0.02
99 397	BOC HONG KONG HOLDINGS LTD	HKD	325 012	338 754	0.06
6 758	BOLIDEN AB	SEK	231 492	253 761	0.04
1 024	BOOKING HOLDINGS INC	USD	2 185 095	2 063 647	0.35
5 929	BORGWARNER INC	USD	255 410	238 642	0.04
3 678	BOSTON PROPERTIES INC	USD	390 606	248 559	0.04
5 671	BOUYGUES SA	EUR	217 644	169 709	0.03
37 473	BRAMBLES LTD	AUD	293 521	306 730	0.05
3 817	BRENNTAG SE	EUR	307 554	243 281	0.04
21 756	BRITISH LAND CO PLC	GBP	143 659	103 397	0.02
3 232	BROOKFIELD RENEWABLE CORP - A	CAD	137 167	88 902	0.02
5 927	BROWN & BROWN INC	USD	335 751	337 661	0.06
171 686	BT GROUP PLC	GBP	341 480	231 402	0.04
8 337	BUNZL PLC	GBP	290 733	276 682	0.05
9 878	BURBERRY GROUP PLC	GBP	240 957	241 204	0.04
7 265	BUREAU VERITAS SA	EUR	209 109	190 815	0.03
1 650	BURLINGTON STORES INC	USD	423 550	334 554	0.06
6 853	CADENCE DESIGN SYSTEMS INC	USD	924 027	1 100 866	0.19
5 219	CAMPBELL SOUP CO	USD	239 295	296 178	0.05
2 127	CANADIAN APARTMENT PROPERTIES REIT	CAD	91 476	67 000	0.01
22 570	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1 134 379	912 341	0.16
14 436	CANADIAN NATIONAL RAILWAY CO	CAD	1 617 299	1 713 657	0.29
1 412	CANADIAN TIRE CORP LTD - A	CAD	192 265	147 460	0.03
3 204	CANADIAN UTILITIES LTD	CAD	84 583	86 666	0.01
64 280	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	55 845	177 330	0.03
6 732	CARDINAL HEALTH INC	USD	376 064	517 489	0.09
994	CARL ZEISS MEDITEC AG	EUR	163 696	125 074	0.02
4 842	CARLYLE GROUP INC	USD	197 652	144 485	0.02
3 995	CARMAX INC	USD	460 121	243 256	0.04
15 337	CARREFOUR SA	EUR	275 476	256 002	0.04
21 138	CARRIER GLOBAL CORP	USD	830 909	871 943	0.15
4 205	CATALENT INC	USD	463 552	189 267	0.03
13 472	CATERPILLAR INC	USD	2 600 479	3 227 352	0.55
2 634	CBOE GLOBAL MARKETS INC	USD	287 047	330 488	0.06
8 821	CBRE GROUP INC	USD	687 941	678 864	0.12
13 428	CELLNEX TELECOM SAU	EUR	766 110	443 116	0.08
14 402	CENTENE CORP	USD	983 861	1 181 108	0.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 122	CF INDUSTRIES HOLDINGS INC	USD	505 885	436 394	0.07
3 182	CH ROBINSON WORLDWIDE INC	USD	295 836	291 344	0.05
1 247	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	438 192	271 721	0.05
35 804	CHARLES SCHWAB CORP	USD	2 276 927	2 981 041	0.51
5 657	CHENIERE ENERGY INC	USD	443 230	848 324	0.14
2 606	CHR HANSEN HOLDING A/S	DKK	229 662	186 889	0.03
10 735	CHUBB LTD	USD	1 805 008	2 368 141	0.40
18 100	CHUGAI PHARMACEUTICAL CO LTD	JPY	535 402	462 017	0.08
5 997	CHURCH & DWIGHT CO INC	USD	516 269	483 418	0.08
16 764	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	580 083	464 907	0.08
7 511	CIGNA CORP	USD	1 616 359	2 488 695	0.42
3 766	CINCINNATI FINANCIAL CORP	USD	451 401	385 601	0.07
2 231	CINTAS CORP	USD	815 096	1 007 564	0.17
103 477	CISCO SYSTEMS INC	USD	5 084 915	4 929 644	0.84
12 248	CITIZENS FINANCIAL GROUP INC	USD	506 953	482 204	0.08
11 064	CITY DEVELOPMENTS LTD	SGD	59 700	67 892	0.01
2 123	CLARIANT AG - REG	CHF	40 646	33 615	0.01
3 041	CLOROX CO	USD	551 140	426 744	0.07
9 216	CME GROUP INC	USD	1 798 050	1 549 763	0.26
25 284	CNH INDUSTRIAL NV	EUR	311 253	403 821	0.07
103 817	COCA-COLA CO	USD	5 617 968	6 603 799	1.13
6 169	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	318 627	341 269	0.06
4 973	COCA-COLA HBC AG	GBP	153 289	118 023	0.02
2 231	COCHLEAR LTD	AUD	338 099	308 827	0.05
4 297	COGNEX CORP	USD	324 556	202 432	0.03
12 960	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	977 197	741 182	0.13
35 967	COLES GROUP LTD	AUD	451 718	407 822	0.07
19 729	COLGATE-PALMOLIVE CO	USD	1 567 710	1 554 448	0.26
25 898	COMMERZBANK AG	EUR	189 677	244 224	0.04
44 086	COMPASS GROUP PLC	GBP	870 622	1 016 848	0.17
14 626	COMPUTERSHARE LTD	AUD	177 000	259 871	0.04
11 873	CONAGRA BRANDS INC	USD	430 730	459 485	0.08
8 749	CONSOLIDATED EDISON INC	USD	691 330	833 867	0.14
2 718	CONTINENTAL AG	EUR	307 185	162 386	0.03
1 218	COOPER COS INC	USD	451 385	402 756	0.07
10 548	COPART INC	USD	660 579	642 268	0.11
11 221	COSTCO WHOLESALE CORP	USD	4 896 426	5 122 387	0.87
1 168	COVIVIO	EUR	98 176	69 121	0.01
18 928	CRH PLC	EUR	843 798	747 636	0.13
3 447	CRODA INTERNATIONAL PLC	GBP	341 935	273 822	0.05
10 679	CROWN CASTLE INC	USD	1 886 626	1 448 500	0.25
13 310	CSL LTD	AUD	2 806 202	2 597 400	0.44
54 726	CSX CORP	USD	1 703 821	1 695 411	0.29
3 519	CUMMINS INC	USD	798 530	852 619	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 500	DAI NIPPON PRINTING CO LTD	JPY	124 041	110 463	0.02
2 500	DAIFUKU CO LTD	JPY	157 799	117 094	0.02
27 100	DAI-ICHI LIFE HOLDINGS INC	JPY	493 185	614 934	0.10
46 634	DAIICHI SANKYO CO LTD	JPY	1 266 367	1 502 099	0.26
6 073	DAIKIN INDUSTRIES LTD	JPY	1 210 560	929 740	0.16
17 532	DANAHER CORP	USD	4 524 602	4 653 343	0.79
16 142	DANONE SA	EUR	1 073 616	848 112	0.14
1 428	DAVITA INC	USD	152 358	106 629	0.02
48 210	DBS GROUP HOLDINGS LTD	SGD	1 026 927	1 219 265	0.21
2 437	DCC PLC	GBP	193 457	119 601	0.02
7 306	DEERE & CO	USD	2 275 762	3 132 521	0.53
4 136	DELIVERY HERO SE	EUR	164 122	197 665	0.03
4 581	DEMANT A/S	DKK	159 080	126 591	0.02
5 401	DENTSPLY SIRONA INC	USD	294 454	171 968	0.03
5 094	DEUTSCHE BOERSE AG	EUR	845 535	877 463	0.15
9 592	DEXCOM INC	USD	1 008 076	1 086 198	0.19
26 575	DEXUS	AUD	198 887	139 671	0.02
622	DIASORIN SPA	EUR	124 425	86 563	0.01
605	D'IETEREN GROUP	EUR	104 861	115 707	0.02
6 992	DIGITAL REALTY TRUST INC	USD	926 961	701 088	0.12
7 040	DISCOVER FINANCIAL SERVICES	USD	691 636	688 723	0.12
22 984	DNB BANK ASA	NOK	462 679	453 683	0.08
5 572	DOLLAR GENERAL CORP	USD	1 234 346	1 372 105	0.23
7 081	DOLLARAMA INC	CAD	410 697	413 855	0.07
886	DOMINO'S PIZZA INC	USD	368 608	306 910	0.05
3 559	DOVER CORP	USD	476 571	481 924	0.08
8 318	DR HORTON INC	USD	687 034	741 467	0.13
2 770	DR ING HC F PORSCHE AG	EUR	310 296	280 108	0.05
7 474	EAST JAPAN RAILWAY CO	JPY	410 825	425 969	0.07
9 690	EATON CORP PLC	USD	1 331 850	1 520 846	0.26
13 571	EBAY INC	USD	781 511	562 789	0.10
9 780	EDP RENOVAVEIS SA	EUR	235 619	214 808	0.04
15 398	EDWARDS LIFESCIENCES CORP	USD	1 467 922	1 148 845	0.20
2 058	EIFFAGE SA	EUR	203 626	201 893	0.03
6 779	EISAI CO LTD	JPY	459 776	447 189	0.08
10 523	ELANCO ANIMAL HEALTH INC	USD	324 140	128 591	0.02
5 573	ELECTROLUX AB	SEK	129 392	75 298	0.01
6 949	ELECTRONIC ARTS INC	USD	904 451	849 029	0.14
5 929	ELEVANCE HEALTH INC	USD	3 017 051	3 041 399	0.52
1 215	ELIA GROUP SA/NV	EUR	166 047	172 203	0.03
3 514	ELISA OYJ	EUR	204 411	185 491	0.03
4 123	EMPIRE CO LTD	CAD	120 948	108 512	0.02
6 150	ENAGAS SA	EUR	141 074	101 900	0.02
16 283	EPIROC AB - A	SEK	314 372	296 686	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 636	EPIROC AB - B	SEK	161 517	155 043	0.03
7 254	EQT AB	SEK	189 959	153 580	0.03
2 216	EQUINIX INC	USD	1 635 034	1 451 546	0.25
9 625	EQUITABLE HOLDINGS INC	USD	274 914	276 238	0.05
8 496	ERSTE GROUP BANK AG	EUR	322 458	271 114	0.05
5 933	ESSENTIAL UTILITIES INC	USD	276 802	283 182	0.05
7 105	ESSILORLUXOTTICA SA	EUR	1 196 975	1 283 012	0.22
14 816	ESSITY AB	SEK	451 640	388 617	0.07
1 077	EURAZEO SE	EUR	82 047	66 782	0.01
3 325	EUROFINS SCIENTIFIC SE	EUR	334 948	237 970	0.04
8 429	EVERSOURCE ENERGY	USD	726 623	706 687	0.12
5 181	EVONIK INDUSTRIES AG	EUR	138 358	99 170	0.02
4 302	EXACT SCIENCES CORP	USD	435 733	212 992	0.04
4 186	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	444 031	435 009	0.07
934	FACTSET RESEARCH SYSTEMS INC	USD	339 015	374 730	0.06
5 600	FANUC CORP	JPY	1 186 858	841 836	0.14
1 500	FAST RETAILING CO LTD	JPY	1 074 506	915 495	0.16
14 221	FASTENAL CO	USD	724 474	672 938	0.11
3 114	FERRARI NV	EUR	665 573	665 348	0.11
15 062	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 980 138	1 021 957	0.17
4 514	FIRST REPUBLIC BANK/CA	USD	734 049	550 211	0.09
20 005	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	363 292	285 936	0.05
3 106	FMC CORP	USD	380 722	387 629	0.07
46 720	FORTESCUE METALS GROUP LTD	AUD	631 528	649 829	0.11
8 221	FORTIVE CORP	USD	574 300	528 199	0.09
4 297	FORTUNE BRANDS INNOVATIONS INC	USD	288 661	245 402	0.04
7 444	FRANKLIN RESOURCES INC	USD	210 283	196 373	0.03
5 068	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	381 718	165 348	0.03
12 720	FRESENIUS SE & CO KGAA	EUR	539 695	356 355	0.06
3 100	FUJI ELECTRIC CO LTD	JPY	156 836	118 178	0.02
8 800	FUJIFILM HOLDINGS CORP	JPY	610 491	441 851	0.08
5 200	FUJITSU LTD	JPY	851 396	694 214	0.12
1 501	F5 NETWORKS INC	USD	297 807	215 409	0.04
2 126	GARTNER INC	USD	545 971	714 634	0.12
3 791	GEA GROUP AG	EUR	150 862	154 555	0.03
1 009	GEBERIT AG - REG	CHF	630 025	474 931	0.08
1 135	GECINA SA	EUR	164 439	115 258	0.02
14 377	GEN DIGITAL INC	USD	349 926	308 099	0.05
1 576	GENERAC HOLDINGS INC	USD	568 688	158 640	0.03
14 493	GENERAL MILLS INC	USD	915 069	1 215 238	0.21
1 601	GENMAB A/S	DKK	615 853	675 751	0.12
3 508	GENUINE PARTS CO	USD	404 241	608 673	0.10
8 575	GETINGE AB - B	SEK	222 601	178 009	0.03
4 757	GILDAN ACTIVEWEAR INC	CAD	154 377	130 183	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
30 982	GILEAD SCIENCES INC	USD	2 059 502	2 659 805	0.45
228	GIVAUDAN SA - REG	CHF	977 993	698 124	0.12
4 942	GJENSIDIGE FORSIKRING ASA	NOK	107 659	96 422	0.02
3 240	GODADDY INC	USD	250 474	242 417	0.04
45 260	GOODMAN GROUP	AUD	667 199	532 837	0.09
47 331	GPT GROUP	AUD	167 473	134 811	0.02
29 219	GRAB HOLDINGS LTD	USD	77 720	94 085	0.02
7 370	GRIFOLS SA	EUR	194 532	84 713	0.01
17 768	H & M HENNES & MAURITZ AB - B	SEK	305 821	191 398	0.03
20 552	HANG SENG BANK LTD	HKD	380 498	341 789	0.06
6 135	HANKYU HANSHIN HOLDINGS INC	JPY	196 492	182 267	0.03
8 194	HARTFORD FINANCIAL SERVICES GROUP INC	USD	551 739	621 351	0.11
3 262	HASBRO INC	USD	300 418	199 015	0.03
5 538	HCA HEALTHCARE INC	USD	1 051 330	1 328 898	0.23
13 325	HEALTHPEAK PROPERTIES INC	USD	418 720	334 058	0.06
1 077	HEICO CORP (ISIN US4228061093)	USD	154 060	165 470	0.03
1 810	HEICO CORP (ISIN US4228062083)	USD	211 927	216 929	0.04
3 578	HEIDELBERGCEMENT AG	EUR	264 464	203 456	0.03
4 083	HELLOFRESH SE	EUR	351 563	89 461	0.02
2 568	HENKEL AG & CO KGAA	EUR	229 101	165 127	0.03
4 402	HENKEL AG & CO KGAA - PFD	EUR	432 739	305 466	0.05
3 389	HENRY SCHEIN INC	USD	239 933	270 679	0.05
783	HERMES INTERNATIONAL	EUR	988 228	1 207 524	0.21
32 145	HEWLETT PACKARD ENTERPRISE CO	USD	435 228	513 034	0.09
4 290	HIKMA PHARMACEUTICALS PLC	GBP	139 661	80 088	0.01
6 897	HILTON WORLDWIDE HOLDINGS INC	USD	821 282	871 505	0.15
862	HIROSE ELECTRIC CO LTD	JPY	127 659	108 448	0.02
2 904	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	82 929	65 125	0.01
102 000	HKT TRUST & HKT LTD	HKD	138 394	125 067	0.02
2 318	HOLMEN AB	SEK	118 741	92 079	0.02
6 177	HOLOGIC INC	USD	421 159	462 101	0.08
25 821	HOME DEPOT INC	USD	8 038 328	8 155 821	1.39
32 528	HONG KONG EXCHANGES & CLEARING LTD	HKD	1 731 462	1 405 316	0.24
5 324	HORIZON THERAPEUTICS PLC	USD	521 993	605 871	0.10
7 373	HORMEL FOODS CORP	USD	342 765	335 840	0.06
2 800	HOSHIZAKI CORP	JPY	120 120	98 784	0.02
17 393	HOST HOTELS & RESORTS INC	USD	329 416	279 332	0.05
26 027	HP INC	USD	699 158	699 345	0.12
1 117	HUBSPOT INC	USD	663 152	322 958	0.06
10 300	HULIC CO LTD	JPY	106 506	81 185	0.01
3 126	HUMANA INC	USD	1 322 586	1 601 106	0.27
35 533	HUNTINGTON BANCSHARES INC/OH	USD	513 463	501 015	0.09
10 351	HUSQVARNA AB - B	SEK	126 121	72 639	0.01
8 236	HYDRO ONE LTD	CAD	198 136	220 469	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 800	IBIDEN CO LTD	JPY	134 668	101 542	0.02
1 881	IDEX CORP	USD	383 546	429 489	0.07
2 082	IDEXX LABORATORIES INC	USD	1 069 494	849 373	0.14
5 619	IDP EDUCATION LTD	AUD	97 021	103 571	0.02
7 533	ILLINOIS TOOL WORKS INC	USD	1 620 787	1 659 520	0.28
3 879	ILLUMINA INC	USD	1 374 218	784 334	0.13
4 648	INCYTE CORP	USD	359 299	373 327	0.06
26 953	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	894 894	714 825	0.12
36 943	INFORMA PLC	GBP	263 771	275 336	0.05
8 304	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	96 319	83 431	0.01
98 006	ING GROEP NV	EUR	1 153 786	1 191 150	0.20
9 809	INGERSOLL RAND INC	USD	511 958	512 520	0.09
1 710	INSULET CORP	USD	449 681	503 407	0.09
65 623	INSURANCE AUSTRALIA GROUP LTD	AUD	232 284	211 388	0.04
4 407	INTACT FINANCIAL CORP	CAD	546 996	633 957	0.11
103 519	INTEL CORP	USD	5 193 682	2 736 007	0.47
13 882	INTERCONTINENTAL EXCHANGE INC	USD	1 565 589	1 424 154	0.24
4 547	INTERCONTINENTAL HOTELS GROUP PLC	GBP	286 577	259 472	0.04
23 039	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 901 211	3 245 965	0.55
6 293	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	865 652	659 758	0.11
8 834	INTERNATIONAL PAPER CO	USD	432 719	305 921	0.05
9 734	INTERPUBLIC GROUP OF COS INC	USD	282 925	324 240	0.06
3 988	INTERTEK GROUP PLC	GBP	298 134	193 513	0.03
408 081	INTESA SANPAOLO SPA	EUR	1 013 650	905 020	0.15
6 863	INTUIT INC	USD	3 078 457	2 671 217	0.46
8 538	INVESCO LTD	USD	180 045	153 599	0.03
932	IPSEN SA	EUR	90 625	99 965	0.02
4 717	IQVIA HOLDINGS INC	USD	1 015 304	966 466	0.16
300	ITO EN LTD	JPY	17 682	10 891	0.00
15 145	IVANHOE MINES LTD	CAD	116 943	119 601	0.02
43 232	J SAINSBURY PLC	GBP	146 766	113 210	0.02
11 004	JAMES HARDIE INDUSTRIES PLC	AUD	343 009	197 008	0.03
34	JAPAN REAL ESTATE INVESTMENT CORP	JPY	193 220	148 683	0.03
1 519	JAZZ PHARMACEUTICALS PLC	USD	224 231	241 992	0.04
2 073	JB HUNT TRANSPORT SERVICES INC	USD	357 748	361 448	0.06
2 484	JDE PEET'S NV	EUR	84 529	71 631	0.01
6 997	JERONIMO MARTINS SGPS SA	EUR	136 999	150 695	0.03
12 134	JFE HOLDINGS INC	JPY	141 622	141 254	0.02
17 361	JOHNSON CONTROLS INTERNATIONAL PLC	USD	1 021 252	1 111 104	0.19
4 631	JOHNSON MATTHEY PLC	GBP	161 125	118 485	0.02
7 200	JSR CORP	JPY	177 735	141 222	0.02
4 515	JUST EAT TAKEAWAY.COM NV	EUR	375 499	95 168	0.02
10 754	KAJIMA CORP	JPY	135 593	125 190	0.02
14 516	KAO CORP	JPY	853 826	578 132	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 180	KBC GROUP NV	EUR	466 161	396 264	0.07
45 556	KDDI CORP	JPY	1 384 860	1 374 846	0.23
2 495	KEIO CORP	JPY	149 304	91 521	0.02
6 206	KELLOGG CO	USD	405 912	442 115	0.08
3 933	KERRY GROUP PLC	EUR	510 876	353 597	0.06
6 645	KESKO OYJ - B	EUR	173 748	146 234	0.02
19 272	KEURIG DR PEPPER INC	USD	669 490	687 240	0.12
22 923	KEYCORP	USD	445 174	399 319	0.07
4 516	KEYSIGHT TECHNOLOGIES INC	USD	651 915	772 552	0.13
3 576	KIKKOMAN CORP	JPY	239 682	188 089	0.03
8 327	KIMBERLY-CLARK CORP	USD	1 124 002	1 130 390	0.19
50 643	KINGFISHER PLC	GBP	210 109	143 825	0.02
3 809	KINGSPAN GROUP PLC	EUR	353 811	205 616	0.04
5 904	KINNEVIK AB - B	SEK	129 107	81 141	0.01
47 393	KINROSS GOLD CORP	CAD	276 286	193 079	0.03
4 226	KINTETSU GROUP HOLDINGS CO LTD	JPY	144 304	139 484	0.02
5 316	KLEPIERRE SA	EUR	114 072	122 150	0.02
3 901	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	189 739	204 451	0.03
1 394	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	127 250	95 402	0.02
3 700	KOBE BUSSAN CO LTD	JPY	95 914	106 279	0.02
24 855	KOMATSU LTD	JPY	623 025	541 763	0.09
25 441	KONINKLIJKE AHOLD DELHAIZE NV	EUR	756 915	728 757	0.12
4 852	KONINKLIJKE DSM NV	EUR	855 872	591 879	0.10
80 366	KONINKLIJKE KPN NV	EUR	245 176	247 877	0.04
18 142	KRAFT HEINZ CO	USD	650 913	738 561	0.13
27 471	KUBOTA CORP	JPY	555 081	378 300	0.06
1 336	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	346 886	310 742	0.05
2 788	KURITA WATER INDUSTRIES LTD	JPY	112 099	115 370	0.02
7 300	KYOWA KIRIN CO LTD	JPY	217 450	167 085	0.03
2 308	LABORATORY CORP OF AMERICA HOLDINGS	USD	559 120	543 488	0.09
3 447	LAM RESEARCH CORP	USD	1 789 639	1 448 774	0.25
17 405	LAND SECURITIES GROUP PLC	GBP	167 938	130 096	0.02
1 475	LEAR CORPORATION	USD	270 658	182 930	0.03
1 126	LEG IMMOBILIEN SE	EUR	155 097	73 137	0.01
147 520	LEGAL & GENERAL GROUP PLC	GBP	521 001	442 733	0.08
6 608	LEGRAND SA	EUR	636 111	527 660	0.09
18 198	LENDLEASE CORP LTD	AUD	146 709	96 754	0.02
815	LENNOX INTERNATIONAL INC	USD	243 123	194 972	0.03
4 048	LINCOLN NATIONAL CORP	USD	235 221	124 355	0.02
12 484	LINDE PLC	USD	3 513 626	4 072 031	0.69
8 000	LIXIL GROUP CORP	JPY	202 847	121 323	0.02
6 690	LKQ CORP	USD	297 654	357 313	0.06
8 130	LONDON STOCK EXCHANGE GROUP PLC	GBP	843 216	697 856	0.12
1 987	LONZA GROUP AG - REG	CHF	1 299 419	973 068	0.17

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 723	L'OREAL SA	EUR	2 306 559	2 037 586	0.35
243	L'OREAL SA - PF	EUR	63 788	86 516	0.01
15 333	LOWE'S COS INC	USD	2 862 762	3 054 947	0.52
2 871	LULULEMON ATHLETICA INC	USD	1 008 847	919 811	0.16
14 390	LUMEN TECHNOLOGIES INC	USD	174 808	75 116	0.01
16 478	LUNDIN MINING CORP	CAD	135 139	101 062	0.02
10 577	MACQUARIE GROUP LTD	AUD	1 253 436	1 197 582	0.20
7 151	MAGNA INTERNATIONAL INC	CAD	532 503	401 426	0.07
46 849	MANULIFE FINANCIAL CORP	CAD	846 609	835 027	0.14
935	MARKETAXESS HOLDINGS INC	USD	434 229	260 762	0.04
12 854	MARSH & MCLENNAN COS INC	USD	1 780 782	2 127 080	0.36
1 542	MARTIN MARIETTA MATERIALS INC	USD	560 608	521 150	0.09
20 849	MARVELL TECHNOLOGY INC	USD	1 125 073	772 247	0.13
4 563	MASCO CORP	USD	263 600	212 955	0.04
1 300	MASIMO CORP	USD	310 317	192 335	0.03
6 151	MCCORMICK & CO INC/MD	USD	535 102	509 856	0.09
14 573	MEDICAL PROPERTIES TRUST INC	USD	191 193	162 343	0.03
3 218	MEIJI HOLDINGS CO LTD	JPY	211 066	164 382	0.03
1 121	MERCADOLIBRE INC	USD	1 504 171	948 635	0.16
3 544	MERCK KGAA	EUR	664 534	684 224	0.12
16 833	MERCURY NZ LTD	NZD	69 602	59 191	0.01
34 659	MERIDIAN ENERGY LTD	NZD	126 583	114 860	0.02
6 029	METRO INC/CN	CAD	286 454	333 592	0.06
557	METTLER-TOLEDO INTERNATIONAL INC	USD	694 559	805 116	0.14
26 838	MICRON TECHNOLOGY INC	USD	2 235 734	1 341 363	0.23
177 676	MICROSOFT CORP	USD	45 290 197	42 610 257	7.27
9 790	MINEBEA MITSUMI INC	JPY	220 949	146 243	0.02
4 200	MINERAL RESOURCES LTD	AUD	192 371	219 886	0.04
106 130	MIRVAC GROUP	AUD	208 772	153 302	0.03
7 000	MISUMI GROUP INC	JPY	220 160	152 738	0.03
31 633	MITSUBISHI CHEMICAL GROUP CORP	JPY	229 151	164 153	0.03
36 347	MITSUBISHI ESTATE CO LTD	JPY	556 214	471 331	0.08
4 550	mitsui chemicals inc	JPY	128 942	102 590	0.02
8 214	MODERNA INC	USD	1 208 308	1 475 399	0.25
1 443	MOLINA HEALTHCARE INC	USD	358 758	476 507	0.08
5 072	MONCLER SPA	EUR	298 150	267 948	0.05
11 997	MONDI PLC	GBP	283 248	203 403	0.03
6 700	MONOTARO CO LTD	JPY	123 847	94 296	0.02
4 118	MOODY'S CORP	USD	1 317 104	1 147 357	0.20
7 597	MOSAIC CO	USD	229 681	333 280	0.06
4 123	MOTOROLA SOLUTIONS INC	USD	873 604	1 062 538	0.18
7 877	MOWI ASA	NOK	182 640	133 695	0.02
12 002	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	368 696	384 224	0.07
4 813	M&T BANK CORP	USD	712 893	698 174	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
38 033	MTR CORP LTD	HKD	208 349	201 495	0.03
3 462	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	954 688	1 123 225	0.19
8 532	NASDAQ INC	USD	459 337	523 438	0.09
8 467	NATIONAL BANK OF CANADA	CAD	677 620	570 099	0.10
90 060	NATIONAL GRID PLC	GBP	1 148 904	1 080 492	0.18
6 570	NEC CORP	JPY	325 582	230 793	0.04
5 492	NETAPP INC	USD	413 604	329 850	0.06
2 353	NEUROCRINE BIOSCIENCES INC	USD	224 007	281 042	0.05
21 997	NEWCREST MINING LTD	AUD	431 184	307 896	0.05
19 309	NEWMONT CORP	USD	1 142 805	911 385	0.16
3 268	NEXT PLC	GBP	320 657	228 233	0.04
6 100	NGK INSULATORS LTD	JPY	93 944	77 576	0.01
8 200	NIHON M&A CENTER HOLDINGS INC	JPY	198 525	101 238	0.02
7 000	NINTENDO CO LTD	JPY	312 441	293 486	0.05
51	NIPPON BUILDING FUND INC	JPY	287 199	227 277	0.04
1 949	NIPPON EXPRESS HOLDINGS INC	JPY	129 067	111 376	0.02
22 290	NIPPON PAINT HOLDINGS CO LTD	JPY	298 350	175 522	0.03
82	NIPPON PROLOGIS REIT INC	JPY	212 290	191 724	0.03
12 000	NIPPON YUSEN KK	JPY	169 997	282 845	0.05
3 200	NISSAN CHEMICAL CORP	JPY	181 088	140 180	0.02
1 700	NISSIN FOODS HOLDINGS CO LTD	JPY	128 827	134 253	0.02
3 502	NITTO DENKO CORP	JPY	258 390	203 041	0.03
238	NMC HEALTH PLC	GBP	6 250	-	0.00
7 069	NN GROUP NV	EUR	358 466	287 894	0.05
133 708	NOKIA OYJ	EUR	646 803	617 462	0.11
3 238	NOMURA REAL ESTATE HOLDINGS INC	JPY	74 010	69 450	0.01
8 345	NOMURA RESEARCH INSTITUTE LTD	JPY	278 019	197 011	0.03
28 788	NORTHERN STAR RESOURCES LTD	AUD	243 769	212 994	0.04
4 880	NORTHERN TRUST CORP	USD	518 192	431 831	0.07
41 319	NOVO NORDISK A/S	DKK	3 552 571	5 562 284	0.95
2 322	NOVOCURE LTD	USD	377 715	170 319	0.03
5 076	NOVOZYMES A/S - B	DKK	337 220	256 355	0.04
20 959	NTT DATA CORP	JPY	330 471	306 891	0.05
14 435	NUTRIEN LTD	CAD	1 221 978	1 053 116	0.18
62 718	NVIDIA CORP	USD	11 359 682	9 165 608	1.56
6 487	NXP SEMICONDUCTORS NV	USD	1 230 936	1 025 141	0.17
17 434	OBAYASHI CORP	JPY	149 675	131 867	0.02
12 071	OCADO GROUP PLC	GBP	315 558	89 559	0.02
7 260	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	176 993	94 144	0.02
20 100	OJI HOLDINGS CORP	JPY	112 919	80 891	0.01
2 412	OLD DOMINION FREIGHT LINE INC	USD	619 664	684 477	0.12
4 953	OMRON CORP	JPY	403 696	240 433	0.04
11 018	ONEOK INC	USD	551 297	723 883	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 003	ONO PHARMACEUTICAL CO LTD	JPY	252 861	233 728	0.04
5 755	OPEN TEXT CORP	CAD	235 873	170 408	0.03
49 294	ORANGE SA	EUR	586 853	488 264	0.08
10 102	ORICA LTD	AUD	117 323	103 172	0.02
3 738	ORION OYJ - B	EUR	177 527	204 416	0.03
18 558	ORKLAASA	NOK	178 152	133 641	0.02
10 500	OTIS WORLDWIDE CORP	USD	781 177	822 255	0.14
91 182	OVERSEA-CHINESE BANKING CORP LTD	SGD	741 565	828 060	0.14
2 534	OWENS CORNING	USD	220 864	216 150	0.04
8 460	PACCAR INC	USD	749 203	837 286	0.14
58 795	PANASONIC HOLDINGS CORP	JPY	626 711	494 841	0.08
2 347	PANDORA A/S	DKK	255 989	164 408	0.03
6 164	PARKLAND CORP/CANADA	CAD	147 262	135 160	0.02
16 839	PEARSON PLC	GBP	160 101	190 237	0.03
13 637	PEMBINA PIPELINE CORP	CAD	413 591	462 575	0.08
4 079	PENTAIR PLC	USD	250 307	183 473	0.03
34 884	PEPSICO INC	USD	5 252 572	6 302 143	1.07
3 118	PERKINELMER INC	USD	456 940	437 206	0.07
7 887	PERSIMMON PLC	GBP	288 103	115 458	0.02
12 817	PLUG POWER INC	USD	236 850	158 546	0.03
10 660	PNC FINANCIAL SERVICES GROUP INC	USD	1 777 045	1 683 640	0.29
992	POOL CORP	USD	459 950	299 911	0.05
5 831	PPG INDUSTRIES INC	USD	871 444	733 190	0.12
6 455	PRINCIPAL FINANCIAL GROUP INC	USD	379 762	541 704	0.09
60 129	PROCTER & GAMBLE CO	USD	8 368 408	9 113 150	1.55
14 900	PROGRESSIVE CORP	USD	1 449 594	1 932 679	0.33
20 495	PROSUS NV	EUR	1 908 598	1 409 733	0.24
9 290	PRUDENTIAL FINANCIAL INC	USD	862 343	923 983	0.16
67 859	PRUDENTIAL PLC	GBP	887 302	920 331	0.16
3 844	PUBLIC STORAGE	USD	1 145 335	1 077 050	0.18
5 636	PUBLICIS GROUPE SA	EUR	319 356	357 413	0.06
6 144	PULTEGROUP INC	USD	291 500	279 736	0.05
2 609	PUMA SE	EUR	299 882	157 879	0.03
39 486	QBE INSURANCE GROUP LTD	AUD	315 441	359 625	0.06
5 703	QIAGEN NV	EUR	282 057	286 128	0.05
3 932	QUANTA SERVICES INC	USD	492 491	560 310	0.10
4 061	QUEBECOR INC	CAD	92 147	90 515	0.02
2 952	QUEST DIAGNOSTICS INC	USD	390 081	461 811	0.08
4 929	RAMSAY HEALTH CARE LTD	AUD	238 392	216 269	0.04
2 954	RANDSTAD NV	EUR	190 605	179 575	0.03
4 617	RAYMOND JAMES FINANCIAL INC	USD	365 909	493 326	0.08
1 423	REA GROUP LTD	AUD	158 687	106 924	0.02
17 662	RECKITT BENCKISER GROUP PLC	GBP	1 500 876	1 222 447	0.21
2 584	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	143 305	106 864	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
40 778	RECRUIT HOLDINGS CO LTD	JPY	1 557 065	1 290 914	0.22
10 027	RED ELECTRICA CORP SA	EUR	197 899	174 003	0.03
3 747	REGENCY CENTERS CORP	USD	248 908	234 188	0.04
2 608	REGENERON PHARMACEUTICALS INC	USD	1 524 510	1 881 646	0.32
23 155	REGIONS FINANCIAL CORP	USD	443 862	499 222	0.09
48 073	RELX PLC	GBP	1 287 183	1 323 053	0.23
60 657	RENTOKIL INITIAL PLC	GBP	410 666	370 651	0.06
5 473	REPUBLIC SERVICES INC	USD	643 611	705 962	0.12
3 613	RESMED INC	USD	796 163	751 974	0.13
58 174	RESONA HOLDINGS INC	JPY	225 400	318 856	0.05
7 536	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	115 616	117 523	0.02
2 769	RITCHIE BROS AUCTIONEERS INC	CAD	173 306	159 834	0.03
7 836	RIVIAN AUTOMOTIVE INC	USD	250 528	144 417	0.02
2 735	ROBERT HALF INTERNATIONAL INC	USD	228 605	201 925	0.03
2 871	ROCKWELL AUTOMATION INC	USD	777 261	739 483	0.13
7 625	ROGERS COMMUNICATIONS INC - B	CAD	359 853	356 621	0.06
2 178	ROHM CO LTD	JPY	193 127	157 311	0.03
5 471	ROLLINS INC	USD	189 872	199 910	0.03
2 609	ROPER TECHNOLOGIES INC	USD	1 123 856	1 127 323	0.19
8 730	ROSS STORES INC	USD	956 046	1 013 291	0.17
25 496	SALESFORCE INC	USD	5 996 712	3 380 515	0.58
1 455	SALMAR ASA	NOK	107 719	56 835	0.01
11 672	SAMPO OYJ - A	EUR	533 086	608 148	0.10
27 012	SANDVIK AB	SEK	617 790	488 415	0.08
26 341	SAP SE	EUR	3 421 744	2 709 757	0.46
6 234	SAPUTO INC	CAD	151 948	154 225	0.03
601	SARTORIUS AG	EUR	303 532	236 940	0.04
683	SARTORIUS STEDIM BIOTECH	EUR	294 919	220 502	0.04
2 688	SBA COMMUNICATIONS CORP	USD	904 781	753 473	0.13
128 246	SCENTRE GROUP	AUD	264 031	250 476	0.04
13 402	SCHNEIDER ELECTRIC SE	EUR	2 016 216	1 869 725	0.32
18 071	SCHRODERS PLC	GBP	133 090	94 774	0.02
4 200	SCSK CORP	JPY	79 072	63 695	0.01
5 138	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	434 481	270 310	0.05
3 403	SEAGEN INC	USD	534 828	437 320	0.07
615	SEB SA	EUR	97 725	51 360	0.01
9 051	SEEK LTD	AUD	187 130	128 591	0.02
29 711	SEGRO PLC	GBP	435 209	272 900	0.05
7 531	SEIKO EPSON CORP	JPY	118 746	109 930	0.02
9 790	SEKISUI CHEMICAL CO LTD	JPY	140 684	136 895	0.02
16 581	SEKISUI HOUSE LTD	JPY	325 624	293 242	0.05
3 895	SENSATA TECHNOLOGIES HOLDING PLC	USD	227 576	157 280	0.03
4 914	SERVICENOW INC	USD	2 667 894	1 907 959	0.33
6 184	SEVERN TRENT PLC	GBP	212 792	197 197	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 400	SG HOLDINGS CO LTD	JPY	197 722	116 503	0.02
157	SGS SA - REG	CHF	452 995	364 829	0.06
6 112	SHERWIN-WILLIAMS CO	USD	1 638 212	1 450 561	0.25
6 422	SHIMADZU CORP	JPY	236 181	182 276	0.03
13 624	SHIMIZU CORP	JPY	102 405	72 692	0.01
9 173	SHIN-ETSU CHEMICAL CO LTD	JPY	1 450 253	1 127 985	0.19
7 100	SHIONOGI & CO LTD	JPY	422 108	354 395	0.06
10 460	SHISEIDO CO LTD	JPY	692 541	512 991	0.09
28 520	SHOPIFY INC	CAD	3 045 084	989 516	0.17
6 861	SIEMENS HEALTHINEERS AG	EUR	389 440	342 176	0.06
3 594	SIKA AG	CHF	1 074 790	861 182	0.15
33 100	SINGAPORE AIRLINES LTD	SGD	125 015	136 477	0.02
23 127	SINGAPORE EXCHANGE LTD	SGD	162 405	154 329	0.03
88 124	SINO LAND CO LTD	HKD	123 597	110 198	0.02
19 509	SIRIUS XM HOLDINGS INC	USD	120 161	113 933	0.02
40 213	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	490 915	462 933	0.08
13 402	SKF AB - B	SEK	284 734	204 705	0.03
1 500	SMC CORP	JPY	852 601	631 854	0.11
21 732	SMITH & NEPHEW PLC	GBP	419 980	290 033	0.05
6 080	SMURFIT KAPPA GROUP PLC	EUR	286 733	224 256	0.04
49 825	SNAM SPA	EUR	274 566	240 727	0.04
1 320	SNAP-ON INC	USD	263 328	301 607	0.05
1 052	SODEXO SA	EUR	91 133	100 463	0.02
1 134	SODEXO SA - PF 2026	EUR	99 550	108 294	0.02
77 300	SOFTBANK CORP	JPY	995 525	871 745	0.15
1 831	SOLVAY SA	EUR	207 930	184 588	0.03
8 438	SOMPO HOLDINGS INC	JPY	340 707	374 752	0.06
12 268	SONIC HEALTHCARE LTD	AUD	339 105	249 339	0.04
1 306	SONOVA HOLDING AG	CHF	394 888	309 551	0.05
35 317	SONY GROUP CORP	JPY	3 418 895	2 686 014	0.46
8 374	S&P GLOBAL INC	USD	3 137 490	2 804 788	0.48
67 756	SPARK NEW ZEALAND LTD	NZD	220 688	231 400	0.04
1 819	SPIRAX-SARCO ENGINEERING PLC	GBP	314 132	232 259	0.04
3 923	SPLUNK INC	USD	619 740	337 731	0.06
13 359	ST JAMES'S PLACE PLC	GBP	232 642	175 958	0.03
28 344	STARBUCKS CORP	USD	2 908 207	2 811 725	0.48
9 045	STATE STREET CORP	USD	736 334	701 621	0.12
4 748	STEEL DYNAMICS INC	USD	232 283	463 880	0.08
2 474	STERIS PLC	USD	500 270	456 923	0.08
64 258	STOCKLAND	AUD	205 684	158 185	0.03
13 919	STORA ENSO OYJ - R	EUR	234 966	195 344	0.03
2 754	STRAUMANN HOLDING AG	CHF	409 723	314 325	0.05
36 831	SUMITOMO CHEMICAL CO LTD	JPY	165 493	132 312	0.02
6 142	SUMITOMO METAL MINING CO LTD	JPY	235 663	217 434	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
34 778	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 150 387	1 395 917	0.24
9 106	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	295 044	316 634	0.05
1 900	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	63 138	44 942	0.01
39 000	SUN HUNG KAI PROPERTIES LTD	HKD	549 589	533 660	0.09
14 662	SUN LIFE FINANCIAL INC	CAD	729 355	680 113	0.12
33 612	SUNCORP GROUP LTD	AUD	261 204	274 442	0.05
3 464	SUNTORY BEVERAGE & FOOD LTD	JPY	130 673	118 140	0.02
1 452	SVB FINANCIAL GROUP	USD	755 952	334 163	0.06
14 970	SVENSKA CELLULOSA AB SCA - B	SEK	238 638	189 576	0.03
35 486	SVENSKA HANDELSBANKEN AB	SEK	361 711	357 941	0.06
704	SWATCH GROUP AG	CHF	192 403	200 115	0.03
1 300	SWATCH GROUP AG - REG	CHF	81 881	67 499	0.01
12 500	SWIRE PACIFIC LTD - A	HKD	75 998	110 026	0.02
28 845	SWIRE PROPERTIES LTD	HKD	81 718	73 323	0.01
779	SWISS LIFE HOLDING AG - REG	CHF	413 143	401 444	0.07
8 198	SWISS RE AG	CHF	747 601	766 257	0.13
640	SWISSCOM AG - REG	CHF	352 669	350 426	0.06
3 853	SYMRISE AG	EUR	482 087	417 996	0.07
10 517	SYNCHRONY FINANCIAL	USD	418 829	345 589	0.06
4 118	SYSMEX CORP	JPY	311 558	249 617	0.04
5 636	T ROWE PRICE GROUP INC	USD	959 460	614 662	0.10
4 684	TAISEI CORP	JPY	158 540	150 873	0.03
4 300	TAIYO NIPPON SANJO CORP	JPY	81 023	62 441	0.01
3 988	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	606 787	415 270	0.07
5 317	TARGA RESOURCES CORP	USD	387 252	390 800	0.07
11 930	TARGET CORP	USD	2 337 948	1 778 047	0.30
90 156	TAYLOR WIMPEY PLC	GBP	190 384	110 236	0.02
14 222	T&D HOLDINGS INC	JPY	174 287	205 012	0.03
9 638	TDK CORP	JPY	385 751	316 653	0.05
1 157	TELEFLEX INC	USD	414 686	288 822	0.05
25 724	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	72 259	63 226	0.01
11 541	TELENOR ASA	NOK	192 297	107 314	0.02
1 451	TELEPERFORMANCE	EUR	519 087	344 869	0.06
14 025	TELE2 AB	SEK	187 659	114 547	0.02
65 681	TELIA CO AB	SEK	273 545	168 055	0.03
130 706	TELSTRA GROUP LTD	AUD	340 722	353 671	0.06
11 364	TELUS CORP	CAD	240 245	219 156	0.04
34 765	TERNA - RETE ELETTRICA NAZIONALE	EUR	256 796	256 010	0.04
15 727	TERUMO CORP	JPY	602 433	446 499	0.08
67 092	TESLA INC	USD	14 625 220	8 264 393	1.41
22 908	TEXAS INSTRUMENTS INC	USD	3 928 798	3 784 860	0.64
9 781	THERMO FISHER SCIENTIFIC INC	USD	5 027 412	5 386 299	0.92
4 157	THOMSON REUTERS RG	CAD	444 203	473 891	0.08
5 600	TIS INC	JPY	138 832	147 698	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28 681	TJX COS INC	USD	1 853 185	2 283 008	0.39
1 402	TMX GROUP LTD	CAD	151 820	140 228	0.02
4 663	TOBU RAILWAY CO LTD	JPY	129 709	108 849	0.02
48 842	TOKIO MARINE HOLDINGS INC	JPY	845 967	1 046 654	0.18
4 298	TOKYO ELECTRON LTD	JPY	1 675 467	1 266 484	0.22
13 150	TOKYU CORP	JPY	181 734	165 739	0.03
2 063	TOROMONT INDUSTRIES LTD	CAD	183 763	148 772	0.03
44 054	TORONTO-DOMINION BANK	CAD	2 826 161	2 850 488	0.49
6 400	TOSOH CORP	JPY	108 843	76 153	0.01
3 469	TOTO LTD	JPY	133 703	118 311	0.02
64 900	TOYOTA MOTOR CORP	JPY	1 034 622	891 517	0.15
2 786	TRACTOR SUPPLY CO	USD	474 203	626 766	0.11
5 770	TRANE TECHNOLOGIES PLC	USD	927 064	969 879	0.17
89 322	TRANSURBAN GROUP	AUD	896 755	786 255	0.13
5 967	TRAVELERS COS INC	USD	866 905	1 118 753	0.19
6 207	TRIMBLE INC	USD	435 079	313 826	0.05
32 816	TRUIST FINANCIAL CORP	USD	1 778 919	1 412 072	0.24
11 401	TRYG A/S	DKK	266 274	270 550	0.05
1 022	TYLER TECHNOLOGIES INC	USD	476 301	329 503	0.06
3 124	UCB SA	EUR	331 216	245 256	0.04
5 184	UGI CORP	USD	215 074	192 171	0.03
2 178	U-HAUL HOLDING CO	USD	131 401	119 746	0.02
1 337	ULTA BEAUTY INC	USD	428 819	627 147	0.11
5 175	UMICORE SA	EUR	258 799	189 550	0.03
2 911	UNIBAIL RODAMCO REITS	EUR	220 630	151 082	0.03
9 967	UNICHARM CORP	JPY	363 187	382 832	0.07
15 922	UNION PACIFIC CORP	USD	3 369 139	3 296 969	0.56
31 795	UNITED OVERSEAS BANK LTD	SGD	590 076	727 784	0.12
18 655	UNITED PARCEL SERVICE INC - B	USD	3 375 395	3 242 985	0.55
1 703	UNITED RENTALS INC	USD	489 818	605 280	0.10
16 848	UNITED UTILITIES GROUP PLC	GBP	222 502	200 917	0.03
13 188	UPM-KYMMENE OYJ	EUR	462 991	491 636	0.08
36 226	US BANCORP/MN	USD	2 083 079	1 579 816	0.27
999	VAIL RESORTS INC	USD	292 890	238 112	0.04
5 095	VALEO	EUR	164 298	90 809	0.02
3 435	VEEVA SYSTEMS INC	USD	584 826	554 340	0.09
9 871	VENTAS INC	USD	533 910	444 689	0.08
1 657	VERBUND AG	EUR	153 770	139 087	0.02
3 985	VERISK ANALYTICS INC - A	USD	765 272	703 034	0.12
106 753	VERIZON COMMUNICATIONS INC	USD	5 846 373	4 206 068	0.72
6 290	VERTEX PHARMACEUTICALS INC	USD	1 326 434	1 816 426	0.31
24 952	VESTAS WIND SYSTEMS A/S	DKK	864 155	723 723	0.12
8 168	VF CORP	USD	412 145	225 518	0.04
95 607	VICINITY LTD	AUD	114 348	129 673	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
40 946	VISA INC	USD	8 617 596	8 506 941	1.45
17 804	VIVENDI SE	EUR	203 377	169 378	0.03
5 174	VMWARE INC - A	USD	655 091	635 160	0.11
2 824	VOESTALPINE AG	EUR	74 631	74 685	0.01
37 286	VOLVO AB - B	SEK	819 086	674 470	0.11
14 498	VOLVO CAR AB	SEK	74 591	65 926	0.01
3 281	VULCAN MATERIALS CO	USD	586 111	574 536	0.10
5 242	W R BERKLEY CORP - C	USD	275 165	380 412	0.06
55 023	WARNER BROS DISCOVERY INC	USD	1 104 505	521 618	0.09
11 517	WARTSILA OYJ ABP	EUR	102 448	96 710	0.02
1 495	WATERS CORP	USD	433 126	512 157	0.09
2 300	WELCIA HOLDINGS CO LTD	JPY	46 395	53 602	0.01
11 052	WELLTOWER INC	USD	806 889	724 459	0.12
663	WENDEL SE	EUR	80 140	61 702	0.01
1 510	WEST FRASER TIMBER CO LTD	CAD	128 058	108 960	0.02
5 400	WEST JAPAN RAILWAY CO	JPY	272 667	234 466	0.04
1 829	WEST PHARMACEUTICAL SERVICES INC	USD	592 549	430 455	0.07
9 723	WESTERN UNION CO	USD	206 051	133 886	0.02
6 504	WESTROCK CO	USD	351 117	228 681	0.04
206 000	WH GROUP LTD	HKD	160 485	119 826	0.02
12 954	WHEATON PRECIOUS METALS CORP	CAD	537 507	505 758	0.09
1 448	WHIRLPOOL CORP	USD	294 667	204 834	0.03
4 991	WHITBREAD PLC	GBP	199 560	154 291	0.03
30 021	WILLIAMS COS INC	USD	736 986	987 691	0.17
2 909	WILLIS TOWERS WATSON PLC	USD	647 916	711 483	0.12
3 953	WISETECH GLOBAL LTD	AUD	109 659	136 048	0.02
6 387	WOLTERS KLUWER NV	EUR	651 176	666 384	0.11
4 843	WORKDAY INC	USD	1 213 800	810 379	0.14
28 222	WPP PLC	GBP	341 052	278 437	0.05
2 945	WSP GLOBAL INC	CAD	310 338	341 442	0.06
1 137	WW GRAINGER INC	USD	482 234	632 456	0.11
3 623	XERO LTD	AUD	359 230	172 651	0.03
4 445	XYLEM INC/NY	USD	473 326	491 484	0.08
3 127	YAKULT HONSHA CO LTD	JPY	163 364	202 866	0.03
3 773	YAMAHA CORP	JPY	199 584	140 689	0.02
8 000	YAMAHA MOTOR CO LTD	JPY	182 390	182 500	0.03
7 800	YAMATO HOLDINGS CO LTD	JPY	134 967	123 374	0.02
5 513	YARA INTERNATIONAL ASA	NOK	265 236	240 980	0.04
6 456	YASKAWA ELECTRIC CORP	JPY	285 139	206 727	0.04
6 134	YOKOGAWA ELECTRIC CORP	JPY	107 876	97 859	0.02
7 140	YUM! BRANDS INC	USD	806 649	914 491	0.16
71 611	Z HOLDINGS CORP	JPY	399 189	180 188	0.03
5 448	ZALANDO SE	EUR	348 257	192 514	0.03
1 537	ZEBRA TECHNOLOGIES CORP - A	USD	665 983	394 102	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 162	ZIMMER BIOMET HOLDINGS INC	USD	620 505	658 155	0.11
12 131	ZOETIS INC	USD	2 150 321	1 777 798	0.30
6 477	ZOOMINFO TECHNOLOGIES INC	USD	261 598	195 022	0.03
3 661	ZURICH INSURANCE GROUP AG	CHF	1 489 714	1 750 120	0.30
24 047	3I GROUP PLC	GBP	387 585	388 036	0.07
Total Shares			633 920 857	585 084 757	99.70
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			633 920 857	585 084 757	99.70
Total Investments			633 920 857	585 084 757	99.70

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	16.54	United States of America	66.07
Pharmaceuticals and Biotechnology	8.67	Japan	6.68
Technology Hardware and Equipment	6.01	United Kingdom	3.39
Retailers	5.20	Canada	3.17
Medical Equipment and Services	4.83	France	2.58
Banks	4.31	Netherlands	2.44
Non-life Insurance	4.30	Ireland	2.28
Investment Banking and Brokerage Services	3.98	Germany	2.17
Personal Care, Drug and Grocery Stores	3.38	Switzerland	2.17
Industrial Engineering	3.29	Australia	1.97
Industrial Transportation	3.22	Denmark	1.44
Industrial Support Services	2.59	Hong Kong (China)	1.16
Real Estate Investment Trusts	2.48	Sweden	1.09
Beverages	2.45	Singapore	0.56
Chemicals	2.42	Spain	0.47
Finance and Credit Services	2.42	Finland	0.43
Automobiles and Parts	2.22	Italy	0.43
Life Insurance	2.02	Belgium	0.22
Health Care Providers	2.00	Norway	0.21
Telecommunications Service Providers	1.79	Jersey	0.18
Electronic and Electrical Equipment	1.62	New Zealand	0.17
Travel and Leisure	1.60	Bermuda	0.13
Construction and Materials	1.59	Israel	0.10
Food Producers	1.33	Austria	0.08
Telecommunications Equipment	1.16	Cayman Islands	0.04
Personal Goods	1.06	Luxembourg	0.04
Leisure Goods	0.92	Portugal	0.03
General Industrials	0.72		
Media	0.72		
Consumer Services	0.67		
Oil, Gas and Coal	0.65		
Gas, Water and Multi-utilities	0.55		
Electricity	0.51		
Industrial Metals and Mining	0.47		
Real Estate Investment and Services	0.47		
Household Goods and Home Construction	0.46		
Precious Metals and Mining	0.46		
Industrial Materials	0.25		
Alternative Energy	0.12		
Waste and Disposal Services	0.12		
Aerospace and Defense	0.10		
Mortgage Real Estate Investment Trusts	0.03		
	99.70		99.70

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
5 348 000	ABB FINANCE BV FRN 31/03/2024	EUR	5 369 543	5 370 301	0.56
100 000	ABB FINANCE BV 0.625% 03/05/2023	EUR	99 368	99 327	0.01
21 700 000	AMADEUS IT GROUP SA FRN 25/01/2024	EUR	21 633 097	21 693 707	2.28
5 800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 03/12/2023	EUR	5 843 442	5 845 588	0.61
21 500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	21 520 077	21 513 545	2.26
12 600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/09/2023	EUR	12 676 545	12 667 662	1.33
6 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 26/11/2025	EUR	6 050 987	6 056 460	0.64
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.625% 18/03/2023	EUR	299 701	299 133	0.03
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 4% 25/02/2025	EUR	306 476	303 288	0.03
26 700 000	BANCO SANTANDER SA FRN 05/05/2024	EUR	26 929 535	26 932 023	2.83
5 900 000	BANCO SANTANDER SA FRN 11/02/2025	EUR	5 899 473	5 897 168	0.62
1 000 000	BANCO SANTANDER SA FRN 28/03/2023	EUR	1 001 640	1 001 400	0.11
200 000	BANCO SANTANDER SA 1.125% 27/11/2024	EUR	193 179	191 620	0.02
17 384 000	BANK OF AMERICA CORP FRN 22/09/2026	EUR	17 130 889	17 151 924	1.80
14 100 000	BANK OF AMERICA CORP FRN 24/08/2025	EUR	14 036 762	14 043 177	1.48
14 778 000	BANK OF AMERICA CORP FRN 25/04/2024	EUR	14 782 741	14 780 660	1.55
30 000 000	BANK OF NOVA SCOTIA FRN 01/02/2024	EUR	30 193 892	30 172 800	3.18
450 000	BANK OF NOVA SCOTIA 0.375% 10/03/2023	EUR	447 964	448 623	0.05
1 000 000	BANK OF NOVA SCOTIA 0.375% 23/10/2023	EUR	979 200	978 550	0.10
21 112 000	BARCLAYS PLC FRN 12/05/2026	EUR	20 655 212	20 704 750	2.18
200 000	BMW FINANCE NV FRN 02/10/2023	EUR	200 565	200 750	0.02
721 000	BMW FINANCE NV 0% 14/04/2023	EUR	715 843	717 071	0.08
11 196 000	BNP PARIBAS SA FRN 07/06/2024	EUR	11 287 023	11 284 896	1.19
10 255 000	BNP PARIBAS SA FRN 19/01/2023	EUR	10 254 316	10 253 872	1.08
16 903 000	BNP PARIBAS SA FRN 22/05/2023	EUR	16 942 299	16 933 087	1.78
505 000	BNP PARIBAS SA 1.125% 22/11/2023	EUR	497 839	498 193	0.05
14 000	BNP PARIBAS SA 2.875% 26/09/2023	EUR	14 061	14 024	0.00
21 600 000	BPCE SA FRN 23/03/2023	EUR	21 609 492	21 617 712	2.27
30 088 000	CITIGROUP INC FRN 21/03/2023	EUR	30 093 415	30 103 946	3.17
18 259 000	COLOPLAST FINANCE BV FRN 19/05/2024	EUR	18 335 463	18 352 121	1.93
11 600 000	COMMONWEALTH BANK OF AUSTRALIA FRN 08/03/2023	EUR	11 611 948	11 608 816	1.22
100 000	CREDIT SUISSE GROUP AG FRN 17/07/2025	EUR	89 859	89 886	0.01
11 615 000	GOLDMAN SACHS GROUP INC FRN 07/02/2025	EUR	11 579 702	11 589 099	1.22
11 678 000	GOLDMAN SACHS GROUP INC FRN 19/03/2026	EUR	11 582 649	11 588 079	1.22
8 500 000	GOLDMAN SACHS GROUP INC FRN 23/09/2027	EUR	8 339 223	8 344 620	0.88
13 550 000	GOLDMAN SACHS GROUP INC FRN 30/04/2024	EUR	13 555 677	13 553 117	1.42
100 000	GOLDMAN SACHS GROUP INC 2% 27/07/2023	EUR	99 737	99 679	0.01
11 900 000	HSBC BANK PLC FRN 08/03/2023	EUR	11 917 136	11 919 159	1.25
221 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	217 287	217 174	0.02
6 932 000	HSBC HOLDINGS PLC FRN 24/09/2026	EUR	6 877 584	6 880 218	0.72
21 400 000	ING GROEP NV FRN 20/09/2023	EUR	21 495 551	21 505 074	2.26
500 000	INTESA SANPAOLO SPA - EMTN - 1.375% 18/01/2024	EUR	492 360	491 975	0.05
2 200 000	INTESA SANPAOLO SPA FRN 30/05/2024	EUR	2 202 435	2 206 138	0.23
200 000	INTESA SANPAOLO SPA 1.5% 10/04/2024	EUR	196 272	195 278	0.02

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
4 800 000	L'OREAL SA FRN 29/03/2024	EUR	4 843 728	4 841 136	0.51
14 409 000	MIZUHO FINANCIAL GROUP INC FRN 10/04/2023	EUR	14 418 159	14 417 357	1.51
11 000 000	NATIONAL BANK OF CANADA FRN 01/02/2024	EUR	11 067 131	11 061 160	1.16
14 366 000	NATWEST MARKETS PLC FRN 27/08/2025	EUR	14 374 550	14 403 352	1.51
11 564 000	OP CORPORATE BANK PLC FRN 18/01/2024	EUR	11 659 288	11 651 655	1.22
21 063 000	SANTANDER UK GROUP HOLDINGS PLC FRN 27/03/2024	EUR	21 061 736	21 070 372	2.21
7 000 000	VOLVO TREASURY AB FRN 13/09/2023	EUR	7 022 732	7 017 990	0.74
13 600 000	VOLVO TREASURY AB FRN 31/05/2024	EUR	13 664 691	13 665 552	1.44
174 000	VOLVO TREASURY AB 0% 09/05/2024	EUR	167 211	166 306	0.02
100 000	VOLVO TREASURY AB 0% 11/02/2023	EUR	99 654	99 794	0.01
Total Bonds			514 636 339	514 810 364	54.10
Supranationals, Governments and Local Public Authorities, Debt Instruments					
171 000	BELGIQU BELGIQUE GROIP INC 0% 28/03/2023	EUR	169 903	170 222	0.02
185 000	BTPS INFLATION FRN 15/05/2023	EUR	218 121	218 600	0.02
3 254	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	1 770	1 671	0.00
2 795 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	2 451 508	2 420 917	0.25
186 133 384	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2031	EUR	215 312 448	205 098 372	21.56
4 973 912	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2029	EUR	4 221 466	4 159 882	0.44
655 166	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2041	EUR	373 412	355 185	0.04
1 001 439	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	768 819	676 933	0.07
1 011	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2034	EUR	586	585	0.00
1 014	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2036	EUR	528	523	0.00
7 199 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	8 019 069	8 013 008	0.84
94 885 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2033	EUR	90 401 045	83 094 468	8.74
480 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	674 268	674 051	0.07
19 449 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	26 936 941	26 392 252	2.77
150 000	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2039	EUR	69 995	66 815	0.01
10 062 000	ITALY BUONI POLIENNALI DEL TESORO 0.05% 15/01/2023	EUR	10 049 562	10 056 667	1.06
1 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	825	792	0.00
4 340 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	4 230 429	4 157 980	0.44
93 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	86 797	86 264	0.01
239 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	225 875	223 109	0.02
1 201 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	1 226 034	1 211 233	0.13
1 147 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	1 191 419	1 186 170	0.12
4 777 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	5 510 020	5 181 325	0.54
6 351 881.76	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	6 685 059	6 657 217	0.70
5 864 000	ITALY CERTIFICATI DI CREDITO DEL TESORO/ CCTS-EU FRN 15/07/2023	EUR	5 886 993	5 884 055	0.62
4 942 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2023	EUR	4 887 811	4 894 458	0.51
42 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2024	EUR	40 838	40 592	0.00

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
107 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2025	EUR	101 740	100 451	0.01
677 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2026	EUR	629 436	617 063	0.06
5 296 232	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2027	EUR	4 805 510	4 669 211	0.49
297 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2028	EUR	264 767	255 546	0.03
10 297 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2029	EUR	9 070 590	8 547 232	0.90
267 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2030	EUR	226 309	214 270	0.02
297 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2031	EUR	244 726	229 768	0.02
17 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2032	EUR	13 631	12 764	0.00
247 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2033	EUR	188 439	175 416	0.02
47 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2034	EUR	35 072	32 364	0.00
421 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2035	EUR	300 890	275 085	0.03
421 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2036	EUR	292 821	265 543	0.03
4 921 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2037	EUR	3 355 702	3 021 451	0.32
5 421 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2038	EUR	3 596 991	3 206 398	0.34
611 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2039	EUR	388 798	345 210	0.04
111 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2040	EUR	69 799	61 317	0.01
611 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2041	EUR	369 519	321 689	0.03
429 028	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2024	EUR	417 290	416 402	0.04
7 990 155	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2025	EUR	7 608 465	7 535 915	0.79
87 185	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2026	EUR	81 552	80 004	0.01
90 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2027	EUR	82 590	80 636	0.01
16 253 851	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2028	EUR	14 652 603	14 072 584	1.48
203 784	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2029	EUR	178 299	169 952	0.02
95 000	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2030	EUR	80 941	76 421	0.01
120 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2031	EUR	99 211	93 797	0.01

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
749 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2033	EUR	578 933	536 784	0.06
356 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2034	EUR	266 432	244 577	0.03
9 537 537	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2035	EUR	6 914 714	6 314 136	0.66
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2036	EUR	19 527	17 629	0.00
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2037	EUR	18 995	17 018	0.00
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2038	EUR	18 134	16 311	0.00
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2039	EUR	17 796	15 725	0.00
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2040	EUR	17 338	15 272	0.00
9 703 193	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2041	EUR	5 864 869	5 136 288	0.54
6 117 068	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	5 290 040	5 182 441	0.54
300 000	ROYAUME DE BELGIQUE 0% 28/03/2032	EUR	238 586	223 701	0.02
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			456 042 596	433 519 717	45.55
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			970 678 935	948 330 081	99.65
Total Investments			970 678 935	948 330 081	99.65

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	45.55	France	28.98
Banks	38.03	Italy	16.40
Investment Banking and Brokerage Services	9.57	United States of America	12.75
Software and Computer Services	2.28	Spain	10.76
Automobiles and Parts	2.20	Belgium	7.11
Open-end and Miscellaneous Investment Vehicles	1.51	United Kingdom	6.39
Personal Goods	0.51	Netherlands	6.37
	99.65	Canada	4.48
		Sweden	2.20
		Japan	1.51
		Australia	1.22
		Finland	1.22
		Germany	0.25
		Switzerland	0.01
			99.65

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
528 181	ALPHABET CLASS - A	USD	66 188 927	43 664 942	5.47
191 085	ALPHABET INC	USD	22 300 050	15 886 598	1.99
691 303	AMAZON.COM INC	USD	77 446 869	54 410 356	6.81
117 850	ANSYS INC	USD	26 164 015	26 677 331	3.34
105 916	APPLIED MATERIALS INC	USD	10 410 894	9 664 184	1.21
227 837	AUTOMATIC DATA PROCESSING INC	USD	53 145 913	50 991 938	6.39
934 269	BAXTER INTERNATIONAL INC	USD	45 707 660	44 619 059	5.59
70 941	BIOGEN INC	USD	20 024 437	18 407 104	2.31
29 999	BIO-RAD LABORATORIES INC	USD	10 682 593	11 819 423	1.48
38 052	BOSTON SCIENTIFIC CORP	USD	1 654 916	1 649 722	0.21
20 279	BROWN-FORMAN CORP - B	USD	1 425 839	1 247 997	0.16
70 812	BUNGE LTD	USD	7 003 407	6 619 736	0.83
10 580	CAESARS ENTERTAINMENT INC	USD	471 020	412 394	0.05
14 383	COCA-COLA CO	USD	870 087	857 252	0.11
1 500 000	COMMERZBANK AG	EUR	9 780 000	13 254 000	1.66
8 365	CORTEVA INC	USD	471 066	460 712	0.06
30 716	COSTCO WHOLESALE CORP	USD	14 095 550	13 138 303	1.65
48 089	DOCUSIGN INC	USD	2 468 132	2 497 158	0.31
108 271	DOMINION ENERGY INC	USD	6 125 275	6 220 827	0.78
347	DOW INC	USD	16 628	16 384	0.00
70 347	EDWARDS LIFESCIENCES CORP	USD	4 840 731	4 917 863	0.62
125 689	ELEVANCE HEALTH INC	USD	60 574 406	60 411 981	7.56
84 547	ENPHASE ENERGY INC	USD	25 504 610	20 989 996	2.63
26 542	GARTNER INC	USD	7 719 385	8 359 642	1.05
335 520	GILEAD SCIENCES INC	USD	26 992 260	26 989 358	3.38
3 078	HERSHEY CO	USD	675 024	667 859	0.08
39 567	HUBSPOT INC	USD	10 981 057	10 719 144	1.34
219 083	JOHNSON & JOHNSON	USD	37 254 318	36 262 368	4.54
406 541	LAMB WESTON HOLDINGS INC	USD	33 597 396	34 039 357	4.26
4 128	MARATHON PETROLEUM CORP	USD	482 779	450 183	0.06
118 282	MICROSOFT CORP	USD	27 629 668	26 578 955	3.33
45 755	MOLINA HEALTHCARE INC	USD	14 031 416	14 157 148	1.77
3 277	MONGODB INC	USD	485 957	604 399	0.08
176 549	NIKE INC - B	USD	17 620 806	19 356 288	2.42
9 774	NORFOLK SOUTHERN CORP	USD	2 281 940	2 256 743	0.28
25 676	O'REILLY AUTOMOTIVE INC	USD	21 337 709	20 305 752	2.54
7 533	PAYCOM SOFTWARE INC	USD	2 587 814	2 190 270	0.27
93 308	PFIZER INC	USD	4 541 233	4 479 833	0.56
287 443	PHILLIPS 66	USD	30 272 732	28 031 921	3.51
6 570	PROCTER & GAMBLE CO	USD	940 224	933 005	0.12
139 544	SALESFORCE INC	USD	21 065 010	17 336 275	2.17
109 250	SHERWIN-WILLIAMS CO	USD	25 525 272	24 294 498	3.04
199 763	SKYWORKS SOLUTIONS INC	USD	18 551 292	17 057 299	2.14
5 929	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	577 829	578 484	0.07

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
137 900	T-MOBILE US INC	USD	18 025 856	18 089 482	2.27
29 425	UNION PACIFIC CORP	USD	5 807 210	5 709 098	0.72
2 664	VEEVA SYSTEMS INC	USD	469 567	402 826	0.05
3 480 805	VIATRIS INC	USD	37 261 488	36 300 173	4.55
120 581	VISA INC	USD	24 425 606	23 473 327	2.94
6 766	WATERS CORP	USD	2 415 561	2 171 840	0.27
69 811	YUM! BRANDS INC	USD	8 495 962	8 377 974	1.05
Total Shares			869 425 396	799 008 761	100.08
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			869 425 396	799 008 761	100.08
Total Investments			869 425 396	799 008 761	100.08

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.37	United States of America	97.59
Pharmaceuticals and Biotechnology	15.34	Germany	1.66
Retailers	11.00	Bermuda	0.83
Health Care Providers	9.34		
Medical Equipment and Services	8.16		
Industrial Support Services	7.43		
Food Producers	5.23		
Oil, Gas and Coal	3.57		
Technology Hardware and Equipment	3.35		
General Industrials	3.04		
Finance and Credit Services	2.94		
Alternative Energy	2.63		
Personal Goods	2.42		
Telecommunications Service Providers	2.27		
Banks	1.66		
Travel and Leisure	1.10		
Industrial Transportation	1.00		
Electricity	0.78		
Beverages	0.26		
Personal Care, Drug and Grocery Stores	0.12		
Leisure Goods	0.07		
	100.08		100.08

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
8 329	ACTIVISION BLIZZARD INC	USD	626 393	597 409	0.04
9 186	ALIGN TECHNOLOGY INC	USD	1 956 599	1 815 252	0.11
730 759	ALPHABET CLASS - A	USD	76 741 560	60 412 150	3.67
41 378	ALPHABET INC	USD	3 819 398	3 440 122	0.21
1 448 066	AMAZON.COM INC	USD	148 231 779	113 972 868	6.92
14 189	AMGEN INC	USD	3 869 504	3 491 777	0.21
55 103	ANALOG DEVICES INC	USD	9 089 651	8 469 005	0.52
9 843	ANSYS INC	USD	2 124 994	2 228 129	0.14
171 391	APPLE INC	USD	23 737 446	20 865 620	1.27
571 893	ARISTA NETWORKS INC	USD	73 272 211	65 026 202	3.95
210 436	ASTELLAS PHARMA INC	JPY	2 850 683	2 998 473	0.18
65 571	AUTODESK INC	USD	11 422 688	11 481 146	0.70
33 384	AUTOMATIC DATA PROCESSING INC	USD	7 798 324	7 471 635	0.45
4 908	AUTOZONE INC	USD	9 570 792	11 341 308	0.69
1 164 263	AVANTOR INC	USD	23 852 420	23 007 081	1.40
453 596	AXA SA	EUR	9 117 280	11 818 444	0.72
1 225 493	BAXTER INTERNATIONAL INC	USD	60 651 444	58 527 410	3.56
238 565	BIOMARIN PHARMACEUTICAL INC	USD	18 619 118	23 133 373	1.41
12 584	BIO-RAD LABORATORIES INC	USD	4 810 858	4 958 019	0.30
412 780	BNP PARIBAS SA	EUR	19 586 411	21 980 535	1.34
58 350	BOSTON SCIENTIFIC CORP	USD	2 518 029	2 529 730	0.15
2 138	BURLINGTON STORES INC	USD	433 721	406 185	0.02
193 991	CAESARS ENTERTAINMENT INC	USD	8 636 442	7 561 514	0.46
49 623	CATERPILLAR INC	USD	9 635 367	11 138 614	0.68
2 447	CHARTER COMMUNICATIONS INC	USD	1 378 933	777 491	0.05
326 406	CIE DE SAINT-GOBAIN	EUR	9 562 064	14 900 434	0.91
135 961	CIGNA CORP	USD	42 111 554	42 210 651	2.57
79 727	COCA-COLA CO	USD	4 824 219	4 751 871	0.29
516 532	COLGATE-PALMOLIVE CO	USD	38 735 362	38 133 105	2.32
22 625	COOPER COS INC	USD	7 205 085	7 009 987	0.43
299 396	CORTEVA INC	USD	16 860 151	16 489 573	1.00
35 523	COSTCO WHOLESALE CORP	USD	17 398 426	15 194 424	0.92
211 016	CSX CORP	USD	6 133 885	6 125 346	0.37
230 337	DANONE SA	EUR	14 257 860	11 339 491	0.69
17 947	DELTA AIR LINES INC	USD	721 520	552 578	0.03
245 184	DOCUSIGN INC	USD	12 583 888	12 731 878	0.77
580 471	EDWARDS LIFESCIENCES CORP	USD	39 943 479	40 579 940	2.47
45 098	ELEVANCE HEALTH INC	USD	21 472 510	21 676 197	1.32
32 318	ELI LILLY & CO	USD	11 307 257	11 078 208	0.67
196 389	EXXON MOBIL CORP	USD	21 373 233	20 296 750	1.23
7 594	FAST RETAILING CO LTD	JPY	4 359 154	4 342 794	0.26
35 712	FOX CORP (ISIN US35137L2043)	USD	1 058 544	951 985	0.06
535 093	GENERAL MOTORS CO	USD	19 383 199	16 866 272	1.03
5 299	GODADDY INC	USD	421 328	371 489	0.02

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
109 434	HF SINCLAIR CORP	USD	6 625 665	5 320 712	0.32
51 643	HOME DEPOT INC	USD	15 281 998	15 284 102	0.93
63 631	HUBSPOT INC	USD	17 659 556	17 238 352	1.05
15 178	IDEXX LABORATORIES INC	USD	6 250 431	5 801 843	0.35
4 831	ILLUMINA INC	USD	981 178	915 276	0.06
238 008	INCYTE CORP	USD	18 416 061	17 912 207	1.09
365 302	JOHNSON & JOHNSON	USD	62 073 862	60 464 368	3.68
12 612	KDDI CORP	JPY	377 156	356 637	0.02
84 924	KEYSIGHT TECHNOLOGIES INC	USD	10 696 319	13 612 508	0.83
474 503	LAMB WESTON HOLDINGS INC	USD	36 792 755	39 729 762	2.42
149 676	MARATHON PETROLEUM CORP	USD	17 630 232	16 323 064	0.99
44 349	MCDONALD'S CORP	USD	11 562 501	10 950 847	0.67
57 156	META PLATFORMS INC	USD	9 256 223	6 444 744	0.39
281 726	MICROSOFT CORP	USD	65 702 469	63 306 187	3.84
29 116	MODERNA INC	USD	10 244 444	4 900 273	0.30
246 689	MONGODB INC	USD	36 582 279	45 498 489	2.77
10 183	MONSTER BEVERAGE CORP	USD	994 881	968 733	0.06
28 880	NEUROCRINE BIOSCIENCES INC	USD	3 064 645	3 232 070	0.20
482 194	NIKE INC - B	USD	47 559 323	52 866 264	3.22
30 920	NINTENDO CO LTD	JPY	1 222 843	1 214 682	0.07
102 312	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	2 752 933	2 733 294	0.17
25 186	NVIDIA CORP	USD	4 115 407	3 448 753	0.21
4 278	OLYMPUS CORP	JPY	86 802	71 453	0.00
43 400	OMRON CORP	JPY	2 127 751	1 974 012	0.12
58 162	ON SEMICONDUCTOR CORP	USD	2 921 752	3 398 982	0.21
77 327	O'REILLY AUTOMOTIVE INC	USD	61 485 652	61 153 719	3.72
89 912	PAYCOM SOFTWARE INC	USD	29 940 329	26 142 509	1.59
16 609	PAYPAL HOLDINGS INC	USD	1 288 416	1 108 356	0.07
248 451	PFIZER INC	USD	11 839 524	11 928 442	0.73
85 594	PHILLIPS 66	USD	8 966 767	8 347 270	0.51
1 497 189	PINTEREST INC - A	USD	33 377 472	34 061 137	2.07
693 589	PROCTER & GAMBLE CO	USD	91 183 671	98 496 461	5.98
79 659	QUALCOMM INC	USD	8 203 014	8 205 866	0.50
2 708	REGENERON PHARMACEUTICALS INC	USD	1 461 885	1 830 682	0.11
6 589	ROKU INC	USD	619 898	251 274	0.02
416 316	SALESFORCE INC	USD	62 927 108	51 721 095	3.15
73 463	SEKISUI HOUSE LTD	JPY	1 269 219	1 217 355	0.07
50 006	SHERWIN-WILLIAMS CO	USD	11 675 585	11 120 097	0.68
10 087	SHIN-ETSU CHEMICAL CO LTD	JPY	1 245 148	1 162 218	0.07
43 582	SOFTBANK CORP	JPY	454 240	460 523	0.03
87 116	STARBUCKS CORP	USD	8 219 682	8 097 360	0.49
156 883	TAKEDA PHARMACEUTICAL CO LTD	JPY	4 121 374	4 579 987	0.28
13 085	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1 884 889	1 276 684	0.08
19 659	TELEDYNE TECHNOLOGIES INC	USD	7 356 049	7 366 438	0.45

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
11 480	TERUMO CORP	JPY	308 168	305 387	0.02
9 764	TESLA INC	USD	2 649 136	1 126 943	0.07
38 116	TOKYU CORP	JPY	465 023	450 133	0.03
35 248	TOYOTA MOTOR CORP	JPY	484 794	453 684	0.03
721 167	UBER TECHNOLOGIES INC	USD	20 434 777	16 710 668	1.02
28 929	UNION PACIFIC CORP	USD	5 728 572	5 612 863	0.34
56 841	UNITED PARCEL SERVICE INC - B	USD	9 781 505	9 258 599	0.56
11 239	VERISIGN INC	USD	2 008 918	2 163 448	0.13
5 941 920	VIATRIS INC	USD	63 880 407	61 966 333	3.77
787 613	VIVENDI SE	EUR	5 010 147	7 020 782	0.43
88 982	VMWARE INC - A	USD	9 715 387	10 235 119	0.62
7 764	WALT DISNEY CO	USD	919 042	632 032	0.04
298 806	WARNER BROS DISCOVERY INC	USD	4 100 083	2 654 187	0.16
8 565	WATERS CORP	USD	2 936 908	2 749 307	0.17
171 298	YUM! BRANDS INC	USD	21 033 251	20 557 365	1.25
8 291	ZEBRA TECHNOLOGIES CORP - A	USD	3 211 421	1 991 938	0.12
Total Shares			1 715 231 690	1 641 436 340	99.84
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 715 231 690	1 641 436 340	99.84
Total Investments			1 715 231 690	1 641 436 340	99.84

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	19.07	United States of America	94.40
Retailers	13.48	France	4.08
Pharmaceuticals and Biotechnology	12.67	Japan	1.36
Medical Equipment and Services	8.96		
Personal Care, Drug and Grocery Stores	8.31		
Food Producers	4.11		
Telecommunications Equipment	3.96		
Health Care Providers	3.89		
Personal Goods	3.22		
Oil, Gas and Coal	3.06		
Travel and Leisure	2.93		
General Industrials	2.75		
Technology Hardware and Equipment	2.70		
Electronic and Electrical Equipment	1.52		
Banks	1.34		
Industrial Transportation	1.28		
Automobiles and Parts	1.12		
Consumer Services	1.02		
Construction and Materials	0.91		
Non-life Insurance	0.72		
Industrial Engineering	0.68		
Media	0.68		
Industrial Support Services	0.52		
Beverages	0.35		
Telecommunications Service Providers	0.26		
Leisure Goods	0.19		
Chemicals	0.07		
Household Goods and Home Construction	0.07		
	99.84		99.84

MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 439 337	ABN AMRO BANK NV	EUR	14 648 229	18 603 431	1.32
3 689 150	AIB GROUP PLC	EUR	11 489 997	13 339 966	0.95
19 302 140	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	89 972 246	108 748 257	7.73
4 850 032	BANCO BPM SPA	EUR	11 326 918	16 170 007	1.15
18 011 668	BANCO DE SABADELL SA	EUR	12 424 190	15 864 677	1.13
53 758 146	BANCO SANTANDER SA	EUR	159 783 636	150 657 204	10.72
3 426 069	BANK OF IRELAND GROUP PLC	EUR	17 946 971	30 492 014	2.17
2 057 220	BANKINTER SA	EUR	9 627 000	12 894 655	0.92
270 959	BAWAG GROUP AG	EUR	10 351 660	13 493 758	0.96
3 642 070	BNP PARIBAS SA	EUR	175 559 239	193 940 228	13.79
12 302 288	CAIXABANK SA	EUR	34 628 948	45 174 002	3.21
3 383 378	COMMERZBANK AG	EUR	22 605 025	29 895 528	2.13
4 211 189	CREDIT AGRICOLE SA	EUR	44 873 811	41 400 199	2.94
6 615 651	DEUTSCHE BANK AG - REG	EUR	62 475 266	70 046 513	4.98
1 044 485	ERSTE GROUP BANK AG	EUR	31 510 057	31 230 102	2.22
1 952 967	FINECOBANK BANCA FINECO SPA	EUR	25 339 575	30 310 048	2.16
11 928 487	ING GROEP NV	EUR	114 500 857	135 841 610	9.66
53 901 770	INTESA SANPAOLO SPA	EUR	108 255 588	112 007 878	7.97
785 176	KBC GROUP NV	EUR	48 341 832	47 173 374	3.36
11 766 409	NORDEA BANK ABP	EUR	124 749 124	118 017 082	8.39
2 551 501	SOCIETE GENERALE SA	EUR	60 126 130	59 909 243	4.26
6 473 034	UNICREDIT SPA	EUR	66 880 939	85 910 107	6.11
Total Shares			1 257 417 238	1 381 119 883	98.23
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 257 417 238	1 381 119 883	98.23
Total Investments			1 257 417 238	1 381 119 883	98.23

MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	98.23
	98.23

Geographical classification	%
Spain	23.71
France	21.00
Italy	17.38
Netherlands	10.98
Finland	8.39
Germany	7.11
Belgium	3.36
Austria	3.18
Ireland	3.12
	98.23

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
100 000	AAREAL BANK AG 0.05% 02/09/2026	EUR	83 479	82 561	0.01
500 000	AAREAL BANK AG 0.25% 23/11/2027	EUR	447 195	393 875	0.04
200 000	AAREAL BANK AG 0.5% 07/04/2027	EUR	184 360	164 528	0.02
600 000	AAREAL BANK AG 0.75% 18/04/2028	EUR	569 963	475 440	0.05
200 000	AAREAL BANK AG 4.5% 25/07/2025	EUR	198 140	200 156	0.02
685 000	ABB FINANCE BV 0% 19/01/2030	EUR	597 116	523 491	0.06
100 000	ABB FINANCE BV 0.625% 31/03/2024	EUR	97 040	96 849	0.01
344 000	ABB FINANCE BV 0.75% 16/05/2024	EUR	340 960	332 407	0.04
600 000	ABBOTT IRELAND FINANCING DAC 0.1% 19/11/2024	EUR	574 212	565 488	0.06
600 000	ABBOTT IRELAND FINANCING DAC 0.375% 19/11/2027	EUR	535 710	521 868	0.06
200 000	ABERTIS INFRAESTRUCTURAS SA 1% 27/02/2027	EUR	203 190	172 806	0.02
800 000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	787 387	666 400	0.08
300 000	ABERTIS INFRAESTRUCTURAS SA 1.25% 07/02/2028	EUR	268 704	251 961	0.03
400 000	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	390 358	362 724	0.04
600 000	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	627 399	490 344	0.06
300 000	ABERTIS INFRAESTRUCTURAS SA 1.875% 26/03/2032	EUR	268 570	232 176	0.03
400 000	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	408 059	344 096	0.04
400 000	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	EUR	436 878	361 600	0.04
300 000	ABERTIS INFRAESTRUCTURAS SA 2.5% 27/02/2025	EUR	302 271	289 683	0.03
500 000	ABERTIS INFRAESTRUCTURAS SA 3% 27/03/2031	EUR	513 483	433 050	0.05
1 200 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	1 244 192	1 140 408	0.13
500 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	504 651	457 910	0.05
600 000	ABN AMRO BANK NV 0.5% 23/09/2029	EUR	502 148	473 994	0.05
400 000	ABN AMRO BANK NV 0.6% 15/01/2027	EUR	360 504	351 776	0.04
200 000	ABN AMRO BANK NV 0.875% 15/01/2024	EUR	196 234	196 186	0.02
600 000	ABN AMRO BANK NV 1% 02/06/2033	EUR	580 097	439 602	0.05
377 000	ABN AMRO BANK NV 1% 16/04/2025	EUR	363 124	360 774	0.04
600 000	ABN AMRO BANK NV 1.25% 20/01/2034	EUR	550 787	433 266	0.05
900 000	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	883 838	853 344	0.10
600 000	ABN AMRO BANK NV 2.375% 01/06/2027	EUR	586 170	561 600	0.06
1 000 000	ABN AMRO BANK NV 3% 01/06/2032	EUR	958 543	902 410	0.10
600 000	ABN AMRO BANK NV 4.5% 21/11/2034	EUR	627 348	590 376	0.07
400 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 1.375% 26/01/2032	EUR	382 487	318 844	0.04
300 000	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	236 231	220 557	0.02
700 000	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	565 471	485 674	0.05
450 000	ACHMEA BV 1.5% 26/05/2027	EUR	439 520	409 388	0.05
200 000	ACHMEA BV 3.625% 29/11/2025	EUR	198 092	197 864	0.02
400 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV FRN 21/03/2082	EUR	332 336	306 200	0.03
300 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.125% 21/09/2028	EUR	275 391	243 954	0.03
148 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.5% 21/09/2031	EUR	133 937	111 844	0.01
200 000	ADIDAS AG 0% 05/10/2028	EUR	185 555	166 650	0.02
800 000	ADIDAS AG 0% 09/09/2024	EUR	777 884	756 888	0.09
359 000	AEGON NV 1% 08/12/2023	EUR	368 916	353 367	0.04
442 000	AEGON NV 4% 25/04/2044	EUR	450 041	432 740	0.05

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	AEROPORTI DI ROMA SPA 1.75% 30/07/2031	EUR	240 632	222 543	0.03
100 000	AGEAS FRN 02/07/2049	EUR	100 554	84 148	0.01
300 000	AGEAS SA/NV FRN 24/11/2051	EUR	250 078	214 302	0.02
1 500 000	AIB GROUP PLC FRN 04/04/2028	EUR	1 431 109	1 338 255	0.15
600 000	AIB GROUP PLC FRN 04/07/2026	EUR	587 050	582 054	0.07
129 000	AIB GROUP PLC FRN 17/11/2027	EUR	128 885	109 147	0.01
200 000	AIB GROUP PLC 2.25% 03/07/2025	EUR	199 782	189 784	0.02
400 000	AIR LIQUIDE FINANCE SA 0.375% 20/09/2033	EUR	346 948	286 072	0.03
200 000	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	183 007	156 012	0.02
600 000	AIR LIQUIDE FINANCE SA 0.625% 20/06/2030	EUR	621 254	489 288	0.06
300 000	AIR LIQUIDE FINANCE SA 0.75% 13/06/2024	EUR	300 589	292 455	0.03
500 000	AIR LIQUIDE FINANCE SA 1% 02/04/2025	EUR	510 009	475 960	0.05
300 000	AIR LIQUIDE FINANCE SA 1% 08/03/2027	EUR	316 462	273 807	0.03
200 000	AIR LIQUIDE FINANCE SA 1.25% 13/06/2028	EUR	220 088	178 804	0.02
400 000	AIR LIQUIDE FINANCE SA 1.375% 02/04/2030	EUR	414 231	347 928	0.04
400 000	AIR LIQUIDE FINANCE SA 1.875% 05/06/2024	EUR	416 637	398 640	0.05
530 000	AIR PRODUCTS AND CHEMICALS INC 0.5% 05/05/2028	EUR	498 209	453 802	0.05
900 000	AKZO NOBEL NV 1.5% 28/03/2028	EUR	807 901	795 555	0.09
551 000	AKZO NOBEL NV 1.625% 14/04/2030	EUR	576 655	470 697	0.05
211 000	AKZO NOBEL NV 1.75% 07/11/2024	EUR	214 215	206 740	0.02
800 000	ALD SA 4.75% 13/10/2025	EUR	802 504	815 376	0.09
200 000	ALLIANZ FINANCE II BV 0% 14/01/2025	EUR	200 564	186 920	0.02
500 000	ALLIANZ FINANCE II BV 0.5% 14/01/2031	EUR	489 846	394 585	0.04
300 000	ALLIANZ FINANCE II BV 0.5% 22/11/2033	EUR	236 028	216 747	0.02
200 000	ALLIANZ FINANCE II BV 0.875% 06/12/2027	EUR	207 513	177 670	0.02
1 100 000	ALLIANZ FINANCE II BV 0.875% 15/01/2026	EUR	1 155 693	1 020 866	0.12
400 000	ALLIANZ FINANCE II BV 1.375% 21/04/2031	EUR	442 829	336 124	0.04
100 000	ALLIANZ FINANCE II BV 3% 13/03/2028	EUR	123 837	98 529	0.01
1 100 000	ALLIANZ SE FRN PERPETUAL	EUR	1 149 481	1 060 103	0.12
600 000	ALLIANZ SE FRN 05/07/2052	EUR	574 887	550 104	0.06
600 000	ALLIANZ SE FRN 06/07/2047	EUR	627 310	553 380	0.06
1 900 000	ALLIANZ SE FRN 07/07/2045	EUR	1 959 844	1 773 308	0.21
500 000	ALLIANZ SE FRN 07/09/2038	EUR	481 960	486 300	0.06
300 000	ALLIANZ SE FRN 08/07/2050	EUR	319 292	241 932	0.03
500 000	ALLIANZ SE FRN 25/09/2049	EUR	485 055	388 860	0.04
100 000	AMADEUS IT GROUP SA 1.875% 24/09/2028	EUR	99 771	89 311	0.01
500 000	AMADEUS IT GROUP SA 2.5% 20/05/2024	EUR	502 285	492 010	0.06
300 000	AMADEUS IT GROUP SA 2.875% 20/05/2027	EUR	317 767	287 268	0.03
900 000	AMERICAN HONDA FINANCE CORP 0.3% 07/07/2028	EUR	743 115	742 392	0.08
700 000	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	747 966	681 303	0.08
538 000	AMERICAN INTERNATIONAL GROUP INC 1.875% 21/06/2027	EUR	571 257	484 308	0.05
1 000 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 0.75% 08/03/2025	EUR	941 405	938 010	0.11
400 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 1.375% 08/03/2028	EUR	355 356	352 468	0.04
481 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 1.625% 08/03/2031	EUR	416 524	403 795	0.05

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 1.875% 08/03/2034	EUR	414 440	399 085	0.05
637 000	AMERICAN TOWER CORP 0.5% 15/01/2028	EUR	603 488	521 735	0.06
700 000	AMERICAN TOWER CORP 0.95% 05/10/2030	EUR	627 861	533 512	0.06
298 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	256 204	217 913	0.02
188 000	AMERICAN TOWER CORP 1.25% 21/05/2033	EUR	180 431	137 851	0.02
1 200 000	AMERICAN TOWER CORP 1.95% 22/05/2026	EUR	1 155 289	1 110 708	0.13
700 000	ANZ NEW ZEALAND INT'L LTD/LONDON 0.2% 23/09/2027	EUR	694 244	584 346	0.07
299 000	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	242 422	222 088	0.03
600 000	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	568 497	562 188	0.06
500 000	APA INFRASTRUCTURE LTD 0.75% 15/03/2029	EUR	465 598	400 600	0.05
380 000	APA INFRASTRUCTURE LTD 1.25% 15/03/2033	EUR	328 096	268 174	0.03
224 000	APA INFRASTRUCTURE LTD 2% 22/03/2027	EUR	220 425	204 369	0.02
300 000	APRR SA 0% 19/06/2028	EUR	248 648	247 176	0.03
400 000	APRR SA 0.125% 18/01/2029	EUR	358 299	326 020	0.04
500 000	APRR SA 1.125% 09/01/2026	EUR	484 768	466 530	0.05
100 000	APRR SA 1.25% 14/01/2027	EUR	97 247	91 335	0.01
400 000	APRR SA 1.25% 18/01/2028	EUR	392 061	357 464	0.04
500 000	APRR SA 1.5% 17/01/2033	EUR	576 123	409 015	0.05
300 000	APRR SA 1.5% 25/01/2030	EUR	267 774	260 016	0.03
200 000	APRR SA 1.625% 13/01/2032	EUR	211 906	168 416	0.02
400 000	APRR SA 1.875% 06/01/2031	EUR	466 561	350 444	0.04
500 000	APT PIPELINES LTD 2% 15/07/2030	EUR	479 462	413 000	0.05
100 000	APTIV PLC 1.6% 15/09/2028	EUR	82 726	87 049	0.01
600 000	ARKEMA SA - EMTN - 1.5% 20/04/2027	EUR	587 584	548 346	0.06
400 000	ARKEMA SA 0.75% 03/12/2029	EUR	414 508	322 176	0.04
400 000	ARKEMA SA 1.5% 20/01/2025	EUR	405 805	383 400	0.04
100 000	AROUNDTOWN SA FRN PERPETUAL (ISIN XS2027946610)	EUR	102 404	39 255	0.00
300 000	AROUNDTOWN SA FRN PERPETUAL (ISIN XS2055106210)	EUR	269 250	138 876	0.02
1 100 000	AROUNDTOWN SA 0% 16/07/2026	EUR	1 041 048	781 737	0.09
400 000	AROUNDTOWN SA 0.625% 09/07/2025	EUR	398 562	311 504	0.04
400 000	AROUNDTOWN SA 1% 07/01/2025	EUR	386 721	329 008	0.04
300 000	AROUNDTOWN SA 1.45% 09/07/2028	EUR	314 666	186 450	0.02
400 000	AROUNDTOWN SA 1.625% 31/01/2028	EUR	409 743	262 220	0.03
700 000	ARVAL SERVICE LEASE SA 0% 01/10/2025	EUR	649 939	632 457	0.07
500 000	ARVAL SERVICE LEASE SA/FRANCE 0% 30/09/2024	EUR	499 523	469 785	0.05
100 000	ARVAL SERVICE LEASE SA/FRANCE 0.875% 17/02/2025	EUR	94 209	94 113	0.01
1 000 000	ARVAL SERVICE LEASE SA/FRANCE 4% 22/09/2026	EUR	985 824	995 130	0.11
100 000	ARVAL SERVICE LEASE SA/FRANCE 4.75% 22/05/2027	EUR	101 341	101 205	0.01
300 000	ASB FINANCE LTD 0.25% 08/09/2028	EUR	295 102	238 287	0.03
1 209 000	ASB FINANCE LTD 0.75% 13/03/2024	EUR	1 201 382	1 171 618	0.13
400 000	ASML HOLDING NV 0.25% 25/02/2030	EUR	399 405	319 576	0.04
900 000	ASML HOLDING NV 0.625% 07/05/2029	EUR	881 252	756 018	0.09
617 000	ASML HOLDING NV 1.375% 07/07/2026	EUR	644 746	578 289	0.07
397 000	ASML HOLDING NV 1.625% 28/05/2027	EUR	441 435	369 512	0.04

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
272 000	ASR NEDERLAND NV FRN 02/05/2049	EUR	267 997	232 835	0.03
700 000	ASR NEDERLAND NV FRN 07/12/2043	EUR	740 734	699 013	0.08
174 000	ASR NEDERLAND NV FRN 29/09/2045	EUR	202 837	172 695	0.02
781 000	ASSICURAZIONI GENERALI SPA FRN 08/06/2048	EUR	822 777	776 361	0.09
968 000	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	1 065 018	977 099	0.11
213 000	ASSICURAZIONI GENERALI SPA 1.713% 30/06/2032	EUR	160 752	162 210	0.02
444 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	405 069	366 371	0.04
299 000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	303 538	244 594	0.03
200 000	ASSICURAZIONI GENERALI SPA 3.875% 29/01/2029	EUR	212 994	190 756	0.02
600 000	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	655 594	605 862	0.07
1 015 000	ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024	EUR	1 162 133	1 042 293	0.12
500 000	ASSICURAZIONI GENERALI SPA 5.8% 06/07/2032	EUR	520 540	531 405	0.06
1 045 000	ASTM SPA 1.5% 25/01/2030	EUR	1 020 579	805 852	0.09
783 000	ASTM SPA 1.625% 08/02/2028	EUR	786 137	650 963	0.07
300 000	ASTM SPA 2.375% 25/11/2033	EUR	216 813	215 733	0.02
1 105 000	ASTRAZENECA PLC 0.375% 03/06/2029	EUR	1 004 828	910 509	0.10
536 000	ASTRAZENECA PLC 1.25% 12/05/2028	EUR	521 834	478 310	0.05
261 000	ATLAS COPCO AB 0.625% 30/08/2026	EUR	259 870	236 208	0.03
1 396 000	AT&T INC 0.25% 04/03/2026	EUR	1 254 948	1 249 265	0.14
1 100 000	AT&T INC 0.8% 04/03/2030	EUR	878 592	876 007	0.10
1 700 000	AT&T INC 1.6% 19/05/2028	EUR	1 519 686	1 505 282	0.18
900 000	AT&T INC 1.8% 05/09/2026	EUR	847 939	836 523	0.09
600 000	AT&T INC 2.05% 19/05/2032	EUR	504 288	501 102	0.06
900 000	AT&T INC 2.35% 05/09/2029	EUR	818 973	811 449	0.09
700 000	AT&T INC 2.45% 15/03/2035	EUR	577 170	563 563	0.06
500 000	AT&T INC 2.6% 19/05/2038	EUR	392 214	393 695	0.04
1 300 000	AT&T INC 3.15% 04/09/2036	EUR	1 159 150	1 115 946	0.13
800 000	AT&T INC 3.55% 17/12/2032	EUR	757 984	753 352	0.09
200 000	AUCHAN HOLDING SADIR 2.625% 30/01/2024	EUR	195 940	196 272	0.02
425 000	AURIZON NETWORK PTY LTD 2% 18/09/2024	EUR	437 235	410 342	0.05
779 000	AURIZON NETWORK PTY LTD 3.125% 01/06/2026	EUR	807 690	748 970	0.08
200 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 05/05/2031	EUR	174 708	169 784	0.02
1 100 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 21/11/2029	EUR	1 123 398	1 017 236	0.12
648 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.75% 29/09/2026	EUR	619 438	584 353	0.07
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1% 13/05/2026	EUR	92 068	91 937	0.01
400 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.125% 20/04/2026	EUR	424 251	370 104	0.04
1 100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.25% 18/01/2027	EUR	1 170 505	1 007 545	0.11
500 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	507 364	422 445	0.05
600 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 22/01/2030	EUR	661 966	521 028	0.06
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 27/06/2028	EUR	109 148	89 158	0.01
1 100 000	AUTOROUTES DU SUD DE LA FRANCE SA 2.75% 02/09/2032	EUR	1 037 931	1 011 395	0.11
200 000	AUTOROUTES DU SUD DE LA FRANCE SA 2.95% 17/01/2024	EUR	202 258	200 658	0.02
499 000	AVIVA PLC FRN 03/07/2044	EUR	531 372	487 209	0.06
674 000	AVIVA PLC FRN 04/12/2045	EUR	743 489	632 987	0.07

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
509 000	AXA SA FRN PERPETUAL (ISIN XS1069439740)	EUR	547 712	491 317	0.06
400 000	AXA SA FRN PERPETUAL (ISIN XS1134541306)	EUR	419 207	390 500	0.04
635 000	AXA SA FRN 06/07/2047	EUR	721 834	587 305	0.07
508 000	AXA SA FRN 07/10/2041	EUR	503 358	375 437	0.04
700 000	AXA SA FRN 10/03/2043	EUR	690 215	637 917	0.07
1 068 000	AXA SA FRN 10/07/2042	EUR	952 780	794 902	0.09
1 164 000	AXA SA FRN 28/05/2049	EUR	1 230 175	1 029 337	0.12
500 000	AXA SA 1.125% 15/05/2028	EUR	539 155	442 365	0.05
400 000	AXA SA 3.75% 12/10/2030	EUR	405 972	400 492	0.05
500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 14/01/2029	EUR	477 018	417 735	0.05
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	289 492	271 677	0.03
400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 22/02/2029	EUR	401 227	389 828	0.04
800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	740 913	706 664	0.08
700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	706 788	664 076	0.08
700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 15/11/2026	EUR	708 551	613 410	0.07
700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.5% 14/01/2027	EUR	643 128	610 596	0.07
400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	407 107	375 556	0.04
400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	378 581	364 760	0.04
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	990 229	974 490	0.11
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	106 549	95 093	0.01
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.75% 26/11/2025	EUR	567 794	568 122	0.06
700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.375% 20/09/2027	EUR	679 555	679 301	0.08
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.5% 10/02/2027	EUR	649 429	583 986	0.07
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 4.375% 14/10/2029	EUR	606 732	606 360	0.07
400 000	BANCO DE SABADELL SA FRN 07/11/2025	EUR	381 278	371 744	0.04
300 000	BANCO DE SABADELL SA FRN 11/03/2027	EUR	282 424	267 858	0.03
800 000	BANCO DE SABADELL SA 0.875% 22/07/2025	EUR	755 861	729 320	0.08
200 000	BANCO DE SABADELL SA 1.625% 07/03/2024	EUR	203 603	194 540	0.02
1 300 000	BANCO SANTANDER SA FRN 24/03/2027	EUR	1 245 127	1 151 657	0.13
600 000	BANCO SANTANDER SA FRN 24/06/2029	EUR	538 069	492 066	0.06
600 000	BANCO SANTANDER SA FRN 26/01/2025	EUR	583 470	578 244	0.07
800 000	BANCO SANTANDER SA FRN 27/09/2026	EUR	794 464	791 640	0.09
1 500 000	BANCO SANTANDER SA 0.2% 11/02/2028	EUR	1 476 888	1 234 995	0.14
500 000	BANCO SANTANDER SA 0.25% 19/06/2024	EUR	507 086	477 960	0.05
100 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	101 849	87 857	0.01
600 000	BANCO SANTANDER SA 0.5% 04/02/2027	EUR	606 650	518 604	0.06
400 000	BANCO SANTANDER SA 1% 04/11/2031	EUR	365 888	306 652	0.03
600 000	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	616 375	570 378	0.06
600 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	630 492	532 188	0.06
1 000 000	BANCO SANTANDER SA 1.375% 05/01/2026	EUR	1 015 517	927 100	0.10
500 000	BANCO SANTANDER SA 1.625% 22/10/2030	EUR	485 475	394 675	0.04
800 000	BANCO SANTANDER SA 2.125% 08/02/2028	EUR	842 017	712 536	0.08
800 000	BANCO SANTANDER SA 2.5% 18/03/2025	EUR	844 804	779 944	0.09
700 000	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	768 206	678 412	0.08

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
527 000	BANK OF AMERICA CORP - EMTN - FRN 04/05/2027	EUR	551 359	485 525	0.05
1 000 000	BANK OF AMERICA CORP FRN 07/02/2025	EUR	1 026 064	973 370	0.11
689 000	BANK OF AMERICA CORP FRN 08/08/2029	EUR	666 124	558 545	0.06
215 000	BANK OF AMERICA CORP FRN 09/05/2026	EUR	202 255	198 849	0.02
225 000	BANK OF AMERICA CORP FRN 09/05/2030	EUR	238 669	187 112	0.02
1 200 000	BANK OF AMERICA CORP FRN 22/03/2031	EUR	1 160 057	926 376	0.10
800 000	BANK OF AMERICA CORP FRN 24/05/2032	EUR	747 920	611 984	0.07
596 000	BANK OF AMERICA CORP FRN 24/08/2028	EUR	554 099	501 039	0.06
826 000	BANK OF AMERICA CORP FRN 25/04/2028	EUR	839 939	739 179	0.08
900 000	BANK OF AMERICA CORP FRN 26/10/2031	EUR	752 627	676 665	0.08
1 451 000	BANK OF AMERICA CORP FRN 27/04/2033	EUR	1 413 760	1 264 749	0.14
448 000	BANK OF AMERICA CORP FRN 31/03/2029	EUR	542 398	432 100	0.05
500 000	BANK OF AMERICA CORP 1.375% 26/03/2025	EUR	493 502	477 830	0.05
600 000	BANK OF AMERICA CORP 2.375% 19/06/2024	EUR	646 224	592 620	0.07
900 000	BANK OF IRELAND GROUP PLC FRN 05/06/2026	EUR	849 097	835 335	0.09
566 000	BANK OF NOVA SCOTIA 0.125% 04/09/2026	EUR	567 639	491 339	0.06
100 000	BANK OF NOVA SCOTIA 0.25% 01/11/2028	EUR	77 449	79 757	0.01
623 000	BANK OF NOVA SCOTIA 0.5% 30/04/2024	EUR	626 984	599 077	0.07
500 000	BANKINTER SA FRN 23/12/2032	EUR	476 716	398 660	0.05
500 000	BANKINTER SA 0.625% 06/10/2027	EUR	507 365	420 890	0.05
200 000	BANKINTER SA 0.875% 08/07/2026	EUR	196 413	177 292	0.02
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 16/06/2032	EUR	931 815	844 650	0.10
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 07/03/2025	EUR	951 400	924 640	0.10
1 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	1 546 030	1 411 952	0.16
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.1% 08/10/2027	EUR	500 730	423 180	0.05
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.125% 05/02/2024	EUR	502 331	483 605	0.05
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	527 710	482 364	0.05
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	342 296	331 224	0.04
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 03/11/2028	EUR	947 083	815 410	0.09
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 21/02/2031	EUR	591 883	451 356	0.05
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 08/06/2026	EUR	1 018 302	903 050	0.10
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/01/2030	EUR	470 906	392 740	0.04
1 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/07/2025	EUR	1 240 979	1 117 548	0.13
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1% 23/05/2025	EUR	1 075 953	1 035 232	0.12
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.125% 19/01/2032	EUR	825 385	693 405	0.08
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.125% 19/11/2031	EUR	575 226	519 848	0.06
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 03/06/2030	EUR	487 066	405 080	0.05
800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 14/01/2025	EUR	843 480	762 712	0.09
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 26/05/2027	EUR	1 020 819	898 120	0.10
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 15/11/2027	EUR	320 190	264 519	0.03
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 19/01/2026	EUR	761 706	656 299	0.07
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.75% 15/03/2029	EUR	1 226 127	948 992	0.11
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 04/11/2026	EUR	292 410	276 270	0.03
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	582 322	508 626	0.06

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	695 087	665 462	0.08
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.5% 25/05/2028	EUR	577 120	543 144	0.06
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 06/11/2029	EUR	468 443	449 450	0.05
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 18/03/2024	EUR	428 210	397 248	0.04
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3% 11/09/2025	EUR	635 374	588 558	0.07
244 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3% 21/05/2024	EUR	253 823	242 333	0.03
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.125% 14/09/2027	EUR	974 797	972 540	0.11
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.625% 14/09/2032	EUR	510 400	479 595	0.05
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.75% 01/02/2033	EUR	302 850	285 387	0.03
100 000	BARCLAYS BANK 2.25% 10/06/2024	EUR	99 215	98 939	0.01
100 000	BASF FINANCE EUROPE NV 0.75% 10/11/2026	EUR	94 402	91 932	0.01
800 000	BASF SE 0.25% 05/06/2027	EUR	749 889	703 392	0.08
300 000	BASF SE 0.75% 17/03/2026	EUR	294 680	277 845	0.03
50 000	BASF SE 0.875% 06/10/2031	EUR	53 208	38 918	0.00
400 000	BASF SE 0.875% 15/11/2027	EUR	410 437	362 128	0.04
350 000	BASF SE 0.875% 22/05/2025	EUR	345 931	336 886	0.04
316 000	BASF SE 1.5% 22/05/2030	EUR	348 151	270 603	0.03
300 000	BASF SE 1.625% 15/11/2037	EUR	341 230	219 816	0.02
200 000	BASF SE 2.5% 22/01/2024	EUR	201 917	200 144	0.02
1 000 000	BASF SE 3.125% 29/06/2028	EUR	1 008 021	975 090	0.11
800 000	BASF SE 3.75% 29/06/2032	EUR	781 920	785 120	0.09
1 264 000	BAXTER INTERNATIONAL INC 0.4% 15/05/2024	EUR	1 243 877	1 212 453	0.14
600 000	BAXTER INTERNATIONAL INC 1.3% 15/05/2029	EUR	609 801	502 506	0.06
600 000	BECTON DICKINSON EURO FINANCE SARL 0.334% 13/08/2028	EUR	494 525	493 782	0.06
400 000	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	EUR	365 508	365 788	0.04
686 000	BECTON DICKINSON EURO FINANCE SARL 1.213% 12/02/2036	EUR	471 225	479 651	0.05
699 000	BECTON DICKINSON EURO FINANCE SARL 1.336% 13/08/2041	EUR	429 265	429 319	0.05
700 000	BELFIUS BANK SA 0% 28/08/2026	EUR	649 814	615 559	0.07
100 000	BELFIUS BANK SA 0.01% 15/10/2025	EUR	89 831	90 881	0.01
300 000	BELFIUS BANK SA 0.125% 08/02/2028	EUR	251 517	250 020	0.03
400 000	BELFIUS BANK SA 0.375% 13/02/2026	EUR	372 200	357 912	0.04
600 000	BELFIUS BANK SA 1% 26/10/2024	EUR	620 675	573 858	0.06
800 000	BELFIUS BANK SA 3.125% 11/05/2026	EUR	909 537	768 176	0.09
300 000	BERLIN HYP AG 0.375% 21/04/2031	EUR	276 315	221 409	0.03
500 000	BERLIN HYP AG 0.375% 25/01/2027	EUR	456 560	440 375	0.05
200 000	BERLIN HYP AG 0.5% 05/11/2029	EUR	191 999	159 542	0.02
500 000	BERLIN HYP AG 1% 05/02/2026	EUR	474 520	459 900	0.05
100 000	BERLIN HYP AG 1.125% 25/10/2027	EUR	94 926	88 295	0.01
600 000	BERLIN HYP AG 1.25% 22/01/2025	EUR	589 626	570 498	0.06
600 000	BERTELSMANN SE & CO KGAA 1.5% 15/05/2030	EUR	594 497	511 344	0.06
400 000	BERTELSMANN SE & CO KGAA 2% 01/04/2028	EUR	444 712	366 764	0.04
93 000	BMW FINANCE 2.625% 17/01/2024	EUR	99 592	93 150	0.01
805 000	BMW FINANCE NV 0% 11/01/2026	EUR	768 664	730 731	0.08
511 000	BMW FINANCE NV 0.2% 11/01/2033	EUR	410 185	364 093	0.04

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
415 000	BMW FINANCE NV 0.375% 14/01/2027	EUR	392 593	370 163	0.04
143 000	BMW FINANCE NV 0.375% 24/09/2027	EUR	146 628	124 436	0.01
390 000	BMW FINANCE NV 0.75% 12/07/2024	EUR	399 265	376 019	0.04
449 000	BMW FINANCE NV 0.75% 13/07/2026	EUR	459 780	411 760	0.05
285 000	BMW FINANCE NV 0.75% 15/04/2024	EUR	282 308	277 299	0.03
417 000	BMW FINANCE NV 0.875% 03/04/2025	EUR	412 855	396 137	0.04
74 000	BMW FINANCE NV 0.875% 14/01/2032	EUR	78 628	58 470	0.01
917 000	BMW FINANCE NV 1% 14/11/2024	EUR	902 738	881 494	0.10
393 000	BMW FINANCE NV 1% 21/01/2025	EUR	398 345	376 545	0.04
400 000	BMW FINANCE NV 1% 22/05/2028	EUR	369 793	350 560	0.04
398 000	BMW FINANCE NV 1% 29/08/2025	EUR	404 224	376 182	0.04
408 000	BMW FINANCE NV 1.125% 10/01/2028	EUR	441 501	364 540	0.04
299 000	BMW FINANCE NV 1.125% 22/05/2026	EUR	319 745	278 838	0.03
880 000	BMW FINANCE NV 1.5% 06/02/2029	EUR	936 950	777 858	0.09
1 257 000	BMW US CAPITAL LLC 1% 20/04/2027	EUR	1 244 803	1 132 394	0.13
500 000	BNP PARIBAS CARDIF SA 1% 29/11/2024	EUR	481 816	472 070	0.05
600 000	BNP PARIBAS SA FRN 01/09/2028	EUR	576 230	498 330	0.06
900 000	BNP PARIBAS SA FRN 04/06/2026	EUR	902 991	825 543	0.09
600 000	BNP PARIBAS SA FRN 11/07/2030	EUR	583 386	475 872	0.05
800 000	BNP PARIBAS SA FRN 13/04/2027	EUR	709 293	697 872	0.08
800 000	BNP PARIBAS SA FRN 14/10/2027	EUR	804 421	691 240	0.08
1 000 000	BNP PARIBAS SA FRN 15/01/2032	EUR	972 307	841 610	0.10
1 200 000	BNP PARIBAS SA FRN 15/07/2025	EUR	1 190 625	1 138 572	0.13
700 000	BNP PARIBAS SA FRN 17/04/2029	EUR	695 961	586 782	0.07
300 000	BNP PARIBAS SA FRN 19/01/2030	EUR	273 912	235 845	0.03
1 000 000	BNP PARIBAS SA FRN 19/02/2028	EUR	999 664	848 930	0.10
300 000	BNP PARIBAS SA FRN 20/11/2030	EUR	295 129	276 858	0.03
1 400 000	BNP PARIBAS SA FRN 23/01/2027	EUR	1 460 800	1 306 746	0.15
900 000	BNP PARIBAS SA FRN 25/07/2028	EUR	865 323	832 932	0.09
500 000	BNP PARIBAS SA FRN 30/05/2028	EUR	453 655	422 155	0.05
800 000	BNP PARIBAS SA FRN 31/03/2032	EUR	732 359	707 040	0.08
900 000	BNP PARIBAS SA FRN 31/08/2033	EUR	765 015	697 428	0.08
300 000	BNP PARIBAS SA 0.125% 04/09/2026	EUR	297 141	261 822	0.03
1 100 000	BNP PARIBAS SA 0.625% 03/12/2032	EUR	889 922	770 242	0.09
394 000	BNP PARIBAS SA 1% 17/04/2024	EUR	399 922	382 803	0.04
280 000	BNP PARIBAS SA 1% 27/06/2024	EUR	279 222	270 407	0.03
622 000	BNP PARIBAS SA 1.125% 11/06/2026	EUR	645 767	568 178	0.06
200 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	201 449	193 002	0.02
600 000	BNP PARIBAS SA 1.25% 19/03/2025	EUR	598 378	569 904	0.06
700 000	BNP PARIBAS SA 1.375% 28/05/2029	EUR	677 778	580 888	0.07
500 000	BNP PARIBAS SA 1.5% 17/11/2025	EUR	533 152	471 485	0.05
350 000	BNP PARIBAS SA 1.5% 23/05/2028	EUR	353 669	301 098	0.03
600 000	BNP PARIBAS SA 1.5% 25/05/2028	EUR	592 018	537 834	0.06
500 000	BNP PARIBAS SA 1.625% 02/07/2031	EUR	514 996	391 635	0.04

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
592 000	BNP PARIBAS SA 1.625% 23/02/2026	EUR	634 768	562 264	0.06
900 000	BNP PARIBAS SA 2.1% 07/04/2032	EUR	795 355	741 114	0.08
520 000	BNP PARIBAS SA 2.25% 11/01/2027	EUR	569 033	486 543	0.06
207 000	BNP PARIBAS SA 2.375% 17/02/2025	EUR	223 263	201 428	0.02
389 000	BNP PARIBAS SA 2.375% 20/05/2024	EUR	422 437	384 600	0.04
425 000	BNP PARIBAS SA 2.75% 27/01/2026	EUR	466 735	409 879	0.05
253 000	BNP PARIBAS SA 2.875% 01/10/2026	EUR	286 347	243 411	0.03
900 000	BNP PARIBAS SA 3.625% 01/09/2029	EUR	874 315	861 219	0.10
670 000	BOOKING HOLDINGS INC 0.1% 08/03/2025	EUR	664 660	619 603	0.07
911 000	BOOKING HOLDINGS INC 0.5% 08/03/2028	EUR	906 678	764 438	0.09
656 000	BOOKING HOLDINGS INC 1.8% 03/03/2027	EUR	716 030	604 596	0.07
553 000	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	576 067	542 117	0.06
600 000	BOOKING HOLDINGS INC 4.25% 15/05/2029	EUR	628 607	600 966	0.07
100 000	BOOKING HOLDINGS INC 4.5% 15/11/2031	EUR	105 491	100 893	0.01
600 000	BOOKING HOLDINGS INC 4.75% 15/11/2034	EUR	653 268	607 908	0.07
642 000	BORGWARNER INC 1% 19/05/2031	EUR	572 123	474 605	0.05
500 000	BOUYGUES SA 1.125% 24/07/2028	EUR	535 228	435 450	0.05
300 000	BOUYGUES SA 1.375% 07/06/2027	EUR	330 212	271 974	0.03
700 000	BOUYGUES SA 2.25% 29/06/2029	EUR	693 630	629 174	0.07
700 000	BOUYGUES SA 3.25% 30/06/2037	EUR	655 194	591 157	0.07
900 000	BOUYGUES SA 4.625% 07/06/2032	EUR	929 149	913 986	0.10
600 000	BOUYGUES SA 5.375% 30/06/2042	EUR	615 346	614 226	0.07
600 000	BPCE SA FRN 02/02/2034	EUR	507 397	486 978	0.06
400 000	BPCE SA FRN 14/01/2028	EUR	350 284	341 268	0.04
900 000	BPCE SA 0.01% 14/01/2027	EUR	832 736	774 261	0.09
1 000 000	BPCE SA 0.125% 04/12/2024	EUR	965 443	941 360	0.11
700 000	BPCE SA 0.25% 14/01/2031	EUR	593 575	520 541	0.06
1 400 000	BPCE SA 0.25% 15/01/2026	EUR	1 375 218	1 263 388	0.14
600 000	BPCE SA 0.375% 02/02/2026	EUR	554 424	542 016	0.06
700 000	BPCE SA 0.5% 15/09/2027	EUR	687 728	606 088	0.07
400 000	BPCE SA 0.625% 15/01/2030	EUR	414 719	317 688	0.04
1 100 000	BPCE SA 0.625% 26/09/2024	EUR	1 077 624	1 045 847	0.12
1 000 000	BPCE SA 0.625% 28/04/2025	EUR	1 023 618	933 500	0.11
500 000	BPCE SA 0.75% 03/03/2031	EUR	466 660	377 475	0.04
400 000	BPCE SA 0.875% 31/01/2024	EUR	403 672	389 556	0.04
600 000	BPCE SA 1% 01/04/2025	EUR	619 577	564 516	0.06
500 000	BPCE SA 1% 05/10/2028	EUR	517 143	429 565	0.05
700 000	BPCE SA 1% 14/01/2032	EUR	678 860	527 835	0.06
800 000	BPCE SA 1% 15/07/2024	EUR	803 194	772 776	0.09
200 000	BPCE SA 1.375% 23/03/2026	EUR	196 306	184 132	0.02
800 000	BPCE SA 1.625% 31/01/2028	EUR	829 494	702 032	0.08
300 000	BPCE SA 2.375% 26/04/2032	EUR	278 432	259 614	0.03
300 000	BPCE SA 2.875% 16/01/2024	EUR	316 523	300 276	0.03
400 000	BPCE SA 2.875% 22/04/2026	EUR	444 066	385 048	0.04

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	BPCE SA 3% 19/07/2024	EUR	438 267	400 456	0.05
200 000	BPCE SA 4% 29/11/2032	EUR	206 438	194 382	0.02
494 000	BRAMBLES FINANCE LTD 2.375% 12/06/2024	EUR	514 312	485 834	0.05
340 000	BRISTOL-MYERS SQUIBB CO 1.75% 15/05/2035	EUR	333 767	276 308	0.03
116 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1% 23/06/2024	EUR	120 031	111 477	0.01
669 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1.5% 23/06/2027	EUR	665 493	599 538	0.07
983 000	BRITISH TELECOMMUNICATIONS PLC 0.5% 12/09/2025	EUR	942 159	899 091	0.10
449 000	BRITISH TELECOMMUNICATIONS PLC 1% 21/11/2024	EUR	446 201	425 908	0.05
421 000	BRITISH TELECOMMUNICATIONS PLC 1.125% 12/09/2029	EUR	402 915	349 312	0.04
676 000	BRITISH TELECOMMUNICATIONS PLC 1.75% 10/03/2026	EUR	663 605	633 243	0.07
199 000	BRITISH TELECOMMUNICATIONS PLC 2.125% 26/09/2028	EUR	224 664	179 299	0.02
500 000	BRITISH TELECOMMUNICATIONS PLC 2.75% 30/08/2027	EUR	475 250	472 560	0.05
797 000	CADENT FINANCE PLC 0.625% 22/09/2024	EUR	787 677	754 568	0.09
200 000	CADENT FINANCE PLC 0.75% 11/03/2032	EUR	160 451	148 206	0.02
800 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA FRN PERPETUAL	EUR	863 303	812 000	0.09
600 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	505 839	485 166	0.05
200 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 6% 23/01/2027	EUR	254 272	208 484	0.02
800 000	CAIXABANK SA FRN 09/02/2029	EUR	783 995	646 640	0.07
600 000	CAIXABANK SA FRN 10/07/2026	EUR	618 063	550 776	0.06
600 000	CAIXABANK SA FRN 14/11/2030	EUR	634 236	611 424	0.07
100 000	CAIXABANK SA FRN 15/02/2029	EUR	98 746	98 178	0.01
800 000	CAIXABANK SA FRN 17/04/2030	EUR	820 141	729 136	0.08
100 000	CAIXABANK SA FRN 18/06/2031	EUR	100 126	85 308	0.01
1 400 000	CAIXABANK SA FRN 18/11/2026	EUR	1 303 353	1 242 080	0.14
500 000	CAIXABANK SA FRN 23/02/2033	EUR	514 323	499 910	0.06
400 000	CAIXABANK SA FRN 26/05/2028	EUR	368 702	335 912	0.04
1 100 000	CAIXABANK SA 0.375% 03/02/2025	EUR	1 086 236	1 025 937	0.12
700 000	CAIXABANK SA 0.625% 01/10/2024	EUR	698 514	662 942	0.08
800 000	CAIXABANK SA 0.75% 09/07/2026	EUR	784 868	710 176	0.08
200 000	CAIXABANK SA 1.125% 12/11/2026	EUR	207 079	178 118	0.02
300 000	CAIXABANK SA 1.125% 17/05/2024	EUR	307 235	290 622	0.03
700 000	CAIXABANK SA 1.125% 27/03/2026	EUR	702 418	636 839	0.07
700 000	CAIXABANK SA 1.375% 19/06/2026	EUR	703 139	633 619	0.07
1 000 000	CAIXABANK SA 2.375% 01/02/2024	EUR	1 039 236	990 090	0.11
600 000	CAIXABANK SA 3.75% 07/09/2029	EUR	589 832	586 602	0.07
985 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 03/05/2024	EUR	992 020	945 679	0.11
1 400 000	CAPGEMINI SE 0.625% 23/06/2025	EUR	1 328 313	1 306 774	0.15
200 000	CAPGEMINI SE 1.125% 23/06/2030	EUR	200 413	165 408	0.02
500 000	CAPGEMINI SE 1.625% 15/04/2026	EUR	502 567	470 345	0.05
400 000	CAPGEMINI SE 1.75% 18/04/2028	EUR	424 247	362 620	0.04
700 000	CAPGEMINI SE 2% 15/04/2029	EUR	768 039	632 471	0.07
500 000	CAPGEMINI SE 2.375% 15/04/2032	EUR	562 130	440 215	0.05

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
441 000	CARREFOUR SA 0.75% 26/04/2024	EUR	439 164	425 808	0.05
896 000	CARREFOUR SA 1.25% 03/06/2025	EUR	946 714	844 722	0.10
300 000	CARREFOUR SA 1.75% 04/05/2026	EUR	288 594	280 863	0.03
500 000	CARREFOUR SA 1.875% 30/10/2026	EUR	476 701	466 420	0.05
300 000	CARREFOUR SA 2.375% 30/10/2029	EUR	279 583	267 642	0.03
700 000	CARREFOUR SA 2.625% 15/12/2027	EUR	804 486	661 150	0.07
817 000	CASTELLUM HELSINKI FINANCE HOLDING ABP 0.875% 17/09/2029	EUR	745 241	527 423	0.06
1 348 000	CCEP FINANCE IRELAND DAC 0% 06/09/2025	EUR	1 289 353	1 228 971	0.14
665 000	CCEP FINANCE IRELAND DAC 0.875% 06/05/2033	EUR	667 769	485 224	0.05
164 000	CCEP FINANCE IRELAND DAC 1.5% 06/05/2041	EUR	149 204	108 361	0.01
625 000	CHUBB INA HOLDINGS INC 0.3% 15/12/2024	EUR	604 283	582 775	0.07
300 000	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	EUR	265 398	262 311	0.03
545 000	CHUBB INA HOLDINGS INC 0.875% 15/12/2029	EUR	518 323	435 014	0.05
236 000	CHUBB INA HOLDINGS INC 1.4% 15/06/2031	EUR	228 899	187 792	0.02
742 000	CHUBB INA HOLDINGS INC 1.55% 15/03/2028	EUR	775 839	654 711	0.07
366 000	CHUBB INA HOLDINGS INC 2.5% 15/03/2038	EUR	335 029	280 711	0.03
400 000	CIE DE SAINT-GOBAIN 0.625% 15/03/2024	EUR	410 973	386 872	0.04
1 000 000	CIE DE SAINT-GOBAIN 1% 17/03/2025	EUR	1 049 514	944 950	0.11
500 000	CIE DE SAINT-GOBAIN 1.125% 23/03/2026	EUR	478 150	460 895	0.05
500 000	CIE DE SAINT-GOBAIN 1.375% 14/06/2027	EUR	479 861	453 300	0.05
500 000	CIE DE SAINT-GOBAIN 1.625% 10/08/2025	EUR	488 225	475 520	0.05
400 000	CIE DE SAINT-GOBAIN 1.875% 15/03/2031	EUR	412 238	341 164	0.04
400 000	CIE DE SAINT-GOBAIN 2.375% 04/10/2027	EUR	457 866	379 072	0.04
500 000	CIE DE SAINT-GOBAIN 2.625% 10/08/2032	EUR	459 380	437 605	0.05
500 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.375% 07/02/2025	EUR	511 261	469 755	0.05
400 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.75% 09/09/2028	EUR	407 624	342 148	0.04
600 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1% 19/05/2031	EUR	596 146	487 188	0.06
400 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0% 02/11/2028	EUR	360 850	330 172	0.04
500 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	500 699	368 110	0.04
400 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	400 149	375 360	0.04
700 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.75% 03/09/2030	EUR	670 781	627 137	0.07
400 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 2.5% 03/09/2038	EUR	417 795	348 956	0.04
1 318 000	CITIGROUP INC FRN 06/07/2026	EUR	1 358 045	1 228 520	0.14
987 000	CITIGROUP INC FRN 08/10/2027	EUR	972 442	858 858	0.10
710 000	CITIGROUP INC FRN 22/09/2028	EUR	696 750	692 151	0.08
700 000	CITIGROUP INC FRN 22/09/2033	EUR	672 917	673 799	0.08
1 550 000	CITIGROUP INC FRN 24/07/2026	EUR	1 603 098	1 450 056	0.17
538 000	CITIGROUP INC 1.25% 10/04/2029	EUR	549 040	449 273	0.05
141 000	CITIGROUP INC 1.5% 26/10/2028	EUR	153 335	121 419	0.01
815 000	CITIGROUP INC 1.75% 28/01/2025	EUR	850 721	787 477	0.09
323 000	CITIGROUP INC 2.125% 10/09/2026	EUR	335 880	302 173	0.03
345 000	CITIGROUP INC 2.375% 22/05/2024	EUR	374 720	341 453	0.04
886 000	CNH INDUSTRIAL FINANCE EUROPE SA 0% 01/04/2024	EUR	872 617	847 725	0.10

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
244 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.625% 03/07/2029	EUR	241 336	208 232	0.02
340 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 12/09/2025	EUR	349 432	321 671	0.04
224 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 25/03/2027	EUR	221 724	205 300	0.02
264 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	282 678	248 297	0.03
300 000	CNP ASSURANCES FRN 05/06/2045	EUR	333 236	297 099	0.03
400 000	CNP ASSURANCES FRN 10/06/2047	EUR	478 091	396 332	0.04
300 000	CNP ASSURANCES FRN 12/10/2053	EUR	258 997	212 439	0.02
100 000	CNP ASSURANCES FRN 27/07/2050	EUR	101 139	80 995	0.01
700 000	CNP ASSURANCES FRN 30/06/2051	EUR	638 150	567 469	0.06
200 000	CNP ASSURANCES 0.375% 08/03/2028	EUR	163 645	159 184	0.02
600 000	CNP ASSURANCES 1.25% 27/01/2029	EUR	529 526	482 448	0.05
100 000	CNP ASSURANCES 2.75% 05/02/2029	EUR	111 708	88 767	0.01
100 000	COCA-COLA CO 0.125% 09/03/2029	EUR	86 336	82 019	0.01
929 000	COCA-COLA CO 0.125% 15/03/2029	EUR	882 144	759 383	0.09
521 000	COCA-COLA CO 0.375% 15/03/2033	EUR	468 497	377 829	0.04
500 000	COCA-COLA CO 0.4% 06/05/2030	EUR	429 082	401 855	0.05
500 000	COCA-COLA CO 0.5% 09/03/2033	EUR	480 520	369 185	0.04
500 000	COCA-COLA CO 0.8% 15/03/2040	EUR	439 506	316 705	0.04
649 000	COCA-COLA CO 0.95% 06/05/2036	EUR	596 005	460 407	0.05
228 000	COCA-COLA CO 1% 09/03/2041	EUR	185 205	146 055	0.02
536 000	COCA-COLA CO 1.1% 02/09/2036	EUR	474 488	385 100	0.04
702 000	COCA-COLA CO 1.125% 09/03/2027	EUR	747 943	640 217	0.07
463 000	COCA-COLA CO 1.25% 08/03/2031	EUR	486 581	389 628	0.04
880 000	COCA-COLA CO 1.625% 09/03/2035	EUR	893 998	705 241	0.08
100 000	COCA-COLA CO 1.875% 22/09/2026	EUR	110 063	95 033	0.01
420 000	COCA-COLA ENTERPRISES INC 1.875% 18/03/2030	EUR	470 630	366 631	0.04
100 000	COCA-COLA EUROPACIFIC PARTNERS PLC 0.2% 02/12/2028	EUR	98 045	81 200	0.01
565 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	598 045	479 979	0.05
712 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 26/05/2024	EUR	733 002	690 334	0.08
342 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.5% 08/11/2027	EUR	371 288	309 630	0.04
330 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.75% 26/05/2028	EUR	366 308	298 023	0.03
300 000	COCA-COLA HBC FINANCE BV 0.625% 21/11/2029	EUR	266 886	242 154	0.03
500 000	COCA-COLA HBC FINANCE BV 1% 14/05/2027	EUR	470 263	447 570	0.05
300 000	COCA-COLA HBC FINANCE BV 1.625% 14/05/2031	EUR	271 295	248 133	0.03
200 000	COCA-COLA HBC FINANCE BV 1.875% 11/11/2024	EUR	204 600	193 880	0.02
900 000	COFINIMMO SA 1% 24/01/2028	EUR	733 354	726 309	0.08
500 000	COLGATE-PALMOLIVE CO 0.3% 10/11/2029	EUR	443 200	411 575	0.05
100 000	COLGATE-PALMOLIVE CO 0.5% 06/03/2026	EUR	102 832	91 682	0.01
200 000	COLGATE-PALMOLIVE CO 0.875% 12/11/2039	EUR	147 241	136 352	0.02
200 000	COLGATE-PALMOLIVE CO 1.375% 06/03/2034	EUR	195 263	162 396	0.02
1 100 000	COLOPLAST FINANCE BV 2.75% 19/05/2030	EUR	1 091 403	1 013 199	0.11
900 000	COMCAST CORP 0% 14/09/2026	EUR	832 878	785 124	0.09
900 000	COMCAST CORP 0.25% 20/05/2027	EUR	803 302	773 559	0.09
800 000	COMCAST CORP 0.75% 20/02/2032	EUR	667 434	605 456	0.07

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	COMCAST CORP 1.25% 20/02/2040	EUR	228 360	200 493	0.02
100 000	COMMERZBANK AG FRN 14/09/2027	EUR	95 000	93 020	0.01
600 000	COMMERZBANK AG FRN 21/03/2028	EUR	583 700	586 320	0.07
682 000	COMMERZBANK AG 0.375% 01/09/2027	EUR	673 230	586 384	0.07
1 091 000	COMMERZBANK AG 0.5% 04/12/2026	EUR	1 033 788	961 738	0.11
821 000	COMMERZBANK AG 0.625% 28/08/2024	EUR	822 525	782 897	0.09
600 000	COMMERZBANK AG 0.875% 22/01/2027	EUR	612 070	512 700	0.06
1 188 000	COMMERZBANK AG 1% 04/03/2026	EUR	1 217 457	1 089 028	0.12
250 000	COMMERZBANK AG 1.125% 24/05/2024	EUR	258 900	242 045	0.03
299 000	COMMERZBANK AG 1.5% 28/08/2028	EUR	278 884	265 216	0.03
300 000	COMMERZBANK AG 1.875% 28/02/2028	EUR	266 526	258 447	0.03
1 240 000	COMMONWEALTH BANK OF AUSTRALIA FRN 03/10/2029	EUR	1 239 448	1 168 353	0.13
200 000	COMMONWEALTH BANK OF AUSTRALIA 1.125% 18/01/2028	EUR	187 046	176 798	0.02
403 000	COMPASS GROUP FINANCE NETHERLANDS BV - EMTN - 0.625% 03/07/2024	EUR	396 900	387 360	0.04
100 000	COMPASS GROUP FINANCE NETHERLANDS BV 1.5% 05/09/2028	EUR	101 058	89 639	0.01
500 000	COMPASS GROUP FINANCE NETHERLANDS BV 3% 08/03/2030	EUR	475 775	472 735	0.05
449 000	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	EUR	459 297	430 816	0.05
649 000	CONTINENTAL AG 2.5% 27/08/2026	EUR	647 938	622 404	0.07
400 000	CONTINENTAL AG 3.625% 30/11/2027	EUR	404 712	388 812	0.04
800 000	COOPERATIEVE RABOBANK UA FRN 05/05/2028	EUR	810 093	693 792	0.08
700 000	COOPERATIEVE RABOBANK UA FRN 30/11/2032	EUR	680 542	667 149	0.08
400 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	408 018	352 680	0.04
300 000	COOPERATIEVE RABOBANK UA 0.625% 25/02/2033	EUR	215 807	213 177	0.02
1 100 000	COOPERATIEVE RABOBANK UA 0.625% 27/02/2024	EUR	1 090 306	1 068 463	0.12
500 000	COOPERATIEVE RABOBANK UA 1.125% 07/05/2031	EUR	459 401	394 535	0.04
1 714 000	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	1 823 237	1 608 297	0.19
698 000	COOPERATIEVE RABOBANK UA 1.375% 03/02/2027	EUR	759 918	644 526	0.07
1 357 000	COOPERATIEVE RABOBANK UA 4.125% 14/07/2025	EUR	1 594 654	1 389 078	0.16
199 000	COVESTRO AG 0.875% 03/02/2026	EUR	189 333	181 771	0.02
93 000	COVESTRO AG 1.375% 12/06/2030	EUR	87 098	74 055	0.01
346 000	COVESTRO AG 1.75% 25/09/2024	EUR	349 263	333 932	0.04
300 000	COVESTRO AG 4.75% 15/11/2028	EUR	309 633	300 222	0.03
200 000	COVIVIO 1.125% 17/09/2031	EUR	204 083	160 256	0.02
200 000	COVIVIO 1.5% 21/06/2027	EUR	197 970	179 378	0.02
200 000	COVIVIO 1.625% 23/06/2030	EUR	213 217	166 464	0.02
400 000	COVIVIO 1.875% 20/05/2026	EUR	403 016	375 136	0.04
400 000	CREDIT AGRICOLE ASSURANCES SA FRN PERPETUAL (ISIN FR0012222297)	EUR	413 681	389 660	0.04
500 000	CREDIT AGRICOLE ASSURANCES SA FRN PERPETUAL (ISIN FR0012444750)	EUR	500 278	486 230	0.06
800 000	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	920 719	770 592	0.09
300 000	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	313 220	262 197	0.03
700 000	CREDIT AGRICOLE ASSURANCES SA 1.5% 06/10/2031	EUR	601 882	512 253	0.06
600 000	CREDIT AGRICOLE ASSURANCES SA 2% 17/07/2030	EUR	558 770	475 176	0.05

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
800 000	CREDIT AGRICOLE SA FRN 21/09/2029	EUR	764 139	645 864	0.07
1 300 000	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	1 322 815	1 211 561	0.14
900 000	CREDIT AGRICOLE SA FRN 22/04/2027	EUR	863 932	831 924	0.09
300 000	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	260 983	248 187	0.03
100 000	CREDIT AGRICOLE SA 0.375% 20/04/2028	EUR	81 944	81 844	0.01
500 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	492 608	459 705	0.05
1 100 000	CREDIT AGRICOLE SA 0.875% 14/01/2032	EUR	943 589	822 866	0.09
1 300 000	CREDIT AGRICOLE SA 1% 18/09/2025	EUR	1 262 659	1 221 883	0.14
500 000	CREDIT AGRICOLE SA 1.125% 12/07/2032	EUR	486 842	380 030	0.04
500 000	CREDIT AGRICOLE SA 1.125% 24/02/2029	EUR	446 548	426 080	0.05
700 000	CREDIT AGRICOLE SA 2% 25/03/2029	EUR	752 606	601 055	0.07
400 000	CREDIT AGRICOLE SA 2.5% 22/04/2034	EUR	368 801	337 380	0.04
900 000	CREDIT AGRICOLE SA 2.5% 29/08/2029	EUR	853 293	822 024	0.09
1 120 000	CREDIT AGRICOLE SA 2.625% 17/03/2027	EUR	1 195 250	1 046 797	0.12
700 000	CREDIT AGRICOLE SA 3.875% 28/11/2034	EUR	719 656	668 885	0.08
800 000	CREDIT AGRICOLE SA/LONDON 0.5% 24/06/2024	EUR	798 956	767 304	0.09
400 000	CREDIT AGRICOLE SA/LONDON 0.75% 05/12/2023	EUR	409 416	391 912	0.04
500 000	CREDIT AGRICOLE SA/LONDON 1% 03/07/2029	EUR	501 613	418 135	0.05
300 000	CREDIT AGRICOLE SA/LONDON 1% 16/09/2024	EUR	314 247	288 606	0.03
900 000	CREDIT AGRICOLE SA/LONDON 1.25% 14/04/2026	EUR	912 153	833 868	0.09
900 000	CREDIT AGRICOLE SA/LONDON 1.375% 03/05/2027	EUR	887 921	814 428	0.09
700 000	CREDIT AGRICOLE SA/LONDON 1.375% 13/03/2025	EUR	679 261	668 318	0.08
700 000	CREDIT AGRICOLE SA/LONDON 1.75% 05/03/2029	EUR	729 080	607 005	0.07
1 000 000	CREDIT AGRICOLE SA/LONDON 1.875% 20/12/2026	EUR	1 099 890	920 460	0.10
800 000	CREDIT AGRICOLE SA/LONDON 2.375% 20/05/2024	EUR	859 154	790 368	0.09
600 000	CREDIT AGRICOLE SA/LONDON 3.125% 05/02/2026	EUR	703 122	596 784	0.07
400 000	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	380 785	339 368	0.04
600 000	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	572 061	566 142	0.06
600 000	CREDIT MUTUEL ARKEA SA 0.01% 28/01/2026	EUR	544 152	532 182	0.06
300 000	CREDIT MUTUEL ARKEA SA 0.375% 03/10/2028	EUR	277 132	243 657	0.03
500 000	CREDIT MUTUEL ARKEA SA 0.75% 18/01/2030	EUR	442 064	393 250	0.04
800 000	CREDIT MUTUEL ARKEA SA 0.875% 07/05/2027	EUR	802 864	702 936	0.08
200 000	CREDIT MUTUEL ARKEA SA 0.875% 11/03/2033	EUR	156 710	142 730	0.02
700 000	CREDIT MUTUEL ARKEA SA 0.875% 25/10/2031	EUR	580 591	521 549	0.06
100 000	CREDIT MUTUEL ARKEA SA 1.25% 31/05/2024	EUR	98 012	96 892	0.01
300 000	CREDIT MUTUEL ARKEA SA 1.375% 17/01/2025	EUR	297 511	286 689	0.03
400 000	CREDIT MUTUEL ARKEA SA 1.625% 15/04/2026	EUR	386 812	370 716	0.04
200 000	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	206 599	193 018	0.02
900 000	CREDIT MUTUEL ARKEA SA 3.375% 19/09/2027	EUR	880 679	873 684	0.10
500 000	CREDIT MUTUEL ARKEA SA 3.5% 09/02/2029	EUR	600 643	469 340	0.05
500 000	CREDIT MUTUEL ARKEA SA 4.25% 01/12/2032	EUR	517 505	492 045	0.06
601 000	CREDIT SUISSE AG/LONDON 0.25% 01/09/2028	EUR	573 262	432 413	0.05
1 033 000	CREDIT SUISSE AG/LONDON 0.25% 05/01/2026	EUR	982 316	877 812	0.10
400 000	CREDIT SUISSE AG/LONDON 0.45% 19/05/2025	EUR	358 116	354 792	0.04

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
951 000	CREDIT SUISSE AG/LONDON 1.5% 10/04/2026	EUR	915 143	822 976	0.09
100 000	CREDIT SUISSE AG/LONDON 2.125% 31/05/2024	EUR	95 007	94 916	0.01
1 300 000	CREDIT SUISSE GROUP AG FRN 01/03/2029	EUR	1 304 368	1 291 654	0.15
1 448 000	CREDIT SUISSE GROUP AG FRN 02/04/2026	EUR	1 576 512	1 299 304	0.15
780 000	CREDIT SUISSE GROUP AG FRN 02/04/2032	EUR	754 972	563 893	0.06
1 500 000	CREDIT SUISSE GROUP AG FRN 13/10/2026	EUR	1 407 521	1 275 045	0.14
283 000	CREDIT SUISSE GROUP AG FRN 14/01/2028	EUR	250 774	210 974	0.02
1 314 000	CREDIT SUISSE GROUP AG FRN 17/07/2025	EUR	1 331 513	1 179 051	0.13
1 163 000	CREDIT SUISSE GROUP AG FRN 24/06/2027	EUR	1 128 673	911 687	0.10
800 000	CREDIT SUISSE GROUP AG 0.625% 18/01/2033	EUR	603 362	438 752	0.05
100 000	CREDIT SUISSE GROUP AG 0.65% 10/09/2029	EUR	69 614	66 591	0.01
820 000	CRH FUNDING BV 1.625% 05/05/2030	EUR	899 376	696 565	0.08
110 000	CRH FUNDING BV 1.875% 09/01/2024	EUR	116 644	108 398	0.01
498 000	CRH SMW FINANCE DAC 1.25% 05/11/2026	EUR	500 373	454 818	0.05
428 000	DAIMLER AG 0.75% 11/03/2033	EUR	374 828	318 719	0.04
568 000	DAIMLER AG 1.125% 06/11/2031	EUR	588 566	457 797	0.05
861 000	DAIMLER AG 1.125% 08/08/2034	EUR	734 937	646 878	0.07
351 000	DAIMLER AG 1.4% 12/01/2024	EUR	367 186	346 742	0.04
438 000	DAIMLER AG 2% 27/02/2031	EUR	469 767	388 015	0.04
656 000	DAIMLER AG 2.125% 03/07/2037	EUR	789 707	534 601	0.06
574 000	DAIMLER AG 2.375% 22/05/2030	EUR	629 818	529 710	0.06
718 000	DAIMLER INTERNATIONAL FINANCE BV 0.625% 06/05/2027	EUR	727 027	638 927	0.07
652 000	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	670 841	633 001	0.07
1 200 000	DANAHER CORP 2.1% 30/09/2026	EUR	1 256 482	1 144 788	0.13
265 000	DANAHER CORP 2.5% 30/03/2030	EUR	310 574	245 056	0.03
300 000	DANONE SA FRN PERPETUAL	EUR	248 120	251 565	0.03
700 000	DANONE SA 0% 01/12/2025	EUR	669 702	636 923	0.07
400 000	DANONE SA 0.395% 10/06/2029	EUR	412 677	329 080	0.04
300 000	DANONE SA 0.52% 09/11/2030	EUR	237 655	238 962	0.03
800 000	DANONE SA 0.571% 17/03/2027	EUR	829 169	716 800	0.08
700 000	DANONE SA 0.709% 03/11/2024	EUR	726 787	671 608	0.08
200 000	DANONE SA 1.125% 14/01/2025	EUR	211 515	191 422	0.02
700 000	DANONE SA 1.208% 03/11/2028	EUR	772 366	617 169	0.07
100 000	DANONE SA 1.25% 30/05/2024	EUR	105 351	97 401	0.01
500 000	DANONE SA 3.071% 07/09/2032	EUR	473 635	478 565	0.05
1 000 000	DANSKE BANK A/S FRN 09/06/2029	EUR	992 139	813 830	0.09
800 000	DANSKE BANK A/S FRN 12/02/2030	EUR	783 623	731 120	0.08
500 000	DANSKE BANK A/S FRN 15/05/2031	EUR	503 086	432 230	0.05
900 000	DANSKE BANK A/S FRN 27/08/2025	EUR	865 594	843 291	0.10
500 000	DANSKE BANK A/S 1.5% 02/09/2030	EUR	487 880	448 485	0.05
500 000	DASSAULT SYSTEMES SE 0.125% 16/09/2026	EUR	461 924	444 460	0.05
800 000	DASSAULT SYSTEMES SE 0.375% 16/09/2029	EUR	821 383	654 048	0.07
400 000	DE VOLKSBANK NV FRN 22/10/2030	EUR	380 666	362 348	0.04
300 000	DE VOLKSBANK NV 0.25% 22/06/2026	EUR	300 464	260 370	0.03

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	DELL BANK INTERNATIONAL DAC 0.5% 27/10/2026	EUR	431 931	432 560	0.05
600 000	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	578 305	578 580	0.07
300 000	DELPHI AUTOMOTIVE PLC 1.5% 10/03/2025	EUR	293 565	284 403	0.03
800 000	DEUTSCHE BANK AG FRN 03/09/2026	EUR	796 920	728 472	0.08
1 100 000	DEUTSCHE BANK AG FRN 05/09/2030	EUR	1 064 881	1 062 930	0.12
50 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	52 982	46 976	0.01
600 000	DEUTSCHE BANK AG FRN 17/02/2027	EUR	512 808	522 678	0.06
1 100 000	DEUTSCHE BANK AG FRN 17/02/2032	EUR	948 331	798 314	0.09
1 100 000	DEUTSCHE BANK AG FRN 19/05/2031	EUR	1 063 898	1 072 192	0.12
1 500 000	DEUTSCHE BANK AG FRN 19/11/2025	EUR	1 483 725	1 399 650	0.16
700 000	DEUTSCHE BANK AG FRN 19/11/2030	EUR	706 595	547 603	0.06
800 000	DEUTSCHE BANK AG FRN 23/02/2028	EUR	705 285	698 920	0.08
300 000	DEUTSCHE BANK AG FRN 24/05/2028	EUR	275 019	276 630	0.03
1 000 000	DEUTSCHE BANK AG FRN 24/06/2032	EUR	879 630	884 190	0.10
900 000	DEUTSCHE BANK AG 1.625% 20/01/2027	EUR	914 988	792 540	0.09
500 000	DEUTSCHE BANK AG 1.75% 17/01/2028	EUR	521 892	426 315	0.05
800 000	DEUTSCHE BANK AG 2.625% 12/02/2026	EUR	871 281	753 784	0.09
250 000	DEUTSCHE BANK AG 2.75% 17/02/2025	EUR	247 654	245 813	0.03
100 000	DEUTSCHE BOERSE AG FRN 16/06/2047	EUR	98 761	87 018	0.01
600 000	DEUTSCHE BOERSE AG 0% 22/02/2026	EUR	595 124	540 282	0.06
800 000	DEUTSCHE BOERSE AG 0.125% 22/02/2031	EUR	753 198	609 240	0.07
59 000	DEUTSCHE BOERSE AG 1.125% 26/03/2028	EUR	62 294	53 590	0.01
400 000	DEUTSCHE BOERSE AG 1.5% 04/04/2032	EUR	351 448	332 448	0.04
199 000	DEUTSCHE BOERSE AG 1.625% 08/10/2025	EUR	197 375	193 458	0.02
300 000	DEUTSCHE PFANDBRIEFBANK AG 0.125% 05/09/2024	EUR	293 070	277 209	0.03
800 000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 17/01/2025	EUR	746 272	723 072	0.08
300 000	DEUTSCHE PFANDBRIEFBANK AG 4.375% 28/08/2026	EUR	299 763	288 432	0.03
357 000	DEUTSCHE POST AG 0.375% 20/05/2026	EUR	353 746	327 851	0.04
649 000	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	604 602	561 177	0.06
117 000	DEUTSCHE POST AG 1% 13/12/2027	EUR	106 278	105 617	0.01
284 000	DEUTSCHE POST AG 1% 20/05/2032	EUR	308 135	230 239	0.03
170 000	DEUTSCHE POST AG 1.25% 01/04/2026	EUR	182 401	160 460	0.02
565 000	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	628 974	518 630	0.06
498 000	DEUTSCHE POST AG 2.875% 11/12/2024	EUR	555 130	497 716	0.06
400 000	DEUTSCHE WOHNEN SE 1.5% 30/04/2030	EUR	347 684	310 988	0.04
1 200 000	DH EUROPE FINANCE II SARL 0.2% 18/03/2026	EUR	1 165 887	1 080 972	0.12
800 000	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	793 530	680 656	0.08
1 233 000	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	1 129 231	958 201	0.11
700 000	DH EUROPE FINANCE II SARL 1.35% 18/09/2039	EUR	668 589	472 542	0.05
150 000	DH EUROPE FINANCE II SARL 1.8% 18/09/2049	EUR	137 180	96 560	0.01
400 000	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	376 180	357 400	0.04
665 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	585 008	464 782	0.05
1 075 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	1 128 732	995 493	0.11
700 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	519 099	479 045	0.05

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
562 000	DIGITAL INTREPID HOLDING BV 1.375% 18/07/2032	EUR	529 825	399 683	0.05
850 000	DNB BANK ASA FRN 21/09/2027	EUR	837 387	830 000	0.09
767 000	DNB BANK ASA FRN 23/02/2029	EUR	758 652	629 561	0.07
800 000	DNB BANK ASA FRN 31/05/2026	EUR	781 912	758 272	0.09
400 000	DNB BANK ASA 0.25% 09/04/2024	EUR	407 003	384 612	0.04
300 000	DOVER CORP 0.75% 04/11/2027	EUR	309 407	256 947	0.03
949 000	DOVER CORP 1.25% 09/11/2026	EUR	965 134	859 111	0.10
800 000	DOW CHEMICAL CO 1.125% 15/03/2032	EUR	615 248	608 104	0.07
348 000	DOW CHEMICAL CO 1.875% 15/03/2040	EUR	296 197	228 660	0.03
465 000	DS SMITH PLC 0.875% 12/09/2026	EUR	466 474	412 418	0.05
500 000	DSV FINANCE BV 1.375% 16/03/2030	EUR	423 910	416 495	0.05
600 000	DSV PANALPINA FINANCE BV 0.75% 05/07/2033	EUR	566 172	415 236	0.05
400 000	DSV PANALPINA FINANCE BV 0.875% 17/09/2036	EUR	379 486	253 944	0.03
700 000	DXC CAPITAL FUNDING DAC - REGS - 0.95% 15/09/2031	EUR	530 167	528 024	0.06
675 000	EAST JAPAN RAILWAY CO 0.773% 15/09/2034	EUR	624 407	471 724	0.05
500 000	EAST JAPAN RAILWAY CO 1.104% 15/09/2039	EUR	439 882	322 235	0.04
800 000	EAST JAPAN RAILWAY CO 2.614% 08/09/2025	EUR	784 865	777 392	0.09
723 000	EASYJET FINCO BV 1.875% 03/03/2028	EUR	687 001	584 972	0.07
500 000	EASYJET PLC 0.875% 11/06/2025	EUR	458 184	455 595	0.05
600 000	EATON CAPITAL UNLIMITED CO 0.577% 08/03/2030	EUR	582 995	483 084	0.05
100 000	EATON CAPITAL UNLIMITED CO 0.697% 14/05/2025	EUR	95 268	93 390	0.01
1 166 000	EATON CAPITAL UNLTD CO 0.128% 08/03/2026	EUR	1 106 799	1 041 168	0.12
300 000	ECOLAB INC 1% 15/01/2024	EUR	300 428	294 510	0.03
400 000	EDENRED 1.375% 18/06/2029	EUR	414 666	344 168	0.04
300 000	EDENRED 1.875% 06/03/2026	EUR	317 727	286 329	0.03
100 000	EDENRED 1.875% 30/03/2027	EUR	104 313	93 925	0.01
255 000	ELECTROLUX AB 2.5% 18/05/2030	EUR	221 646	221 692	0.03
400 000	ELI LILLY & CO 0.5% 14/09/2033	EUR	393 580	295 624	0.03
182 000	ELI LILLY & CO 0.625% 01/11/2031	EUR	181 653	142 557	0.02
841 000	ELI LILLY & CO 1.375% 14/09/2061	EUR	501 285	425 176	0.05
198 000	ELI LILLY & CO 1.625% 02/06/2026	EUR	216 506	186 348	0.02
793 000	ELI LILLY & CO 2.125% 03/06/2030	EUR	884 790	725 722	0.08
568 000	ELI LILLY AND CO 1.7% 01/11/2049	EUR	600 488	379 878	0.04
400 000	ELIA GROUP SA/NV FRN 05/09/2023	EUR	397 187	389 816	0.04
300 000	ELIA TRANSMISSION BELGIUM SA 0.875% 28/04/2030	EUR	270 377	240 756	0.03
800 000	ELIA TRANSMISSION BELGIUM SA 3.25% 04/04/2028	EUR	945 866	779 728	0.09
1 100 000	ELO SACA 2.875% 29/01/2026	EUR	1 209 495	1 032 834	0.12
200 000	ELO SACA 3.25% 23/07/2027	EUR	219 818	183 854	0.02
380 000	EMERSON ELECTRIC CO 1.25% 15/10/2025	EUR	378 956	355 171	0.04
200 000	EMERSON ELECTRIC CO 2% 15/10/2029	EUR	209 591	178 484	0.02
300 000	ENAGAS FINANCIACIONES SA 0.375% 05/11/2032	EUR	302 745	218 601	0.02
300 000	ENAGAS FINANCIACIONES SA 1.25% 06/02/2025	EUR	316 347	285 720	0.03
1 100 000	ENAGAS FINANCIACIONES SAU 1.375% 05/05/2028	EUR	1 200 855	985 919	0.11
800 000	EQT AB 2.375% 06/04/2028	EUR	697 993	702 552	0.08

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
161 000	EQT AB 2.875% 06/04/2032	EUR	149 024	129 455	0.01
316 000	EQUINIX INC 0.25% 15/03/2027	EUR	314 191	273 154	0.03
799 000	ERG SPA 0.5% 11/09/2027	EUR	772 706	676 601	0.08
509 000	ERG SPA 1.875% 11/04/2025	EUR	543 429	488 910	0.06
100 000	ERSTE GROUP BANK AG FRN 07/06/2033	EUR	93 949	91 493	0.01
200 000	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	185 287	176 158	0.02
800 000	ERSTE GROUP BANK AG FRN 15/11/2032	EUR	697 772	633 680	0.07
1 600 000	ERSTE GROUP BANK AG FRN 16/11/2028	EUR	1 489 873	1 312 336	0.15
300 000	ERSTE GROUP BANK AG 0.05% 16/09/2025	EUR	279 957	270 588	0.03
300 000	ERSTE GROUP BANK AG 0.25% 14/09/2029	EUR	288 178	232 017	0.03
100 000	ERSTE GROUP BANK AG 0.875% 13/05/2027	EUR	105 206	87 505	0.01
400 000	ERSTE GROUP BANK AG 1.5% 07/04/2026	EUR	392 896	371 844	0.04
1 500 000	ESSILORLUXOTTICA SA 0.125% 27/05/2025	EUR	1 505 998	1 402 710	0.16
300 000	ESSILORLUXOTTICA SA 0.25% 05/01/2024	EUR	290 598	291 939	0.03
300 000	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	299 894	276 393	0.03
600 000	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	616 047	523 908	0.06
200 000	ESSILORLUXOTTICA SA 0.5% 05/06/2028	EUR	205 788	173 148	0.02
600 000	ESSILORLUXOTTICA SA 0.75% 27/11/2031	EUR	621 944	476 628	0.05
600 000	ESSILORLUXOTTICA SA 2.625% 10/02/2024	EUR	638 268	599 406	0.07
400 000	ESSITY AB 0.25% 08/02/2031	EUR	310 480	291 820	0.03
513 000	ESSITY AB 1.125% 27/03/2024	EUR	529 269	498 713	0.06
500 000	ESSITY CAPITAL BV 0.25% 15/09/2029	EUR	426 316	390 725	0.04
200 000	EUROFINS SCIENTIFIC SE 0.875% 19/05/2031	EUR	158 786	150 120	0.02
700 000	EUROFINS SCIENTIFIC SE 4% 06/07/2029	EUR	698 754	686 182	0.08
500 000	EUROGRID GMBH 0.741% 21/04/2033	EUR	491 045	363 225	0.04
400 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	360 274	313 784	0.04
700 000	EUROGRID GMBH 1.5% 18/04/2028	EUR	768 058	619 759	0.07
300 000	EUROGRID GMBH 1.875% 10/06/2025	EUR	323 442	288 054	0.03
400 000	EUROGRID GMBH 3.279% 05/09/2031	EUR	404 644	381 856	0.04
200 000	EURONEXT NV 0.125% 17/05/2026	EUR	183 902	175 700	0.02
400 000	EURONEXT NV 0.75% 17/05/2031	EUR	359 020	305 872	0.03
700 000	EURONEXT NV 1% 18/04/2025	EUR	700 503	656 432	0.07
456 000	EURONEXT NV 1.125% 12/06/2029	EUR	465 698	378 006	0.04
200 000	EURONEXT NV 1.5% 17/05/2041	EUR	159 861	121 884	0.01
600 000	EUTELSAT SA 1.5% 13/10/2028	EUR	504 793	428 772	0.05
100 000	EUTELSAT SA 2% 02/10/2025	EUR	87 681	87 559	0.01
70 000	EVONIK FINANCE BV 0.75% 07/09/2028	EUR	66 159	59 592	0.01
1 042 000	EVONIK INDUSTRIES AG 0.375% 07/09/2024	EUR	1 058 855	993 703	0.11
400 000	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	400 806	368 924	0.04
400 000	EXOR NV 0.875% 19/01/2031	EUR	299 498	298 612	0.03
400 000	EXOR NV 1.75% 14/10/2034	EUR	318 566	282 544	0.03
200 000	EXOR NV 1.75% 18/01/2028	EUR	179 064	177 842	0.02
200 000	EXOR NV 2.25% 29/04/2030	EUR	173 977	169 378	0.02
400 000	EXOR NV 2.5% 08/10/2024	EUR	395 606	392 320	0.04

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	EXPERIAN FINANCE PLC 1.375% 25/06/2026	EUR	475 986	463 105	0.05
472 000	FCA BANK SPA/IRELAND 0% 16/04/2024	EUR	462 461	449 117	0.05
1 475 000	FCA BANK SPA/IRELAND 0.5% 13/09/2024	EUR	1 449 611	1 388 608	0.16
300 000	FCC SERVICIOS MEDIO AMBIENTE HOLDING SAU 0.815% 04/12/2023	EUR	305 770	291 816	0.03
899 000	FCC SERVICIOS MEDIO AMBIENTE HOLDING SAU 1.661% 04/12/2026	EUR	873 182	798 114	0.09
800 000	FERROVIAL EMISIONES SA 1.382% 14/05/2026	EUR	796 125	729 616	0.08
700 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1% 03/12/2028	EUR	628 541	580 853	0.07
500 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.1% 15/07/2024	EUR	480 531	481 565	0.05
1 320 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	1 400 758	1 182 415	0.13
600 000	FIDELITY NATIONAL INFORMATION SERVICES INC 2% 21/05/2030	EUR	600 264	511 362	0.06
142 000	FIDELITY NATIONAL INFORMATION SERVICES INC 2.95% 21/05/2039	EUR	154 793	112 271	0.01
227 000	FISERV INC 1.125% 01/07/2027	EUR	234 723	201 033	0.02
600 000	FISERV INC 1.625% 01/07/2030	EUR	610 012	494 742	0.06
645 000	FRESENIUS FINANCE IRELAND PLC 0% 01/10/2025	EUR	576 864	575 050	0.07
351 000	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	341 679	243 173	0.03
1 099 000	FRESENIUS FINANCE IRELAND PLC 1.5% 30/01/2024	EUR	1 137 857	1 076 679	0.12
148 000	FRESENIUS FINANCE IRELAND PLC 2.125% 01/02/2027	EUR	159 029	135 695	0.02
229 000	FRESENIUS FINANCE IRELAND PLC 3% 30/01/2032	EUR	281 283	188 336	0.02
150 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.625% 30/11/2026	EUR	141 788	130 002	0.01
338 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1% 29/05/2026	EUR	313 227	303 592	0.03
541 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.25% 29/11/2029	EUR	500 866	419 286	0.05
250 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 11/07/2025	EUR	242 656	235 698	0.03
530 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 29/05/2030	EUR	511 876	413 983	0.05
727 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	729 010	603 243	0.07
600 000	FRESENIUS SE & CO KGAA 1.125% 28/01/2033	EUR	529 873	403 854	0.05
682 000	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	642 462	597 166	0.07
250 000	FRESENIUS SE & CO KGAA 1.875% 15/02/2025	EUR	239 675	239 443	0.03
400 000	FRESENIUS SE & CO KGAA 1.875% 24/05/2025	EUR	378 272	377 952	0.04
165 000	FRESENIUS SE & CO KGAA 2.875% 15/02/2029	EUR	177 799	145 773	0.02
550 000	FRESENIUS SE & CO KGAA 2.875% 24/05/2030	EUR	485 169	470 003	0.05
100 000	FRESENIUS SE & CO KGAA 5% 28/11/2029	EUR	97 046	96 772	0.01
400 000	GECINA SA - EMTN - 2% 30/06/2032	EUR	449 975	323 692	0.04
100 000	GECINA SA 0.875% 25/01/2033	EUR	95 436	72 585	0.01
200 000	GECINA SA 0.875% 30/06/2036	EUR	208 368	129 006	0.01
200 000	GECINA SA 1% 30/01/2029	EUR	187 245	165 756	0.02
200 000	GECINA SA 1.375% 26/01/2028	EUR	197 971	177 448	0.02
600 000	GECINA SA 1.375% 30/06/2027	EUR	642 658	538 566	0.06
500 000	GECINA SA 1.625% 14/03/2030	EUR	521 173	419 225	0.05
300 000	GECINA SA 1.625% 29/05/2034	EUR	324 186	224 829	0.03
400 000	GENERAL MILLS INC 0.45% 15/01/2026	EUR	394 260	364 108	0.04
500 000	GENERAL MOTORS FINANCIAL CO INC 0.65% 07/09/2028	EUR	412 605	393 565	0.04
700 000	GENERAL MOTORS FINANCIAL CO INC 0.85% 26/02/2026	EUR	639 113	625 940	0.07
400 000	GENERAL MOTORS FINANCIAL CO INC 1% 24/02/2025	EUR	377 192	373 164	0.04
100 000	GENERAL MOTORS FINANCIAL CO INC 1.694% 26/03/2025	EUR	96 155	94 592	0.01

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
276 000	GIVAUDAN FINANCE EUROPE BV 1% 22/04/2027	EUR	293 000	249 609	0.03
173 000	GLAXOSMITHKLINE CAPITAL PLC 1% 12/09/2026	EUR	183 598	159 170	0.02
660 000	GLAXOSMITHKLINE CAPITAL PLC 1.25% 21/05/2026	EUR	654 824	614 783	0.07
659 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 02/12/2024	EUR	656 845	637 853	0.07
400 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 12/09/2029	EUR	403 933	350 400	0.04
309 000	GLAXOSMITHKLINE CAPITAL PLC 1.75% 21/05/2030	EUR	335 359	273 935	0.03
1 250 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	1 344 537	1 279 550	0.14
1 252 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	1 291 115	1 225 757	0.14
358 000	GOLDMAN SACHS GROUP INC 0.125% 19/08/2024	EUR	352 290	339 742	0.04
725 000	GOLDMAN SACHS GROUP INC 0.25% 26/01/2028	EUR	699 376	592 767	0.07
1 060 000	GOLDMAN SACHS GROUP INC 0.75% 23/03/2032	EUR	976 340	767 249	0.09
100 000	GOLDMAN SACHS GROUP INC 0.875% 09/05/2029	EUR	82 671	79 972	0.01
549 000	GOLDMAN SACHS GROUP INC 0.875% 21/01/2030	EUR	545 849	432 217	0.05
226 000	GOLDMAN SACHS GROUP INC 1% 18/03/2033	EUR	191 976	162 236	0.02
1 748 000	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	1 737 797	1 661 911	0.20
1 140 000	GOLDMAN SACHS GROUP INC 1.25% 07/02/2029	EUR	970 245	946 166	0.11
803 000	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	864 075	747 938	0.08
624 000	GOLDMAN SACHS GROUP INC 2% 01/11/2028	EUR	701 162	552 889	0.06
698 000	GOLDMAN SACHS GROUP INC 2% 22/03/2028	EUR	744 680	624 675	0.07
361 000	GOLDMAN SACHS GROUP INC 2.125% 30/09/2024	EUR	389 241	353 116	0.04
398 000	GOLDMAN SACHS GROUP INC 2.875% 03/06/2026	EUR	452 492	387 453	0.04
389 000	GOLDMAN SACHS GROUP INC 3% 12/02/2031	EUR	483 363	350 485	0.04
1 182 000	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	1 319 536	1 174 281	0.13
610 000	GOLDMAN SACHS GROUP INC 4% 21/09/2029	EUR	588 242	591 011	0.07
800 000	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	781 226	534 680	0.06
1 200 000	GRAND CITY PROPERTIES SA 1.375% 03/08/2026	EUR	1 223 221	963 780	0.11
200 000	GREAT-WEST LIFECO INC 1.75% 07/12/2026	EUR	183 486	183 304	0.02
300 000	GREAT-WEST LIFECO INC 4.7% 16/11/2029	EUR	319 689	307 098	0.03
900 000	GROUPE BRUXELLES LAMBERT NV 1.875% 19/06/2025	EUR	930 586	866 736	0.10
100 000	GROUPE BRUXELLES LAMBERT SA 0.125% 28/01/2031	EUR	78 052	73 907	0.01
600 000	GROUPE DES ASSURANCES DU CREDIT MUTUEL SADIR FRN 21/04/2042	EUR	488 022	431 214	0.05
100 000	HANNOVER RUECK SE FRN PERPETUAL	EUR	98 841	95 567	0.01
100 000	HANNOVER RUECK SE FRN 08/10/2040	EUR	81 304	77 713	0.01
600 000	HANNOVER RUECK SE FRN 09/10/2039	EUR	608 187	457 968	0.05
400 000	HANNOVER RUECK SE FRN 30/06/2042	EUR	365 524	286 248	0.03
900 000	HANNOVER RUECK SE 1.125% 18/04/2028	EUR	963 961	786 384	0.09
997 000	HEATHROW FUNDING LTD 1.125% 08/10/2030	EUR	899 903	777 371	0.09
369 000	HEATHROW FUNDING LTD 1.5% 11/02/2030	EUR	332 547	300 023	0.03
396 000	HEATHROW FUNDING LTD 1.5% 12/10/2025	EUR	402 542	367 939	0.04
228 000	HEATHROW FUNDING LTD 1.875% 12/07/2032	EUR	233 845	176 841	0.02
128 000	HEATHROW FUNDING LTD 1.875% 14/03/2034	EUR	122 006	92 018	0.01
362 000	HELVETIA EUROPE SA FRN 30/09/2041	EUR	350 607	280 202	0.03
1 000 000	HENKEL AG & CO KGAA 2.625% 13/09/2027	EUR	979 035	969 200	0.11
1 000 000	HIGHLAND HOLDINGS SARL 0.318% 15/12/2026	EUR	891 734	875 170	0.10

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
199 000	HIGHLAND HOLDINGS SARL 0.934% 15/12/2031	EUR	160 050	156 324	0.02
159 000	HOCHTIEF AG 0.5% 03/09/2027	EUR	160 530	129 423	0.01
100 000	HOCHTIEF AG 0.625% 26/04/2029	EUR	76 691	74 446	0.01
100 000	HOCHTIEF AG 1.75% 03/07/2025	EUR	94 895	94 650	0.01
400 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 0.625% 14/09/2028	EUR	358 100	320 648	0.04
500 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.475% 18/01/2031	EUR	495 740	389 660	0.04
600 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.625% 18/09/2029	EUR	576 853	491 100	0.06
400 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.25% 24/03/2025	EUR	403 399	381 748	0.04
700 000	HSBC CONTINENTAL EUROPE SA 0.1% 03/09/2027	EUR	703 844	596 841	0.07
400 000	HSBC CONTINENTAL EUROPE SA 1.375% 04/09/2028	EUR	381 683	353 640	0.04
300 000	HSBC FRANCE SA 0.25% 17/05/2024	EUR	301 740	288 276	0.03
441 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	458 701	433 119	0.05
556 000	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	530 892	495 107	0.06
584 000	HSBC HOLDINGS PLC FRN 13/11/2031	EUR	567 488	443 022	0.05
1 200 000	HSBC HOLDINGS PLC FRN 15/06/2027	EUR	1 220 948	1 142 316	0.13
800 000	HSBC HOLDINGS PLC FRN 16/11/2032	EUR	839 154	810 688	0.09
600 000	HSBC HOLDINGS PLC FRN 24/09/2029	EUR	526 860	482 496	0.05
1 262 000	HSBC HOLDINGS PLC 0.875% 06/09/2024	EUR	1 262 179	1 209 727	0.14
860 000	HSBC HOLDINGS PLC 2.5% 15/03/2027	EUR	976 549	802 612	0.09
802 000	HSBC HOLDINGS PLC 3% 30/06/2025	EUR	831 521	780 514	0.09
624 000	HSBC HOLDINGS PLC 3.125% 07/06/2028	EUR	639 674	577 125	0.07
300 000	ICADE SANTE SACA 0.875% 04/11/2029	EUR	225 370	220 341	0.02
500 000	ICADE SANTE SACA 1.375% 17/09/2030	EUR	469 246	366 395	0.04
400 000	ICADE 1.125% 17/11/2025	EUR	415 273	359 504	0.04
100 000	ICADE 1.5% 13/09/2027	EUR	108 107	86 582	0.01
300 000	ICADE 1.625% 28/02/2028	EUR	285 120	248 871	0.03
800 000	ICADE 1.75% 10/06/2026	EUR	867 864	716 352	0.08
402 000	ILLINOIS TOOL WORKS INC 0.25% 05/12/2024	EUR	394 357	379 203	0.04
150 000	ILLINOIS TOOL WORKS INC 0.625% 05/12/2027	EUR	156 495	131 211	0.01
159 000	ILLINOIS TOOL WORKS INC 1% 05/06/2031	EUR	172 226	129 715	0.01
400 000	ILLINOIS TOOL WORKS INC 2.125% 22/05/2030	EUR	453 724	360 576	0.04
201 000	ILLINOIS TOOL WORKS INC 3% 19/05/2034	EUR	250 954	184 011	0.02
700 000	IMERYS SA 2% 10/12/2024	EUR	726 136	679 882	0.08
700 000	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	680 105	640 164	0.07
400 000	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	EUR	421 764	345 768	0.04
200 000	INFINEON TECHNOLOGIES AG 2% 24/06/2032	EUR	191 581	165 632	0.02
326 000	INFORMA PLC 1.25% 22/04/2028	EUR	292 305	275 509	0.03
399 000	INFORMA PLC 2.125% 06/10/2025	EUR	420 685	378 799	0.04
1 200 000	ING GROEP NV FRN 01/02/2030	EUR	1 054 228	929 820	0.11
700 000	ING GROEP NV FRN 03/09/2025	EUR	684 798	654 395	0.07
700 000	ING GROEP NV FRN 13/11/2030	EUR	661 686	616 497	0.07
800 000	ING GROEP NV FRN 14/11/2033	EUR	878 697	833 584	0.09
500 000	ING GROEP NV FRN 15/02/2029	EUR	513 552	484 540	0.05
1 000 000	ING GROEP NV FRN 16/02/2027	EUR	903 830	907 000	0.10

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 000 000	ING GROEP NV FRN 16/02/2031	EUR	993 325	830 460	0.09
600 000	ING GROEP NV FRN 16/11/2032	EUR	491 334	493 734	0.06
500 000	ING GROEP NV FRN 18/02/2029	EUR	472 011	401 985	0.05
500 000	ING GROEP NV FRN 22/03/2030	EUR	476 557	462 895	0.05
600 000	ING GROEP NV FRN 24/08/2033	EUR	578 058	563 850	0.06
1 300 000	ING GROEP NV FRN 26/05/2031	EUR	1 302 274	1 179 113	0.13
1 500 000	ING GROEP NV FRN 26/09/2029	EUR	1 461 063	1 403 550	0.16
1 100 000	ING GROEP NV FRN 29/09/2028	EUR	1 037 405	907 192	0.10
600 000	ING GROEP NV FRN 29/11/2030	EUR	555 178	470 868	0.05
600 000	ING GROEP NV 1.125% 14/02/2025	EUR	581 055	571 842	0.06
700 000	ING GROEP NV 1.375% 11/01/2028	EUR	731 759	613 018	0.07
800 000	ING GROEP NV 2% 20/09/2028	EUR	908 473	713 624	0.08
400 000	ING GROEP NV 2.125% 10/01/2026	EUR	437 912	380 256	0.04
900 000	ING GROEP NV 2.5% 15/11/2030	EUR	878 930	813 204	0.09
200 000	INMOBILIARIA COLONIAL SOCIMI SA 0.75% 22/06/2029	EUR	202 622	153 422	0.02
200 000	INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025	EUR	212 551	184 138	0.02
1 000 000	INMOBILIARIA COLONIAL SOCIMI SA 2% 17/04/2026	EUR	995 458	923 280	0.10
421 000	INTERMEDIATE CAPITAL GROUP PLC 2.5% 28/01/2030	EUR	319 543	298 241	0.03
926 000	INTERNATIONAL BUSINESS MACHINES CORP 0.3% 11/02/2028	EUR	939 104	778 423	0.09
1 010 000	INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032	EUR	899 210	757 136	0.09
800 000	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 09/02/2030	EUR	688 355	655 448	0.07
550 000	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 31/01/2025	EUR	570 115	521 697	0.06
543 000	INTERNATIONAL BUSINESS MACHINES CORP 0.95% 23/05/2025	EUR	571 216	511 799	0.06
166 000	INTERNATIONAL BUSINESS MACHINES CORP 1.125% 06/09/2024	EUR	169 216	160 042	0.02
450 000	INTERNATIONAL BUSINESS MACHINES CORP 1.2% 11/02/2040	EUR	425 217	294 138	0.03
700 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 09/02/2034	EUR	652 475	529 879	0.06
699 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	708 192	636 034	0.07
526 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	531 633	458 640	0.05
190 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 07/03/2028	EUR	212 229	172 378	0.02
824 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 31/01/2031	EUR	891 828	700 763	0.08
300 000	INTERNATIONAL BUSINESS MACHINES CORP 2.875% 07/11/2025	EUR	346 008	299 829	0.03
567 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.8% 25/09/2026	EUR	595 989	515 885	0.06
289 000	INTESA SANPAOLO SPA - EMTN - 1.375% 18/01/2024	EUR	299 600	284 185	0.03
1 000 000	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	1 007 515	885 750	0.10
437 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	441 059	414 381	0.05
708 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	621 085	587 895	0.07
1 039 000	INTESA SANPAOLO SPA 1% 04/07/2024	EUR	1 048 774	998 292	0.11
798 000	INTESA SANPAOLO SPA 1% 19/11/2026	EUR	820 897	709 390	0.08
250 000	INTESA SANPAOLO SPA 1.35% 24/02/2031	EUR	187 190	185 318	0.02
346 000	INTESA SANPAOLO SPA 1.5% 10/04/2024	EUR	344 568	337 641	0.04
500 000	INTESA SANPAOLO SPA 1.625% 21/04/2025	EUR	523 949	471 330	0.05
625 000	INTESA SANPAOLO SPA 1.75% 04/07/2029	EUR	612 420	523 963	0.06
704 000	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	757 247	612 909	0.07
812 000	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	803 330	777 587	0.09

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
600 000	INTESA SANPAOLO SPA 5.25% 13/01/2030	EUR	608 196	615 216	0.07
349 000	INVESTOR AB 0.375% 29/10/2035	EUR	243 589	227 859	0.03
100 000	INVESTOR AB 1.5% 12/09/2030	EUR	85 747	85 533	0.01
468 000	INVESTOR AB 1.5% 20/06/2039	EUR	504 871	328 143	0.04
100 000	INVESTOR AB 2.75% 10/06/2032	EUR	92 090	91 795	0.01
200 000	IREN SPA 0.25% 17/01/2031	EUR	141 282	139 000	0.02
200 000	IREN SPA 0.875% 04/11/2024	EUR	189 456	189 162	0.02
100 000	IREN SPA 0.875% 14/10/2029	EUR	80 137	77 651	0.01
801 000	IREN SPA 1% 01/07/2030	EUR	769 597	603 930	0.07
200 000	IREN SPA 1.5% 24/10/2027	EUR	181 737	175 996	0.02
100 000	IREN SPA 1.95% 19/09/2025	EUR	95 391	95 270	0.01
300 000	ISS FINANCE BV 1.25% 07/07/2025	EUR	287 133	281 376	0.03
1 060 000	ISS GLOBAL A/S 0.875% 18/06/2026	EUR	1 040 472	938 026	0.11
196 000	ISS GLOBAL A/S 1.5% 31/08/2027	EUR	196 347	170 369	0.02
795 000	ITALGAS SPA 0% 16/02/2028	EUR	731 695	639 737	0.07
606 000	ITALGAS SPA 0.25% 24/06/2025	EUR	580 321	553 502	0.06
100 000	ITALGAS SPA 0.5% 16/02/2033	EUR	70 752	68 261	0.01
441 000	ITALGAS SPA 0.875% 24/04/2030	EUR	469 466	341 938	0.04
100 000	ITALGAS SPA 1% 11/12/2031	EUR	107 658	74 512	0.01
224 000	ITALGAS SPA 1.625% 18/01/2029	EUR	206 982	191 076	0.02
1 200 000	JCDECAUX SE 2% 24/10/2024	EUR	1 216 374	1 157 208	0.13
300 000	JCDECAUX SE 2.625% 24/04/2028	EUR	303 626	267 615	0.03
900 000	JOHN DEERE BANK SA 2.5% 14/09/2026	EUR	875 391	867 159	0.10
313 000	JOHN DEERE CASH MANAGEMENT SA 1.85% 02/04/2028	EUR	323 966	286 573	0.03
399 000	JOHN DEERE CASH MANAGEMENT SA 2.2% 02/04/2032	EUR	452 716	354 819	0.04
336 000	JOHN DEERE CASH MANAGEMENT SARL 1.375% 02/04/2024	EUR	338 669	329 340	0.04
400 000	JOHNSON & JOHNSON 0.65% 20/05/2024	EUR	401 210	388 752	0.04
100 000	JOHNSON & JOHNSON 1.15% 20/11/2028	EUR	110 805	89 245	0.01
1 022 000	JOHNSON & JOHNSON 1.65% 20/05/2035	EUR	1 070 977	847 136	0.10
568 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 0.375% 15/09/2027	EUR	558 422	484 493	0.05
200 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 1% 15/09/2032	EUR	172 881	153 482	0.02
1 099 000	JPMORGAN CHASE & CO FRN 04/11/2032	EUR	1 144 409	835 482	0.09
1 123 000	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	1 124 018	1 020 459	0.12
600 000	JPMORGAN CHASE & CO FRN 12/06/2029	EUR	654 290	528 378	0.06
500 000	JPMORGAN CHASE & CO FRN 17/02/2033	EUR	469 253	359 965	0.04
1 231 000	JPMORGAN CHASE & CO FRN 18/05/2028	EUR	1 237 193	1 105 475	0.13
2 300 000	JPMORGAN CHASE & CO FRN 23/03/2030	EUR	2 198 024	2 004 289	0.24
900 000	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	917 380	769 446	0.09
700 000	JPMORGAN CHASE & CO FRN 25/07/2031	EUR	667 780	551 901	0.06
800 000	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	809 271	781 936	0.09
447 000	JPMORGAN CHASE & CO 1.5% 27/01/2025	EUR	458 279	432 200	0.05
200 000	JPMORGAN CHASE & CO 1.5% 29/10/2026	EUR	217 887	184 672	0.02
545 000	JPMORGAN CHASE & CO 2.875% 24/05/2028	EUR	547 602	511 935	0.06

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
555 000	JPMORGAN CHASE & CO 3% 19/02/2026	EUR	626 882	546 747	0.06
300 000	JYSKE BANK A/S FRN 02/09/2026	EUR	267 846	263 448	0.03
1 444 000	JYSKE BANK A/S FRN 17/02/2028	EUR	1 350 737	1 216 670	0.14
400 000	KBC GROUP NV FRN 03/12/2029	EUR	360 656	360 548	0.04
100 000	KBC GROUP NV FRN 07/12/2031	EUR	99 125	82 647	0.01
400 000	KBC GROUP NV FRN 10/09/2026	EUR	386 115	359 212	0.04
200 000	KBC GROUP NV FRN 14/01/2029	EUR	157 278	160 796	0.02
400 000	KBC GROUP NV FRN 16/06/2027	EUR	387 157	352 836	0.04
500 000	KBC GROUP NV FRN 18/09/2029	EUR	482 014	464 895	0.05
1 500 000	KBC GROUP NV FRN 29/03/2026	EUR	1 487 746	1 412 655	0.17
800 000	KBC GROUP NV 0.625% 10/04/2025	EUR	818 012	752 104	0.09
400 000	KBC GROUP NV 0.75% 24/01/2030	EUR	325 422	314 276	0.04
200 000	KBC GROUP NV 0.75% 31/05/2031	EUR	173 042	151 040	0.02
400 000	KBC GROUP NV 1.125% 25/01/2024	EUR	395 352	392 580	0.04
700 000	KBC GROUP NV 3% 25/08/2030	EUR	650 319	640 948	0.07
400 000	KELLOGG CO 1% 17/05/2024	EUR	392 264	388 324	0.04
300 000	KELLOGG CO 1.25% 10/03/2025	EUR	287 884	286 380	0.03
300 000	KERING SA 0.75% 13/05/2028	EUR	292 478	263 268	0.03
600 000	KERING SA 1.25% 05/05/2025	EUR	578 142	574 020	0.06
300 000	KERING SA 1.25% 10/05/2026	EUR	309 671	281 862	0.03
600 000	KERING SA 1.875% 05/05/2030	EUR	579 943	546 456	0.06
200 000	KERING SA 2.75% 08/04/2024	EUR	202 732	200 228	0.02
350 000	KERRY GROUP FINANCIAL SERVICES UNLTD CO 0.625% 20/09/2029	EUR	319 565	280 938	0.03
200 000	KERRY GROUP FINANCIAL SERVICES UNLTD CO 0.875% 01/12/2031	EUR	161 406	152 416	0.02
559 000	KERRY GROUP FINANCIAL SERVICES 2.375% 10/09/2025	EUR	606 323	547 859	0.06
600 000	KLEPIERRE SA 0.625% 01/07/2030	EUR	591 424	436 488	0.05
200 000	KLEPIERRE SA 0.875% 17/02/2031	EUR	149 940	145 840	0.02
200 000	KLEPIERRE SA 1.25% 29/09/2031	EUR	207 261	146 488	0.02
100 000	KLEPIERRE SA 1.375% 16/02/2027	EUR	105 673	88 744	0.01
400 000	KLEPIERRE SA 1.625% 13/12/2032	EUR	435 011	291 996	0.03
200 000	KLEPIERRE SA 1.75% 06/11/2024	EUR	195 177	193 930	0.02
400 000	KLEPIERRE SA 2% 12/05/2029	EUR	441 910	334 108	0.04
800 000	KNORR-BREMSE AG 3.25% 21/09/2027	EUR	792 911	782 552	0.09
300 000	KOJAMO OYJ 1.5% 19/06/2024	EUR	288 117	284 544	0.03
299 000	KOJAMO OYJ 1.875% 27/05/2027	EUR	321 637	252 461	0.03
261 000	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	255 970	241 185	0.03
500 000	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	419 605	394 205	0.04
319 000	KONINKLIJKE AHOLD DELHAIZE NV 0.875% 19/09/2024	EUR	324 917	305 975	0.03
100 000	KONINKLIJKE AHOLD DELHAIZE NV 1.75% 02/04/2027	EUR	111 166	92 641	0.01
400 000	KONINKLIJKE DSM NV 0.25% 23/06/2028	EUR	359 388	332 772	0.04
100 000	KONINKLIJKE DSM NV 0.625% 23/06/2032	EUR	103 466	75 009	0.01
600 000	KONINKLIJKE DSM NV 0.75% 28/09/2026	EUR	617 382	538 668	0.06
200 000	KONINKLIJKE DSM NV 1% 09/04/2025	EUR	199 688	188 726	0.02
100 000	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	102 094	93 570	0.01

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	KONINKLIJKE KPN NV 0.875% 14/12/2032	EUR	444 329	363 260	0.04
800 000	KONINKLIJKE KPN NV 0.875% 15/11/2033	EUR	697 212	566 168	0.06
300 000	KONINKLIJKE KPN NV 1.125% 11/09/2028	EUR	274 905	259 533	0.03
400 000	KRAFT HEINZ FOODS CO 1.5% 24/05/2024	EUR	404 780	391 116	0.04
700 000	KRAFT HEINZ FOODS CO 2.25% 25/05/2028	EUR	700 091	642 544	0.07
1 476 000	LANXESS AG 0% 08/09/2027	EUR	1 372 849	1 236 150	0.14
38 000	LANXESS AG 1% 07/10/2026	EUR	40 248	34 948	0.00
104 000	LANXESS AG 1.125% 16/05/2025	EUR	105 130	98 359	0.01
1 300 000	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	1 236 675	1 112 852	0.13
586 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	565 956	508 724	0.06
201 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	220 375	196 550	0.02
400 000	LEG IMMOBILIEN SE 0.375% 17/01/2026	EUR	352 907	350 028	0.04
500 000	LEG IMMOBILIEN SE 0.75% 30/06/2031	EUR	389 855	350 720	0.04
300 000	LEG IMMOBILIEN SE 0.875% 28/11/2027	EUR	289 594	248 193	0.03
500 000	LEG IMMOBILIEN SE 1% 19/11/2032	EUR	308 625	330 050	0.04
200 000	LEG IMMOBILIEN SE 1.25% 23/01/2024	EUR	194 300	192 902	0.02
400 000	LEG IMMOBILIEN SE 1.5% 17/01/2034	EUR	366 709	267 372	0.03
100 000	LEGRAND SA 0.375% 06/10/2031	EUR	75 145	75 606	0.01
1 000 000	LEGRAND SA 0.75% 20/05/2030	EUR	993 616	817 740	0.09
200 000	LEGRAND SA 1.875% 06/07/2032	EUR	179 865	168 264	0.02
1 000 000	LINDE FINANCE BV 0.55% 19/05/2032	EUR	902 008	768 640	0.09
338 000	LINDE FINANCE BV 1% 20/04/2028	EUR	367 529	312 397	0.04
510 000	LINDE INC/CT 1.2% 12/02/2024	EUR	516 642	502 753	0.06
800 000	LINDE INC/CT 1.625% 01/12/2025	EUR	865 321	770 808	0.09
400 000	LINDE PLC 0% 30/09/2026	EUR	390 994	351 392	0.04
200 000	LINDE PLC 0.375% 30/09/2033	EUR	193 389	143 830	0.02
700 000	LINDE PLC 1% 30/09/2051	EUR	557 829	383 733	0.04
100 000	LINDE PLC 1% 31/03/2027	EUR	94 805	91 000	0.01
783 000	LLOYDS BANK CORPORATE MARKETS PLC 0.375% 28/01/2025	EUR	788 790	728 675	0.08
700 000	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026	EUR	748 900	666 484	0.08
200 000	LLOYDS BANK PLC 1.25% 13/01/2025	EUR	189 690	190 672	0.02
984 000	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	1 121 477	967 912	0.11
873 000	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	846 418	815 740	0.09
500 000	LLOYDS BANKING GROUP PLC FRN 24/08/2030	EUR	475 553	457 125	0.05
198 000	LLOYDS BANKING GROUP PLC 1.5% 12/09/2027	EUR	215 315	177 547	0.02
300 000	LONDON STOCK EXCHANGE GROUP PLC 0.875% 19/09/2024	EUR	303 947	288 144	0.03
329 000	LONDON STOCK EXCHANGE GROUP PLC 1.75% 06/12/2027	EUR	341 114	302 404	0.03
469 000	LONDON STOCK EXCHANGE GROUP PLC 1.75% 19/09/2029	EUR	516 121	412 743	0.05
700 000	L'OREAL SA 0.375% 29/03/2024	EUR	698 976	680 260	0.08
500 000	L'OREAL SA 0.875% 29/06/2026	EUR	502 190	464 275	0.05
100 000	LSEG NETHERLANDS BV 0% 06/04/2025	EUR	91 523	92 168	0.01
414 000	LSEG NETHERLANDS BV 0.25% 06/04/2028	EUR	415 871	347 532	0.04
300 000	LYB INTERNATIONAL FINANCE II BV 0.875% 17/09/2026	EUR	275 820	261 732	0.03
350 000	LYB INTERNATIONAL FINANCE II BV 1.625% 17/09/2031	EUR	328 117	270 459	0.03

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	MACQUARIE GROUP LTD 0.35% 03/03/2028	EUR	417 440	404 490	0.05
293 000	MACQUARIE GROUP LTD 0.625% 03/02/2027	EUR	291 003	252 235	0.03
400 000	MACQUARIE GROUP LTD 0.95% 21/05/2031	EUR	397 356	295 900	0.03
300 000	MAPFRE SA FRN 07/09/2048	EUR	291 065	271 428	0.03
100 000	MAPFRE SA FRN 31/03/2047	EUR	94 537	94 279	0.01
400 000	MAPFRE SA 1.625% 19/05/2026	EUR	384 393	367 284	0.04
700 000	MAPFRE SA 2.875% 13/04/2030	EUR	641 189	575 463	0.07
264 000	MARSH & MCLENNAN COS INC 1.349% 21/09/2026	EUR	248 443	239 620	0.03
224 000	MARSH & MCLENNAN COS INC 1.979% 21/03/2030	EUR	219 072	191 408	0.02
1 269 000	MASTERCARD INC 1% 22/02/2029	EUR	1 263 522	1 097 304	0.12
100 000	MASTERCARD INC 2.1% 01/12/2027	EUR	100 961	93 791	0.01
750 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 02/11/2028	EUR	687 999	608 505	0.07
300 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 07/02/2029	EUR	306 192	296 262	0.03
900 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 17/07/2029	EUR	794 575	730 917	0.08
250 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	252 963	235 428	0.03
200 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.625% 07/01/2025	EUR	193 017	192 064	0.02
510 000	MEDTRONIC GLOBAL HOLDINGS SCA 0% 15/10/2025	EUR	464 840	463 034	0.05
500 000	MEDTRONIC GLOBAL HOLDINGS SCA 0.25% 02/07/2025	EUR	462 400	461 910	0.05
510 000	MEDTRONIC GLOBAL HOLDINGS SCA 0.75% 15/10/2032	EUR	386 050	384 091	0.04
864 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	789 014	783 086	0.09
610 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.375% 15/10/2040	EUR	408 602	392 523	0.04
710 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.5% 02/07/2039	EUR	498 462	481 558	0.05
610 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 15/10/2050	EUR	387 935	360 138	0.04
910 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.75% 02/07/2049	EUR	580 270	554 481	0.06
510 000	MEDTRONIC GLOBAL HOLDINGS SCA 2.25% 07/03/2039	EUR	403 262	392 822	0.04
758 000	MEDTRONIC GLOBAL HOLDINGS SCA 2.625% 15/10/2025	EUR	749 391	737 890	0.08
1 119 000	MEDTRONIC GLOBAL HOLDINGS SCA 3% 15/10/2028	EUR	1 088 554	1 080 115	0.12
927 000	MEDTRONIC GLOBAL HOLDINGS SCA 3.125% 15/10/2031	EUR	886 944	874 754	0.10
928 000	MEDTRONIC GLOBAL HOLDINGS SCA 3.375% 15/10/2034	EUR	885 266	867 429	0.10
150 000	MERCEDES-BENZ FINANCE CANADA INC 3% 23/02/2027	EUR	150 748	146 592	0.02
515 000	MERCEDES-BENZ GROUP AG 0.75% 08/02/2030	EUR	504 161	425 390	0.05
176 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	163 389	143 334	0.02
492 000	MERCEDES-BENZ GROUP AG 1% 15/11/2027	EUR	495 398	442 766	0.05
738 000	MERCEDES-BENZ GROUP AG 1.375% 11/05/2028	EUR	752 256	664 119	0.08
402 000	MERCEDES-BENZ GROUP AG 1.5% 03/07/2029	EUR	440 814	355 243	0.04
302 000	MERCEDES-BENZ GROUP AG 1.875% 08/07/2024	EUR	322 876	296 646	0.03
1 439 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0% 08/02/2024	EUR	1 429 174	1 390 735	0.16
299 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0.375% 08/11/2026	EUR	282 892	267 201	0.03
699 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0.85% 28/02/2025	EUR	702 930	664 994	0.08
665 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1% 11/11/2025	EUR	657 886	624 575	0.07
564 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	559 264	529 207	0.06
268 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.5% 09/02/2027	EUR	288 674	249 077	0.03
749 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.5% 09/03/2026	EUR	751 672	707 723	0.08
1 239 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2% 22/08/2026	EUR	1 323 362	1 183 702	0.13

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
537 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2.625% 07/04/2025	EUR	583 151	530 180	0.06
499 000	MERCK & CO INC 0.5% 02/11/2024	EUR	488 733	474 489	0.05
686 000	MERCK & CO INC 1.875% 15/10/2026	EUR	734 297	652 990	0.07
350 000	MERCK & CO INC 2.5% 15/10/2034	EUR	432 922	314 895	0.04
600 000	MERCK FINANCIAL SERVICES GMBH 0.005% 15/12/2023	EUR	601 345	583 296	0.07
200 000	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	200 661	175 392	0.02
200 000	MERCK FINANCIAL SERVICES GMBH 0.5% 16/07/2028	EUR	207 512	170 388	0.02
200 000	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	214 325	158 888	0.02
800 000	MERCK FINANCIAL SERVICES GMBH 1.875% 15/06/2026	EUR	789 564	761 672	0.09
700 000	MERCK FINANCIAL SERVICES GMBH 2.375% 15/06/2030	EUR	689 617	646 093	0.07
300 000	MERCK KGAA FRN 09/09/2080	EUR	279 833	266 199	0.03
100 000	MERCK KGAA FRN 12/12/2074	EUR	98 237	98 263	0.01
400 000	MERCK KGAA FRN 25/06/2079 (ISIN XS2011260531)	EUR	385 341	376 652	0.04
400 000	MERCK KGAA FRN 25/06/2079 (ISIN XS2011260705)	EUR	370 448	355 952	0.04
700 000	MERLIN PROPERTIES SOCIMI SA 1.375% 01/06/2030	EUR	639 799	538 797	0.06
900 000	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	EUR	916 133	845 883	0.10
300 000	METROPOLITAN LIFE GLOBAL FUNDING I 0.5% 25/05/2029	EUR	239 460	244 134	0.03
300 000	METROPOLITAN LIFE GLOBAL FUNDING I 0.55% 16/06/2027	EUR	270 690	263 310	0.03
800 000	METROPOLITAN LIFE GLOBAL FUNDING I 1.75% 25/05/2025	EUR	767 632	769 440	0.09
100 000	MICROSOFT CORP 2.625% 02/05/2033	EUR	108 395	92 931	0.01
1 016 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	1 254 999	1 043 178	0.12
1 000 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 14/06/2025	EUR	997 978	973 510	0.11
871 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	846 926	831 282	0.09
646 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.978% 09/06/2024	EUR	639 882	624 546	0.07
600 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.556% 15/06/2032	EUR	609 314	571 980	0.06
1 073 000	MIZUHO FINANCIAL GROUP INC FRN 06/09/2029	EUR	989 173	859 934	0.10
307 000	MIZUHO FINANCIAL GROUP INC 0.118% 06/09/2024	EUR	302 823	290 213	0.03
500 000	MIZUHO FINANCIAL GROUP INC 0.184% 13/04/2026	EUR	463 150	442 255	0.05
100 000	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	95 035	91 243	0.01
130 000	MIZUHO FINANCIAL GROUP INC 0.402% 06/09/2029	EUR	130 053	100 684	0.01
638 000	MIZUHO FINANCIAL GROUP INC 0.523% 10/06/2024	EUR	630 236	611 096	0.07
500 000	MIZUHO FINANCIAL GROUP INC 0.693% 07/10/2030	EUR	507 153	384 420	0.04
328 000	MIZUHO FINANCIAL GROUP INC 0.843% 12/04/2033	EUR	323 959	238 187	0.03
100 000	MIZUHO FINANCIAL GROUP INC 1.598% 10/04/2028	EUR	109 829	88 625	0.01
1 400 000	MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027	EUR	1 336 294	1 266 776	0.14
400 000	MIZUHO FINANCIAL GROUP INC 4.029% 05/09/2032	EUR	394 823	391 408	0.04
700 000	MMS USA HOLDINGS INC 1.25% 13/06/2028	EUR	732 000	611 800	0.07
300 000	MMS USA HOLDINGS INC 1.75% 13/06/2031	EUR	253 700	248 079	0.03
400 000	MOLNLYCKE HOLDING AB 0.875% 05/09/2029	EUR	374 148	314 988	0.04
400 000	MOLNLYCKE HOLDING AB 1.75% 28/02/2024	EUR	402 810	391 056	0.04
500 000	MOLNLYCKE HOLDING AB 1.875% 28/02/2025	EUR	511 629	476 130	0.05
572 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0% 22/09/2026	EUR	542 516	497 251	0.06
600 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.375% 22/09/2029	EUR	568 312	479 994	0.05

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.625% 09/09/2032	EUR	87 214	74 348	0.01
255 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.875% 01/10/2031	EUR	253 302	198 681	0.02
200 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 1.25% 09/09/2041	EUR	140 498	125 442	0.01
694 000	MONDELEZ INTERNATIONAL INC 0.25% 17/03/2028	EUR	638 904	577 429	0.07
179 000	MONDELEZ INTERNATIONAL INC 0.75% 17/03/2033	EUR	173 596	131 191	0.01
372 000	MONDELEZ INTERNATIONAL INC 1.375% 17/03/2041	EUR	313 442	241 685	0.03
600 000	MONDELEZ INTERNATIONAL INC 1.625% 08/03/2027	EUR	628 846	549 438	0.06
136 000	MONDI FINANCE EUROPE GMBH 2.375% 01/04/2028	EUR	148 459	125 614	0.01
349 000	MONDI FINANCE PLC 1.5% 15/04/2024	EUR	350 759	339 769	0.04
546 000	MONDI FINANCE PLC 1.625% 27/04/2026	EUR	570 780	505 874	0.06
1 168 000	MOODY'S CORP 0.95% 25/02/2030	EUR	1 115 361	954 408	0.11
168 000	MOODY'S CORP 1.75% 09/03/2027	EUR	175 924	154 851	0.02
931 000	MORGAN STANLEY FRN 07/02/2031	EUR	847 392	705 000	0.08
900 000	MORGAN STANLEY FRN 07/05/2032	EUR	904 572	795 771	0.09
998 000	MORGAN STANLEY FRN 23/10/2026	EUR	1 024 161	921 843	0.10
1 200 000	MORGAN STANLEY FRN 25/01/2034	EUR	1 244 885	1 244 616	0.14
500 000	MORGAN STANLEY FRN 25/10/2028	EUR	513 655	508 555	0.06
600 000	MORGAN STANLEY FRN 26/10/2029	EUR	557 423	480 480	0.05
1 026 000	MORGAN STANLEY FRN 29/04/2033	EUR	1 015 039	756 767	0.09
1 180 000	MORGAN STANLEY FRN 29/10/2027	EUR	1 148 411	1 018 021	0.12
795 000	MORGAN STANLEY 1.375% 27/10/2026	EUR	770 531	723 339	0.08
647 000	MORGAN STANLEY 1.75% 11/03/2024	EUR	673 532	635 639	0.07
786 000	MORGAN STANLEY 1.75% 30/01/2025	EUR	810 568	757 838	0.09
1 189 000	MORGAN STANLEY 1.875% 27/04/2027	EUR	1 267 227	1 080 849	0.12
762 000	MOTABILITY OPERATIONS GROUP PLC - EMTN - 0.875% 14/03/2025	EUR	781 158	720 105	0.08
300 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	284 972	238 086	0.03
300 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	298 561	224 256	0.03
600 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	483 201	418 620	0.05
900 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2049	EUR	1 022 023	804 600	0.09
250 000	NASDAQ INC 0.875% 13/02/2030	EUR	218 376	198 900	0.02
401 000	NASDAQ INC 0.9% 30/07/2033	EUR	342 693	283 082	0.03
201 000	NASDAQ INC 1.75% 28/03/2029	EUR	198 153	174 074	0.02
300 000	NATIONAL AUSTRALIA BANK LTD 0.25% 20/05/2024	EUR	294 417	288 486	0.03
206 000	NATIONAL AUSTRALIA BANK LTD 1.125% 20/05/2031	EUR	203 353	171 303	0.02
732 000	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	713 731	687 846	0.08
700 000	NATIONAL AUSTRALIA BANK LTD 1.375% 30/08/2028	EUR	755 172	620 830	0.07
800 000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028	EUR	797 417	741 912	0.08
267 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	263 329	249 287	0.03
649 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.823% 07/07/2032	EUR	508 981	483 395	0.05

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	NATIONAL GRID NORTH AMERICA INC 1% 12/07/2024	EUR	394 100	383 580	0.04
400 000	NATIONAL GRID PLC 0.163% 20/01/2028	EUR	327 187	328 972	0.04
324 000	NATIONAL GRID PLC 0.553% 18/09/2029	EUR	301 516	255 263	0.03
400 000	NATIONAL GRID PLC 0.75% 01/09/2033	EUR	394 345	279 364	0.03
1 300 000	NATIONAL GRID PLC 2.179% 30/06/2026	EUR	1 281 958	1 225 809	0.14
400 000	NATIONAL GRID PLC 2.949% 30/03/2030	EUR	394 476	365 684	0.04
638 000	NATIONAL GRID PLC 3.245% 30/03/2034	EUR	618 730	567 201	0.06
300 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.375% 26/02/2025	EUR	303 537	277 851	0.03
300 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.5% 21/09/2028	EUR	290 980	242 328	0.03
103 000	NATIONWIDE BUILDING SOCIETY FRN 08/03/2026	EUR	108 901	96 242	0.01
853 000	NATIONWIDE BUILDING SOCIETY FRN 25/07/2029	EUR	848 919	803 859	0.09
600 000	NATIONWIDE BUILDING SOCIETY 0.25% 14/09/2028	EUR	545 416	480 978	0.05
200 000	NATIONWIDE BUILDING SOCIETY 0.25% 22/07/2025	EUR	202 756	183 934	0.02
443 000	NATIONWIDE BUILDING SOCIETY 1.25% 03/03/2025	EUR	435 979	421 612	0.05
800 000	NATIONWIDE BUILDING SOCIETY 2% 28/04/2027	EUR	769 144	739 224	0.08
700 000	NATIONWIDE BUILDING SOCIETY 3.25% 05/09/2029	EUR	657 774	657 678	0.07
938 000	NATWEST GROUP PLC FRN 02/03/2026	EUR	979 916	882 470	0.10
149 000	NATWEST GROUP PLC FRN 04/03/2025	EUR	157 122	145 335	0.02
900 000	NATWEST GROUP PLC FRN 06/09/2028	EUR	890 109	876 213	0.10
600 000	NATWEST GROUP PLC FRN 14/09/2029	EUR	566 366	476 076	0.05
400 000	NATWEST GROUP PLC FRN 14/09/2032	EUR	378 642	320 004	0.04
496 000	NATWEST GROUP PLC FRN 15/11/2025	EUR	476 438	463 854	0.05
644 000	NATWEST GROUP PLC FRN 26/02/2030	EUR	644 731	504 574	0.06
799 000	NATWEST MARKETS PLC 1% 28/05/2024	EUR	823 976	770 348	0.09
777 000	NATWEST MARKETS PLC 1.375% 02/03/2027	EUR	773 344	693 861	0.08
1 399 000	NATWEST MARKETS PLC 2.75% 02/04/2025	EUR	1 508 914	1 362 177	0.15
399 000	NESTLE FINANCE INTERNATIONAL LTD 0% 03/03/2033	EUR	315 232	280 122	0.03
852 000	NESTLE FINANCE INTERNATIONAL LTD 0% 03/12/2025	EUR	830 597	780 994	0.09
150 000	NESTLE FINANCE INTERNATIONAL LTD 0% 12/11/2024	EUR	144 507	142 221	0.02
780 000	NESTLE FINANCE INTERNATIONAL LTD 0% 14/06/2026	EUR	748 197	701 462	0.08
373 000	NESTLE FINANCE INTERNATIONAL LTD 0.125% 12/11/2027	EUR	367 485	323 059	0.04
610 000	NESTLE FINANCE INTERNATIONAL LTD 0.25% 14/06/2029	EUR	613 935	505 538	0.06
501 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 03/12/2040	EUR	313 405	291 001	0.03
666 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 12/05/2032	EUR	598 033	501 285	0.06
73 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 18/01/2024	EUR	72 594	71 554	0.01
348 000	NESTLE FINANCE INTERNATIONAL LTD 0.625% 14/02/2034	EUR	347 549	255 004	0.03
417 000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 14/06/2041	EUR	371 331	268 048	0.03
370 000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027	EUR	369 230	337 074	0.04
378 000	NESTLE FINANCE INTERNATIONAL LTD 1.125% 01/04/2026	EUR	403 239	357 607	0.04
320 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 02/11/2029	EUR	360 832	278 829	0.03
390 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 29/03/2031	EUR	391 626	328 107	0.04
799 000	NESTLE FINANCE INTERNATIONAL LTD 1.5% 29/03/2035	EUR	766 735	637 954	0.07
608 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 02/11/2037	EUR	536 862	483 275	0.05
650 000	NESTLE FINANCE INTERNATIONAL LTD 3.375% 15/11/2034	EUR	674 254	628 414	0.07

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
456 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	472 139	433 642	0.05
800 000	NIBC BANK NV 0.25% 09/09/2026	EUR	764 610	672 896	0.08
400 000	NIBC BANK NV 0.875% 08/07/2025	EUR	403 103	361 976	0.04
1 000 000	NIBC BANK NV 2% 09/04/2024	EUR	1 010 374	973 450	0.11
440 000	NN GROUP NV FRN PERPETUAL (ISIN XS1028950290)	EUR	444 069	427 469	0.05
700 000	NN GROUP NV FRN PERPETUAL (ISIN XS1076781589)	EUR	735 350	690 438	0.08
500 000	NN GROUP NV FRN 01/03/2043	EUR	491 015	462 765	0.05
294 000	NN GROUP NV FRN 08/04/2044	EUR	325 287	291 204	0.03
263 000	NN GROUP NV FRN 13/01/2048	EUR	304 445	253 337	0.03
407 000	NN GROUP NV 1.625% 01/06/2027	EUR	438 323	367 513	0.04
200 000	NORDEA BANK ABP FRN 18/08/2031	EUR	168 682	171 798	0.02
100 000	NORDEA BANK ABP 0.375% 28/05/2026	EUR	102 912	90 703	0.01
500 000	NORDEA BANK ABP 0.5% 02/11/2028	EUR	407 444	410 625	0.05
908 000	NORDEA BANK ABP 0.5% 14/05/2027	EUR	906 916	797 860	0.09
200 000	NORDEA BANK ABP 0.5% 19/03/2031	EUR	159 716	155 170	0.02
600 000	NORDEA BANK ABP 1.125% 12/02/2025	EUR	617 627	574 434	0.06
500 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	491 762	452 015	0.05
800 000	NORDEA BANK ABP 1.125% 27/09/2027	EUR	864 677	719 760	0.08
700 000	NORDEA BANK ABP 2.5% 23/05/2029	EUR	664 832	641 074	0.07
600 000	NORDEA BANK ABP 2.875% 24/08/2032	EUR	560 188	548 562	0.06
1 948 000	NOVARTIS FINANCE SA 0% 23/09/2028	EUR	1 837 205	1 605 969	0.19
250 000	NOVARTIS FINANCE SA 1.125% 30/09/2027	EUR	269 418	225 768	0.03
100 000	NOVARTIS FINANCE SA 1.375% 14/08/2030	EUR	113 295	86 365	0.01
200 000	NOVARTIS FINANCE SA 1.625% 09/11/2026	EUR	193 822	188 110	0.02
198 000	NOVARTIS FINANCE SA 1.7% 14/08/2038	EUR	190 334	155 246	0.02
600 000	NOVO NORDISK FINANCE NETHERLANDS BV 0% 04/06/2024	EUR	603 147	573 390	0.06
800 000	NOVO NORDISK FINANCE NETHERLANDS BV 1.375% 31/03/2030	EUR	763 576	694 736	0.08
743 000	NTT FINANCE CORP - REGS - 0.01% 03/03/2025	EUR	722 972	688 939	0.08
876 000	NTT FINANCE CORP - REGS - 0.342% 03/03/2030	EUR	876 105	687 441	0.08
600 000	NYKREDIT REALKREDIT AS FRN 29/12/2032	EUR	590 891	589 650	0.07
1 000 000	NYKREDIT REALKREDIT AS 0.125% 10/07/2024	EUR	968 073	943 490	0.11
600 000	NYKREDIT REALKREDIT AS 0.25% 13/01/2026	EUR	565 108	528 876	0.06
518 000	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	505 029	416 731	0.05
573 000	NYKREDIT REALKREDIT AS 0.625% 17/01/2025	EUR	545 026	534 666	0.06
250 000	NYKREDIT REALKREDIT AS 0.75% 20/01/2027	EUR	242 409	216 040	0.02
400 000	NYKREDIT REALKREDIT AS 0.875% 17/01/2024	EUR	403 452	387 792	0.04
728 000	OP CORPORATE BANK PLC FRN 09/06/2030	EUR	746 537	663 834	0.08
567 000	OP CORPORATE BANK PLC 0.1% 16/11/2027	EUR	562 235	475 554	0.05
899 000	OP CORPORATE BANK PLC 0.125% 01/07/2024	EUR	877 932	857 367	0.10
450 000	OP CORPORATE BANK PLC 0.375% 08/12/2028	EUR	443 940	356 180	0.04
500 000	OP CORPORATE BANK PLC 0.375% 16/06/2028	EUR	429 994	404 330	0.05
296 000	OP CORPORATE BANK PLC 0.375% 19/06/2024	EUR	294 580	281 907	0.03
124 000	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	124 963	119 891	0.01
517 000	OP CORPORATE BANK PLC 0.5% 12/08/2025	EUR	529 643	477 455	0.05

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
249 000	OP CORPORATE BANK PLC 0.6% 18/01/2027	EUR	234 470	215 801	0.02
465 000	OP CORPORATE BANK PLC 0.625% 12/11/2029	EUR	475 847	359 194	0.04
900 000	OP CORPORATE BANK PLC 2.875% 15/12/2025	EUR	883 017	879 786	0.10
600 000	ORANGE SA FRN PERPETUAL (ISIN FR0013413887)	EUR	593 785	566 712	0.06
200 000	ORANGE SA FRN PERPETUAL (ISIN FR00140005L7)	EUR	190 242	163 224	0.02
200 000	ORANGE SA FRN PERPETUAL (ISIN FR0014003B55)	EUR	157 506	155 768	0.02
510 000	ORANGE SA FRN PERPETUAL (ISIN XS1028599287)	EUR	552 414	513 193	0.06
817 000	ORANGE SA FRN PERPETUAL (ISIN XS1115498260)	EUR	938 537	817 915	0.09
700 000	ORANGE SA 0% 04/09/2026	EUR	681 384	616 049	0.07
400 000	ORANGE SA 0% 29/06/2026	EUR	357 510	354 528	0.04
600 000	ORANGE SA 0.125% 16/09/2029	EUR	535 517	477 684	0.05
400 000	ORANGE SA 0.5% 04/09/2032	EUR	405 073	290 020	0.03
200 000	ORANGE SA 0.625% 16/12/2033	EUR	149 513	141 004	0.02
500 000	ORANGE SA 0.875% 03/02/2027	EUR	509 186	450 210	0.05
400 000	ORANGE SA 1% 12/05/2025	EUR	420 166	377 928	0.04
200 000	ORANGE SA 1% 12/09/2025	EUR	210 029	187 406	0.02
700 000	ORANGE SA 1.125% 15/07/2024	EUR	698 106	679 665	0.08
700 000	ORANGE SA 1.25% 07/07/2027	EUR	709 038	632 660	0.07
300 000	ORANGE SA 1.375% 04/09/2049	EUR	278 811	193 713	0.02
500 000	ORANGE SA 1.375% 16/01/2030	EUR	456 139	427 130	0.05
500 000	ORANGE SA 1.375% 20/03/2028	EUR	514 083	447 330	0.05
400 000	ORANGE SA 1.5% 09/09/2027	EUR	418 642	364 408	0.04
600 000	ORANGE SA 1.625% 07/04/2032	EUR	646 001	503 058	0.06
500 000	ORANGE SA 1.875% 12/09/2030	EUR	576 611	437 730	0.05
1 100 000	ORANGE SA 2% 15/01/2029	EUR	1 157 731	1 004 894	0.11
1 000 000	ORANGE SA 2.375% 18/05/2032	EUR	930 444	894 990	0.10
300 000	ORANGE SA 3.125% 09/01/2024	EUR	325 537	300 501	0.03
687 000	ORANGE SA 8.125% 28/01/2033	EUR	1 276 803	894 749	0.10
539 000	PEPSICO INC 0.25% 06/05/2024	EUR	530 892	519 327	0.06
674 000	PEPSICO INC 0.4% 09/10/2032	EUR	667 628	501 328	0.06
802 000	PEPSICO INC 0.5% 06/05/2028	EUR	795 555	689 415	0.08
400 000	PEPSICO INC 0.75% 14/10/2033	EUR	319 495	300 660	0.03
300 000	PEPSICO INC 0.75% 18/03/2027	EUR	289 891	269 751	0.03
178 000	PEPSICO INC 0.875% 16/10/2039	EUR	186 200	116 134	0.01
513 000	PEPSICO INC 0.875% 18/07/2028	EUR	520 289	445 674	0.05
344 000	PEPSICO INC 1.05% 09/10/2050	EUR	353 673	199 224	0.02
200 000	PEPSICO INC 1.125% 18/03/2031	EUR	197 511	167 016	0.02
444 000	PEPSICO INC 2.625% 28/04/2026	EUR	492 341	434 472	0.05
700 000	PPG INDUSTRIES INC 0.875% 03/11/2025	EUR	728 710	642 264	0.07
100 000	PPG INDUSTRIES INC 1.4% 13/03/2027	EUR	90 105	89 959	0.01
749 000	PROCTER & GAMBLE CO 0.35% 05/05/2030	EUR	676 198	609 124	0.07
300 000	PROCTER & GAMBLE CO 0.5% 25/10/2024	EUR	291 333	286 014	0.03
476 000	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	469 947	455 146	0.05
100 000	PROCTER & GAMBLE CO 0.9% 04/11/2041	EUR	64 634	64 446	0.01

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 007 000	PROCTER & GAMBLE CO 1.2% 30/10/2028	EUR	1 021 984	899 744	0.10
200 000	PROCTER & GAMBLE CO 1.25% 25/10/2029	EUR	197 726	175 216	0.02
250 000	PROCTER & GAMBLE CO 1.875% 30/10/2038	EUR	314 792	205 290	0.02
563 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	692 907	603 446	0.07
502 000	PROLOGIS EURO FINANCE LLC 0.25% 10/09/2027	EUR	491 452	419 461	0.05
1 279 000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	1 243 956	1 059 856	0.12
400 000	PROLOGIS EURO FINANCE LLC 0.5% 16/02/2032	EUR	391 548	284 624	0.03
300 000	PROLOGIS EURO FINANCE LLC 0.625% 10/09/2031	EUR	303 347	220 242	0.02
155 000	PROLOGIS EURO FINANCE LLC 1% 06/02/2035	EUR	156 164	106 406	0.01
100 000	PROLOGIS EURO FINANCE LLC 1% 16/02/2041	EUR	96 951	56 575	0.01
200 000	PROLOGIS EURO FINANCE LLC 1.5% 08/02/2034	EUR	149 572	148 872	0.02
200 000	PROLOGIS EURO FINANCE LLC 1.5% 10/09/2049	EUR	196 213	113 084	0.01
350 000	PROLOGIS EURO FINANCE LLC 1.875% 05/01/2029	EUR	339 350	306 394	0.03
771 000	PROLOGIS LP 3% 02/06/2026	EUR	868 071	749 782	0.08
351 000	PVH CORP - REGS - 3.125% 15/12/2027	EUR	351 225	319 185	0.04
507 000	PVH CORP - REGS - 3.625% 15/07/2024	EUR	531 934	504 860	0.06
200 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	188 979	166 728	0.02
300 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 20/12/2032	EUR	294 261	297 120	0.03
100 000	RAIFFEISEN BANK INTERNATIONAL AG 0.05% 01/09/2027	EUR	81 346	79 727	0.01
1 000 000	RAIFFEISEN BANK INTERNATIONAL AG 0.25% 22/01/2025	EUR	924 316	910 300	0.10
200 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	173 574	169 350	0.02
100 000	RAIFFEISEN BANK INTERNATIONAL AG 1% 04/12/2023	EUR	97 313	97 263	0.01
300 000	RAIFFEISEN BANK INTERNATIONAL AG 5.75% 27/01/2028	EUR	298 806	307 836	0.03
550 000	RCI BANQUE SA 1.125% 15/01/2027	EUR	492 403	479 127	0.05
550 000	RCI BANQUE SA 1.625% 26/05/2026	EUR	508 408	496 678	0.06
650 000	RCI BANQUE SA 1.75% 10/04/2026	EUR	609 552	594 419	0.07
400 000	RCI BANQUE SA 2% 11/07/2024	EUR	391 823	389 096	0.04
450 000	RCI BANQUE SA 4.125% 01/12/2025	EUR	455 643	446 729	0.05
400 000	RCI BANQUE SA 4.875% 21/09/2028	EUR	407 276	391 592	0.04
773 000	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV - REGS - 0.375% 19/05/2026	EUR	788 404	698 073	0.08
569 000	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV - REGS - 0.75% 19/05/2030	EUR	569 530	462 341	0.05
400 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	379 094	342 628	0.04
100 000	RED ELECTRICA FINANCIACIONES SAU 0.5% 24/05/2033	EUR	98 304	74 445	0.01
500 000	RED ELECTRICA FINANCIACIONES SAU 1% 21/04/2026	EUR	481 667	462 480	0.05
200 000	RED ELECTRICA FINANCIACIONES SAU 1.125% 24/04/2025	EUR	209 071	189 710	0.02
300 000	RED ELECTRICA FINANCIACIONES SAU 1.25% 13/03/2027	EUR	284 967	275 091	0.03
600 000	RELX CAPITAL INC 1.3% 12/05/2025	EUR	605 730	567 612	0.06
500 000	RELX FINANCE BV 0% 18/03/2024	EUR	490 880	480 485	0.05
600 000	RELX FINANCE BV 0.5% 10/03/2028	EUR	528 633	506 574	0.06
150 000	RELX FINANCE BV 0.875% 10/03/2032	EUR	155 926	115 113	0.01
426 000	RELX FINANCE BV 1.375% 12/05/2026	EUR	441 154	395 673	0.04
235 000	REN FINANCE BV 2.5% 12/02/2025	EUR	241 783	227 741	0.03
500 000	RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027	EUR	535 245	495 160	0.06

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	RENTOKIL INITIAL FINANCE BV 4.375% 27/06/2030	EUR	523 191	506 345	0.06
136 000	RENTOKIL INITIAL PLC 0.5% 14/10/2028	EUR	122 132	110 923	0.01
100 000	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	91 890	90 063	0.01
516 000	ROCHE FINANCE EUROPE BV 0.875% 25/02/2025	EUR	520 891	497 507	0.06
500 000	ROYAL BANK OF CANADA 0.125% 23/07/2024	EUR	485 091	476 505	0.05
800 000	ROYAL BANK OF CANADA 2.125% 26/04/2029	EUR	770 517	712 520	0.08
484 000	ROYAL MAIL PLC 2.375% 29/07/2024	EUR	500 222	471 484	0.05
300 000	SAGAX AB 2% 17/01/2024	EUR	285 930	287 358	0.03
731 000	SAGAX EURO MTN NL BV 1% 17/05/2029	EUR	554 983	509 975	0.06
800 000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1% 12/08/2027	EUR	809 013	552 560	0.06
568 000	SAMPO OYJ FRN 03/09/2052	EUR	501 574	424 126	0.05
500 000	SANDVIK AB 3.75% 27/09/2029	EUR	487 885	484 725	0.05
400 000	SANOFI 0.5% 13/01/2027	EUR	409 844	358 908	0.04
400 000	SANOFI 0.625% 05/04/2024	EUR	403 126	388 604	0.04
1 200 000	SANOFI 0.875% 06/04/2025	EUR	1 184 616	1 145 676	0.13
500 000	SANOFI 0.875% 21/03/2029	EUR	524 177	434 180	0.05
600 000	SANOFI 1% 01/04/2025	EUR	586 462	573 504	0.06
500 000	SANOFI 1% 21/03/2026	EUR	521 560	466 545	0.05
400 000	SANOFI 1.125% 05/04/2028	EUR	415 346	358 392	0.04
300 000	SANOFI 1.25% 21/03/2034	EUR	246 967	239 136	0.03
800 000	SANOFI 1.375% 21/03/2030	EUR	867 920	696 152	0.08
400 000	SANOFI 1.5% 01/04/2030	EUR	440 096	354 924	0.04
500 000	SANOFI 1.5% 22/09/2025	EUR	524 844	477 740	0.05
700 000	SANOFI 1.75% 10/09/2026	EUR	749 420	667 079	0.08
700 000	SANOFI 1.875% 21/03/2038	EUR	719 427	569 744	0.06
300 000	SANTANDER CONSUMER BANK AS 0.125% 11/09/2024	EUR	294 991	281 649	0.03
500 000	SANTANDER CONSUMER BANK AS 0.125% 14/04/2026	EUR	453 889	439 240	0.05
300 000	SANTANDER CONSUMER BANK AS 0.125% 25/02/2025	EUR	292 713	275 856	0.03
300 000	SANTANDER CONSUMER FINANCE SA 0% 23/02/2026	EUR	272 052	265 584	0.03
500 000	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	493 040	467 905	0.05
600 000	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	600 557	572 892	0.06
500 000	SANTANDER CONSUMER FINANCE SA 0.5% 14/01/2027	EUR	437 220	435 725	0.05
600 000	SANTANDER CONSUMER FINANCE SA 0.5% 14/11/2026	EUR	579 230	526 944	0.06
600 000	SANTANDER CONSUMER FINANCE SA 1% 27/02/2024	EUR	611 600	583 740	0.07
535 000	SANTANDER UK GROUP HOLDINGS PLC FRN 13/09/2029	EUR	528 235	415 486	0.05
586 000	SANTANDER UK GROUP HOLDINGS PLC FRN 25/08/2028	EUR	550 858	547 418	0.06
295 000	SANTANDER UK GROUP HOLDINGS PLC FRN 28/02/2025	EUR	297 245	281 445	0.03
900 000	SAP SE 0.125% 18/05/2026	EUR	855 954	811 206	0.09
600 000	SAP SE 0.375% 18/05/2029	EUR	565 861	499 734	0.06
300 000	SAP SE 0.75% 10/12/2024	EUR	297 173	287 784	0.03
349 000	SAP SE 1% 01/04/2025	EUR	357 692	337 888	0.04
700 000	SAP SE 1.25% 10/03/2028	EUR	754 507	633 535	0.07
700 000	SAP SE 1.625% 10/03/2031	EUR	770 625	607 964	0.07
326 000	SAP SE 1.75% 22/02/2027	EUR	363 523	307 314	0.03

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
664 000	SBB TREASURY OYJ 0.75% 14/12/2028	EUR	650 143	423 393	0.05
350 000	SBB TREASURY OYJ 1.125% 26/11/2029	EUR	243 744	222 443	0.03
539 000	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2 1.75% 11/04/2028	EUR	543 625	454 409	0.05
200 000	SCENTRE GROUP TRUST 1 2.25% 16/07/2024	EUR	194 336	194 204	0.02
500 000	SCHNEIDER ELECTRIC SE 0.25% 09/09/2024	EUR	484 000	475 225	0.05
700 000	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	613 074	587 678	0.07
600 000	SCHNEIDER ELECTRIC SE 0.875% 11/03/2025	EUR	609 534	570 720	0.06
200 000	SCHNEIDER ELECTRIC SE 0.875% 13/12/2026	EUR	212 086	181 794	0.02
300 000	SCHNEIDER ELECTRIC SE 1% 09/04/2027	EUR	290 366	271 725	0.03
700 000	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027	EUR	687 736	640 514	0.07
500 000	SCHNEIDER ELECTRIC SE 1.5% 15/01/2028	EUR	469 973	456 270	0.05
300 000	SCOR SE FRN 08/06/2046	EUR	323 128	275 250	0.03
400 000	SCOR SE FRN 27/05/2048	EUR	365 854	365 660	0.04
100 000	SEGRO CAPITAL SARL 0.5% 22/09/2031	EUR	74 445	70 433	0.01
400 000	SEGRO CAPITAL SARL 1.25% 23/03/2026	EUR	373 136	365 420	0.04
500 000	SEGRO CAPITAL SARL 1.875% 23/03/2030	EUR	469 758	423 785	0.05
568 000	SES SA 0.875% 04/11/2027	EUR	580 213	472 105	0.05
150 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 05/09/2024	EUR	146 627	142 929	0.02
300 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 20/02/2026	EUR	303 825	270 411	0.03
850 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/09/2029	EUR	828 974	697 332	0.08
500 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 05/06/2024	EUR	501 544	480 350	0.05
500 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 20/02/2029	EUR	478 420	415 550	0.05
449 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.3% 28/02/2024	EUR	454 795	435 090	0.05
700 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	714 093	632 807	0.07
488 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 05/09/2034	EUR	497 926	350 135	0.04
300 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 20/02/2032	EUR	290 571	229 503	0.03
564 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.9% 28/02/2028	EUR	572 033	500 443	0.06
212 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1% 06/09/2027	EUR	228 206	193 202	0.02
934 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 28/02/2031	EUR	943 439	784 700	0.09
818 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	884 378	709 836	0.08
237 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 28/02/2039	EUR	274 268	186 621	0.02
800 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.25% 10/03/2025	EUR	797 233	783 136	0.09
300 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.5% 08/09/2027	EUR	298 581	287 910	0.03
600 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.75% 09/09/2030	EUR	576 910	568 932	0.06
676 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	787 441	662 933	0.08
1 100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3% 08/09/2033	EUR	1 089 318	1 036 596	0.12
299 000	SIGNIFY NV 2% 11/05/2024	EUR	311 579	291 680	0.03
600 000	SIGNIFY NV 2.375% 11/05/2027	EUR	654 483	563 940	0.06
101 000	SIKA CAPITAL BV 0.875% 29/04/2027	EUR	99 378	89 558	0.01
276 000	SIKA CAPITAL BV 1.5% 29/04/2031	EUR	263 703	228 244	0.03
575 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 11/02/2027	EUR	580 489	498 473	0.06
1 200 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 21/06/2028	EUR	1 168 010	987 168	0.11
200 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.625% 12/11/2029	EUR	203 547	159 368	0.02
600 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 09/08/2027	EUR	549 575	521 562	0.06

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 000 000	SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026	EUR	968 948	933 710	0.11
660 000	SKY LTD 2.25% 17/11/2025	EUR	710 589	634 201	0.07
600 000	SKY LTD 2.5% 15/09/2026	EUR	671 578	575 922	0.07
815 000	SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	832 505	789 890	0.09
322 000	SMURFIT KAPPA TREASURY ULC 1% 22/09/2033	EUR	260 190	225 126	0.03
500 000	SMURFIT KAPPA TREASURY ULC 1.5% 15/09/2027	EUR	499 841	447 730	0.05
757 000	SNAM SPA 0% 07/12/2028	EUR	665 903	596 266	0.07
113 000	SNAM SPA 0% 12/05/2024	EUR	112 258	107 544	0.01
359 000	SNAM SPA 0% 15/08/2025	EUR	351 502	325 685	0.04
499 000	SNAM SPA 0.75% 17/06/2030	EUR	461 198	393 302	0.04
1 245 000	SNAM SPA 0.75% 20/06/2029	EUR	1 228 977	1 013 604	0.11
957 000	SNAM SPA 0.875% 25/10/2026	EUR	949 208	865 252	0.10
115 000	SNAM SPA 1% 12/09/2034	EUR	120 458	79 366	0.01
250 000	SNAM SPA 1.25% 28/08/2025	EUR	263 910	234 528	0.03
275 000	SNAM SPA 1.375% 25/10/2027	EUR	282 079	247 398	0.03
900 000	SOCIETE DES AUTOROUTES PARIS-RHIN-RHONE 1.875% 15/01/2025	EUR	970 729	869 787	0.10
400 000	SOCIETE FONCIERE LYONNAISE SA 0.5% 21/04/2028	EUR	343 652	320 636	0.04
300 000	SOCIETE FONCIERE LYONNAISE SA 1.5% 05/06/2027	EUR	281 638	260 787	0.03
200 000	SOCIETE FONCIERE LYONNAISE SA 1.5% 29/05/2025	EUR	202 154	185 682	0.02
600 000	SOCIETE GENERALE SA FRN 02/12/2027	EUR	529 292	515 586	0.06
500 000	SOCIETE GENERALE SA FRN 12/06/2029	EUR	453 539	400 465	0.05
600 000	SOCIETE GENERALE SA FRN 17/11/2026	EUR	540 085	537 054	0.06
700 000	SOCIETE GENERALE SA FRN 21/04/2026	EUR	677 701	651 378	0.07
500 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	462 025	424 010	0.05
900 000	SOCIETE GENERALE SA FRN 24/11/2030	EUR	831 616	788 922	0.09
800 000	SOCIETE GENERALE SA FRN 30/05/2025	EUR	795 795	774 816	0.09
900 000	SOCIETE GENERALE SA FRN 30/06/2031	EUR	845 580	768 888	0.09
300 000	SOCIETE GENERALE SA 0.125% 18/02/2028	EUR	274 485	247 671	0.03
1 000 000	SOCIETE GENERALE SA 0.125% 24/02/2026	EUR	1 009 588	891 750	0.10
800 000	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	724 685	691 624	0.08
200 000	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	204 718	178 338	0.02
400 000	SOCIETE GENERALE SA 0.875% 24/09/2029	EUR	385 116	315 764	0.04
700 000	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	715 918	662 543	0.07
500 000	SOCIETE GENERALE SA 1.25% 12/06/2030	EUR	494 336	395 575	0.04
1 500 000	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	1 550 105	1 464 435	0.18
900 000	SOCIETE GENERALE SA 1.375% 13/01/2028	EUR	933 455	775 089	0.09
700 000	SOCIETE GENERALE SA 1.75% 22/03/2029	EUR	766 697	595 119	0.07
500 000	SOCIETE GENERALE SA 2.125% 27/09/2028	EUR	556 896	439 765	0.05
800 000	SOCIETE GENERALE SA 2.625% 27/02/2025	EUR	828 515	779 216	0.09
800 000	SOCIETE GENERALE SA 2.625% 30/05/2029	EUR	799 398	741 408	0.08
800 000	SOCIETE GENERALE SA 4.25% 16/11/2032	EUR	842 920	796 064	0.09
300 000	SODEXO SA 0.5% 17/01/2024	EUR	295 227	292 263	0.03
500 000	SODEXO SA 0.75% 14/04/2027	EUR	466 080	446 990	0.05
300 000	SODEXO SA 1% 17/07/2028	EUR	264 111	265 491	0.03

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
600 000	SODEXO SA 1% 27/04/2029	EUR	536 842	508 362	0.06
500 000	SOLVAY SA 2.75% 02/12/2027	EUR	565 660	481 310	0.05
822 000	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	751 951	667 332	0.08
300 000	SPAREBANK 1 OESTLANDET 1.75% 27/04/2027	EUR	281 562	272 640	0.03
600 000	SPAREBANK 1 SMN 0.01% 18/02/2028	EUR	489 989	484 866	0.05
591 000	SPAREBANK 1 SMN 0.125% 11/09/2026	EUR	546 208	516 871	0.06
300 000	SPAREBANK 1 SR-BANK ASA 0.25% 09/11/2026	EUR	261 939	259 683	0.03
600 000	SPAREBANK 1 SR-BANK ASA 2.875% 20/09/2025	EUR	588 126	582 390	0.07
300 000	SSE PLC FRN PERPETUAL (ISIN XS2195190520)	EUR	271 102	271 410	0.03
1 100 000	SSE PLC FRN PERPETUAL (ISIN XS2439704318)	EUR	997 432	1 001 066	0.11
499 000	SSE PLC 1.25% 16/04/2025	EUR	479 787	471 610	0.05
100 000	SSE PLC 1.375% 04/09/2027	EUR	90 085	89 964	0.01
500 000	SSE PLC 2.875% 01/08/2029	EUR	501 123	465 645	0.05
60 000	STANDARD CHARTERED PLC FRN 03/10/2027	EUR	64 169	53 858	0.01
732 000	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	761 743	675 841	0.08
200 000	STANDARD CHARTERED PLC FRN 17/11/2029	EUR	163 734	158 500	0.02
555 000	STANDARD CHARTERED PLC FRN 23/09/2031	EUR	540 089	460 656	0.05
186 000	STANDARD CHARTERED PLC FRN 27/01/2028	EUR	189 374	158 716	0.02
664 000	STANDARD CHARTERED PLC 0.9% 02/07/2027	EUR	642 542	586 664	0.07
130 000	STANDARD CHARTERED PLC 3.125% 19/11/2024	EUR	136 801	127 624	0.01
239 000	STORA ENSO OYJ 0.625% 02/12/2030	EUR	236 037	184 900	0.02
1 250 000	STRYKER CORP 0.25% 03/12/2024	EUR	1 182 685	1 174 825	0.13
300 000	STRYKER CORP 0.75% 01/03/2029	EUR	255 270	249 558	0.03
400 000	STRYKER CORP 1% 03/12/2031	EUR	316 048	310 232	0.04
400 000	STRYKER CORP 2.125% 30/11/2027	EUR	383 512	372 280	0.04
1 200 000	SUEZ SA 1.25% 14/05/2035	EUR	1 008 990	863 052	0.10
600 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	601 656	576 756	0.07
839 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.632% 23/10/2029	EUR	848 830	663 817	0.08
300 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	284 895	287 235	0.03
155 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.413% 14/06/2027	EUR	166 099	139 020	0.02
909 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.546% 15/06/2026	EUR	925 423	839 134	0.09
425 000	SVENSKA HANDELSBANKEN AB FRN 05/03/2029	EUR	440 547	408 531	0.05
100 000	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	85 947	82 848	0.01
214 000	SVENSKA HANDELSBANKEN AB 0.05% 03/09/2026	EUR	214 687	186 092	0.02
1 100 000	SVENSKA HANDELSBANKEN AB 0.05% 06/09/2028	EUR	1 048 119	893 673	0.10
300 000	SVENSKA HANDELSBANKEN AB 0.125% 03/11/2026	EUR	262 556	262 416	0.03
700 000	SVENSKA HANDELSBANKEN AB 0.125% 18/06/2024	EUR	709 522	667 366	0.08
1 121 000	SVENSKA HANDELSBANKEN AB 0.5% 18/02/2030	EUR	1 083 331	871 970	0.10
820 000	SVENSKA HANDELSBANKEN AB 1% 15/04/2025	EUR	801 492	777 581	0.09
700 000	SVENSKA HANDELSBANKEN AB 2.625% 05/09/2029	EUR	676 499	653 254	0.07
400 000	SVENSKA HANDELSBANKEN AB 3.25% 01/06/2033	EUR	358 648	368 156	0.04
1 573 000	SWEDBANK AB FRN 20/05/2027	EUR	1 536 715	1 373 841	0.16
600 000	SWEDBANK AB FRN 23/08/2032	EUR	574 281	553 152	0.06
572 000	SWEDBANK AB 0.25% 09/10/2024	EUR	565 353	538 813	0.06

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
717 000	SWEDBANK AB 0.75% 05/05/2025	EUR	742 162	669 829	0.08
600 000	SWEDBANK AB 2.1% 25/05/2027	EUR	584 484	558 258	0.06
1 202 000	SWISS LIFE FINANCE I LTD 0.5% 15/09/2031	EUR	1 081 446	850 908	0.10
600 000	SWISS RE FINANCE LUXEMBOURG SA FRN 30/04/2050	EUR	596 390	488 958	0.06
300 000	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	291 716	233 031	0.03
100 000	SYDBANK AS FRN 10/11/2026	EUR	88 062	87 850	0.01
500 000	SYDBANK AS FRN 30/09/2023	EUR	500 740	497 190	0.06
400 000	SYDNEY AIRPORT FINANCE CO PTY LTD 1.75% 26/04/2028	EUR	384 890	348 360	0.04
200 000	SYDNEY AIRPORT FINANCE CO PTY LTD 2.75% 23/04/2024	EUR	202 457	196 518	0.02
1 152 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 2.25% 21/11/2026	EUR	1 208 629	1 093 052	0.12
667 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 3% 21/11/2030	EUR	690 168	624 219	0.07
600 000	TAKEDA PHARMACEUTICAL CO LTD 0.75% 09/07/2027	EUR	577 475	525 960	0.06
184 000	TAKEDA PHARMACEUTICAL CO LTD 1% 09/07/2029	EUR	191 010	154 150	0.02
959 000	TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	963 387	753 889	0.09
448 000	TAKEDA PHARMACEUTICAL 2% 09/07/2040	EUR	453 520	315 504	0.04
300 000	TALANX AG FRN 01/12/2042	EUR	253 477	216 723	0.02
900 000	TALANX AG FRN 05/12/2047	EUR	897 728	770 229	0.09
200 000	TALANX AG 4% 25/10/2029	EUR	199 078	198 538	0.02
800 000	TELEFONICA EMISIONES SA 0.664% 03/02/2030	EUR	680 455	642 072	0.07
600 000	TELEFONICA EMISIONES SA 1.069% 05/02/2024	EUR	619 120	586 914	0.07
600 000	TELEFONICA EMISIONES SA 1.201% 21/08/2027	EUR	616 610	534 696	0.06
600 000	TELEFONICA EMISIONES SA 1.447% 22/01/2027	EUR	596 314	549 810	0.06
700 000	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	713 925	652 365	0.07
300 000	TELEFONICA EMISIONES SA 1.495% 11/09/2025	EUR	321 227	284 832	0.03
200 000	TELEFONICA EMISIONES SA 1.528% 17/01/2025	EUR	199 316	192 898	0.02
700 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	748 092	633 514	0.07
500 000	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	539 864	444 155	0.05
700 000	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	692 003	572 138	0.06
100 000	TELEFONICA EMISIONES SA 1.864% 13/07/2040	EUR	67 306	68 616	0.01
400 000	TELEFONICA EMISIONES SA 1.93% 17/10/2031	EUR	405 596	336 404	0.04
100 000	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	105 615	71 434	0.01
200 000	TELEFONICA EMISIONES SA 2.318% 17/10/2028	EUR	230 957	183 894	0.02
600 000	TELEFONICA EMISIONES SA 2.592% 25/05/2031	EUR	593 873	541 056	0.06
800 000	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	940 324	754 912	0.09
363 000	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	459 978	403 990	0.05
600 000	TELEPERFORMANCE 1.875% 02/07/2025	EUR	642 609	564 960	0.06
637 000	TELE2 AB 1.125% 15/05/2024	EUR	647 441	614 074	0.07
618 000	TELE2 AB 2.125% 15/05/2028	EUR	618 804	556 515	0.06
150 000	TELIA CO AB FRN 11/05/2081	EUR	135 848	132 833	0.02
649 000	TELIA CO AB FRN 30/06/2083	EUR	586 285	569 783	0.06
200 000	TELIA CO AB 2.125% 20/02/2034	EUR	232 609	165 858	0.02
600 000	TELIA CO AB 3% 07/09/2027	EUR	674 576	580 992	0.07
758 000	TELIA CO AB 3.5% 05/09/2033	EUR	864 204	722 708	0.08
426 000	TELIA CO AB 3.625% 14/02/2024	EUR	474 018	427 291	0.05

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
76 000	TELIA CO AB 3.875% 01/10/2025	EUR	90 896	76 575	0.01
192 000	TELSTRA CORP LTD 1% 23/04/2030	EUR	206 140	158 529	0.02
300 000	TELSTRA CORP LTD 1.125% 14/04/2026	EUR	318 462	276 375	0.03
699 000	TELSTRA CORP LTD 1.375% 26/03/2029	EUR	719 393	604 817	0.07
300 000	TEREGA SA 0.875% 17/09/2030	EUR	280 626	226 197	0.03
300 000	TEREGA SA 2.2% 05/08/2025	EUR	295 602	288 708	0.03
257 000	TERNA - RETE ELETTRICA NAZIONALE 0.125% 25/07/2025	EUR	248 085	235 481	0.03
305 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 23/06/2029	EUR	268 397	243 924	0.03
324 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 25/09/2030	EUR	305 056	244 824	0.03
350 000	TERNA - RETE ELETTRICA NAZIONALE 1% 10/04/2026	EUR	367 415	323 120	0.04
945 000	TERNA - RETE ELETTRICA NAZIONALE 1.375% 26/07/2027	EUR	1 020 923	852 607	0.10
484 000	TERNA - RETE ELETTRICA NAZIONALE 4.9% 28/10/2024	EUR	513 915	494 575	0.06
200 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	169 607	147 568	0.02
100 000	TERNA RETE ELETTRICA NAZIONALE SPA 1% 11/10/2028	EUR	107 635	85 022	0.01
200 000	THAMES WATER UTILITIES FINANCE PLC 0.875% 31/01/2028	EUR	168 840	170 200	0.02
330 000	THAMES WATER UTILITIES FINANCE PLC 1.25% 31/01/2032	EUR	288 008	256 720	0.03
1 400 000	TLG IMMOBILIEN AG 1.5% 28/05/2026	EUR	1 383 478	1 063 202	0.12
739 000	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	736 782	711 177	0.08
500 000	TORONTO-DOMINION BANK 0.5% 18/01/2027	EUR	482 116	434 455	0.05
700 000	TORONTO-DOMINION BANK 1.952% 08/04/2030	EUR	630 247	602 259	0.07
600 000	TORONTO-DOMINION BANK 2.551% 03/08/2027	EUR	602 905	560 076	0.06
1 100 000	TORONTO-DOMINION BANK 3.129% 03/08/2032	EUR	1 096 072	999 878	0.11
400 000	TOYOTA FINANCE AUSTRALIA LTD 0.064% 13/01/2025	EUR	375 406	373 688	0.04
256 000	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	259 902	246 438	0.03
400 000	TOYOTA FINANCE AUSTRALIA LTD 0.44% 13/01/2028	EUR	352 730	341 384	0.04
519 000	TOYOTA FINANCE AUSTRALIA LTD 2.004% 21/10/2024	EUR	556 251	506 227	0.06
500 000	TOYOTA FINANCE AUSTRALIA LTD 2.28% 21/10/2027	EUR	537 032	473 365	0.05
348 000	TOYOTA MOTOR CREDIT CORP 0.125% 05/11/2027	EUR	339 659	294 833	0.03
558 000	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	536 903	500 001	0.06
400 000	TOYOTA MOTOR CREDIT CORP 0.625% 21/11/2024	EUR	399 678	379 676	0.04
285 000	TRANSURBAN FINANCE CO PTY LTD 1.45% 16/05/2029	EUR	303 057	241 207	0.03
300 000	TRANSURBAN FINANCE CO PTY LTD 1.875% 16/09/2024	EUR	309 501	292 662	0.03
900 000	TRANSURBAN FINANCE CO PTY LTD 2% 28/08/2025	EUR	936 050	864 873	0.10
238 000	TRANSURBAN FINANCE CO PTY LTD 3% 08/04/2030	EUR	248 919	217 887	0.02
400 000	TYCO ELECTRONICS GROUP SA 0% 16/02/2029	EUR	340 353	311 800	0.04
247 000	UBS AG/LONDON 0.01% 29/06/2026	EUR	249 020	216 404	0.02
913 000	UBS AG/LONDON 0.01% 31/03/2026	EUR	915 471	806 992	0.09
623 000	UBS AG/LONDON 0.5% 31/03/2031	EUR	545 158	471 717	0.05
800 000	UBS GROUP AG FRN 03/11/2026	EUR	786 888	711 224	0.08
1 316 000	UBS GROUP AG FRN 05/11/2028	EUR	1 246 056	1 074 132	0.12
600 000	UBS GROUP AG FRN 15/06/2027	EUR	567 374	567 324	0.06
500 000	UBS GROUP AG FRN 15/06/2030	EUR	491 946	463 770	0.05
1 106 000	UBS GROUP AG FRN 17/04/2025	EUR	1 130 458	1 063 673	0.12
1 388 000	UBS GROUP AG FRN 29/01/2026	EUR	1 375 120	1 272 837	0.14

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
604 000	UBS GROUP AG 0.25% 24/02/2028	EUR	517 148	491 257	0.06
500 000	UBS GROUP AG 0.625% 24/02/2033	EUR	428 209	354 800	0.04
1 000 000	UBS GROUP AG 0.875% 03/11/2031	EUR	939 592	748 010	0.08
373 000	UBS GROUP AG 1.25% 01/09/2026	EUR	397 450	335 894	0.04
907 000	UBS GROUP AG 1.5% 30/11/2024	EUR	935 342	882 847	0.10
700 000	UNIBAIL-RODAMCO SE FRN PERPETUAL	EUR	615 017	531 559	0.06
465 000	UNIBAIL-RODAMCO SE 1.375% 09/03/2026	EUR	479 285	422 662	0.05
200 000	UNIBAIL-RODAMCO SE 1.375% 15/04/2030	EUR	196 670	158 908	0.02
200 000	UNIBAIL-RODAMCO SE 1.875% 15/01/2031	EUR	215 027	159 896	0.02
600 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	574 693	509 238	0.06
400 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.75% 25/10/2028	EUR	333 820	319 824	0.04
125 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.875% 21/02/2025	EUR	128 046	116 951	0.01
400 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.875% 29/03/2032	EUR	284 348	279 464	0.03
453 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	439 272	423 011	0.05
500 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 27/02/2027	EUR	475 516	436 050	0.05
200 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 15/09/2025	EUR	187 124	183 990	0.02
533 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 28/04/2027	EUR	547 749	459 904	0.05
200 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 04/12/2031	EUR	204 331	149 512	0.02
300 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 25/05/2033	EUR	234 503	213 270	0.02
400 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.5% 22/02/2028	EUR	408 670	342 576	0.04
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.5% 29/05/2029	EUR	103 471	81 629	0.01
600 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.75% 01/07/2049	EUR	408 787	351 246	0.04
500 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.75% 27/02/2034	EUR	514 943	365 755	0.04
341 000	UNIBAIL-RODAMCO-WESTFIELD SE 2% 28/04/2036	EUR	275 781	247 941	0.03
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 2% 29/05/2037	EUR	109 942	72 862	0.01
200 000	UNIBAIL-RODAMCO-WESTFIELD SE 2% 29/06/2032	EUR	156 232	156 238	0.02
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.125% 09/04/2025	EUR	101 708	95 511	0.01
300 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.25% 14/05/2038	EUR	238 179	216 150	0.02
303 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.5% 04/06/2026	EUR	301 609	285 690	0.03
326 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.5% 26/02/2024	EUR	327 243	320 846	0.04
400 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.625% 09/04/2030	EUR	445 065	356 816	0.04
500 000	UNICAJA BANCO SA 4.5% 30/06/2025	EUR	503 715	496 960	0.06
650 000	UNICREDIT SPA FRN 03/07/2025	EUR	668 891	624 254	0.07
1 095 000	UNICREDIT SPA FRN 05/07/2029	EUR	1 093 996	880 150	0.10
939 000	UNICREDIT SPA FRN 16/06/2026	EUR	939 945	866 096	0.10
832 000	UNICREDIT SPA FRN 20/01/2026	EUR	818 579	770 524	0.09
600 000	UNICREDIT SPA FRN 22/07/2027	EUR	631 280	542 880	0.06
838 000	UNICREDIT SPA FRN 25/06/2025	EUR	861 613	802 125	0.09
485 000	UNICREDIT SPA 0.325% 19/01/2026	EUR	484 409	430 889	0.05
561 000	UNICREDIT SPA 0.5% 09/04/2025	EUR	553 287	518 852	0.06
630 000	UNICREDIT SPA 0.85% 19/01/2031	EUR	578 212	455 421	0.05
200 000	UNICREDIT SPA 1.625% 18/01/2032	EUR	156 452	149 784	0.02
610 000	UNICREDIT SPA 1.8% 20/01/2030	EUR	581 538	490 300	0.06
520 000	UNICREDIT SPA 2.125% 24/10/2026	EUR	534 570	490 552	0.06

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
178 000	UNILEVER FINANCE NETHERLANDS BV 0.5% 06/01/2025	EUR	175 338	168 536	0.02
100 000	UNILEVER FINANCE NETHERLANDS BV 1% 14/02/2027	EUR	99 549	91 180	0.01
149 000	UNILEVER FINANCE NETHERLANDS BV 1.125% 12/02/2027	EUR	157 820	136 253	0.02
350 000	UNILEVER FINANCE NETHERLANDS BV 1.125% 29/04/2028	EUR	345 694	312 939	0.04
523 000	UNILEVER FINANCE NETHERLANDS BV 1.25% 25/03/2025	EUR	550 636	500 736	0.06
348 000	UNILEVER FINANCE NETHERLANDS BV 1.25% 28/02/2031	EUR	298 741	294 398	0.03
400 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 04/09/2030	EUR	441 442	345 336	0.04
837 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 31/07/2029	EUR	938 165	737 079	0.08
400 000	UNILEVER FINANCE NETHERLANDS BV 1.625% 12/02/2033	EUR	446 697	333 300	0.04
1 100 000	UNILEVER FINANCE NETHERLANDS BV 1.75% 16/11/2028	EUR	1 083 742	1 011 780	0.11
899 000	UNILEVER FINANCE NETHERLANDS BV 1.75% 25/03/2030	EUR	942 164	808 192	0.09
600 000	UNILEVER FINANCE NETHERLANDS BV 2.25% 16/05/2034	EUR	577 498	522 444	0.06
100 000	UNILEVER PLC 1.5% 11/06/2039	EUR	115 679	73 771	0.01
300 000	UNIQA INSURANCE GROUP AG 1.375% 09/07/2030	EUR	249 133	238 707	0.03
100 000	UNITED PARCEL SERVICE INC 1% 15/11/2028	EUR	88 528	85 398	0.01
424 000	UNITED PARCEL SERVICE INC 1.5% 15/11/2032	EUR	388 349	343 169	0.04
426 000	UNITED PARCEL SERVICE INC 1.625% 15/11/2025	EUR	424 933	407 746	0.05
500 000	UNIVERSAL MUSIC GROUP NV 3% 30/06/2027	EUR	482 019	479 750	0.05
300 000	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	247 473	241 989	0.03
331 000	UPM-KYMMENE OYJ 0.5% 22/03/2031	EUR	323 500	249 879	0.03
300 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR0013252061)	EUR	288 700	291 123	0.03
700 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR0013445335)	EUR	608 963	603 106	0.07
1 000 000	VEOLIA ENVIRONNEMENT SA 0% 09/06/2026	EUR	941 300	885 120	0.10
1 200 000	VEOLIA ENVIRONNEMENT SA 0% 14/01/2027	EUR	1 118 448	1 037 244	0.12
1 200 000	VEOLIA ENVIRONNEMENT SA 0.664% 15/01/2031	EUR	1 052 784	934 752	0.11
200 000	VEOLIA ENVIRONNEMENT SA 0.8% 15/01/2032	EUR	168 532	152 420	0.02
1 200 000	VEOLIA ENVIRONNEMENT SA 0.892% 14/01/2024	EUR	1 202 400	1 172 052	0.13
1 200 000	VEOLIA ENVIRONNEMENT SA 1.25% 02/04/2027	EUR	1 177 104	1 088 364	0.12
700 000	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	675 920	616 056	0.07
1 047 000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	1 006 989	842 364	0.10
711 000	VERIZON COMMUNICATIONS INC 0.75% 22/03/2032	EUR	642 602	528 387	0.06
559 000	VERIZON COMMUNICATIONS INC 0.875% 02/04/2025	EUR	554 110	526 338	0.06
1 051 000	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	1 097 808	928 937	0.11
203 000	VERIZON COMMUNICATIONS INC 0.875% 19/03/2032	EUR	209 673	152 481	0.02
713 000	VERIZON COMMUNICATIONS INC 1.125% 19/09/2035	EUR	676 781	495 328	0.06
683 000	VERIZON COMMUNICATIONS INC 1.25% 08/04/2030	EUR	710 297	562 772	0.06
832 000	VERIZON COMMUNICATIONS INC 1.3% 18/05/2033	EUR	811 407	628 410	0.07
471 000	VERIZON COMMUNICATIONS INC 1.375% 02/11/2028	EUR	461 341	407 848	0.05
488 000	VERIZON COMMUNICATIONS INC 1.375% 27/10/2026	EUR	497 175	447 208	0.05
434 000	VERIZON COMMUNICATIONS INC 1.5% 19/09/2039	EUR	439 423	289 461	0.03
231 000	VERIZON COMMUNICATIONS INC 1.85% 18/05/2040	EUR	217 453	160 721	0.02
469 000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	EUR	505 756	408 644	0.05
529 000	VERIZON COMMUNICATIONS INC 2.625% 01/12/2031	EUR	590 038	473 302	0.05
763 000	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	876 153	636 708	0.07

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
516 000	VERIZON COMMUNICATIONS INC 3.25% 17/02/2026	EUR	583 937	508 915	0.06
770 000	VERIZON COMMUNICATIONS INC 4.25% 31/10/2030	EUR	787 761	776 553	0.09
870 000	VERIZON COMMUNICATIONS INC 4.75% 31/10/2034	EUR	913 130	893 768	0.10
500 000	VESTAS WIND SYSTEMS FINANCE BV 2% 15/06/2034	EUR	428 765	406 850	0.05
375 000	VF CORP 0.25% 25/02/2028	EUR	344 993	309 574	0.04
245 000	VF CORP 0.625% 25/02/2032	EUR	222 656	181 151	0.02
500 000	VIER GAS TRANSPORT GMBH 4% 26/09/2027	EUR	492 050	493 440	0.06
500 000	VIER GAS TRANSPORT GMBH 4.625% 26/09/2032	EUR	500 460	500 190	0.06
600 000	VINCI SA 0% 27/11/2028	EUR	537 666	494 496	0.06
500 000	VINCI SA 0.5% 09/01/2032	EUR	408 789	380 315	0.04
600 000	VINCI SA 1% 26/09/2025	EUR	621 325	564 450	0.06
300 000	VINCI SA 1.625% 18/01/2029	EUR	334 984	271 233	0.03
500 000	VINCI SA 1.75% 26/09/2030	EUR	571 350	442 540	0.05
1 200 000	VIVENDI SA 1.125% 11/12/2028	EUR	1 230 028	1 014 240	0.11
400 000	VIVENDI SE 1.875% 26/05/2026	EUR	379 726	374 432	0.04
104 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	108 659	94 080	0.01
1 304 000	VODAFONE GROUP PLC 1.125% 20/11/2025	EUR	1 377 762	1 215 836	0.14
700 000	VODAFONE GROUP PLC 1.6% 29/07/2031	EUR	778 985	577 297	0.07
461 000	VODAFONE GROUP PLC 1.625% 24/11/2030	EUR	512 065	387 623	0.04
204 000	VODAFONE GROUP PLC 1.875% 11/09/2025	EUR	221 768	195 061	0.02
457 000	VODAFONE GROUP PLC 1.875% 20/11/2029	EUR	478 146	400 620	0.05
1 700 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	1 819 753	1 615 697	0.19
177 000	VODAFONE GROUP PLC 2.5% 24/05/2039	EUR	204 337	133 345	0.02
322 000	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	402 167	263 309	0.03
500 000	VOLVO TREASURY AB 0% 09/05/2024	EUR	482 516	477 765	0.05
499 000	VOLVO TREASURY AB 0.125% 17/09/2024	EUR	494 812	470 757	0.05
700 000	VOLVO TREASURY AB 0.625% 14/02/2025	EUR	666 643	657 307	0.07
800 000	VOLVO TREASURY AB 1.625% 18/09/2025	EUR	786 922	756 440	0.09
300 000	VONOVIA FINANCE BV 0.5% 14/09/2029	EUR	272 913	219 180	0.02
300 000	VONOVIA FINANCE BV 0.625% 07/10/2027	EUR	269 812	243 945	0.03
200 000	VONOVIA FINANCE BV 0.625% 09/07/2026	EUR	205 948	172 286	0.02
400 000	VONOVIA FINANCE BV 1% 09/07/2030	EUR	389 770	298 940	0.03
500 000	VONOVIA FINANCE BV 1% 28/01/2041	EUR	341 938	243 655	0.03
200 000	VONOVIA FINANCE BV 1.125% 14/09/2034	EUR	204 549	125 018	0.01
500 000	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	510 312	473 560	0.05
100 000	VONOVIA FINANCE BV 1.5% 10/06/2026	EUR	108 052	89 271	0.01
100 000	VONOVIA FINANCE BV 1.5% 22/03/2026	EUR	106 624	90 096	0.01
400 000	VONOVIA FINANCE BV 1.625% 07/10/2039	EUR	380 174	235 804	0.03
100 000	VONOVIA FINANCE BV 1.75% 25/01/2027	EUR	110 080	88 131	0.01
200 000	VONOVIA FINANCE BV 1.8% 29/06/2025	EUR	191 272	187 224	0.02
700 000	VONOVIA FINANCE BV 2.25% 07/04/2030	EUR	698 518	573 293	0.06
500 000	VONOVIA FINANCE BV 2.25% 15/12/2023	EUR	521 600	493 795	0.06
100 000	VONOVIA FINANCE BV 2.75% 22/03/2038	EUR	118 350	72 418	0.01
900 000	VONOVIA SE 0% 01/12/2025	EUR	883 802	788 382	0.09

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
700 000	VONOVIA SE 0.25% 01/09/2028	EUR	684 898	534 471	0.06
500 000	VONOVIA SE 0.375% 16/06/2027	EUR	453 064	409 385	0.05
300 000	VONOVIA SE 0.625% 14/12/2029	EUR	268 455	219 588	0.02
600 000	VONOVIA SE 0.625% 24/03/2031	EUR	552 509	419 424	0.05
700 000	VONOVIA SE 0.75% 01/09/2032	EUR	693 110	463 015	0.05
500 000	VONOVIA SE 1% 16/06/2033	EUR	510 772	329 765	0.04
1 000 000	VONOVIA SE 1.375% 28/01/2026	EUR	938 332	906 270	0.10
300 000	VONOVIA SE 1.5% 14/06/2041	EUR	303 204	165 042	0.02
900 000	VONOVIA SE 1.625% 01/09/2051	EUR	605 795	410 427	0.05
600 000	VONOVIA SE 1.875% 28/06/2028	EUR	533 032	509 868	0.06
300 000	VONOVIA SE 2.375% 25/03/2032	EUR	253 407	238 173	0.03
1 100 000	VONOVIA SE 5% 23/11/2030	EUR	1 137 094	1 077 659	0.12
400 000	WENDEL SE 2.5% 09/02/2027	EUR	437 130	373 284	0.04
723 000	WESTPAC BANKING CORP FRN 13/05/2031	EUR	680 889	612 063	0.07
146 000	WESTPAC BANKING CORP 0.625% 22/11/2024	EUR	149 985	138 061	0.02
300 000	WESTPAC BANKING CORP 0.875% 17/04/2027	EUR	264 030	265 716	0.03
500 000	WESTPAC BANKING CORP 1.125% 05/09/2027	EUR	465 699	444 240	0.05
303 000	WESTPAC BANKING CORP 1.45% 17/07/2028	EUR	331 162	268 016	0.03
1 247 000	WESTPAC SECURITIES NZ LTD/LONDON 0.1% 13/07/2027	EUR	1 142 769	1 032 890	0.12
288 000	WESTPAC SECURITIES NZ LTD/LONDON 0.3% 25/06/2024	EUR	289 389	275 590	0.03
1 100 000	WESTPAC SECURITIES NZ LTD/LONDON 1.099% 24/03/2026	EUR	1 088 057	1 001 990	0.11
278 000	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	277 009	221 830	0.03
600 000	WOLTERS KLUWER NV 3% 23/09/2026	EUR	593 280	586 662	0.07
300 000	WORLDLINE SA/FRANCE 0.875% 30/06/2027	EUR	309 757	259 869	0.03
200 000	WPC EUROBOND BV 0.95% 01/06/2030	EUR	200 996	144 556	0.02
812 000	WPC EUROBOND BV 1.35% 15/04/2028	EUR	738 928	673 976	0.08
100 000	WPC EUROBOND BV 2.125% 15/04/2027	EUR	108 368	89 219	0.01
400 000	WPP FINANCE DEUTSCHLAND GMBH 1.625% 23/03/2030	EUR	389 272	339 984	0.04
229 000	WPP FINANCE SA 2.25% 22/09/2026	EUR	255 365	216 288	0.02
400 000	WPP FINANCE SA 2.375% 19/05/2027	EUR	450 875	372 956	0.04
580 000	YORKSHIRE BUILDING SOCIETY 0.625% 21/09/2025	EUR	568 368	525 932	0.06
300 000	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO FRN 17/09/2050	EUR	259 743	235 911	0.03
600 000	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO 1.625% 17/06/2039	EUR	463 349	418 392	0.05
762 000	3M CO 1.5% 09/11/2026	EUR	826 491	715 670	0.08
Total Bonds			975 107 654	874 343 261	98.92
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			975 107 654	874 343 261	98.92
Total Investments			975 107 654	874 343 261	98.92

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	37.41	France	23.05
Investment Banking and Brokerage Services	18.14	United States of America	15.94
Telecommunications Service Providers	6.39	Netherlands	11.95
Industrial Transportation	3.05	Germany	9.04
Non-life Insurance	3.00	United Kingdom	8.03
Pharmaceuticals and Biotechnology	2.97	Spain	6.23
Real Estate Investment and Services	2.49	Luxembourg	4.03
Real Estate Investment Trusts	2.28	Italy	3.86
Software and Computer Services	1.86	Sweden	2.80
Automobiles and Parts	1.81	Ireland	2.07
Gas, Water and Multi-utilities	1.80	Australia	1.93
Chemicals	1.69	Japan	1.89
Life Insurance	1.48	Switzerland	1.72
Personal Care, Drug and Grocery Stores	1.37	Belgium	1.35
Beverages	1.29	Finland	1.26
Medical Equipment and Services	1.24	Denmark	1.23
Construction and Materials	1.20	Canada	0.82
Food Producers	1.01	Norway	0.72
Electricity	0.82	Austria	0.63
Electronic and Electrical Equipment	0.74	Jersey	0.24
Industrial Support Services	0.74	Liechtenstein	0.10
Personal Goods	0.73	New Zealand	0.03
Travel and Leisure	0.66		
Oil, Gas and Coal	0.65		
Media	0.64		
Technology Hardware and Equipment	0.61		
Finance and Credit Services	0.53		
Health Care Providers	0.50		
General Industrials	0.46		
Industrial Engineering	0.43		
Consumer Services	0.22		
Aerospace and Defense	0.19		
Open-end and Miscellaneous Investment Vehicles	0.18		
Household Goods and Home Construction	0.13		
Industrial Materials	0.08		
Industrial Metals and Mining	0.08		
Telecommunications Equipment	0.05		
	98.92		98.92

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
100 000	ABB FINANCE BV 0.625% 31/03/2024	EUR	97 374	96 849	0.20
100 000	ABBOTT IRELAND FINANCING DAC 0.1% 19/11/2024	EUR	94 417	94 248	0.20
100 000	ABBOTT IRELAND FINANCING DAC 1.5% 27/09/2026	EUR	94 092	93 557	0.20
100 000	ABBVIE INC 0.75% 18/11/2027	EUR	97 118	87 534	0.18
100 000	ABBVIE INC 1.25% 01/06/2024	EUR	97 224	97 063	0.20
100 000	ABBVIE INC 2.125% 17/11/2028	EUR	114 120	91 430	0.19
100 000	ABERTIS INFRAESTRUCTURAS SA 1% 27/02/2027	EUR	101 867	86 403	0.18
100 000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	91 438	83 300	0.17
100 000	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	110 567	86 024	0.18
100 000	ABERTIS INFRAESTRUCTURAS SA 3% 27/03/2031	EUR	102 506	86 610	0.18
117 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 0.5% 21/09/2031	EUR	114 817	88 417	0.18
100 000	ADIDAS AG 0% 09/09/2024	EUR	100 973	94 611	0.20
100 000	ADIDAS AG 0.625% 10/09/2035	EUR	97 644	69 061	0.14
100 000	AEROPORTI DI ROMA SPA 1.625% 08/06/2027	EUR	105 305	88 635	0.19
100 000	AIR LIQUIDE FINANCE SA 0.625% 20/06/2030	EUR	106 661	81 548	0.17
100 000	AIR LIQUIDE FINANCE SA 1% 08/03/2027	EUR	106 769	91 269	0.19
100 000	AIR LIQUIDE FINANCE SA 1.25% 13/06/2028	EUR	111 418	89 402	0.19
100 000	AIR LIQUIDE FINANCE SA 2.875% 16/09/2032	EUR	96 479	94 524	0.20
100 000	AIR PRODUCTS AND CHEMICALS INC 0.5% 05/05/2028	EUR	100 875	85 623	0.18
185 000	AKZO NOBEL NV 1.125% 08/04/2026	EUR	199 677	170 462	0.36
100 000	AMADEUS IT GROUP SA 2.875% 20/05/2027	EUR	97 617	95 756	0.20
100 000	AMERICAN HONDA FINANCE CORP 0.3% 07/07/2028	EUR	100 700	82 488	0.17
100 000	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	98 261	97 329	0.20
200 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 0.75% 08/03/2025	EUR	191 418	187 602	0.39
100 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 1.375% 08/03/2028	EUR	91 562	88 117	0.18
100 000	AMERICAN MEDICAL SYSTEMS EUROPE BV 1.625% 08/03/2031	EUR	88 020	83 949	0.18
100 000	AMERICAN TOWER CORP 0.4% 15/02/2027	EUR	86 138	85 306	0.18
100 000	AMERICAN TOWER CORP 0.875% 21/05/2029	EUR	78 079	79 452	0.17
100 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	101 325	73 125	0.15
100 000	AMERICAN TOWER CORP 1.95% 22/05/2026	EUR	93 977	92 559	0.19
100 000	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	94 878	93 698	0.20
180 000	APPLE INC 0% 15/11/2025	EUR	181 611	165 448	0.35
100 000	APPLE INC 0.5% 15/11/2031	EUR	105 293	79 162	0.17
100 000	APPLE INC 1.375% 24/05/2029	EUR	107 596	89 203	0.19
121 000	APPLE INC 2% 17/09/2027	EUR	138 933	115 175	0.24
100 000	APRR SA 1.125% 09/01/2026	EUR	106 606	93 306	0.20
100 000	APRR SA 1.25% 18/01/2028	EUR	109 350	89 366	0.19
100 000	APRR SA 1.5% 25/01/2030	EUR	113 252	86 672	0.18
100 000	APRR SA 1.875% 03/01/2029	EUR	94 871	91 660	0.19
127 000	APT PIPELINES LTD 2% 15/07/2030	EUR	139 146	104 902	0.22
100 000	ARKEMA SA 0.75% 03/12/2029	EUR	102 142	80 544	0.17
100 000	ASML HOLDING NV 0.25% 25/02/2030	EUR	83 257	79 894	0.17
100 000	ASML HOLDING NV 1.375% 07/07/2026	EUR	108 686	93 726	0.20
100 000	ASTM SPA 1% 25/11/2026	EUR	86 894	85 552	0.18

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	ASTM SPA 1.5% 25/01/2030	EUR	80 126	77 115	0.16
100 000	ASTM SPA 1.625% 08/02/2028	EUR	87 791	83 137	0.17
100 000	ASTRAZENECA PLC 0.375% 03/06/2029	EUR	82 571	82 399	0.17
100 000	ASTRAZENECA PLC 1.25% 12/05/2028	EUR	108 137	89 237	0.19
200 000	AT&T INC 0.25% 04/03/2026	EUR	179 484	178 978	0.37
200 000	AT&T INC 0.8% 04/03/2030	EUR	159 272	159 274	0.33
200 000	AT&T INC 1.6% 19/05/2028	EUR	178 478	177 092	0.37
100 000	AT&T INC 2.05% 19/05/2032	EUR	83 782	83 517	0.17
100 000	AT&T INC 2.35% 05/09/2029	EUR	93 934	90 161	0.19
100 000	AT&T INC 2.6% 19/05/2038	EUR	77 648	78 739	0.16
200 000	AT&T INC 3.55% 17/12/2032	EUR	198 020	188 338	0.39
100 000	AUCHAN HOLDING SADIR 2.375% 25/04/2025	EUR	102 481	94 701	0.20
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1% 13/05/2026	EUR	106 481	91 937	0.19
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 22/01/2030	EUR	111 675	86 838	0.18
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 2.75% 02/09/2032	EUR	94 547	91 945	0.19
100 000	BASF SE 0.75% 17/03/2026	EUR	93 605	92 615	0.19
50 000	BASF SE 0.875% 06/10/2031	EUR	40 596	38 918	0.08
200 000	BASF SE 1.5% 17/03/2031	EUR	177 400	168 628	0.35
50 000	BASF SE 1.5% 22/05/2030	EUR	55 517	42 817	0.09
100 000	BASF SE 3.125% 29/06/2028	EUR	99 941	97 509	0.20
100 000	BASF SE 3.75% 29/06/2032	EUR	97 449	98 140	0.21
100 000	BAXTER INTERNATIONAL INC 0.4% 15/05/2024	EUR	97 327	95 922	0.20
100 000	BECTON DICKINSON AND CO 0.034% 13/08/2025	EUR	99 882	90 835	0.19
100 000	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	EUR	104 431	91 447	0.19
110 000	BECTON DICKINSON EURO FINANCE SARL 1.336% 13/08/2041	EUR	107 891	67 561	0.14
100 000	BERTELSMANN SE & CO KGAA 2% 01/04/2028	EUR	111 020	91 691	0.19
100 000	BERTELSMANN SE & CO KGAA 3.5% 29/05/2029	EUR	100 702	97 034	0.20
163 000	BMW FINANCE NV 0% 11/01/2026	EUR	154 823	147 961	0.31
100 000	BMW FINANCE NV 0.375% 14/01/2027	EUR	97 193	89 196	0.19
100 000	BMW FINANCE NV 0.5% 22/02/2025	EUR	95 520	94 275	0.20
50 000	BMW FINANCE NV 0.75% 12/07/2024	EUR	51 614	48 208	0.10
50 000	BMW FINANCE NV 0.875% 03/04/2025	EUR	52 349	47 499	0.10
150 000	BMW FINANCE NV 1% 21/01/2025	EUR	156 286	143 719	0.30
100 000	BMW FINANCE NV 1% 22/05/2028	EUR	100 333	87 640	0.18
50 000	BMW FINANCE NV 1% 29/08/2025	EUR	52 758	47 259	0.10
50 000	BMW FINANCE NV 1.5% 06/02/2029	EUR	55 318	44 197	0.09
100 000	BOOKING HOLDINGS INC 0.1% 08/03/2025	EUR	100 260	92 478	0.19
200 000	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	205 736	196 064	0.41
100 000	BOOKING HOLDINGS INC 4.25% 15/05/2029	EUR	103 712	100 161	0.21
100 000	BOOKING HOLDINGS INC 4.75% 15/11/2034	EUR	106 963	101 318	0.21
100 000	BORGWARNER INC 1% 19/05/2031	EUR	99 212	73 926	0.15
100 000	BOUYGUES SA 0.5% 11/02/2030	EUR	90 810	78 458	0.16
100 000	BOUYGUES SA 2.25% 29/06/2029	EUR	94 141	89 882	0.19
100 000	BOUYGUES SA 4.625% 07/06/2032	EUR	104 438	101 554	0.21

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	BOUYGUES SA 5.375% 30/06/2042	EUR	102 576	102 371	0.21
100 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1% 23/06/2024	EUR	96 633	96 101	0.20
100 000	BRITISH TELECOMMUNICATIONS PLC 1.75% 10/03/2026	EUR	101 678	93 675	0.20
120 000	BRITISH TELECOMMUNICATIONS PLC 2.125% 26/09/2028	EUR	134 457	108 120	0.23
100 000	BRITISH TELECOMMUNICATIONS PLC 2.75% 30/08/2027	EUR	98 256	94 512	0.20
110 000	CADENT FINANCE PLC 0.75% 11/03/2032	EUR	107 246	81 513	0.17
100 000	CAPGEMINI SE 1% 18/10/2024	EUR	96 513	95 722	0.20
200 000	CAPGEMINI SE 2% 15/04/2029	EUR	223 102	180 706	0.38
100 000	CAPGEMINI SE 2.375% 15/04/2032	EUR	100 177	88 043	0.18
100 000	CARREFOUR SA 0.75% 26/04/2024	EUR	102 262	96 555	0.20
100 000	CARREFOUR SA 1.75% 04/05/2026	EUR	107 939	93 621	0.20
100 000	CARREFOUR SA 2.375% 30/10/2029	EUR	90 918	89 214	0.19
100 000	CARREFOUR SA 4.125% 12/10/2028	EUR	102 467	100 042	0.21
160 000	CCEP FINANCE IRELAND DAC 1.5% 06/05/2041	EUR	159 003	105 718	0.22
100 000	CIE DE SAINT-GOBAIN 0.625% 15/03/2024	EUR	96 905	96 718	0.20
100 000	CIE DE SAINT-GOBAIN 1.875% 15/03/2031	EUR	96 878	85 291	0.18
200 000	CIE DE SAINT-GOBAIN 2.375% 04/10/2027	EUR	227 882	189 536	0.40
100 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1.125% 13/10/2027	EUR	106 432	89 697	0.19
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0% 02/11/2028	EUR	86 145	82 543	0.17
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	99 371	73 622	0.15
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.75% 03/09/2030	EUR	116 667	89 591	0.19
100 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	107 760	94 052	0.20
100 000	COCA-COLA CO 0.125% 15/03/2029	EUR	85 035	81 742	0.17
100 000	COCA-COLA CO 0.4% 06/05/2030	EUR	98 984	80 371	0.17
180 000	COCA-COLA CO 0.5% 08/03/2024	EUR	183 933	174 792	0.37
100 000	COCA-COLA CO 0.5% 09/03/2033	EUR	98 399	73 837	0.15
100 000	COCA-COLA CO 0.8% 15/03/2040	EUR	101 930	63 341	0.13
100 000	COCA-COLA CO 1% 09/03/2041	EUR	64 197	64 059	0.13
109 000	COCA-COLA CO 1.625% 09/03/2035	EUR	125 113	87 354	0.18
100 000	COCA-COLA EUROPACIFIC PARTNERS PLC 0.2% 02/12/2028	EUR	98 968	81 200	0.17
100 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.5% 08/11/2027	EUR	93 495	90 535	0.19
100 000	COCA-COLA EUROPEAN PARTNERS PLC 1.75% 27/03/2026	EUR	95 559	94 682	0.20
153 000	COCA-COLA HBC FINANCE BV 0.625% 21/11/2029	EUR	136 179	123 499	0.26
100 000	COLGATE-PALMOLIVE CO 1.375% 06/03/2034	EUR	91 507	81 198	0.17
100 000	COLOPLAST FINANCE BV 2.25% 19/05/2027	EUR	97 252	93 707	0.20
100 000	COLOPLAST FINANCE BV 2.75% 19/05/2030	EUR	93 590	92 109	0.19
100 000	COMCAST CORP 0% 14/09/2026	EUR	88 995	87 236	0.18
100 000	COMCAST CORP 0.25% 14/09/2029	EUR	89 678	79 199	0.17
200 000	COMCAST CORP 0.75% 20/02/2032	EUR	167 005	151 364	0.32
100 000	COMPASS GROUP FINANCE NETHERLANDS BV 3% 08/03/2030	EUR	95 049	94 547	0.20
100 000	CONTINENTAL AG 2.5% 27/08/2026	EUR	98 762	95 902	0.20
50 000	CONTINENTAL AG 3.625% 30/11/2027	EUR	49 954	48 602	0.10
71 000	COVESTRO AG 0.875% 03/02/2026	EUR	73 780	64 853	0.14

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
50 000	COVESTRO AG 1.375% 12/06/2030	EUR	40 649	39 815	0.08
100 000	COVESTRO AG 4.75% 15/11/2028	EUR	103 063	100 074	0.21
100 000	CRH FUNDING BV 1.625% 05/05/2030	EUR	109 761	84 947	0.18
100 000	DAIMLER AG 0.75% 11/03/2033	EUR	88 603	74 467	0.16
94 000	DAIMLER AG 1.125% 06/11/2031	EUR	98 791	75 762	0.16
50 000	DAIMLER AG 2% 27/02/2031	EUR	46 562	44 294	0.09
50 000	DAIMLER AG 2.125% 03/07/2037	EUR	61 354	40 747	0.09
83 000	DAIMLER AG 2.375% 22/05/2030	EUR	94 700	76 596	0.16
100 000	DAIMLER INTERNATIONAL FINANCE BV 0.625% 06/05/2027	EUR	103 133	88 987	0.19
94 000	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	96 161	91 261	0.19
100 000	DAIMLER TRUCK INTERNATIONAL FINANCE BV 1.625% 06/04/2027	EUR	90 189	90 425	0.19
100 000	DANAHER CORP 2.1% 30/09/2026	EUR	110 125	95 399	0.20
100 000	DANONE SA FRN PERPETUAL	EUR	93 429	83 855	0.18
200 000	DANONE SA 0% 01/12/2025	EUR	183 572	181 978	0.38
100 000	DANONE SA 0.709% 03/11/2024	EUR	103 536	95 944	0.20
200 000	DANONE SA 1.208% 03/11/2028	EUR	221 631	176 334	0.37
100 000	DASSAULT SYSTEMES SE 0% 16/09/2024	EUR	99 211	94 558	0.20
100 000	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	96 373	96 430	0.20
150 000	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	159 110	129 702	0.27
23 000	DEUTSCHE POST AG 1% 20/05/2032	EUR	25 179	18 646	0.04
36 000	DEUTSCHE POST AG 1.25% 01/04/2026	EUR	38 538	33 980	0.07
50 000	DEUTSCHE TELEKOM AG 0.5% 05/07/2027	EUR	51 113	44 280	0.09
200 000	DEUTSCHE TELEKOM AG 0.875% 25/03/2026	EUR	208 503	186 028	0.39
50 000	DEUTSCHE TELEKOM AG 1.375% 05/07/2034	EUR	53 011	38 307	0.08
50 000	DEUTSCHE TELEKOM AG 1.75% 09/12/2049	EUR	43 705	32 148	0.07
50 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 13/12/2024	EUR	51 886	47 690	0.10
80 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	83 006	78 276	0.16
90 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 01/12/2025	EUR	95 994	85 443	0.18
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	94 389	92 664	0.19
150 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.5% 03/04/2028	EUR	165 800	135 495	0.28
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	121 866	99 469	0.21
100 000	DH EUROPE FINANCE II SARL 0.2% 18/03/2026	EUR	89 918	90 081	0.19
200 000	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	202 605	170 164	0.36
100 000	DH EUROPE FINANCE II SARL 1.8% 18/09/2049	EUR	105 247	64 373	0.13
100 000	DOVER CORP 0.75% 04/11/2027	EUR	85 673	85 649	0.18
100 000	DS SMITH PLC 1.375% 26/07/2024	EUR	97 184	96 559	0.20
100 000	DSV A/S 0.375% 26/02/2027	EUR	101 719	86 339	0.18
100 000	DSV PANALPINA FINANCE BV 0.875% 17/09/2036	EUR	96 891	63 486	0.13
100 000	DXC CAPITAL FUNDING DAC - REGS - 0.45% 15/09/2027	EUR	98 931	82 361	0.17
100 000	EAST JAPAN RAILWAY CO 0.773% 15/09/2034	EUR	99 769	69 885	0.15
100 000	EAST JAPAN RAILWAY CO 2.614% 08/09/2025	EUR	98 535	97 174	0.20
100 000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	EUR	96 829	95 942	0.20
100 000	EASYJET FINCO BV 1.875% 03/03/2028	EUR	98 702	80 909	0.17
100 000	EASYJET PLC 0.875% 11/06/2025	EUR	92 039	91 119	0.19

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	EATON CAPITAL UNLIMITED CO 0.697% 14/05/2025	EUR	102 743	93 390	0.20
100 000	EATON CAPITAL UNLTD CO 0.128% 08/03/2026	EUR	90 893	89 294	0.19
100 000	ECOLAB INC 2.625% 08/07/2025	EUR	98 291	97 848	0.20
100 000	EDENRED 1.375% 10/03/2025	EUR	105 300	95 034	0.20
100 000	EDENRED 1.875% 06/03/2026	EUR	109 199	95 443	0.20
120 000	ELI LILLY & CO 0.5% 14/09/2033	EUR	111 045	88 687	0.19
100 000	ELI LILLY & CO 0.625% 01/11/2031	EUR	105 496	78 328	0.16
100 000	ELI LILLY & CO 1.375% 14/09/2061	EUR	62 643	50 556	0.11
100 000	ELIA SYSTEM OPERATOR SA/NV 1.375% 14/01/2026	EUR	93 522	93 022	0.19
100 000	ELO SACA 2.875% 29/01/2026	EUR	95 500	93 894	0.20
100 000	EMERSON ELECTRIC CO 2% 15/10/2029	EUR	113 424	89 242	0.19
100 000	ENAGAS FINANCIACIONES SA 0.75% 27/10/2026	EUR	104 895	89 673	0.19
100 000	ENAGAS FINANCIACIONES SA 1.25% 06/02/2025	EUR	105 665	95 240	0.20
100 000	EQUINIX INC 0.25% 15/03/2027	EUR	99 899	86 441	0.18
100 000	ESSILORLUXOTTICA SA 0.25% 05/01/2024	EUR	101 476	97 313	0.20
100 000	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	103 276	87 318	0.18
100 000	ESSILORLUXOTTICA SA 0.5% 05/06/2028	EUR	103 518	86 574	0.18
100 000	ESSILORLUXOTTICA SA 0.75% 27/11/2031	EUR	96 444	79 438	0.17
100 000	ESSITY AB 0.25% 08/02/2031	EUR	72 976	72 955	0.15
100 000	ESSITY AB 1.125% 27/03/2024	EUR	102 771	97 215	0.20
100 000	EUROFINS SCIENTIFIC SE 0.875% 19/05/2031	EUR	75 153	75 060	0.16
100 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	109 426	78 446	0.16
100 000	EUROGRID GMBH 1.5% 18/04/2028	EUR	91 542	88 537	0.19
100 000	EUTELSAT SA 2.25% 13/07/2027	EUR	93 029	82 205	0.17
50 000	EVONIK FINANCE BV 0.75% 07/09/2028	EUR	52 084	42 566	0.09
60 000	EVONIK INDUSTRIES AG 0.375% 07/09/2024	EUR	61 278	57 219	0.12
100 000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	EUR	95 476	93 087	0.19
100 000	FCA BANK SPA/IRELAND 0% 16/04/2024	EUR	94 906	95 152	0.20
100 000	FCA BANK SPA/IRELAND 0.5% 13/09/2024	EUR	98 997	94 143	0.20
100 000	FCC SERVICIOS MEDIO AMBIENTE HOLDING SAU 1.661% 04/12/2026	EUR	89 770	88 778	0.19
162 000	FEDEX CORP 1.625% 11/01/2027	EUR	176 165	149 310	0.31
100 000	FERROVIAL EMISIONES SA 1.382% 14/05/2026	EUR	104 741	91 202	0.19
148 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1% 03/12/2028	EUR	153 646	122 809	0.26
200 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	203 356	179 154	0.37
50 000	FRESENIUS FINANCE IRELAND PLC 0.5% 01/10/2028	EUR	51 071	38 985	0.08
70 000	FRESENIUS FINANCE IRELAND PLC 1.5% 30/01/2024	EUR	72 545	68 578	0.14
50 000	FRESENIUS FINANCE IRELAND PLC 3% 30/01/2032	EUR	62 665	41 122	0.09
60 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.625% 30/11/2026	EUR	61 153	52 001	0.11
50 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.25% 29/11/2029	EUR	39 485	38 751	0.08
60 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 11/07/2025	EUR	64 084	56 567	0.12
100 000	FRESENIUS MEDICAL CARE AG & CO KGAA 3.875% 20/09/2027	EUR	96 695	95 745	0.20
30 000	FRESENIUS SE & CO KGAA 0.375% 28/09/2026	EUR	30 736	25 922	0.05
50 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	50 509	41 489	0.09
50 000	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	54 268	43 781	0.09

**MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS
ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
50 000	FRESENIUS SE & CO KGAA 2.875% 15/02/2029	EUR	59 347	44 174	0.09
50 000	FRESENIUS SE & CO KGAA 2.875% 24/05/2030	EUR	44 561	42 728	0.09
100 000	FRESENIUS SE & CO KGAA 4.25% 28/05/2026	EUR	100 259	98 335	0.21
100 000	GENERAL MILLS INC 0.45% 15/01/2026	EUR	102 013	91 027	0.19
100 000	GENERAL MOTORS FINANCIAL CO INC 0.65% 07/09/2028	EUR	81 113	78 713	0.16
100 000	GENERAL MOTORS FINANCIAL CO INC 1% 24/02/2025	EUR	94 040	93 291	0.20
100 000	GIVAUDAN FINANCE EUROPE BV 1% 22/04/2027	EUR	106 444	90 438	0.19
100 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 02/12/2024	EUR	105 822	96 791	0.20
100 000	GLAXOSMITHKLINE CAPITAL PLC 1.75% 21/05/2030	EUR	115 651	88 652	0.19
50 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	51 847	51 182	0.11
100 000	GROUPE BRUXELLES LAMBERT NV 1.375% 23/05/2024	EUR	97 315	97 457	0.20
100 000	HEATHROW FUNDING LTD 1.5% 11/02/2030	EUR	80 580	81 307	0.17
100 000	HEATHROW FUNDING LTD 1.875% 14/03/2034	EUR	87 098	71 889	0.15
100 000	HIGHLAND HOLDINGS SARL 0.318% 15/12/2026	EUR	89 298	87 517	0.18
100 000	HOCHTIEF AG 0.5% 03/09/2027	EUR	97 786	81 398	0.17
90 000	HOCHTIEF AG 1.75% 03/07/2025	EUR	96 048	85 185	0.18
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 0.625% 14/09/2028	EUR	99 943	80 162	0.17
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.5% 04/05/2027	EUR	110 646	91 863	0.19
100 000	ILLINOIS TOOL WORKS INC 1% 05/06/2031	EUR	89 637	81 582	0.17
100 000	ILLINOIS TOOL WORKS INC 2.125% 22/05/2030	EUR	112 696	90 144	0.19
100 000	IMERY'S SA 2% 10/12/2024	EUR	104 927	97 126	0.20
100 000	INFINEON TECHNOLOGIES AG 0.625% 17/02/2025	EUR	93 895	93 939	0.20
100 000	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	104 942	91 452	0.19
160 000	INFORMA PLC 2.125% 06/10/2025	EUR	166 495	151 898	0.32
173 000	INTERNATIONAL BUSINESS MACHINES CORP 0.3% 11/02/2028	EUR	174 065	145 428	0.30
100 000	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 09/02/2030	EUR	84 864	81 931	0.17
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.2% 11/02/2040	EUR	102 107	65 364	0.14
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	107 906	90 992	0.19
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	88 841	87 194	0.18
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 31/01/2031	EUR	90 830	85 044	0.18
100 000	INTERNATIONAL BUSINESS MACHINES CORP 2.875% 07/11/2025	EUR	98 467	99 943	0.21
100 000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 1.25% 08/10/2026	EUR	88 251	88 731	0.19
100 000	INVESTOR AB 0.375% 29/10/2035	EUR	96 231	65 289	0.14
100 000	INVESTOR AB 2.75% 10/06/2032	EUR	96 268	91 795	0.19
100 000	IREN SPA 0.875% 04/11/2024	EUR	95 436	94 581	0.20
170 000	IREN SPA 0.875% 14/10/2029	EUR	171 221	132 007	0.28
100 000	ITALGAS SPA 0.5% 16/02/2033	EUR	96 987	68 261	0.14
100 000	ITALGAS SPA 1% 11/12/2031	EUR	76 581	74 512	0.16
100 000	ITALGAS SPA 1.625% 19/01/2027	EUR	110 365	91 133	0.19
100 000	JCDECAUX SA 1.625% 07/02/2030	EUR	97 006	79 872	0.17
100 000	JDE PEET'S NV 0% 16/01/2026	EUR	99 601	88 672	0.19
100 000	JDE PEET'S NV 0.5% 16/01/2029	EUR	98 783	79 517	0.17
100 000	JOHN DEERE BANK SA 2.5% 14/09/2026	EUR	97 292	96 351	0.20
100 000	JOHN DEERE CASH MANAGEMENT SA 2.2% 02/04/2032	EUR	116 673	88 927	0.19

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	JOHN DEERE CASH MANAGEMENT SARL 1.375% 02/04/2024	EUR	105 659	98 018	0.20
100 000	JOHNSON & JOHNSON 1.65% 20/05/2035	EUR	103 697	82 890	0.17
100 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 3% 15/09/2028	EUR	96 797	94 430	0.20
100 000	KERING SA 1.25% 05/05/2025	EUR	98 232	95 670	0.20
100 000	KERING SA 1.875% 05/05/2030	EUR	95 420	91 076	0.19
100 000	KERRY GROUP FINANCIAL SERVICES 2.375% 10/09/2025	EUR	103 776	98 007	0.20
100 000	KNORR-BREMSE AG 3.25% 21/09/2027	EUR	100 567	97 819	0.20
100 000	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	89 943	78 841	0.16
100 000	KONINKLIJKE DSM NV 0.75% 28/09/2026	EUR	96 606	89 778	0.19
100 000	KONINKLIJKE KPN NV 0.875% 14/12/2032	EUR	101 263	72 652	0.15
100 000	KONINKLIJKE KPN NV 0.875% 15/11/2033	EUR	75 601	70 771	0.15
100 000	KRAFT HEINZ FOODS CO 2.25% 25/05/2028	EUR	102 466	91 792	0.19
83 000	LANXESS AG 1% 07/10/2026	EUR	87 703	76 333	0.16
150 000	LANXESS AG 1.125% 16/05/2025	EUR	157 233	141 864	0.30
100 000	LEGRAND SA 0.375% 06/10/2031	EUR	89 446	75 606	0.16
100 000	LEGRAND SA 0.75% 20/05/2030	EUR	85 449	81 774	0.17
100 000	LINDE FINANCE BV 0.55% 19/05/2032	EUR	79 538	76 864	0.16
100 000	LINDE PLC 0.375% 30/09/2033	EUR	97 921	71 915	0.15
100 000	LINDE PLC 1% 31/03/2027	EUR	93 602	91 000	0.19
100 000	LINDE PLC 1.625% 31/03/2035	EUR	100 924	80 184	0.17
100 000	L'OREAL SA 0.875% 29/06/2026	EUR	96 285	92 855	0.19
100 000	MASTERCARD INC 1% 22/02/2029	EUR	86 443	86 470	0.18
100 000	MCDONALD'S CORP 0.25% 04/10/2028	EUR	82 266	82 487	0.17
100 000	MCDONALD'S CORP 0.9% 15/06/2026	EUR	97 261	91 515	0.19
100 000	MCDONALD'S CORP 2.375% 31/05/2029	EUR	94 939	91 890	0.19
100 000	MCKESSON CORP 1.625% 30/10/2026	EUR	106 220	92 268	0.19
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 1% 02/07/2031	EUR	80 679	79 724	0.17
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.375% 15/10/2040	EUR	70 715	64 348	0.13
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 15/10/2050	EUR	60 243	59 039	0.12
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 2.625% 15/10/2025	EUR	98 576	97 347	0.20
200 000	MEDTRONIC GLOBAL HOLDINGS SCA 3% 15/10/2028	EUR	194 408	193 050	0.40
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 3.125% 15/10/2031	EUR	95 373	94 364	0.20
200 000	MEDTRONIC GLOBAL HOLDINGS SCA 3.375% 15/10/2034	EUR	195 409	186 946	0.39
2 000	MERCEDES-BENZ GROUP AG 0.75% 08/02/2030	EUR	2 025	1 652	0.00
50 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	44 456	40 720	0.09
100 000	MERCEDES-BENZ GROUP AG 1% 15/11/2027	EUR	97 772	89 993	0.19
50 000	MERCEDES-BENZ GROUP AG 1.375% 11/05/2028	EUR	53 637	44 995	0.09
6 000	MERCEDES-BENZ GROUP AG 1.5% 03/07/2029	EUR	6 577	5 302	0.01
20 000	MERCEDES-BENZ GROUP AG 1.875% 08/07/2024	EUR	21 179	19 645	0.04
100 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0% 08/02/2024	EUR	100 061	96 646	0.20
133 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	139 195	124 795	0.26
100 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.5% 09/02/2027	EUR	94 955	92 939	0.19
50 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.5% 09/03/2026	EUR	53 716	47 245	0.10

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2% 22/08/2026	EUR	97 399	95 537	0.20
169 000	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2.625% 07/04/2025	EUR	187 233	166 853	0.35
102 000	MERCK & CO INC 1.375% 02/11/2036	EUR	111 084	78 330	0.16
200 000	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	202 247	184 954	0.39
100 000	MERCK KGAA FRN 25/06/2079 (ISIN XS2011260531)	EUR	101 461	94 163	0.20
100 000	MERCK KGAA FRN 25/06/2079 (ISIN XS2011260705)	EUR	108 808	88 988	0.19
100 000	MMS USA HOLDINGS INC 1.75% 13/06/2031	EUR	85 390	82 693	0.17
100 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0% 22/09/2026	EUR	88 872	86 932	0.18
130 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.25% 09/09/2029	EUR	127 512	103 516	0.22
135 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.875% 01/10/2031	EUR	143 036	105 184	0.22
12 000	MONDELEZ INTERNATIONAL INC 1.375% 17/03/2041	EUR	11 823	7 796	0.02
100 000	MOTABILITY OPERATIONS GROUP PLC - EMTN - 0.875% 14/03/2025	EUR	103 607	94 502	0.20
200 000	NATIONAL GRID ELECTRICITY DISTRIBUTION EAST MIDLANDS PLC 3.53% 20/09/2028	EUR	197 220	194 780	0.41
100 000	NATIONAL GRID ELECTRICITY DISTRIBUTION EAST MIDLANDS PLC 3.949% 20/09/2032	EUR	96 935	97 982	0.20
120 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	119 713	112 039	0.23
100 000	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	99 845	80 998	0.17
100 000	NATIONAL GRID PLC 0.75% 01/09/2033	EUR	98 521	69 841	0.15
100 000	NESTLE FINANCE INTERNATIONAL LTD 0% 03/12/2025	EUR	92 362	91 666	0.19
193 000	NESTLE FINANCE INTERNATIONAL LTD 0% 14/06/2026	EUR	193 507	173 566	0.36
100 000	NESTLE FINANCE INTERNATIONAL LTD 0.125% 12/11/2027	EUR	100 631	86 611	0.18
90 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 03/12/2040	EUR	70 950	52 276	0.11
50 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 18/01/2024	EUR	50 737	49 010	0.10
50 000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 14/06/2041	EUR	50 139	32 140	0.07
150 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 29/03/2031	EUR	139 150	126 195	0.26
73 000	NESTLE FINANCE INTERNATIONAL LTD 1.5% 29/03/2035	EUR	66 564	58 286	0.12
72 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 02/11/2037	EUR	86 935	57 230	0.12
50 000	NESTLE FINANCE INTERNATIONAL LTD 3.25% 15/01/2031	EUR	51 242	49 024	0.10
50 000	NESTLE FINANCE INTERNATIONAL LTD 3.375% 15/11/2034	EUR	51 660	48 340	0.10
200 000	NOVARTIS FINANCE SA 0% 23/09/2028	EUR	184 924	164 884	0.34
100 000	NOVARTIS FINANCE SA 1.375% 14/08/2030	EUR	113 902	86 365	0.18
100 000	NOVARTIS FINANCE SA 1.625% 09/11/2026	EUR	108 908	94 055	0.20
100 000	NOVO NORDISK FINANCE NETHERLANDS BV 0.125% 04/06/2028	EUR	100 220	83 794	0.18
100 000	NOVO NORDISK FINANCE NETHERLANDS BV 0.75% 31/03/2025	EUR	94 885	94 383	0.20
100 000	NTT FINANCE CORP - REGS - 0.01% 03/03/2025	EUR	93 668	92 724	0.19
164 000	NTT FINANCE CORP - REGS - 0.342% 03/03/2030	EUR	163 741	128 699	0.27
100 000	NTT FINANCE CORP 0.082% 13/12/2025	EUR	91 142	90 512	0.19
100 000	ORANGE SA FRN PERPETUAL (ISIN XS1028599287)	EUR	108 989	100 626	0.21
190 000	ORANGE SA FRN PERPETUAL (ISIN XS1115498260)	EUR	227 560	190 212	0.40
100 000	ORANGE SA 0% 29/06/2026	EUR	100 429	88 632	0.19
200 000	ORANGE SA 0.5% 04/09/2032	EUR	187 716	145 010	0.30

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	ORANGE SA 0.75% 29/06/2034	EUR	99 775	70 183	0.15
100 000	ORANGE SA 0.875% 03/02/2027	EUR	104 658	90 042	0.19
100 000	ORANGE SA 1.125% 15/07/2024	EUR	97 692	97 095	0.20
100 000	ORANGE SA 1.375% 16/01/2030	EUR	88 561	85 426	0.18
100 000	ORANGE SA 1.375% 20/03/2028	EUR	91 092	89 466	0.19
100 000	ORANGE SA 1.875% 12/09/2030	EUR	92 609	87 546	0.18
100 000	ORANGE SA 2% 15/01/2029	EUR	94 801	91 354	0.19
100 000	ORANGE SA 2.375% 18/05/2032	EUR	94 571	89 499	0.19
38 000	ORANGE SA 8.125% 28/01/2033	EUR	69 702	49 491	0.10
150 000	PEPSICO INC 0.5% 06/05/2028	EUR	155 431	128 943	0.27
100 000	PEPSICO INC 0.75% 14/10/2033	EUR	79 554	75 165	0.16
100 000	PEPSICO INC 0.75% 18/03/2027	EUR	98 159	89 917	0.19
100 000	PEPSICO INC 1.125% 18/03/2031	EUR	106 831	83 508	0.17
200 000	PPG INDUSTRIES INC 0.875% 03/11/2025	EUR	207 570	183 504	0.38
100 000	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	99 898	95 619	0.20
100 000	PROCTER & GAMBLE CO 1.2% 30/10/2028	EUR	92 637	89 349	0.19
100 000	PROCTER & GAMBLE CO 1.875% 30/10/2038	EUR	117 951	82 116	0.17
90 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	119 526	96 466	0.20
100 000	PVH CORP - REGS - 3.625% 15/07/2024	EUR	105 800	99 578	0.21
100 000	RCI BANQUE SA 0.5% 14/07/2025	EUR	89 369	90 876	0.19
40 000	RCI BANQUE SA 1.125% 15/01/2027	EUR	41 380	34 846	0.07
150 000	RCI BANQUE SA 1.625% 26/05/2026	EUR	157 234	135 457	0.28
100 000	RCI BANQUE SA 2% 11/07/2024	EUR	97 515	97 274	0.20
150 000	RCI BANQUE SA 4.125% 01/12/2025	EUR	150 996	148 909	0.31
100 000	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV - REGS - 0.375% 19/05/2026	EUR	102 199	90 307	0.19
100 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	97 264	85 657	0.18
100 000	RED ELECTRICA FINANCIACIONES SAU 0.5% 24/05/2033	EUR	99 413	74 445	0.16
100 000	RELX FINANCE BV 0.5% 10/03/2028	EUR	86 831	84 429	0.18
100 000	RELX FINANCE BV 0.875% 10/03/2032	EUR	103 935	76 742	0.16
100 000	RELX FINANCE BV 1% 22/03/2024	EUR	103 618	96 933	0.20
100 000	RENTOKIL INITIAL FINANCE BV 4.375% 27/06/2030	EUR	111 923	101 269	0.21
100 000	SANDVIK AB 3.75% 27/09/2029	EUR	98 770	96 945	0.20
100 000	SANOFI 0.875% 06/04/2025	EUR	96 639	95 473	0.20
100 000	SANOFI 0.875% 21/03/2029	EUR	108 503	86 836	0.18
100 000	SANOFI 1% 01/04/2025	EUR	96 935	95 584	0.20
100 000	SANOFI 1% 21/03/2026	EUR	106 242	93 309	0.20
100 000	SANOFI 1.375% 21/03/2030	EUR	111 525	87 019	0.18
100 000	SANOFI 1.5% 01/04/2030	EUR	114 682	88 731	0.19
100 000	SANOFI 1.5% 22/09/2025	EUR	108 298	95 548	0.20
200 000	SANOFI 1.75% 10/09/2026	EUR	222 635	190 594	0.40
100 000	SAP SE 0.125% 18/05/2026	EUR	91 975	90 134	0.19
100 000	SAP SE 0.375% 18/05/2029	EUR	101 965	83 289	0.17
100 000	SAP SE 0.75% 10/12/2024	EUR	103 150	95 928	0.20

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	SAP SE 1.625% 10/03/2031	EUR	113 861	86 852	0.18
100 000	SAP SE 1.75% 22/02/2027	EUR	106 258	94 268	0.20
100 000	SCHNEIDER ELECTRIC SE 0.25% 09/09/2024	EUR	102 108	95 045	0.20
100 000	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	102 140	83 954	0.18
100 000	SCHNEIDER ELECTRIC SE 0.875% 11/03/2025	EUR	103 184	95 120	0.20
100 000	SCHNEIDER ELECTRIC SE 1% 09/04/2027	EUR	106 423	90 575	0.19
120 000	SES SA 0.875% 04/11/2027	EUR	122 204	99 740	0.21
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 20/02/2026	EUR	101 283	90 137	0.19
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/09/2029	EUR	85 753	82 039	0.17
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 05/06/2024	EUR	101 346	96 070	0.20
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 20/02/2029	EUR	102 794	83 110	0.17
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	103 217	90 401	0.19
93 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 05/09/2034	EUR	95 863	66 727	0.14
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 20/02/2032	EUR	81 388	76 501	0.16
1 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1% 06/09/2027	EUR	1 084	911	0.00
50 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 28/02/2031	EUR	55 153	42 008	0.09
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.25% 10/03/2025	EUR	98 901	97 892	0.20
68 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	82 936	66 686	0.14
200 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3% 08/09/2033	EUR	193 887	188 472	0.39
100 000	SKY LTD 2.25% 17/11/2025	EUR	100 025	96 091	0.20
100 000	SMURFIT KAPPA TREASURY ULC 0.5% 22/09/2029	EUR	80 507	77 565	0.16
125 000	SMURFIT KAPPA TREASURY ULC 1% 22/09/2033	EUR	124 225	87 394	0.18
100 000	SNAM SPA 0% 07/12/2028	EUR	99 514	78 767	0.16
100 000	SNAM SPA 0% 15/08/2025	EUR	90 184	90 720	0.19
100 000	SNAM SPA 0.75% 17/06/2030	EUR	105 107	78 818	0.16
100 000	SNAM SPA 0.75% 20/06/2029	EUR	92 448	81 414	0.17
100 000	SODEXO SA 0.75% 27/04/2025	EUR	103 159	94 647	0.20
100 000	SODEXO SA 1% 27/04/2029	EUR	105 062	84 727	0.18
100 000	SODEXO SA 2.5% 24/06/2026	EUR	114 044	96 873	0.20
100 000	SOLVAY SA 2.75% 02/12/2027	EUR	110 379	96 262	0.20
100 000	SSE PLC FRN PERPETUAL (ISIN XS2439704318)	EUR	92 114	91 006	0.19
200 000	SSE PLC 1.25% 16/04/2025	EUR	190 347	189 022	0.40
100 000	SSE PLC 2.875% 01/08/2029	EUR	97 356	93 129	0.19
100 000	STRYKER CORP 0.25% 03/12/2024	EUR	94 712	93 986	0.20
100 000	STRYKER CORP 2.625% 30/11/2030	EUR	90 077	90 573	0.19
100 000	SYDNEY AIRPORT FINANCE CO PTY LTD 2.75% 23/04/2024	EUR	107 721	98 259	0.21
100 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 2.25% 21/11/2026	EUR	103 191	94 883	0.20
100 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 3% 21/11/2030	EUR	98 287	93 586	0.20
100 000	TAKEDA PHARMACEUTICAL CO LTD 1% 09/07/2029	EUR	83 707	83 777	0.18
100 000	TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	105 838	78 612	0.16
100 000	TELEFONICA EMISIONES SA 0.664% 03/02/2030	EUR	101 182	80 259	0.17
100 000	TELEFONICA EMISIONES SA 1.201% 21/08/2027	EUR	106 391	89 116	0.19
100 000	TELEFONICA EMISIONES SA 1.447% 22/01/2027	EUR	93 996	91 635	0.19
100 000	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	107 519	93 195	0.19

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	TELEFONICA EMISIONES SA 1.528% 17/01/2025	EUR	106 700	96 449	0.20
100 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	109 794	90 502	0.19
100 000	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	111 863	88 831	0.19
100 000	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	112 826	81 734	0.17
100 000	TELEFONICA EMISIONES SA 2.318% 17/10/2028	EUR	116 067	91 947	0.19
100 000	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	130 488	111 292	0.23
100 000	TELEPERFORMANCE 1.875% 02/07/2025	EUR	107 640	94 160	0.20
100 000	TELE2 AB 2.125% 15/05/2028	EUR	110 009	90 051	0.19
100 000	TELIA CO AB FRN 30/06/2083	EUR	88 378	87 794	0.18
100 000	TELIA CO AB 0.125% 27/11/2030	EUR	95 476	74 966	0.16
50 000	TELIA CO AB 3.875% 01/10/2025	EUR	59 862	50 378	0.11
100 000	TELSTRA CORP LTD 1.125% 14/04/2026	EUR	93 104	92 125	0.19
100 000	TELSTRA CORP LTD 1.375% 26/03/2029	EUR	105 271	86 526	0.18
100 000	TERNA - RETE ELETTRICA NAZIONALE 0.375% 23/06/2029	EUR	83 696	79 975	0.17
121 000	TERNA - RETE ELETTRICA NAZIONALE 1.375% 26/07/2027	EUR	130 869	109 170	0.23
100 000	TERNA - RETE ELETTRICA NAZIONALE 4.9% 28/10/2024	EUR	110 135	102 185	0.21
100 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	105 387	73 784	0.15
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 0% 18/11/2025	EUR	99 613	90 544	0.19
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 0.8% 18/10/2030	EUR	83 820	80 744	0.17
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.125% 18/10/2033	EUR	81 054	75 568	0.16
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 1.625% 18/10/2041	EUR	103 649	66 399	0.14
100 000	THERMO FISHER SCIENTIFIC FINANCE I BV 2% 18/10/2051	EUR	106 717	62 106	0.13
100 000	THERMO FISHER SCIENTIFIC INC 0.125% 01/03/2025	EUR	93 411	93 169	0.19
100 000	THERMO FISHER SCIENTIFIC INC 0.5% 01/03/2028	EUR	85 867	85 575	0.18
100 000	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	99 195	95 697	0.20
100 000	THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	EUR	107 975	88 574	0.19
109 000	THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049	EUR	115 147	68 574	0.14
100 000	THERMO FISHER SCIENTIFIC INC 3.65% 21/11/2034	EUR	103 089	96 748	0.20
210 000	TOYOTA MOTOR CREDIT CORP 0.125% 05/11/2027	EUR	210 339	177 915	0.37
100 000	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	101 613	89 606	0.19
100 000	TRANSURBAN FINANCE CO PTY LTD 1.875% 16/09/2024	EUR	98 133	97 554	0.20
100 000	TRANSURBAN FINANCE CO PTY LTD 3% 08/04/2030	EUR	97 812	91 549	0.19
120 000	UNILEVER FINANCE NETHERLANDS BV 0.5% 06/01/2025	EUR	123 073	113 620	0.24
137 000	UNILEVER FINANCE NETHERLANDS BV 0.875% 31/07/2025	EUR	143 354	129 050	0.27
100 000	UNILEVER FINANCE NETHERLANDS BV 1.125% 29/04/2028	EUR	106 958	89 411	0.19
100 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 31/07/2029	EUR	112 980	88 062	0.18
100 000	UNILEVER FINANCE NETHERLANDS BV 1.75% 16/11/2028	EUR	95 571	91 980	0.19
100 000	UNILEVER FINANCE NETHERLANDS BV 1.75% 25/03/2030	EUR	115 943	89 899	0.19
100 000	UNILEVER FINANCE NETHERLANDS BV 2.25% 16/05/2034	EUR	92 464	87 074	0.18
100 000	UNITED PARCEL SERVICE INC 1% 15/11/2028	EUR	104 690	85 398	0.18
150 000	UNITED PARCEL SERVICE INC 1.625% 15/11/2025	EUR	161 736	143 572	0.30
100 000	UNIVERSAL MUSIC GROUP NV 3% 30/06/2027	EUR	96 087	95 950	0.20
100 000	UPM-KYMMENE OYJ 2.25% 23/05/2029	EUR	93 245	90 354	0.19
100 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL (ISIN FR0013445335)	EUR	86 510	86 158	0.18

**MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS
ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	VEOLIA ENVIRONNEMENT SA 0% 09/06/2026	EUR	188 040	177 024	0.37
100 000	VEOLIA ENVIRONNEMENT SA 0% 14/01/2027	EUR	93 094	86 437	0.18
100 000	VEOLIA ENVIRONNEMENT SA 0.664% 15/01/2031	EUR	87 622	77 896	0.16
100 000	VEOLIA ENVIRONNEMENT SA 0.8% 15/01/2032	EUR	86 631	76 210	0.16
100 000	VEOLIA ENVIRONNEMENT SA 1.25% 02/04/2027	EUR	97 982	90 697	0.19
100 000	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	96 450	88 008	0.18
100 000	VEOLIA ENVIRONNEMENT SA 1.625% 17/09/2030	EUR	89 145	85 156	0.18
50 000	VEOLIA ENVIRONNEMENT SA 6.125% 25/11/2033	EUR	59 880	57 731	0.12
100 000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	91 798	80 455	0.17
100 000	VERIZON COMMUNICATIONS INC 0.875% 02/04/2025	EUR	103 229	94 157	0.20
100 000	VERIZON COMMUNICATIONS INC 0.875% 19/03/2032	EUR	100 518	75 114	0.16
100 000	VERIZON COMMUNICATIONS INC 1.125% 19/09/2035	EUR	74 061	69 471	0.15
100 000	VERIZON COMMUNICATIONS INC 1.3% 18/05/2033	EUR	92 796	75 530	0.16
100 000	VERIZON COMMUNICATIONS INC 1.375% 02/11/2028	EUR	105 925	86 592	0.18
100 000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	EUR	113 257	87 131	0.18
100 000	VERIZON COMMUNICATIONS INC 2.625% 01/12/2031	EUR	122 231	89 471	0.19
138 000	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	177 487	115 158	0.24
100 000	VERIZON COMMUNICATIONS INC 4.25% 31/10/2030	EUR	104 380	100 851	0.21
100 000	VERIZON COMMUNICATIONS INC 4.75% 31/10/2034	EUR	104 279	102 732	0.21
100 000	VF CORP 0.625% 25/02/2032	EUR	100 159	73 939	0.15
100 000	VIER GAS TRANSPORT GMBH 4% 26/09/2027	EUR	99 417	98 688	0.21
100 000	VINCI SA 0.5% 09/01/2032	EUR	80 401	76 063	0.16
100 000	VINCI SA 1.625% 18/01/2029	EUR	102 379	90 411	0.19
100 000	VINCI SA 1.75% 26/09/2030	EUR	112 970	88 508	0.19
100 000	VINCI SA 3.375% 17/10/2032	EUR	102 639	96 400	0.20
100 000	VIVENDI SE 0.625% 11/06/2025	EUR	94 242	92 988	0.19
100 000	VIVENDI SE 1.875% 26/05/2026	EUR	95 284	93 608	0.20
100 000	VODAFONE GROUP PLC 1.125% 20/11/2025	EUR	105 636	93 239	0.19
100 000	VODAFONE GROUP PLC 1.6% 29/07/2031	EUR	111 114	82 471	0.17
100 000	VODAFONE GROUP PLC 1.875% 11/09/2025	EUR	96 973	95 618	0.20
100 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	112 132	95 041	0.20
100 000	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	89 462	81 773	0.17
100 000	VOLVO TREASURY AB 0.625% 14/02/2025	EUR	96 394	93 901	0.20
160 000	VOLVO TREASURY AB 2.125% 01/09/2024	EUR	159 630	156 249	0.33
100 000	WHIRLPOOL EMEA FINANCE SARL 0.5% 20/02/2028	EUR	83 605	82 500	0.17
100 000	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	79 569	79 795	0.17
100 000	WOLTERS KLUWER NV 3% 23/09/2026	EUR	98 501	97 777	0.20
100 000	WORLDLINE SA/FRANCE 0.25% 18/09/2024	EUR	98 105	94 615	0.20
100 000	WPP FINANCE SA 2.375% 19/05/2027	EUR	111 178	93 239	0.19
112 000	3M CO 1.5% 09/11/2026	EUR	122 203	105 190	0.22

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	3M CO 1.75% 15/05/2030	EUR	112 813	89 516	0.19
Total Bonds			53 392 967	47 315 864	98.92
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			53 392 967	47 315 864	98.92
Total Investments			53 392 967	47 315 864	98.92

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Investment Banking and Brokerage Services	24.20	United States of America	22.03
Telecommunications Service Providers	13.35	France	20.96
Industrial Transportation	6.22	Netherlands	15.82
Pharmaceuticals and Biotechnology	6.21	Germany	10.16
Chemicals	3.82	Luxembourg	6.59
Personal Care, Drug and Grocery Stores	3.71	United Kingdom	6.57
Gas, Water and Multi-utilities	3.58	Spain	3.69
Software and Computer Services	3.47	Ireland	3.33
Automobiles and Parts	3.07	Italy	3.11
Beverages	3.01	Sweden	2.04
Medical Equipment and Services	2.97	Japan	1.94
Construction and Materials	2.82	Australia	1.19
Travel and Leisure	2.35	Belgium	0.60
Technology Hardware and Equipment	2.02	Denmark	0.38
Banks	1.86	Jersey	0.32
Media	1.84	Finland	0.19
Food Producers	1.71		
Industrial Support Services	1.60		
Electricity	1.54		
Electronic and Electrical Equipment	1.53		
Personal Goods	1.48		
General Industrials	1.18		
Health Care Providers	1.13		
Industrial Engineering	0.95		
Oil, Gas and Coal	0.90		
Real Estate Investment Trusts	0.87		
Alternative Energy	0.61		
Aerospace and Defense	0.32		
Telecommunications Equipment	0.21		
Industrial Metals and Mining	0.20		
Industrial Materials	0.19		
	98.92		98.92

MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
24 133	ABBOTT LABORATORIES	USD	2 427 600	2 482 607	0.23
170 426	ADVANCED MICRO DEVICES INC	USD	10 418 781	10 342 930	0.94
53 358	AFLAC INC	USD	3 690 644	3 596 697	0.33
48 821	AKAMAI TECHNOLOGIES INC	USD	4 490 871	3 856 276	0.35
12 471	ALIGN TECHNOLOGY INC	USD	3 081 856	2 464 403	0.22
14 812	ALNYLAM PHARMACEUTICALS INC	USD	3 196 413	3 298 264	0.30
32 959	ALPHABET CLASS - A	USD	3 174 109	2 724 734	0.25
85 947	ALPHABET INC	USD	8 295 697	7 145 540	0.65
84 922	AMAZON.COM INC	USD	7 508 366	6 683 952	0.61
124 406	AMERICAN ELECTRIC POWER CO INC	USD	11 335 589	11 068 025	1.01
23 768	AMETEK INC	USD	3 136 821	3 111 609	0.28
6 490	ANSYS INC	USD	1 529 535	1 469 121	0.13
38 829	APPLE INC	USD	5 512 075	4 727 151	0.43
6 694	APPLIED MATERIALS INC	USD	667 364	610 786	0.06
445 880	AURIZON HOLDINGS LTD	AUD	1 092 400	1 056 796	0.10
28 683	AUTODESK INC	USD	5 829 868	5 022 246	0.46
375	AUTOZONE INC	USD	845 761	866 543	0.08
982 318	AXA SA	EUR	21 011 782	25 594 295	2.34
78 000	BANDAI NAMCO HOLDINGS INC	JPY	4 728 419	4 605 169	0.42
22 447	BASF SE - REG	EUR	1 025 491	1 041 316	0.10
112 467	BAYERISCHE MOTOREN WERKE AG	EUR	9 368 501	9 377 498	0.86
125 897	BHP GROUP LTD	AUD	3 639 982	3 650 313	0.33
31 595	BIOMARIN PHARMACEUTICAL INC	USD	2 801 140	3 063 731	0.28
823 613	BNP PARIBAS SA	EUR	36 696 638	43 857 392	4.01
48 766	BOSTON SCIENTIFIC CORP	USD	1 942 114	2 114 221	0.19
363 051	BRAMBLES LTD	AUD	2 856 878	2 784 448	0.25
20 377	CADENCE DESIGN SYSTEMS INC	USD	3 396 065	3 067 099	0.28
4 802	CAPCOM CO LTD	JPY	141 806	143 564	0.01
10 092	CATERPILLAR INC	USD	2 272 431	2 265 298	0.21
20 152	CEMBRA MONEY BANK AG	CHF	1 589 575	1 569 385	0.14
152 838	CENTRAL JAPAN RAILWAY CO	JPY	18 309 117	17 588 196	1.60
10 613	CHENIERE ENERGY INC	USD	1 779 789	1 491 240	0.14
32 074	CHEVRON CORP	USD	5 797 303	5 394 202	0.49
4 940	CIGNA CORP	USD	1 556 542	1 533 680	0.14
998 463	CITIGROUP INC	USD	44 703 745	42 314 810	3.86
196 661	CLARIANT AG - REG	CHF	2 960 746	2 917 701	0.27
14 220	COLGATE-PALMOLIVE CO	USD	1 033 184	1 049 795	0.10
32 028	CONSTELLATION BRANDS INC - A	USD	7 894 976	6 954 780	0.63
14 738	CSL LTD	AUD	2 721 436	2 694 842	0.25
348 345	CVS HEALTH CORP	USD	32 767 247	30 416 744	2.78
400 052	DAIICHI SANKYO CO LTD	JPY	12 470 758	12 073 864	1.10
125 561	DAIKIN INDUSTRIES LTD	JPY	19 027 666	18 011 382	1.64
398 200	DAIWA SECURITIES GROUP INC	JPY	1 579 790	1 648 583	0.15
671	DATADOG INC	USD	52 745	46 211	0.00

MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17 399	DAVITA INC	USD	1 178 060	1 217 319	0.11
4 722	DELTA AIR LINES INC	USD	154 706	145 388	0.01
124 400	DENSO CORP	JPY	6 140 440	5 773 954	0.53
36 231	DEXCOM INC	USD	3 231 526	3 844 271	0.35
331 633	DOLLAR TREE INC	USD	44 205 241	43 950 500	4.02
138 269	EAST JAPAN RAILWAY CO	JPY	7 704 002	7 383 862	0.67
25 230	EDWARDS LIFESCIENCES CORP	USD	2 375 003	1 763 795	0.16
8 257	ELEVANCE HEALTH INC	USD	4 112 010	3 968 698	0.36
682 428	ENGIE SA LOYALTY BONUS 2023	EUR	9 045 583	9 136 346	0.83
2 619	ENTERGY CORP	USD	276 717	276 072	0.03
987	EPAM SYSTEMS INC	USD	363 487	303 096	0.03
563 947	EXELON CORP	USD	21 312 191	22 843 222	2.08
155 998	EXXON MOBIL CORP	USD	16 593 418	16 122 351	1.47
81 059	FANUC CORP	JPY	11 521 224	11 417 588	1.04
28 000	FIRSTENERGY CORP	USD	1 038 081	1 100 323	0.10
11 652	FISERV INC	USD	1 127 939	1 103 460	0.10
6 323	FLEETCOR TECHNOLOGIES INC	USD	1 409 652	1 088 225	0.10
207	FORTINET INC	USD	10 665	9 483	0.00
32 909	FUJITSU LTD	JPY	3 679 448	4 116 596	0.38
6 987	F5 NETWORKS INC	USD	1 022 657	939 522	0.09
685 960	GENERAL MOTORS CO	USD	22 965 833	21 621 639	1.97
179 588	HARTFORD FINANCIAL SERVICES GROUP INC	USD	12 503 854	12 760 045	1.16
29 636	HOYA CORP	JPY	2 813 638	2 673 838	0.24
6 066	IDEXX LABORATORIES INC	USD	2 394 245	2 318 749	0.21
1 296	ILLUMINA INC	USD	258 124	245 539	0.02
90 003	INTEL CORP	USD	2 506 044	2 228 887	0.20
1 715	INTERNATIONAL BUSINESS MACHINES CORP	USD	239 368	226 401	0.02
3 413	INTUITIVE SURGICAL INC	USD	715 204	848 573	0.08
8 086	IQVIA HOLDINGS INC	USD	1 718 786	1 552 345	0.14
8 114	J M SMUCKER CO	USD	1 099 556	1 204 727	0.11
192 100	JAPAN EXCHANGE GROUP INC	JPY	2 473 919	2 588 511	0.24
150 300	JAPAN POST HOLDINGS CO LTD	JPY	1 096 654	1 184 206	0.11
303 700	JFE HOLDINGS INC	JPY	3 283 552	3 312 660	0.30
28 899	KEYCORP	USD	515 891	471 699	0.04
12 388	KEYENCE CORP	JPY	4 330 288	4 523 496	0.41
34 032	KINDER MORGAN	USD	617 071	576 527	0.05
6 368	KLA CORP	USD	2 366 398	2 249 639	0.21
60 600	KOMATSU LTD	JPY	1 289 906	1 237 663	0.11
27 600	KYOCERA CORP	JPY	1 304 457	1 284 174	0.12
22 535	LABORATORY CORP OF AMERICA HOLDINGS	USD	5 158 620	4 972 164	0.45
132 000	LAS VEGAS SANDS CORP	USD	5 767 733	5 945 411	0.54
26 265	LEAR CORPORATION	USD	3 249 081	3 052 130	0.28
10 886	LPL FINANCIAL HOLDINGS INC	USD	2 451 136	2 204 944	0.20
98 380	MARATHON PETROLEUM CORP	USD	12 110 368	10 728 928	0.98

MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 957	MARSH & MCLENNAN COS INC	USD	628 598	613 544	0.06
3 942	MASIMO CORP	USD	544 394	546 469	0.05
394 424	META PLATFORMS INC	USD	43 747 199	44 474 102	4.07
464 034	MICROSOFT CORP	USD	107 967 892	104 272 321	9.52
61 200	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	2 339 329	2 274 710	0.21
950 025	MIZUHO FINANCIAL GROUP INC	JPY	11 061 372	12 521 429	1.14
3 107	MOODY'S CORP	USD	898 676	811 124	0.07
51 272	MORGAN STANLEY	USD	4 415 143	4 084 465	0.37
93 000	MOTOROLA SOLUTIONS INC	USD	22 379 952	22 456 810	2.05
3 612	MSCI INC	USD	1 724 545	1 574 321	0.14
35 113	NATIONAL AUSTRALIA BANK LTD	AUD	675 763	670 689	0.06
133 392	NEC CORP	JPY	4 344 121	4 390 565	0.40
3 581	NETFLIX INC	USD	1 002 797	989 426	0.09
21 519	NEUROCRINE BIOSCIENCES INC	USD	2 527 585	2 408 273	0.22
332 348	NEXTERA ENERGY INC	USD	26 559 489	26 033 537	2.38
561 296	NINTENDO CO LTD	JPY	23 479 983	22 050 326	2.01
59 100	NIPPON YUSEN KK	JPY	1 310 580	1 305 235	0.12
98 200	NISSAN CHEMICAL CORP	JPY	4 424 405	4 030 698	0.37
131 170	NOMURA RESEARCH INSTITUTE LTD	JPY	2 909 683	2 901 573	0.26
505 943	NTT DATA CORP	JPY	7 186 059	6 941 441	0.63
143 666	OLYMPUS CORP	JPY	3 021 742	2 399 563	0.22
81 913	ORIX CORP	JPY	1 228 125	1 232 316	0.11
202 600	OSAKA GAS CO LTD	JPY	2 969 095	3 064 502	0.28
4 803	PAYCOM SOFTWARE INC	USD	1 597 582	1 396 504	0.13
33 076	PAYPAL HOLDINGS INC	USD	2 569 987	2 207 236	0.20
17 832	PEPSICO INC	USD	3 097 613	3 018 533	0.28
422 821	PFIZER INC	USD	20 192 304	20 300 162	1.85
24 397	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	1 251 566	1 250 102	0.11
299 462	PROCTER & GAMBLE CO	USD	39 518 289	42 526 550	3.89
226 133	PRUDENTIAL FINANCIAL INC	USD	20 759 050	21 073 964	1.92
70 054	RAYTHEON TECHNOLOGIES CORP	USD	6 536 668	6 624 361	0.60
1 316	REGENERON PHARMACEUTICALS INC	USD	955 316	889 652	0.08
447 300	RESONA HOLDINGS INC	JPY	1 970 253	2 297 197	0.21
14 905	RIO TINTO LTD	AUD	1 080 886	1 102 520	0.10
266 063	SANOFI	EUR	19 343 791	23 903 100	2.18
3 347	SEAGEN INC	USD	482 659	403 020	0.04
19 400	SECOM CO LTD	JPY	1 067 889	1 039 170	0.09
61 400	SEKISUI HOUSE LTD	JPY	1 028 390	1 017 459	0.09
45 241	SHIN-ETSU CHEMICAL CO LTD	JPY	5 442 323	5 212 641	0.48
61 107	SONIC HEALTHCARE LTD	AUD	1 175 254	1 163 702	0.11
46 328	S&P GLOBAL INC	USD	15 873 858	14 539 330	1.33
57 666	STARBUCKS CORP	USD	5 646 864	5 360 007	0.49
31 000	SUZUKI MOTOR CORP	JPY	1 011 061	940 226	0.09
11 890	SVB FINANCIAL GROUP	USD	2 511 877	2 563 940	0.23

MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
707	SYNOPLYS INC	USD	209 292	211 514	0.02
57 700	TDK CORP	JPY	1 863 167	1 776 257	0.16
144 500	TERUMO CORP	JPY	3 980 050	3 843 939	0.35
47 582	THERMO FISHER SCIENTIFIC INC	USD	24 126 743	24 551 822	2.24
11 619	TOKYO ELECTRON LTD	JPY	3 509 738	3 208 011	0.29
614 166	TOTALENERGIES SE	EUR	17 908 000	36 020 836	3.29
99 900	TOYOTA TSUSHO CORP	JPY	3 666 969	3 465 540	0.32
2 306	TWILIO INC - A	USD	192 953	105 788	0.01
516	UNITED RENTALS INC	USD	161 747	171 840	0.02
12 484	UNITEDHEALTH GROUP INC	USD	6 386 199	6 201 703	0.57
23 948	VERTEX PHARMACEUTICALS INC	USD	6 615 735	6 479 928	0.59
32 091	WALT DISNEY CO	USD	3 048 899	2 612 383	0.24
5 600	WATERS CORP	USD	1 773 180	1 797 562	0.16
14 621	WEC ENERGY GROUP INC	USD	1 315 347	1 284 483	0.12
755	WEST PHARMACEUTICAL SERVICES INC	USD	180 394	166 493	0.02
568 543	WESTERN DIGITAL CORP	USD	20 361 946	16 807 244	1.53
87 162	WOODSIDE ENERGY GROUP LTD	AUD	1 964 401	1 962 841	0.18
Total Shares			1 077 816 159	1 085 859 404	99.09
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 077 816 159	1 085 859 404	99.09
Total Investments			1 077 816 159	1 085 859 404	99.09

MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	16.83	United States of America	66.67
Banks	9.71	Japan	16.93
Pharmaceuticals and Biotechnology	7.27	France	12.64
Personal Care, Drug and Grocery Stores	6.75	Australia	1.38
Oil, Gas and Coal	6.60	Germany	1.06
Electricity	5.60	Switzerland	0.41
Technology Hardware and Equipment	4.72		
Retailers	4.70		99.09
Medical Equipment and Services	4.13		
Automobiles and Parts	3.83		
Non-life Insurance	3.56		
Industrial Engineering	3.10		
Travel and Leisure	2.65		
Leisure Goods	2.43		
Life Insurance	2.25		
Telecommunications Equipment	2.13		
Health Care Providers	1.74		
Finance and Credit Services	1.54		
Gas, Water and Multi-utilities	1.23		
Investment Banking and Brokerage Services	1.21		
Chemicals	1.20		
Industrial Transportation	1.00		
Electronic and Electrical Equipment	0.94		
Beverages	0.91		
Industrial Metals and Mining	0.74		
General Industrials	0.68		
Aerospace and Defense	0.60		
Industrial Support Services	0.51		
Media	0.33		
Food Producers	0.11		
Household Goods and Home Construction	0.09		
	99.09		

MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
123 636	ACTIVISION BLIZZARD INC	USD	9 606 908	8 867 964	7.04
2 942	ADIDAS AG - REG	EUR	368 221	374 987	0.30
44 503	ADVANTEST CORP	JPY	2 739 831	2 679 946	2.13
20 547	AKAMAI TECHNOLOGIES INC	USD	1 937 987	1 622 968	1.29
66 960	ALPHABET CLASS - A	USD	7 161 230	5 535 611	4.40
15 859	ALPHABET INC	USD	1 782 820	1 318 500	1.05
81 549	AMAZON.COM INC	USD	9 664 864	6 418 474	5.11
4 843	ANSYS INC	USD	1 624 332	1 096 295	0.87
47 053	APPLE INC	USD	6 328 003	5 728 364	4.56
31 209	APPLIED MATERIALS INC	USD	3 111 408	2 847 629	2.27
93 692	BROTHER INDUSTRIES LTD	JPY	1 464 045	1 335 337	1.06
10 369	CATERPILLAR INC	USD	2 276 681	2 327 475	1.85
46 691	CHEVRON CORP	USD	8 312 463	7 852 487	6.25
57 036	CITIGROUP INC	USD	2 712 452	2 417 183	1.92
17 602	DAIICHI SANKYO CO LTD	JPY	529 841	531 241	0.42
4 300	FUJIFILM HOLDINGS CORP	JPY	225 322	202 300	0.16
13 796	F5 NETWORKS INC	USD	2 039 569	1 855 108	1.48
32 281	GILEAD SCIENCES INC	USD	2 647 289	2 596 696	2.07
3 300	KEYENCE CORP	JPY	1 395 093	1 205 000	0.96
31 490	KEYSIGHT TECHNOLOGIES INC	USD	5 015 868	5 047 547	4.02
53 152	META PLATFORMS INC	USD	8 147 559	5 993 265	4.77
45 073	MICROSOFT CORP	USD	10 529 855	10 128 279	8.05
185 684	MIZUHO FINANCIAL GROUP INC	JPY	2 113 029	2 447 335	1.95
3 555	NETFLIX INC	USD	1 074 484	982 243	0.78
16 416	NVIDIA CORP	USD	2 509 373	2 247 865	1.79
9 614	PEPSICO INC	USD	1 652 979	1 627 421	1.29
126 705	PFIZER INC	USD	5 946 049	6 083 265	4.84
113 056	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	5 799 773	5 792 989	4.61
24 971	RAYTHEON TECHNOLOGIES CORP	USD	2 345 794	2 361 277	1.88
187 272	RICOH CO LTD	JPY	1 345 803	1 339 193	1.07
20 214	SHIN-ETSU CHEMICAL CO LTD	JPY	2 412 392	2 329 045	1.85
29 604	SHIONOGI & CO LTD	JPY	1 376 864	1 384 564	1.10
34 307	STARBUCKS CORP	USD	3 293 847	3 188 807	2.54
17 792	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	499 598	669 135	0.53
2 849	SYNOPSYS INC	USD	632 269	852 338	0.68
21 184	TAKEDA PHARMACEUTICAL CO LTD	JPY	592 269	618 438	0.49
13 860	THERMO FISHER SCIENTIFIC INC	USD	6 945 655	7 151 617	5.69
285 092	TOKYU CORP	JPY	3 475 721	3 366 807	2.68
4 144	UNITED RENTALS INC	USD	1 395 718	1 380 052	1.10
8 376	VOLKSWAGEN AG - PFD	EUR	972 789	975 134	0.78

MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
39 875	WALT DISNEY CO	USD	3 638 789	3 246 044	2.58
Total Shares			137 644 836	126 026 225	100.26
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			137 644 836	126 026 225	100.26
Total Investments			137 644 836	126 026 225	100.26

MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	21.13	United States of America	80.17
Technology Hardware and Equipment	13.03	Japan	14.41
Pharmaceuticals and Biotechnology	8.92	Germany	5.68
Leisure Goods	7.05		
Oil, Gas and Coal	6.25		
Medical Equipment and Services	5.69		
Automobiles and Parts	5.38		
Travel and Leisure	5.22		
Retailers	5.11		
Electronic and Electrical Equipment	4.97		
Banks	4.40		
Media	3.36		
Aerospace and Defense	1.88		
Chemicals	1.85		
Industrial Engineering	1.85		
Telecommunications Equipment	1.48		
Beverages	1.29		
Industrial Support Services	1.10		
Personal Goods	0.30		
	100.26		100.26

MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
10 709 210	BUNDESobligation 0% 05/04/2024	EUR	10 703 281	10 376 582	4.05
2 277 000	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	2 163 623	2 128 494	0.83
11 392 000	BUNDESobligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	10 797 204	10 625 546	4.15
10 479 000	BUNDESobligation 0% 11/04/2025	EUR	10 268 293	9 890 185	3.86
10 253 390	BUNDESobligation 0% 18/10/2024	EUR	10 203 646	9 791 577	3.82
10 250 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	10 464 008	9 996 364	3.90
13 896 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	14 010 842	13 347 734	5.22
10 250 890	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	10 562 129	10 104 635	3.94
10 252 250	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	10 605 641	10 163 435	3.97
13 896 790	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	13 913 856	13 303 245	5.19
8 884 220	BUNDESSCHATZANWEISUNGEN 0% 15/03/2024	EUR	8 827 039	8 616 738	3.36
7 745 000	BUNDESSCHATZANWEISUNGEN 0.2% 14/06/2024	EUR	7 662 364	7 478 584	2.92
7 746 000	BUNDESSCHATZANWEISUNGEN 0.4% 13/09/2024	EUR	7 559 258	7 455 362	2.91
2 734 000	BUNDESSCHATZANWEISUNGEN 2.2% 12/12/2024	EUR	2 735 288	2 707 529	1.06
1 629 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	1 617 384	1 551 045	0.61
1 989 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	1 948 841	1 888 267	0.74
2 030 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	2 106 106	2 005 075	0.78
2 476 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	2 681 494	2 545 953	0.99
10 577 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	10 434 419	10 009 692	3.91
7 357 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	7 343 332	7 122 312	2.78
6 549 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2025	EUR	6 365 951	6 160 151	2.40
9 879 250	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	9 853 966	9 535 309	3.72
11 107 920	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	10 937 531	10 430 348	4.07
8 810 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	8 502 750	8 378 883	3.27
8 951 320	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	9 266 017	8 766 824	3.42
8 815 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	9 210 061	8 741 055	3.41
7 120 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	7 926 718	7 715 898	3.01
9 367 670	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	9 377 938	9 096 944	3.55
12 137 000	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	11 818 453	11 413 823	4.45
10 608 340	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	11 066 747	10 482 202	4.09
3 736 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	3 712 025	3 575 401	1.40
2 794 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	2 726 791	2 615 428	1.02
3 969 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	3 859 980	3 800 149	1.48
3 543 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	3 652 652	3 461 757	1.35
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			264 885 628	255 282 526	99.63
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			264 885 628	255 282 526	99.63
Total Investments			264 885 628	255 282 526	99.63

**MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond
1-3Y (DR) UCITS ETF**

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.63
	99.63

Geographical classification	%
Germany	49.16
France	30.00
Netherlands	12.10
Austria	5.25
Finland	3.12
	99.63

MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
6 593 000	BUNDESobligation FRN 16/04/2027	EUR	6 354 670	5 916 374	4.16
7 192 590	BUNDESobligation 0% 09/10/2026	EUR	7 011 899	6 539 312	4.60
8 391 480	BUNDESobligation 0% 10/04/2026	EUR	8 213 595	7 733 445	5.44
1 498 000	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	1 453 378	1 415 296	1.00
7 192 000	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001141869)	EUR	6 972 792	6 790 449	4.78
9 738 900	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	9 511 063	8 903 303	6.27
6 591 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	5 972 735	5 836 858	4.11
9 138 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	8 990 324	8 337 949	5.87
10 036 160	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	10 036 467	9 427 568	6.63
9 740 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	9 667 988	8 892 912	6.26
962 000	FINLAND GOVERNMENT BOND 0% 15/09/2026	EUR	926 927	865 617	0.61
1 607 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	1 590 310	1 493 258	1.05
1 619 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	1 527 526	1 449 270	1.02
723 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2027	EUR	693 957	675 200	0.48
6 555 690	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	6 352 870	6 003 780	4.23
5 961 180	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	5 660 309	5 310 371	3.74
5 683 130	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	5 506 735	5 151 607	3.63
7 350 900	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	7 222 978	6 804 305	4.79
5 582 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	5 541 088	5 158 290	3.63
7 781 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	7 958 879	7 755 572	5.46
6 357 310	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	6 988 991	6 485 826	4.57
2 671 060	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	2 601 337	2 455 292	1.73
5 070 080	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	4 895 360	4 542 401	3.20
6 099 370	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	6 052 525	5 648 370	3.98
4 946 000	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	4 876 828	4 533 993	3.19
1 957 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	1 894 725	1 767 902	1.24
2 213 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	2 189 573	2 050 783	1.44
508 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2% 15/07/2026	EUR	501 778	494 487	0.35
1 413 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	1 615 842	1 497 375	1.05
1 372 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	1 699 014	1 568 392	1.10
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			150 482 463	141 505 557	99.61
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			150 482 463	141 505 557	99.61
Total Investments			150 482 463	141 505 557	99.61

**MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond
3-5Y (DR) UCITS ETF**

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.61
	99.61

Geographical classification	%
Germany	49.13
France	30.04
Netherlands	12.09
Austria	5.19
Finland	3.16
	99.61

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
47 284	ADOBE INC	USD	16 694 245	15 912 485	4.37
304 851	ADVANCED MICRO DEVICES INC	USD	22 719 700	19 745 198	5.42
33 859	ALPHABET CLASS - A	USD	3 154 684	2 987 380	0.82
83 504	ALPHABET INC	USD	8 370 792	7 409 310	2.03
178 869	AMAZON.COM INC	USD	18 998 415	15 024 996	4.12
2 637 265	AROUNDTOWN SA	EUR	6 802 639	6 144 318	1.69
2 520	AUTOZONE INC	USD	5 290 740	6 214 774	1.71
14 216	BASF SE - REG	EUR	702 911	703 830	0.19
58 593	BAYER AG	EUR	3 010 545	3 021 926	0.83
43 824	BERKSHIRE HATHAWAY INC - B	USD	13 046 696	13 537 234	3.71
635 581	COVESTRO AG	EUR	24 551 394	24 792 735	6.80
405 500	DAI-ICHI LIFE HOLDINGS INC	JPY	6 616 178	9 201 311	2.52
61 230	DEUTSCHE POST AG - REG	EUR	2 272 347	2 298 933	0.63
4 485	GENMAB A/S	DKK	1 706 299	1 893 032	0.52
21 754	HENKEL AG & CO KGAA - PFD	EUR	1 506 086	1 509 567	0.41
54 786	INTUITIVE SURGICAL INC	USD	12 329 925	14 537 465	3.99
479 200	KDDI CORP	JPY	14 250 378	14 461 893	3.97
266 937	META PLATFORMS INC	USD	29 853 452	32 123 198	8.81
107 225	MICROSOFT CORP	USD	27 169 011	25 714 699	7.06
895 900	MIZUHO FINANCIAL GROUP INC	JPY	9 855 426	12 602 148	3.46
7 607	MODERNA INC	USD	994 387	1 366 369	0.37
323 308	NIPPON STEEL CORP	JPY	4 729 076	5 616 143	1.54
563 600	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	15 549 465	16 069 295	4.41
51 161	NOVO NORDISK A/S	DKK	6 303 809	6 887 195	1.89
17 484	O'REILLY AUTOMOTIVE INC	USD	12 610 096	14 757 021	4.05
171 049	PAYPAL HOLDINGS INC	USD	13 901 112	12 182 110	3.34
119 475	SALESFORCE INC	USD	18 870 732	15 841 190	4.35
50 000	SCREEN HOLDINGS CO LTD	JPY	2 880 530	3 205 881	0.88
6 663	SERVICENOW INC	USD	2 616 427	2 587 043	0.71
255 942	SHELL PLC	EUR	7 221 901	7 233 121	1.98
103 400	SOMPO HOLDINGS INC	JPY	4 331 993	4 592 247	1.26
129 823	SONY GROUP CORP	JPY	9 614 722	9 873 613	2.71
111 677	SWEDISH ORPHAN BIOVITRUM AB	SEK	2 449 843	2 311 881	0.63
15 729	SYMRISE AG	EUR	1 710 268	1 706 376	0.47
1 014	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	109 918	105 588	0.03
154 887	TELENOR ASA	NOK	1 414 709	1 440 221	0.40
132 100	TOKIO MARINE HOLDINGS INC	JPY	2 418 160	2 830 822	0.78
204 254	TOKYO GAS CO LTD	JPY	3 572 487	4 001 642	1.10
60 545	VERTEX PHARMACEUTICALS INC	USD	18 688 250	17 484 184	4.80

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
128 168	WESTERN DIGITAL CORP	USD	4 372 893	4 043 700	1.11
Total Shares			363 262 641	363 972 074	99.87
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			363 262 641	363 972 074	99.87
Total Investments			363 262 641	363 972 074	99.87

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	28.15	United States of America	60.79
Retailers	9.88	Japan	22.63
Pharmaceuticals and Biotechnology	9.05	Germany	9.34
Telecommunications Service Providers	8.77	Denmark	2.41
Chemicals	7.46	United Kingdom	1.98
Technology Hardware and Equipment	7.41	Luxembourg	1.69
Non-life Insurance	5.75	Sweden	0.63
Medical Equipment and Services	3.99	Norway	0.40
Banks	3.46		
Industrial Support Services	3.34		99.87
Leisure Goods	2.74		
Life Insurance	2.52		
Oil, Gas and Coal	1.98		
Real Estate Investment and Services	1.69		
Industrial Metals and Mining	1.54		
Gas, Water and Multi-utilities	1.10		
Industrial Transportation	0.63		
Household Goods and Home Construction	0.41		
	99.87		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
150 000	JPMORGAN CHASE & CO FRN 09/08/2025	USD	138 464	138 490	0.46
50 000	JPMORGAN CHASE & CO FRN 23/07/2029	USD	47 218	46 660	0.16
35 000	METLIFE INC 4.55% 23/03/2030	USD	34 112	34 487	0.12
99 000	MORGAN STANLEY FRN 08/05/2024	USD	99 328	99 185	0.33
50 000	PNC FINANCIAL SERVICES GROUP INC FRN 28/10/2025	USD	50 526	50 619	0.17
73 000	PNC FINANCIAL SERVICES GROUP INC 2.2% 01/11/2024	USD	69 786	69 840	0.24
Total Bonds			439 434	439 281	1.48
Supranationals, Governments and Local Public Authorities, Debt Instruments					
10 880 400	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	8 803 219	8 565 765	28.91
595 000	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	482 647	475 814	1.61
2 282 600	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	1 867 618	1 859 249	6.28
10 006 900	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	USD	8 337 780	8 527 755	28.79
9 185 700	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	8 329 564	8 497 131	28.69
1 151 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	1 093 130	1 062 086	3.59
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			28 913 958	28 987 800	97.87
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			29 353 392	29 427 081	99.35
Total Investments			29 353 392	29 427 081	99.35

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	97.87
Banks	1.03
Investment Banking and Brokerage Services	0.33
Life Insurance	0.12
	99.35

Geographical classification	%
United States of America	99.35
	99.35

MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
280 500	AAC TECHNOLOGIES HOLDINGS INC	HKD	754 009	600 746	0.16
143 400	AIR CHINA LTD	CNH	186 798	205 852	0.05
760 000	AIR CHINA LTD - H	HKD	524 509	634 105	0.17
5 354 000	ALIBABA GROUP HOLDING LTD	HKD	72 574 794	55 437 072	14.71
94 500	ANHUI CONCH CEMENT CO LTD - A	CNY	368 057	348 745	0.09
504 000	ANHUI CONCH CEMENT CO LTD - H	HKD	1 771 724	1 651 794	0.44
8 960	ASYMCHAM LABORATORIES TIANJIN CO LTD - A	CNH	226 015	179 585	0.05
900 556	BAIDU INC - A	HKD	15 025 662	12 076 100	3.21
816 000	BANK OF CHINA LTD - A	CNH	365 826	349 202	0.09
32 443 000	BANK OF CHINA LTD - H	HKD	11 916 815	11 061 198	2.94
243 600	BANK OF NANJING CO LTD - A	CNH	365 629	343 751	0.09
153 500	BANK OF NINGBO CO LTD - A	CNH	707 976	674 563	0.18
563 300	BAOSHAN IRON & STEEL CO LTD - A	CNH	504 194	426 433	0.11
171 700	BBMG CORP	CNH	66 483	59 061	0.02
798 000	BEIJING CAPITAL INTERNATIONAL AIRPORT CO LTD - H	HKD	461 703	547 018	0.15
13 100	BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD	CNH	174 881	100 058	0.03
1 570 000	BEIJING ENTERPRISES WATER GROUP LTD	HKD	500 962	376 958	0.10
12 074	BEIJING KINGSOFT OFFICE SOFTWARE INC - A	CNH	355 549	432 474	0.11
26 040	BEIJING SHIJI INFORMATION TECHNOLOGY CO LTD - A	CNH	61 176	52 580	0.01
75 203	BILIBILI INC	HKD	1 715 811	1 686 455	0.45
86 800	BOC AVIATION LTD	HKD	659 566	678 886	0.18
886 600	BOE TECHNOLOGY GROUP CO LTD - A	CNH	530 503	405 830	0.11
276 000	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	741 466	831 660	0.22
51 800	BY-HEALTH CO LTD - A	CNH	158 819	160 083	0.04
135 200	CECEP SOLAR ENERGY CO LTD	CNH	156 082	134 209	0.04
134 160	CECEP WIND-POWER CORP	CNH	91 052	69 223	0.02
181 500	CHANGSHA ZOOMLION HEAVY INDUST - A	CNH	173 435	133 713	0.04
47 500	CHAOZHOU THREE-CIRCLE GROUP CO LTD	CNH	218 355	197 548	0.05
78 900	CHENGTON MINING GROUP CO LTD	CNH	89 608	62 935	0.02
21 800	CHENGXIN LITHIUM GROUP CO LTD	CNH	152 838	110 681	0.03
63 200	CHINA BAOAN GROUP CO LTD	CNH	129 692	103 477	0.03
1 054 000	CHINA COMMUNICATIONS SERVICES CORP LTD - H	HKD	440 148	360 619	0.10
649 000	CHINA CONCH VENTURE HOLDINGS LTD	HKD	1 852 052	1 321 397	0.35
39 273 000	CHINA CONSTRUCTION BANK CORP - H	HKD	25 106 679	23 055 032	6.11
329 400	CHINA EASTERN AIRLINES CORP LTD - A	CNH	234 672	246 688	0.07
1 537 000	CHINA EVERBRIGHT ENVIRONMENT GROUP LTD	HKD	911 967	643 965	0.17
1 453 000	CHINA FEIHE LTD	HKD	1 696 798	1 158 235	0.31
113 400	CHINA JUSHI CO LTD - A	CNH	251 613	210 547	0.06
409 000	CHINA LESSO GROUP HOLDINGS LTD	HKD	555 381	400 169	0.11
551 000	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	835 232	812 293	0.22
50 500	CHINA MEHECO CO LTD	CNY	109 062	117 279	0.03
1 292 000	CHINA MENGNIU DAIRY CO LTD	HKD	6 224 139	5 490 711	1.46
505 500	CHINA MERCHANTS BANK CO LTD - A	CNH	2 753 099	2 550 724	0.68
1 593 500	CHINA MERCHANTS BANK CO LTD - H	HKD	9 976 235	8 350 243	2.22

MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 395 000	CHINA MOLYBDENUM - H	HKD	702 782	602 892	0.16
464 400	CHINA MOLYBDENUM CO LTD - A	CNH	353 968	286 156	0.08
13 900	CHINA NATIONAL SOFTWARE & SERVICE CO LTD - A	CNH	122 126	109 801	0.03
177 068	CHINA RAILWAY SIGNAL & COMMUNICATION CORP LTD	CNH	118 010	114 862	0.03
1 046 000	CHINA RESOURCES CEMENT HOLDINGS LTD	HKD	678 541	519 870	0.14
378 700	CHINA RESOURCES GAS GROUP LTD	HKD	1 565 099	1 332 066	0.35
1 310 000	CHINA RESOURCES LAND LTD	HKD	5 250 425	5 622 250	1.49
27 230	CHINA RESOURCES MICROELECTRONICS LTD	CNH	208 524	194 154	0.05
278 500	CHINA SOUTHERN AIRLINES CO LTD - A	CNH	263 032	286 641	0.08
758 000	CHINA SOUTHERN AIRLINES CO LTD - H	HKD	407 300	462 270	0.12
667 700	CHINA THREE GORGES RENEWABLES GROUP CO LTD	CNH	622 721	510 892	0.14
238 300	CHINA VANKE CO LTD - A	CNH	604 791	587 347	0.16
684 100	CHINA VANKE CO LTD - H	HKD	1 503 566	1 297 596	0.34
1 126 000	CHINASOFT INTERNATIONAL LTD	HKD	931 533	917 848	0.24
30 600	CHONGQING FULING ZHACAI GROUP CO LTD - A	CNY	120 389	106 287	0.03
60 500	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	4 284 406	3 223 378	0.86
316 200	COSCO SHIPPING HOLDINGS CO LTD - A	CNY	545 740	438 551	0.12
1 301 500	COSCO SHIPPING HOLDINGS CO LTD - H	HKD	1 356 608	1 243 713	0.33
896 000	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	3 840 068	2 091 063	0.56
111 100	CSC FINANCIAL CO LTD - A	CNH	379 457	357 336	0.09
3 656 000	CSPC PHARMACEUTICAL GROUP LTD	HKD	3 653 063	3 599 008	0.96
756 500	DALI FOODS GROUP CO LTD	HKD	372 666	323 312	0.09
323 200	ENN ENERGY HOLDINGS LTD	HKD	4 544 929	4 252 504	1.13
59 400	ENN NATURAL GAS CO LTD	CNH	153 437	129 513	0.03
617 000	FAR EAST HORIZON LTD	HKD	501 526	451 833	0.12
47 200	FLAT GLASS GROUP CO LTD	CNY	224 815	211 914	0.06
183 000	FLAT GLASS GROUP CO LTD - H	HKD	451 476	414 778	0.11
353 900	FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD - A	CNH	316 451	320 152	0.09
273 300	FOXCONN INDUSTRIAL INTERNET CO LTD - A	CNH	359 842	339 767	0.09
5 700	FU JIAN ANJOY FOODS CO LTD	CNH	127 036	124 959	0.03
36 180	GANFENG LITHIUM CO LTD - A	CNH	493 285	340 577	0.09
148 360	GANFENG LITHIUM GROUP CO LTD - H	HKD	1 428 513	1 038 361	0.28
1 500	G-BITS NETWORK TECHNOLOGY XIAMEN CO LTD	CNH	67 903	63 550	0.02
357 004	GDS HOLDINGS LTD	HKD	1 581 680	878 597	0.23
117 500	GEM CO LTD	CNH	152 237	118 230	0.03
99 400	GOERTEK INC - A	CNH	444 011	226 553	0.06
3 729	GOODWE TECHNOLOGIES CO LTD	CNY	166 233	162 390	0.04
341 000	GREENTOWN CHINA HOLDINGS LTD	HKD	561 460	466 683	0.12
41 000	GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS CO LTD	CNH	181 086	165 407	0.04
11 500	GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD - A	CNH	141 357	121 788	0.03
41 800	GUOXUAN HIGH-TECH CO LTD - A	CNH	266 030	163 200	0.04
75 600	GUOYUAN SECURITIES CO LTD - A	CNH	67 628	64 807	0.02
35 200	HANGZHOU FIRST APPLIED MATERIAL CO LTD - A	CNH	365 739	316 717	0.08
11 600	HANGZHOU TIGERMED CONSULTING CO LTD - A	CNH	196 951	164 634	0.04

MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
50 300	HANGZHOU TIGERMED CONSULTING CO LTD - H	HKD	621 758	544 675	0.14
484 000	HANSOH PHARMACEUTICAL GROUP CO LTD	HKD	938 437	862 268	0.23
91 000	HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO LTD - A	CNH	353 234	319 553	0.08
261 000	HENGAN INTERNATIONAL GROUP CO LTD	HKD	1 176 905	1 298 757	0.34
43 800	HUADONG MEDICINE CO LTD - A	CNH	248 968	277 600	0.07
179 000	HUATAI SECURITIES CO LTD - A	CNH	343 890	308 832	0.08
642 000	HUATAI SECURITIES CO LTD - H	HKD	848 308	688 255	0.18
28 000	HUAXIN CEMENT CO LTD - A	CNH	71 881	56 196	0.01
47 690	HUNDSUN TECHNOLOGIES INC - A	CNH	267 499	261 308	0.07
50 800	IFLYTEK CO LTD - A	CNH	323 125	225 857	0.06
1 541 500	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - A	CNH	994 458	906 009	0.24
23 040 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - H	HKD	11 869 850	11 119 144	2.95
216 400	INDUSTRIAL SECURITIES CO LTD - A	CNH	184 874	168 217	0.04
161 600	INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD - A	CNH	835 520	678 426	0.18
420 500	INNOVENT BIOLOGICS INC	HKD	1 425 292	1 691 117	0.45
35 900	INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD - A	CNH	128 490	104 625	0.03
98 200	JIANGSU EASTERN SHENGHONG CO LTD	CNH	281 870	173 416	0.05
500 000	JIANGSU EXPRESSWAY CO LTD - H	HKD	432 041	427 979	0.11
84 400	JIANGSU ZHONGTIAN TECHNOLOGY CO LTD	CNH	197 443	184 593	0.05
29 200	JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO LTD - A	CNH	49 005	44 645	0.01
19 800	JONJEE HI-TECH INDUSTRIAL AND COMMERCIAL HOLDING CO LTD - A	CNH	90 885	98 864	0.03
49 000	KEDA INDUSTRIAL GROUP CO LTD	CNH	125 104	94 295	0.03
269 000	KINGBOARD HOLDINGS LTD	HKD	1 036 375	802 493	0.21
1 057 000	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	2 450 773	2 124 190	0.56
2 972 000	LENOVO GROUP LTD	HKD	2 712 936	2 287 018	0.61
458 900	LI AUTO INC - A	HKD	6 147 018	4 230 991	1.12
174 200	LINGYI ITECH GUANGDONG CO - A	CNH	127 032	107 103	0.03
12 900	LIVZON PHARMACEUTICAL GROUP INC - A	CNH	67 117	56 742	0.02
769 500	LONGFOR GROUP HOLDINGS LTD	HKD	3 118 068	2 244 800	0.60
192 240	LONGI GREEN ENERGY TECHNOLOGY CO LTD - A	CNH	1 472 510	1 100 203	0.29
173 100	LUXSHARE PRECISION INDUSTRY CO LTD - A	CNH	797 666	744 287	0.20
15 480	MAXSCEND MICROELECTRONICS CO LTD - A	CNH	259 083	239 616	0.06
83 700	MEINIAN ONEHEALTH HEALTHCARE HOLDINGS CO LTD - A	CNH	62 502	69 484	0.02
1 799 900	MEITUAN - B	HKD	44 182 488	37 748 882	10.01
59 300	MING YANG SMART ENERGY GROUP LTD - A	CNH	215 101	202 856	0.05
78 800	NAVINFO CO LTD - A	CNY	125 142	117 044	0.03
804 700	NETEASE INC	HKD	14 792 643	11 061 202	2.94
189 500	ORIENT SECURITIES CO LTD/CHINA - A	CNH	256 588	229 428	0.06
3 386 000	PEOPLE'S INSURANCE CO GROUP OF CHINA LTD	HKD	1 004 779	1 052 809	0.28
251 600	PEOPLE'S INSURANCE CO GROUP OF CHINA LTD - A	CNH	176 717	177 861	0.05
48 400	PERFECT WORLD CO LTD/CHINA - A	CNH	85 395	83 374	0.02
636 100	POSTAL SAVINGS BANK OF CHINA CO LTD	CNH	454 061	397 985	0.11
3 244 000	POSTAL SAVINGS BANK OF CHINA CO LTD - H	HKD	2 200 864	1 888 798	0.50
4 900	PROYA COSMETICS CO LTD - A	CNY	109 897	110 612	0.03

MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 155	PYLON TECHNOLOGIES CO LTD	CNY	185 221	176 775	0.05
25 900	RIYUE HEAVY INDUSTRY CO LTD - A	CNH	89 324	71 203	0.02
10 200	SANGFOR TECHNOLOGIES INC - A	CNH	189 325	155 469	0.04
55 400	SEAZEN HOLDINGS CO LTD - A	CNY	170 077	153 076	0.04
118 400	SF HOLDING CO LTD - A	CNH	942 732	926 144	0.25
293 300	SHANDONG NANSHAN ALUMINUM CO LTD	CNH	157 696	129 885	0.03
1 016 000	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD - H	HKD	1 307 629	1 563 668	0.42
182 400	SHANGHAI CONSTRUCTION GROUP CO LTD - A	CNH	80 818	64 224	0.02
22 700	SHANGHAI M&G STATIONERY INC - A	CNH	180 715	169 017	0.04
34 500	SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD - A	CNH	352 801	242 439	0.06
57 100	SHENGYI TECHNOLOGY CO LTD - A	CNH	151 985	111 429	0.03
66 200	SHENZHEN INVANCE TECHNOLOGY CO LTD - A	CNH	598 869	623 078	0.17
595 500	SHENZHEN INTERNATIONAL HOLDINGS LTD	HKD	583 992	547 613	0.15
29 000	SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD - A	CNH	1 255 616	1 240 919	0.33
7 400	SHENZHEN SC NEW ENERGY TECHNOLOGY CORP - A	CNY	129 129	113 725	0.03
28 400	SICHUAN YAHUA INDUSTRIAL GROUP CO LTD	CNH	134 977	89 421	0.02
4 226 000	SINO BIOPHARMACEUTICAL LTD	HKD	2 513 991	2 318 508	0.62
46 900	SINOMA SCIENCE & TECHNOLOGY CO LTD - A	CNY	151 182	135 468	0.04
534 800	SINOPHARM GROUP CO LTD - H	HKD	1 245 198	1 273 784	0.34
9 300	SKSHU PAINT CO LTD - A	CNH	141 908	143 364	0.04
38 200	SUNGROW POWER SUPPLY CO LTD - A	CNH	578 045	578 369	0.15
291 200	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	5 159 841	3 245 907	0.86
1 487 300	TENCENT HOLDINGS LTD	HKD	69 724 802	59 635 911	15.82
11 100	THUNDER SOFTWARE TECHNOLOGY CO LTD	CNH	183 687	150 773	0.04
81 800	TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD - A	CNY	458 681	415 218	0.11
37 300	TIANQI LITHIUM CORP - A	CNY	583 852	397 122	0.11
786 000	TINGYI CAYMAN ISLANDS HOLDING CORP	HKD	1 398 719	1 300 273	0.35
47 700	TITAN WIND ENERGY SUZHOU CO LTD	CNH	129 571	97 737	0.03
7 900	TOPCHOICE MEDICAL CORP - A	CNH	208 128	163 678	0.04
381 000	TRAVELSKY TECHNOLOGY LTD - H	HKD	637 239	754 695	0.20
529 000	UNI-PRESIDENT CHINA HOLDINGS LTD	HKD	433 089	495 986	0.13
69 900	UNISPLENDOR CORP LTD - A	CNH	213 479	184 686	0.05
157 000	VINDA INTERNATIONAL HOLDINGS LTD	HKD	384 786	433 501	0.12
179 718	VIPSHOP HOLDINGS LTD	USD	1 760 255	2 296 888	0.61
1 944 000	WANT WANT CHINA HOLDINGS LTD	HKD	1 508 234	1 218 231	0.32
143 200	WEICHAI POWER CO LTD - A	CNY	208 656	196 487	0.05
780 000	WEICHAI POWER CO LTD - H	HKD	1 006 601	981 338	0.26
167 000	WENS FOODSTUFFS GROUP CO LTD - A	CNH	441 724	443 952	0.12
79 100	WESTERN MINING CO LTD	CNY	115 390	108 748	0.03
27 500	WESTONE INFORMATION INDUSTRY INC	CNY	125 858	113 162	0.03
26 700	WINGTECH TECHNOLOGY CO LTD - A	CNH	334 892	190 122	0.05
2 000	WUHAN DR LASER TECHNOLOGY CORP LTD	CNY	35 858	33 966	0.01
52 500	WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNH	154 693	128 688	0.03

MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
47 400	WUS PRINTED CIRCUIT KUNSHAN CO LTD - A	CNH	83 328	76 388	0.02
60 600	WUXI APPTec CO LTD - A	CNH	809 609	664 748	0.18
144 700	WUXI APPTec CO LTD - H	HKD	1 658 668	1 432 260	0.38
1 480 500	WUXI BIOLOGICS CAYMAN INC	HKD	13 774 422	10 637 397	2.82
88 000	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - A	CNH	170 068	131 092	0.03
294 200	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD - H	HKD	472 178	245 465	0.07
1 998 000	XINYI SOLAR HOLDINGS LTD	HKD	2 962 189	2 072 393	0.55
348 300	XPENG INC	HKD	4 466 628	1 603 547	0.43
496 000	YADEA GROUP HOLDINGS LTD	HKD	789 728	777 656	0.21
17 600	YIFENG PHARMACY CHAIN CO LTD - A	CNH	128 247	152 162	0.04
199 000	YIHAI INTERNATIONAL HOLDING LTD	HKD	644 850	659 364	0.18
85 800	YONYOU NETWORK TECHNOLOGY CO LTD - A	CNH	328 795	280 843	0.07
6 400	YOUNGY CO LTD	CNH	129 152	84 852	0.02
539 000	YUEXIU PROPERTY CO LTD	HKD	570 611	611 482	0.16
173 515	YUM CHINA HOLDINGS INC	USD	7 923 200	8 885 074	2.36
43 500	YUNNAN BAIYAO GROUP CO LTD - A	CNH	346 685	320 235	0.09
7 100	YUNNAN BOTANEE BIO-TECHNOLOGY GROUP CO LTD	CNY	190 481	142 819	0.04
34 400	YUNNAN TIN CO LTD	CNH	120 425	65 687	0.02
46 200	ZHEJIANG CHINT ELECTRICS CO LTD - A	CNH	258 767	173 309	0.05
578 000	ZHEJIANG EXPRESSWAY CO LTD - H	HKD	446 650	417 028	0.11
41 230	ZHEJIANG HUAYOU COBALT CO LTD - A	CNH	438 987	310 615	0.08
10 488	ZHEJIANG SUPCON TECHNOLOGY CO LTD	CNY	129 506	128 400	0.03
41 800	ZHEJIANG WEIXING NEW BUILDING MATERIALS CO LTD - A	CNH	116 595	120 801	0.03
18 000	ZHEJIANG YONGTAI TECHNOLOGY CO LTD	CNH	93 767	53 214	0.01
177 145	ZTO EXPRESS CAYMAN INC	USD	4 315 122	4 459 954	1.18
177 500	360 SECURITY TECHNOLOGY INC - A	CNH	257 068	157 208	0.04
Total Shares			444 994 089	375 705 153	99.75
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			444 994 089	375 705 153	99.75
Other transferable securities					
Shares					
606	HANG FIR APL MAT RIGHT - RIGHTS - 22/11/2022	CNY	-	-	0.00
57 570	INDUSTRIAL SECURITIES RIGHTS - RIGHTS - 23/08/2022	CNY	-	7 992	0.00
Total Shares			-	7 992	0.00
Total Other transferable securities			0	7 992	0.00
Total Investments			444 994 089	375 713 145	99.75

MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Consumer Services	24.75	Cayman Islands	65.70
Software and Computer Services	21.14	China	28.67
Banks	16.12	United States of America	2.36
Pharmaceuticals and Biotechnology	6.51	Hong Kong (China)	2.24
Real Estate Investment and Services	3.46	Bermuda	0.60
Food Producers	3.19	Singapore	0.18
Leisure Goods	3.02		
Travel and Leisure	2.85		
Automobiles and Parts	2.65		
Industrial Transportation	2.47		
Technology Hardware and Equipment	1.88		
Gas, Water and Multi-utilities	1.58		
Alternative Energy	1.23		
Industrial Metals and Mining	1.01		
Electronic and Electrical Equipment	0.95		
Construction and Materials	0.77		
Medical Equipment and Services	0.74		
Industrial Engineering	0.70		
Investment Banking and Brokerage Services	0.66		
Telecommunications Equipment	0.64		
Retailers	0.63		
Chemicals	0.61		
Personal Care, Drug and Grocery Stores	0.61		
Non-life Insurance	0.33		
Health Care Providers	0.23		
Waste and Disposal Services	0.20		
General Industrials	0.19		
Electricity	0.15		
Beverages	0.13		
Finance and Credit Services	0.12		
Industrial Materials	0.11		
Personal Goods	0.07		
Industrial Support Services	0.03		
Media	0.02		
	99.75		99.75

MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
58 257	ACTIVISION BLIZZARD INC	USD	4 334 879	4 178 565	2.96
71 568	ALPHABET CLASS - A	USD	6 695 259	5 916 556	4.18
170 990	AMAZON.COM INC	USD	15 946 214	13 458 102	9.51
108 400	AXA SA	EUR	2 318 676	2 824 362	2.00
1 832	BHP GROUP LTD	AUD	51 981	53 118	0.04
166 000	BNP PARIBAS SA	EUR	7 876 700	8 839 500	6.25
27 178	CATERPILLAR INC	USD	5 967 369	6 100 503	4.31
12 380	COMMONWEALTH BANK OF AUSTRALIA	AUD	840 795	807 109	0.57
3 466	COSTCO WHOLESALE CORP	USD	1 727 193	1 482 529	1.05
44 392	CVS HEALTH CORP	USD	4 110 890	3 876 215	2.74
189 408	DAIICHI SANKYO CO LTD	JPY	5 791 239	5 716 473	4.04
49 422	DOLLAR TREE INC	USD	7 461 940	6 549 775	4.63
1 396	ELEVANCE HEALTH INC	USD	708 754	670 983	0.47
3 118	FAST RETAILING CO LTD	JPY	1 792 673	1 783 096	1.26
145 715	GENERAL MOTORS CO	USD	4 878 515	4 592 975	3.25
129 621	INTEL CORP	USD	3 179 583	3 210 010	2.27
10 287	KEYENCE CORP	JPY	3 595 873	3 756 313	2.66
50 539	LAS VEGAS SANDS CORP	USD	1 866 728	2 276 327	1.61
32 564	META PLATFORMS INC	USD	5 196 028	3 671 822	2.60
50 125	MICROSOFT CORP	USD	11 807 322	11 263 506	7.96
84 312	MIZUHO FINANCIAL GROUP INC	JPY	998 122	1 111 241	0.79
30 657	MORGAN STANLEY	USD	2 620 068	2 442 219	1.73
34 356	NVIDIA CORP	USD	5 433 498	4 704 414	3.33
982 103	ORIGIN ENERGY LTD	AUD	4 756 407	4 817 687	3.41
35 063	PEPSICO INC	USD	6 028 544	5 935 331	4.20
34 155	PFIZER INC	USD	1 608 439	1 639 824	1.16
3 441	PROCTER & GAMBLE CO	USD	467 654	488 656	0.35
369 023	RECRUIT HOLDINGS CO LTD	JPY	11 230 137	10 946 084	7.73
9 630	SOFTBANK GROUP CORP	JPY	371 048	385 971	0.27
43 688	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 320 611	1 643 051	1.16
1 682	SYNOPSYS INC	USD	467 806	503 205	0.36
6 008	TESLA INC	USD	615 496	693 432	0.49
12 211	TOKYO ELECTRON LTD	JPY	3 167 224	3 371 463	2.38
17 467	UNITEDHEALTH GROUP INC	USD	8 836 149	8 677 118	6.14
140 428	VIVENDI SE	EUR	978 615	1 251 775	0.89
11 205	ZOETIS INC	USD	1 672 578	1 538 621	1.09
Total Shares			146 721 007	141 177 931	99.84
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			146 721 007	141 177 931	99.84
Total Investments			146 721 007	141 177 931	99.84

MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Retailers	16.45	United States of America	66.38
Software and Computer Services	15.37	Japan	20.31
Banks	8.76	France	9.13
Technology Hardware and Equipment	7.98	Australia	4.02
Industrial Support Services	7.74		
Health Care Providers	6.61		99.84
Pharmaceuticals and Biotechnology	6.29		
Industrial Engineering	4.31		
Beverages	4.20		
Automobiles and Parts	3.74		
Gas, Water and Multi-utilities	3.41		
Personal Care, Drug and Grocery Stores	3.09		
Leisure Goods	2.96		
Electronic and Electrical Equipment	2.66		
Non-life Insurance	2.00		
Investment Banking and Brokerage Services	1.73		
Travel and Leisure	1.61		
Media	0.89		
Industrial Metals and Mining	0.04		
	99.84		

MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
70 866	ACTIVISION BLIZZARD INC	USD	5 142 173	5 082 963	1.87
150 983	ALPHABET CLASS - A	USD	15 437 645	12 481 827	4.58
317 284	AMAZON.COM INC	USD	31 118 312	24 972 458	9.17
77 374	AMERISOURCEBERGEN CORP	USD	12 229 765	12 013 723	4.41
4 175	ANSYS INC	USD	1 445 784	945 082	0.35
91 698	APPLE INC	USD	11 912 971	11 163 571	4.10
234 082	AXA SA	EUR	5 007 014	6 099 007	2.24
72 186	AZBIL CORP	JPY	2 050 092	1 704 455	0.63
291 322	BNP PARIBAS SA	EUR	13 823 229	15 512 897	5.70
13 364	BROADCOM INC	USD	6 964 239	7 001 371	2.57
5 523	COSTCO WHOLESALE CORP	USD	2 363 864	2 362 379	0.87
6 556	CSL LTD	AUD	1 259 512	1 198 764	0.44
32 549	DOLLAR TREE INC	USD	5 071 254	4 313 638	1.58
23 818	ELI LILLY & CO	USD	8 195 455	8 164 514	3.00
260 718	ENGIE SA LOYALTY BONUS 2023	EUR	3 455 817	3 490 493	1.28
1 185	ENTERGY CORP	USD	125 204	124 912	0.05
61 780	HOYA CORP	JPY	6 245 928	5 573 955	2.05
87 240	ITOCHU TECHNO-SOLUTIONS CORP	JPY	1 957 446	1 901 932	0.70
4 837	KEYENCE CORP	JPY	1 628 081	1 766 237	0.65
76 663	META PLATFORMS INC	USD	11 769 897	8 644 296	3.17
111 705	MICROSOFT CORP	USD	26 429 028	25 101 049	9.21
270 715	MITSUBISHI ELECTRIC CORP	JPY	2 566 365	2 525 127	0.93
335 712	MITSUBISHI HC CAPITAL INC	JPY	1 453 281	1 547 221	0.57
945 981	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	4 968 341	5 972 073	2.19
159 076	MIZUHO FINANCIAL GROUP INC	JPY	1 781 102	2 096 638	0.77
158 965	MORGAN STANLEY	USD	13 585 775	12 663 579	4.65
36 903	NEC CORP	JPY	1 247 613	1 214 653	0.45
103 965	NEXTERA ENERGY INC	USD	8 280 860	8 143 803	2.99
57 491	NVIDIA CORP	USD	9 070 772	7 872 321	2.89
260 169	PFIZER INC	USD	12 365 952	12 491 037	4.59
175 958	PROCTER & GAMBLE CO	USD	25 014 493	24 987 767	9.17
99 967	SCSK CORP	JPY	1 473 287	1 420 511	0.52
230 672	SEKISUI CHEMICAL CO LTD	JPY	3 092 108	3 022 262	1.11
278 133	SOFTBANK CORP	JPY	2 878 064	2 938 978	1.08
46 182	SYSMEX CORP	JPY	2 741 872	2 622 980	0.96
96 950	TAKEDA PHARMACEUTICAL CO LTD	JPY	2 782 063	2 830 324	1.04
49 301	TESLA INC	USD	5 050 696	5 690 229	2.09
141 898	TOKYO GAS CO LTD	JPY	2 430 170	2 604 820	0.96
212 269	VIVENDI SE	EUR	1 479 261	1 892 166	0.69
114 572	WALT DISNEY CO	USD	11 984 432	9 326 789	3.42

MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 610	WESFARMERS LTD	AUD	50 024	46 968	0.02
Total Shares			287 929 241	271 529 769	99.71
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			287 929 241	271 529 769	99.71
Total Investments			287 929 241	271 529 769	99.71

MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.53	United States of America	74.75
Personal Care, Drug and Grocery Stores	13.59	Japan	14.59
Retailers	11.64	France	9.91
Technology Hardware and Equipment	10.01	Australia	0.46
Pharmaceuticals and Biotechnology	9.06		
Banks	8.66		
Investment Banking and Brokerage Services	4.65		
Media	4.12		
Electronic and Electrical Equipment	3.32		
Electricity	3.04		
Gas, Water and Multi-utilities	2.24		
Non-life Insurance	2.24		
Automobiles and Parts	2.09		
Leisure Goods	1.87		
Household Goods and Home Construction	1.11		
Telecommunications Service Providers	1.08		
Medical Equipment and Services	0.96		
Industrial Engineering	0.93		
Finance and Credit Services	0.57		
	99.71		99.71

MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
170 247	ALPHABET CLASS - A	USD	19 479 649	14 074 390	3.21
33 015	ALPHABET INC	USD	3 134 197	2 744 831	0.63
250 261	AMAZON.COM INC	USD	25 894 427	19 697 282	4.49
49 244	APPLE INC	USD	6 824 157	5 995 102	1.37
415 907	ASTELLAS PHARMA INC	JPY	6 051 284	5 926 200	1.35
320 455	AXA SA	EUR	6 854 532	8 349 455	1.90
55 479	BHP GROUP LTD	AUD	1 656 661	1 608 583	0.37
340 885	BNP PARIBAS SA	EUR	16 174 993	18 152 126	4.14
254 233	CIE DE SAINT-GOBAIN	EUR	8 376 977	11 605 736	2.65
259 693	CITIGROUP INC	USD	12 143 054	11 005 776	2.51
16 616	COMMONWEALTH BANK OF AUSTRALIA	AUD	1 107 103	1 083 273	0.25
33 829	DAIICHI SANKYO CO LTD	JPY	1 034 061	1 020 984	0.23
1 313	DAIKIN INDUSTRIES LTD	JPY	200 683	188 346	0.04
3 447	EISAI CO LTD	JPY	233 271	213 060	0.05
305 073	ENGIE SA LOYALTY BONUS 2023	EUR	4 043 743	4 084 317	0.93
82 453	EXXON MOBIL CORP	USD	8 287 635	8 521 495	1.94
40 999	FUJIFILM HOLDINGS CORP	JPY	1 926 308	1 928 857	0.44
616 986	GENERAL MOTORS CO	USD	20 656 594	19 447 561	4.43
84 976	INTEL CORP	USD	2 411 553	2 104 395	0.48
90 379	KDDI CORP	JPY	2 652 332	2 555 699	0.58
57 000	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	16 926 150	38 754 300	8.83
9 271	MACQUARIE GROUP LTD	AUD	1 041 429	983 565	0.22
32 664	MEIJI HOLDINGS CO LTD	JPY	1 399 361	1 563 400	0.36
137 240	META PLATFORMS INC	USD	20 852 749	15 474 782	3.53
137 953	MICROSOFT CORP	USD	32 599 636	30 999 194	7.07
319 792	MITSUBISHI ELECTRIC CORP	JPY	3 105 139	2 982 899	0.68
337 092	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 770 424	2 128 095	0.49
261 123	MITSUMI & CO LTD	JPY	7 296 610	7 144 717	1.63
54 514	MITSUMI CHEMICALS INC	JPY	1 062 721	1 151 691	0.26
135 060	MIZUHO FINANCIAL GROUP INC	JPY	1 530 671	1 780 105	0.41
137 338	MORGAN STANLEY	USD	11 737 446	10 940 714	2.49
71 324	NATIONAL AUSTRALIA BANK LTD	AUD	1 374 248	1 362 351	0.31
340 131	NEXTERA ENERGY INC	USD	27 390 400	26 643 197	6.07
112 918	NISSAN MOTOR CO LTD	JPY	338 193	335 262	0.08
58 444	NVIDIA CORP	USD	9 221 134	8 002 817	1.82
123 741	ORIX CORP	JPY	1 814 542	1 861 586	0.42
74 027	PFIZER INC	USD	3 486 106	3 554 128	0.81
262 801	RECRUIT HOLDINGS CO LTD	JPY	7 755 818	7 795 292	1.78
243 986	RENAULT SA	EUR	14 622 081	7 630 662	1.74
864 575	RESONA HOLDINGS INC	JPY	3 352 960	4 440 194	1.01
139 116	SHIN-ETSU CHEMICAL CO LTD	JPY	17 172 606	16 028 862	3.65
42 253	SONY GROUP CORP	JPY	2 941 056	3 011 035	0.69
11 597	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	411 713	436 149	0.10
5 122	SYNOPSYS INC	USD	1 657 945	1 532 353	0.35

MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
23 597	TAKEDA PHARMACEUTICAL CO LTD	JPY	681 132	688 883	0.16
51 505	TESLA INC	USD	5 276 488	5 944 611	1.36
3 594	TEXAS INSTRUMENTS INC	USD	593 024	556 384	0.13
517 991	TOTALENERGIES SE	EUR	25 168 049	30 380 172	6.93
878 443	TOYOTA MOTOR CORP	JPY	12 059 433	11 306 612	2.58
56 707	UNITEDHEALTH GROUP INC	USD	28 487 179	28 170 454	6.42
129 161	VINCI SA	EUR	10 433 273	12 049 430	2.75
311 351	VIVENDI SE	EUR	2 169 745	2 775 383	0.63
89 887	WALT DISNEY CO	USD	8 204 002	7 317 295	1.67
Total Shares			433 076 677	436 034 042	99.42
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			433 076 677	436 034 042	99.42
Total Investments			433 076 677	436 034 042	99.42

MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	14.79	United States of America	50.79
Automobiles and Parts	10.18	France	30.50
Banks	9.21	Japan	16.98
Oil, Gas and Coal	8.87	Australia	1.15
Personal Goods	8.84		
Health Care Providers	6.42		
Electricity	6.07		
Construction and Materials	5.39		
Retailers	4.49		
Technology Hardware and Equipment	4.24		
Chemicals	3.92		
Industrial Support Services	3.41		
Investment Banking and Brokerage Services	3.14		
Pharmaceuticals and Biotechnology	2.60		
Media	2.30		
Non-life Insurance	1.90		
Gas, Water and Multi-utilities	0.93		
Industrial Engineering	0.72		
Leisure Goods	0.69		
Telecommunications Service Providers	0.58		
Industrial Metals and Mining	0.37		
Food Producers	0.36		
	99.42		99.42

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
15 230	ACTIVISION BLIZZARD INC	USD	1 090 268	1 092 393	2.72
38 260	ADVANCED MICRO DEVICES INC	USD	2 880 649	2 321 949	5.78
11 239	ADVANTEST CORP	JPY	691 930	676 806	1.69
30 324	ALPHABET CLASS - A	USD	3 429 702	2 506 897	6.24
4 389	ALPHABET INC	USD	462 907	364 897	0.91
22 876	AMAZON.COM INC	USD	2 850 017	1 800 500	4.48
102	ANSYS INC	USD	27 879	23 089	0.06
6 120	APPLE INC	USD	838 208	745 066	1.86
10 494	BANK OF AMERICA CORP	USD	318 009	325 661	0.81
680	BAYERISCHE MOTOREN WERKE AG	EUR	56 644	56 698	0.14
44 296	CITIGROUP INC	USD	2 017 765	1 877 262	4.68
77 452	CLARIANT AG - REG	CHF	1 166 046	1 149 093	2.86
1 219	COSTCO WHOLESALE CORP	USD	617 322	521 409	1.30
32 271	DAIICHI SANKYO CO LTD	JPY	971 396	973 963	2.43
2 030	DOLLAR TREE INC	USD	270 590	269 031	0.67
14 387	FOX CORP (ISIN US35137L2043)	USD	413 100	383 519	0.96
16 726	FUJITSU LTD	JPY	1 870 080	2 092 260	5.21
44 123	INTEL CORP	USD	1 233 566	1 092 688	2.72
1 748	LABORATORY CORP OF AMERICA HOLDINGS	USD	400 145	385 682	0.96
8 848	LAS VEGAS SANDS CORP	USD	333 715	398 523	0.99
15 350	MARATHON PETROLEUM CORP	USD	1 889 552	1 674 009	4.17
13 903	META PLATFORMS INC	USD	2 264 222	1 567 662	3.90
16 992	MICROSOFT CORP	USD	4 023 202	3 818 244	9.52
4 528	MORGAN STANLEY	USD	386 981	360 713	0.90
24 310	NEXTERA ENERGY INC	USD	1 966 761	1 904 255	4.74
1 083	NVIDIA CORP	USD	170 873	148 297	0.37
10 876	PEPSICO INC	USD	1 869 961	1 841 048	4.59
17 450	QUALCOMM INC	USD	1 954 501	1 797 567	4.48
30 229	SOFTBANK GROUP CORP	JPY	1 141 824	1 211 579	3.02
3 886	SONY GROUP CORP	JPY	270 488	276 924	0.69
14 030	T-MOBILE US INC	USD	1 869 918	1 840 431	4.58
2 088	UNITED RENTALS INC	USD	703 248	695 354	1.73
45 527	WALT DISNEY CO	USD	4 025 703	3 706 146	9.23
102	ZEBRA TECHNOLOGIES CORP - A	USD	35 585	24 506	0.06
Total Shares			44 512 757	39 924 121	99.45
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			44 512 757	39 924 121	99.45
Total Investments			44 512 757	39 924 121	99.45

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	23.65	United States of America	83.42
Technology Hardware and Equipment	22.11	Japan	13.03
Media	10.19	Switzerland	2.86
Retailers	6.45	Germany	0.14
Banks	5.49		
Electricity	4.74		
Beverages	4.59		
Telecommunications Service Providers	4.58		
Oil, Gas and Coal	4.17		
Leisure Goods	3.41		
Chemicals	2.86		
Pharmaceuticals and Biotechnology	2.43		
Industrial Support Services	1.73		
Travel and Leisure	0.99		
Health Care Providers	0.96		
Investment Banking and Brokerage Services	0.90		
Automobiles and Parts	0.14		
Electronic and Electrical Equipment	0.06		
	99.45		99.45

MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
21 718	ALPHABET CLASS - A	USD	2 336 278	1 916 179	6.30
9 900	ALPHABET INC	USD	1 427 253	878 427	2.89
3 953	ANSYS INC	USD	1 572 187	955 005	3.14
48 605	AZBIL CORP	JPY	1 426 148	1 224 841	4.03
4 684	CATERPILLAR INC	USD	1 088 046	1 122 099	3.69
20 106	COMMONWEALTH BANK OF AUSTRALIA	AUD	1 472 514	1 398 954	4.60
90 576	DAIICHI SANKYO CO LTD	JPY	2 757 679	2 917 489	9.60
5 413	DENSO CORP	JPY	292 405	268 137	0.88
2 870	ELEVANCE HEALTH INC	USD	1 533 097	1 472 224	4.84
3 752	ELI LILLY & CO	USD	1 355 110	1 372 632	4.51
3 985	FAST RETAILING CO LTD	JPY	2 286 970	2 432 166	8.00
25 400	FUJIFILM HOLDINGS CORP	JPY	1 158 673	1 275 342	4.19
11 755	HOYA CORP	JPY	1 163 527	1 131 890	3.72
51 836	INTEL CORP	USD	1 516 419	1 370 025	4.50
29 719	KROGER CO	USD	1 430 078	1 324 873	4.36
3 397	MARATHON PETROLEUM CORP	USD	430 060	395 377	1.30
8 711	MICROSOFT CORP	USD	2 126 622	2 089 072	6.87
9 103	NVIDIA CORP	USD	1 512 008	1 330 312	4.37
2 992	PEPSICO INC	USD	546 040	540 535	1.78
6 574	SONY GROUP CORP	JPY	520 901	499 982	1.64
8 080	TESLA INC	USD	1 973 079	995 294	3.27
3 406	TEXAS INSTRUMENTS INC	USD	533 107	562 739	1.85
4 925	TOKYO ELECTRON LTD	JPY	1 224 301	1 451 241	4.77
20 759	TOKYO GAS CO LTD	JPY	354 047	406 700	1.34
14 581	WALT DISNEY CO	USD	1 407 677	1 266 797	4.16
Total Shares			33 444 226	30 598 332	100.60
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			33 444 226	30 598 332	100.60
Total Investments			33 444 226	30 598 332	100.60

MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	19.69	United States of America	57.84
Software and Computer Services	19.20	Japan	38.16
Pharmaceuticals and Biotechnology	14.10	Australia	4.60
Retailers	8.00		
Electronic and Electrical Equipment	7.75		
Health Care Providers	4.84		
Banks	4.60		
Personal Care, Drug and Grocery Stores	4.36		
Media	4.16		
Automobiles and Parts	4.15		
Industrial Engineering	3.69		
Beverages	1.78		
Leisure Goods	1.64		
Gas, Water and Multi-utilities	1.34		
Oil, Gas and Coal	1.30		
	100.60		100.60

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
40 043	ABBOTT LABORATORIES	USD	4 017 315	4 119 298	1.26
98 391	ACTIVISION BLIZZARD INC	USD	7 502 350	7 057 232	2.16
5 072	ADVANCED MICRO DEVICES INC	USD	301 488	307 813	0.09
109 007	AEON CO LTD	JPY	2 125 375	2 154 311	0.66
78 051	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	7 253 690	10 333 952	3.16
118 694	ALPHABET CLASS - A	USD	12 910 257	9 812 482	3.00
22 400	ALPHABET INC	USD	2 355 293	1 862 312	0.57
383 414	AMAZON.COM INC	USD	34 136 036	30 177 349	9.23
46 562	AMERISOURCEBERGEN CORP	USD	7 359 608	7 229 599	2.21
5 306	APPLE INC	USD	735 297	645 967	0.20
239 449	AXA SA	EUR	5 379 222	6 238 844	1.91
137 265	BHP GROUP LTD	AUD	3 894 759	3 979 922	1.22
150 849	BNP PARIBAS SA	EUR	7 157 785	8 032 709	2.46
101 440	CARREFOUR SA	EUR	1 655 470	1 586 522	0.49
74 801	DANONE SA	EUR	5 139 577	3 682 453	1.13
77 226	DOLLAR TREE INC	USD	11 371 683	10 234 571	3.13
91 752	ENGIE SA LOYALTY BONUS 2023	EUR	1 220 302	1 228 376	0.38
148 976	EXXON MOBIL CORP	USD	16 137 686	15 396 629	4.71
10 083	FANUC CORP	JPY	1 408 623	1 420 244	0.43
23 761	INTEL CORP	USD	674 319	588 431	0.18
32 158	L OREAL SA PRIME FIDELITY 2023	EUR	7 479 951	10 727 909	3.28
22 474	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	7 092 794	15 280 073	4.67
40 267	MEIJI HOLDINGS CO LTD	JPY	1 796 806	1 927 303	0.59
236 111	MERCK & CO INC	USD	24 424 583	24 545 810	7.51
71 870	META PLATFORMS INC	USD	12 188 650	8 103 852	2.48
133 919	MICROSOFT CORP	USD	31 116 498	30 092 719	9.20
956 603	MITSUBISHI ELECTRIC CORP	JPY	9 042 755	8 922 832	2.73
60 947	MORGAN STANLEY	USD	5 208 771	4 855 202	1.48
155 246	NEXTERA ENERGY INC	USD	12 365 415	12 160 755	3.72
23 023	PEPSICO INC	USD	3 958 451	3 897 245	1.19
51 280	PFIZER INC	USD	2 467 728	2 462 017	0.75
20 474	RIO TINTO LTD	AUD	1 406 447	1 514 458	0.46
64 904	SANOFI	EUR	5 057 666	5 830 975	1.78
77 113	SHIN-ETSU CHEMICAL CO LTD	JPY	9 202 868	8 884 914	2.72
408 525	SOFTBANK CORP	JPY	4 219 084	4 316 805	1.32
23 505	SONY GROUP CORP	JPY	1 760 436	1 675 014	0.51
1 642 600	SUMITOMO CHEMICAL CO LTD	JPY	5 490 377	5 529 057	1.69
440 209	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	13 235 834	16 555 709	5.06
3 052	SYNOPSYS INC	USD	623 834	913 069	0.28
150 203	TOTALENERGIES SE	EUR	7 549 722	8 809 406	2.69
5 701	UNITEDHEALTH GROUP INC	USD	2 957 704	2 832 098	0.87
60 575	VINCI SA	EUR	5 117 361	5 651 042	1.73
213 644	VIVENDI SE	EUR	1 610 584	1 904 423	0.58

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
94 577	WASTE MANAGEMENT INC	USD	14 086 578	13 902 309	4.25
Total Shares			322 197 032	327 384 012	100.12
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			322 197 032	327 384 012	100.12
Total Investments			322 197 032	327 384 012	100.12

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	15.53	United States of America	58.48
Retailers	13.02	France	24.25
Pharmaceuticals and Biotechnology	10.04	Japan	15.71
Personal Goods	7.95	Australia	1.68
Chemicals	7.57		
Banks	7.52		
Oil, Gas and Coal	7.40		
Waste and Disposal Services	4.25		
Electricity	3.72		
Industrial Engineering	3.16		
Personal Care, Drug and Grocery Stores	2.70		
Leisure Goods	2.67		
Non-life Insurance	1.91		
Construction and Materials	1.73		
Food Producers	1.72		
Industrial Metals and Mining	1.68		
Investment Banking and Brokerage Services	1.48		
Telecommunications Service Providers	1.32		
Medical Equipment and Services	1.26		
Beverages	1.19		
Health Care Providers	0.87		
Media	0.58		
Technology Hardware and Equipment	0.47		
Gas, Water and Multi-utilities	0.38		
	100.12		100.12

MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
356	ACTIVISION BLIZZARD INC	USD	25 832	25 535	0.02
69 197	AIR LIQUIDE SA LOYALTY BONUS 2024	EUR	6 430 811	9 161 683	7.02
23 603	AMAZON.COM INC	USD	1 862 748	1 857 720	1.42
3 691	ASTELLAS PHARMA INC	JPY	50 000	52 593	0.04
182 889	AXA SA	EUR	4 108 601	4 765 173	3.65
66 236	BANK POLSKA KASA OPIEKI SA	PLN	1 027 506	1 223 907	0.94
107 285	BNP PARIBAS SA	EUR	5 177 038	5 712 926	4.38
157 000	CEZ AS	CZK	6 619 163	5 004 968	3.84
35 002	ENGIE SA (ISIN FR0010208488)	EUR	465 527	468 607	0.36
27 317	FANUC CORP	JPY	3 816 260	3 847 743	2.95
1 415	FAST RETAILING CO LTD	JPY	805 774	809 198	0.62
37 813	FUJITSU LTD	JPY	4 271 045	4 730 039	3.62
194 792	HONDA MOTOR CO LTD	JPY	4 413 881	4 194 124	3.21
12 969	HOYA CORP	JPY	1 308 679	1 170 098	0.90
30 941	KDDI CORP	JPY	886 123	874 936	0.67
26 757	KGHM POLSKA MIEDZ SA	PLN	566 591	724 475	0.56
28 063	L'OREAL SA - PF-2024	EUR	6 527 454	9 361 816	7.17
12 074	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 810 554	8 209 113	6.29
6 463	MICROSOFT CORP	USD	1 507 517	1 452 290	1.11
254 382	MITSUBISHI ELECTRIC CORP	JPY	2 399 667	2 372 779	1.82
2 872	mitsui & CO LTD	JPY	80 713	78 582	0.06
800 000	MOL HUNGARIAN OIL AND GAS PL	HUF	5 377 688	5 198 152	3.98
580 000	MONETA MONEY BANK AS	CZK	1 798 431	1 824 957	1.40
1 262	NINTENDO CO LTD	JPY	49 910	49 577	0.04
217 257	NISSAN MOTOR CO LTD	JPY	698 781	645 052	0.49
235 198	NTT DATA CORP	JPY	3 218 094	3 226 871	2.47
4 235	OLYMPUS CORP	JPY	85 930	70 735	0.05
51 313	ORANGE SA	EUR	707 350	476 236	0.36
280 000	OTP BANK NYRT	HUF	6 156 320	7 069 047	5.42
108 666	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	1 497 118	1 491 205	1.14
316 545	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	1 705 626	2 048 203	1.57
11 770	RAMSAY HEALTH CARE LTD	AUD	488 430	483 888	0.37
265 000	RICHTER GEDEON NYRT	HUF	4 869 654	5 492 571	4.21
45 384	SANOFI	EUR	3 536 564	4 077 299	3.12
8 659	SANTANDER BANK POLSKA SA	PLN	431 649	479 817	0.37
819	SMC CORP	JPY	348 844	323 254	0.25
206 154	TAKEDA PHARMACEUTICAL CO LTD	JPY	5 498 071	6 018 387	4.61
111 178	TELSTRA GROUP LTD	AUD	286 708	281 875	0.22
26 669	TERUMO CORP	JPY	715 901	709 440	0.54
803	TEXAS INSTRUMENTS INC	USD	132 498	124 312	0.10
39 700	TIS INC	JPY	1 073 665	981 094	0.75
471 425	TOKYU CORP	JPY	5 663 704	5 567 315	4.27
195 207	TOTALENERGIES SE	EUR	9 811 764	11 448 890	8.77
231	UNITEDHEALTH GROUP INC	USD	119 844	114 754	0.09

MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
50 794	VINCI SA	EUR	4 291 000	4 738 572	3.63
169 728	VIVENDI SE	EUR	1 279 518	1 512 955	1.16
Total Shares			116 004 546	130 552 763	100.03
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			116 004 546	130 552 763	100.03
Total Investments			116 004 546	130 552 763	100.03

MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	14.06	France	45.92
Oil, Gas and Coal	13.89	Japan	27.37
Personal Goods	13.46	Hungary	13.61
Pharmaceuticals and Biotechnology	11.98	Czech Republic	5.23
Chemicals	7.02	Poland	4.57
Industrial Engineering	5.01	United States of America	2.74
Software and Computer Services	4.34	Australia	0.59
Travel and Leisure	4.27		
Electricity	3.84		100.03
Technology Hardware and Equipment	3.72		
Automobiles and Parts	3.71		
Non-life Insurance	3.65		
Construction and Materials	3.63		
Retailers	2.04		
Telecommunications Service Providers	1.25		
Media	1.16		
Electronic and Electrical Equipment	0.90		
Medical Equipment and Services	0.60		
Industrial Metals and Mining	0.56		
Health Care Providers	0.46		
Gas, Water and Multi-utilities	0.36		
Industrial Support Services	0.06		
Leisure Goods	0.06		
	100.03		

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
16 567	ACTIVISION BLIZZARD INC	USD	1 185 048	1 188 291	4.21
18 616	ADVANCED MICRO DEVICES INC	USD	1 419 979	1 129 781	4.00
7 283	ALPHABET CLASS - A	USD	589 993	602 089	2.13
5 520	ALPHABET INC	USD	714 001	458 927	1.62
17 124	AMAZON.COM INC	USD	1 952 595	1 347 778	4.77
10 221	APPLE INC	USD	1 405 960	1 244 333	4.41
95 097	AXA SA	EUR	2 136 354	2 477 751	8.78
674	BROADCOM INC	USD	351 234	353 107	1.25
2 606	CENTRAL JAPAN RAILWAY CO	JPY	312 184	299 892	1.06
9 899	DOLLAR TREE INC	USD	1 609 132	1 311 890	4.64
55 781	GENERAL MOTORS CO	USD	1 867 539	1 758 232	6.22
28 703	LAS VEGAS SANDS CORP	USD	1 128 532	1 292 812	4.58
8 547	META PLATFORMS INC	USD	1 474 015	963 735	3.41
8 726	MICROSOFT CORP	USD	2 019 209	1 960 805	6.95
64 282	MITSUBISHI ELECTRIC CORP	JPY	607 657	599 598	2.12
116 021	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	609 348	732 452	2.59
46 771	MIZUHO FINANCIAL GROUP INC	JPY	523 674	616 447	2.18
10 700	MORGAN STANLEY	USD	914 464	852 391	3.02
10 831	NEXTERA ENERGY INC	USD	862 694	848 416	3.00
35 837	NINTENDO CO LTD	JPY	1 395 808	1 407 845	4.98
52 895	PFIZER INC	USD	2 512 045	2 539 554	9.00
7 344	PROCTER & GAMBLE CO	USD	1 044 036	1 042 920	3.69
17 597	SONY GROUP CORP	JPY	1 317 949	1 253 998	4.44
12 049	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	338 335	453 148	1.60
6 613	TESLA INC	USD	1 742 373	763 260	2.70
12 518	WALT DISNEY CO	USD	1 456 215	1 019 034	3.61
439	WYNN RESORTS LTD	USD	29 907	33 923	0.12
Total Shares			31 520 280	28 552 409	101.08
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			31 520 280	28 552 409	101.08
Total Investments			31 520 280	28 552 409	101.08

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	14.10	United States of America	73.32
Leisure Goods	13.63	Japan	18.99
Technology Hardware and Equipment	9.66	France	8.77
Retailers	9.42		
Pharmaceuticals and Biotechnology	8.99		
Automobiles and Parts	8.93		
Non-life Insurance	8.77		
Banks	6.38		
Travel and Leisure	5.76		
Personal Care, Drug and Grocery Stores	3.69		
Media	3.61		
Investment Banking and Brokerage Services	3.02		
Electricity	3.00		
Industrial Engineering	2.12		
	101.08		101.08

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
25 473	ABBVIE INC	USD	3 918 216	3 882 146	4.69
53 558	ACTIVISION BLIZZARD INC	USD	3 939 805	3 854 228	4.66
44 771	ALPHABET CLASS - A	USD	4 865 740	3 712 553	4.49
23 220	ALPHABET INC	USD	2 807 935	1 936 361	2.34
50 507	AMAZON.COM INC	USD	4 739 069	3 986 012	4.82
26 640	APPLE INC	USD	3 628 598	3 237 060	3.91
76 741	BNP PARIBAS SA	EUR	3 703 137	4 137 107	5.00
23 894	DAIICHI SANKYO CO LTD	JPY	707 073	710 072	0.86
7 333	DAIWA SECURITIES GROUP INC	JPY	31 031	30 033	0.04
29 197	DOLLAR TREE INC	USD	4 614 906	3 914 010	4.73
1 855	FANUC CORP	JPY	258 814	260 684	0.32
13 471	FUJIFILM HOLDINGS CORP	JPY	663 123	630 302	0.76
3 481	INCYTE CORP	USD	260 034	259 382	0.31
90 709	INTEL CORP	USD	2 181 766	2 228 925	2.69
6 508	KEYENCE CORP	JPY	2 607 516	2 362 683	2.86
7 093	MACQUARIE GROUP LTD	AUD	792 999	746 821	0.90
96 416	MEIJI HOLDINGS CO LTD	JPY	4 286 090	4 627 280	5.59
36 918	MERCK & CO INC	USD	3 818 995	3 835 609	4.64
21 275	META PLATFORMS INC	USD	3 466 636	2 398 661	2.90
34 344	MICROSOFT CORP	USD	8 097 996	7 760 041	9.39
55 468	MIZUHO FINANCIAL GROUP INC	JPY	633 106	722 310	0.87
19 190	MORGAN STANLEY	USD	1 640 053	1 533 545	1.85
22 476	PEPSICO INC	USD	3 864 402	3 834 606	4.64
20 240	PFIZER INC	USD	953 149	974 002	1.18
293 714	RESONA HOLDINGS INC	JPY	1 129 854	1 489 193	1.80
8 500	SEKISUI HOUSE LTD	JPY	145 702	140 296	0.17
25 802	SONY GROUP CORP	JPY	1 795 970	1 836 587	2.22
42 109	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 192 026	1 559 258	1.89
244 863	TAKEDA PHARMACEUTICAL CO LTD	JPY	7 026 552	7 116 485	8.60
33 799	TESLA INC	USD	3 462 577	3 860 117	4.67
1 275	TOKYO ELECTRON LTD	JPY	323 733	350 906	0.42
94 050	TOYOTA MOTOR CORP	JPY	1 291 136	1 202 558	1.45
6 043	UNITEDHEALTH GROUP INC	USD	3 135 135	3 001 983	3.63
7 475	WALMART INC	USD	1 012 560	996 176	1.20
16 997	WALT DISNEY CO	USD	1 977 256	1 389 208	1.68
32 648	WESFARMERS LTD	AUD	1 014 397	947 177	1.15
Total Shares			89 987 087	85 464 377	103.32
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			89 987 087	85 464 377	103.32
Total Investments			89 987 087	85 464 377	103.32

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	20.28	United States of America	68.42
Software and Computer Services	19.11	Japan	27.85
Retailers	11.90	France	5.00
Banks	9.56	Australia	2.05
Technology Hardware and Equipment	7.79		
Leisure Goods	6.88		
Automobiles and Parts	6.12		
Food Producers	5.59		
Beverages	4.64		
Health Care Providers	3.63		
Electronic and Electrical Equipment	2.86		
Investment Banking and Brokerage Services	2.79		
Media	1.68		
Industrial Engineering	0.32		
Household Goods and Home Construction	0.17		
	103.32		103.32

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
39 670	ACTIVISION BLIZZARD INC	USD	2 970 424	2 845 386	3.66
16 392	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	1 523 415	2 170 301	2.79
33 269	ALPHABET CLASS - A	USD	3 795 310	2 750 362	3.54
31 774	ALPHABET INC	USD	3 290 341	2 641 656	3.40
67 336	AMAZON.COM INC	USD	6 366 321	5 299 813	6.83
25 987	AMERISOURCEBERGEN CORP	USD	4 107 516	4 034 955	5.20
1 823	APPLE INC	USD	262 971	221 937	0.29
47 982	AXA SA	EUR	1 077 916	1 250 171	1.61
59 203	BNP PARIBAS SA	EUR	2 856 841	3 152 560	4.06
2 345	COSTCO WHOLESALE CORP	USD	1 152 677	1 003 038	1.29
2 783	DAIKIN INDUSTRIES LTD	JPY	425 362	399 214	0.51
6 156	DOLLAR TREE INC	USD	985 958	815 839	1.05
208 614	ENGIE SA LOYALTY BONUS 2023	EUR	2 774 566	2 792 924	3.60
30 166	EXXON MOBIL CORP	USD	3 292 668	3 117 648	4.01
19 430	HONDA MOTOR CO LTD	JPY	436 348	418 353	0.54
74 931	JAPAN POST HOLDINGS CO LTD	JPY	515 687	590 377	0.76
13 014	KOMATSU LTD	JPY	273 406	265 791	0.34
5 468	L OREAL SA PRIME FIDELITY 2023	EUR	1 271 857	1 824 125	2.35
5 200	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 641 120	3 535 480	4.55
14 188	MEIJI HOLDINGS CO LTD	JPY	630 715	679 082	0.87
14 604	META PLATFORMS INC	USD	2 429 256	1 646 704	2.12
23 371	MICROSOFT CORP	USD	5 501 158	5 251 659	6.77
363 106	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 907 051	2 292 324	2.95
148 888	MIZUHO FINANCIAL GROUP INC	JPY	1 685 317	1 962 359	2.53
22 546	MORGAN STANLEY	USD	1 926 870	1 796 075	2.31
569 289	NISSAN MOTOR CO LTD	JPY	1 831 048	1 690 261	2.18
210 795	ORANGE SA	EUR	2 905 809	1 956 388	2.52
242 092	ORIGIN ENERGY LTD	AUD	1 172 472	1 187 578	1.53
61 854	PFIZER INC	USD	2 912 851	2 969 687	3.82
21 698	SEKISUI HOUSE LTD	JPY	365 832	359 558	0.46
112 381	TAKEDA PHARMACEUTICAL CO LTD	JPY	3 224 868	3 280 811	4.22
6 064	TESLA INC	USD	1 610 296	699 896	0.90
9 265	TOKYO ELECTRON LTD	JPY	2 352 462	2 558 071	3.29
57 526	TOTALENERGIES SE	EUR	2 891 490	3 373 900	4.34
95 016	TOYOTA MOTOR CORP	JPY	1 304 398	1 222 970	1.57
5 204	UNITEDHEALTH GROUP INC	USD	2 699 858	2 585 202	3.33
27 026	VINCI SA	EUR	2 283 141	2 521 256	3.25
Total Shares			78 655 596	77 163 711	99.34
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			78 655 596	77 163 711	99.34
Total Investments			78 655 596	77 163 711	99.34

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	15.83	United States of America	48.50
Banks	9.55	France	29.07
Retailers	9.16	Japan	20.24
Oil, Gas and Coal	8.36	Australia	1.53
Pharmaceuticals and Biotechnology	8.05		
Personal Goods	6.90		
Automobiles and Parts	5.19		
Personal Care, Drug and Grocery Stores	5.19		
Gas, Water and Multi-utilities	5.12		
Leisure Goods	3.66		
Technology Hardware and Equipment	3.58		
Health Care Providers	3.33		
Construction and Materials	3.25		
Chemicals	2.79		
Telecommunications Service Providers	2.52		
Investment Banking and Brokerage Services	2.31		
Non-life Insurance	1.61		
Food Producers	0.87		
General Industrials	0.76		
Industrial Engineering	0.51		
Household Goods and Home Construction	0.46		
Industrial Transportation	0.34		
	99.34		99.34

MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
644 000	AUSTRALIA GOVERNMENT BOND FRN 20/09/2025	AUD	690 419	635 159	0.43
536 000	AUSTRALIA GOVERNMENT BOND FRN 20/09/2030	AUD	597 983	519 710	0.35
520 000	AUSTRALIA GOVERNMENT BOND FRN 21/11/2027	AUD	436 890	398 676	0.27
328 000	AUSTRALIA GOVERNMENT BOND FRN 21/11/2032	AUD	213 875	209 394	0.14
420 000	CANADIAN GOVERNMENT REAL RETURN BOND FRN 01/12/2026	CAD	673 553	598 963	0.41
464 000	CANADIAN GOVERNMENT REAL RETURN BOND FRN 01/12/2031	CAD	805 283	701 468	0.48
1 554 020	DENMARK I/L GOVERNMENT BOND FRN 15/11/2030	DKK	285 406	247 552	0.17
1 496 160	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	2 042 567	1 923 920	1.31
1 772 100	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	2 648 441	2 334 462	1.58
1 023 310	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	1 313 491	1 248 419	0.85
952 600	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2026	EUR	1 221 436	1 156 153	0.78
1 144 790	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	1 521 240	1 383 785	0.94
792 540	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	1 057 483	952 361	0.65
382 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2032	EUR	498 598	437 183	0.30
1 434 010	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	1 934 647	1 887 864	1.28
1 813 630	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	2 902 563	2 656 115	1.80
734 680	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	1 547 946	1 363 293	0.93
1 378 250	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	2 040 766	1 789 873	1.22
879 180	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2031	EUR	1 157 723	1 033 908	0.70
922 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2032	EUR	1 929 243	1 794 365	1.22
760 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	942 906	902 824	0.61
1 270 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	1 745 830	1 577 940	1.07
1 105 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	1 383 296	1 204 668	0.82
1 059 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	1 464 642	1 411 092	0.96
1 006 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	1 580 607	1 456 946	0.99
1 169 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2032	EUR	1 203 143	1 360 354	0.92
56 500 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2024	JPY	513 239	473 636	0.32
146 100 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2025	JPY	1 297 878	1 198 354	0.81
116 800 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2026	JPY	1 043 444	966 979	0.66
111 500 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2027	JPY	1 011 320	934 437	0.63
111 800 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2028	JPY	1 001 456	918 811	0.62
113 800 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2029	JPY	1 012 668	933 182	0.63
43 900 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2030	JPY	397 953	371 574	0.25
62 100 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2031	JPY	554 999	510 449	0.35
56 000 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2032	JPY	449 321	458 268	0.31
80 900 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/09/2024	JPY	716 491	662 714	0.45
296 000	NEW ZEALAND GOVERNMENT INFLATION LINKED BOND 2% 20/09/2025	NZD	247 614	230 977	0.16
371 000	NEW ZEALAND GOVERNMENT INFLATION LINKED BOND 3% 20/09/2030	NZD	342 816	302 686	0.21
1 054 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	1 459 987	1 397 038	0.95
1 135 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	1 559 399	1 438 686	0.98
1 298 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2030	EUR	1 859 646	1 653 946	1.12
2 830 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2025	SEK	375 145	343 600	0.23
2 590 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2026	SEK	338 577	307 696	0.21
1 615 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2030	SEK	209 353	176 153	0.12

MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 855 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2032	SEK	241 317	267 887	0.18
1 980 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2027	SEK	261 526	230 451	0.16
2 240 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2028	SEK	457 765	385 917	0.26
1 435 260	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2028	GBP	2 593 606	2 204 923	1.50
765 030	UNITED KINGDOM INFLATION-LINKED GILT FRN 10/08/2031	GBP	1 344 463	1 121 924	0.76
546 560	UNITED KINGDOM INFLATION-LINKED GILT FRN 17/07/2024	GBP	2 656 358	2 476 934	1.68
1 220 050	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2024	GBP	2 279 376	2 188 785	1.49
1 076 700	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2026	GBP	1 981 468	1 800 471	1.22
1 236 880	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2029	GBP	2 655 769	2 224 803	1.51
387 370	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/07/2030	GBP	1 943 307	1 568 836	1.07
1 134 010	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2027	GBP	3 079 081	2 646 195	1.80
1 173 000	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2032	GBP	2 639 540	2 564 813	1.74
2 849 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	3 570 363	3 564 104	2.42
1 303 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912810FR42)	USD	2 148 515	2 065 223	1.40
2 402 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912828H458)	USD	2 965 313	2 901 809	1.97
886 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912810FS25)	USD	1 400 643	1 330 706	0.90
2 224 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912828N712)	USD	2 788 827	2 681 105	1.82
870 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912810PS15)	USD	1 404 635	1 313 301	0.89
2 099 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912828V491)	USD	2 576 604	2 444 471	1.66
849 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	1 301 540	1 211 147	0.82
2 413 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	2 927 558	2 748 407	1.87
804 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US912810PZ57)	USD	1 277 532	1 166 046	0.79
1 844 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US9128285W63)	USD	2 251 684	2 077 642	1.41
2 508 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	2 860 309	2 615 940	1.78
2 908 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2031	USD	3 285 456	2 961 467	2.01
3 454 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2032	USD	3 605 558	3 258 610	2.21
1 730 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2024	USD	2 005 756	1 989 489	1.35
2 093 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	2 363 294	2 303 567	1.56
1 998 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2026	USD	2 230 458	2 136 235	1.45
3 039 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2027	USD	3 096 940	2 993 554	2.03
671 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	1 477 598	1 352 781	0.92
792 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	1 788 780	1 617 437	1.10
308 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2032	USD	659 274	592 853	0.40
2 633 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2024	USD	3 236 924	3 201 681	2.17
2 637 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	3 285 832	3 186 361	2.16
2 237 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	2 740 419	2 622 727	1.78

MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 343 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	2 855 890	2 696 016	1.83
2 138 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	2 603 801	2 422 213	1.64
2 208 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	2 564 737	2 361 424	1.60
2 767 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	3 181 424	2 887 886	1.96
3 060 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	3 393 808	3 012 510	2.05
3 836 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2032	USD	3 782 261	3 617 966	2.46
2 537 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	2 886 004	2 841 917	1.93
2 557 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2025	USD	2 888 513	2 794 254	1.90
2 879 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2026	USD	3 115 279	2 948 296	2.00
1 680 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2027	USD	1 680 961	1 701 413	1.16
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			156 567 349	145 768 130	98.96
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			156 567 349	145 768 130	98.96
Total Investments			156 567 349	145 768 130	98.96

MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.96
	98.96

Geographical classification	%
United States of America	55.42
United Kingdom	12.76
France	10.66
Italy	5.37
Japan	5.04
Spain	3.05
Germany	2.89
Australia	1.20
Sweden	1.16
Canada	0.88
New Zealand	0.36
Denmark	0.17
	98.96

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 300	AIR LIQUIDE SA	EUR	306 682	436 920	-
5 270	ALPHABET CLASS - A	USD	617 147	435 673	-
1 460	ALPHABET INC	USD	124 912	121 383	-
7 795	AMAZON.COM INC	USD	708 970	613 521	-
1 948	APPLE INC	USD	269 951	237 155	-
3 640	CITIGROUP INC	USD	173 745	154 263	-
126	COSTCO WHOLESALE CORP	USD	61 935	53 895	-
20 050	DAIICHI SANKYO CO LTD	JPY	625 015	605 124	-
3 623	DAIKIN INDUSTRIES LTD	JPY	553 750	519 709	-
62 881	ENGIE SA LOYALTY BONUS 2023	EUR	836 318	841 851	-
1 090	FAST RETAILING CO LTD	JPY	625 053	623 340	-
1 819	HONDA MOTOR CO LTD	JPY	41 946	39 165	-
1 969	KEYENCE CORP	JPY	788 906	718 983	-
2 500	L OREAL SA PRIME FIDELITY 2023	EUR	581 500	834 000	-
1 956	LAS VEGAS SANDS CORP	USD	72 248	88 100	-
9 998	MEIJI HOLDINGS CO LTD	JPY	445 331	478 535	-
6 051	MERCK & CO INC	USD	625 948	629 055	-
4 221	META PLATFORMS INC	USD	785 010	475 948	-
2 746	MICROSOFT CORP	USD	648 169	617 049	-
150 669	mitsubishi UFJ FINANCIAL GROUP INC	JPY	791 321	951 187	-
13 218	NINTENDO CO LTD	JPY	514 825	519 265	-
10 124	PFIZER INC	USD	476 763	486 066	-
20 545	RECRUIT HOLDINGS CO LTD	JPY	625 227	609 413	-
5 117	SONY GROUP CORP	JPY	356 173	364 648	-
6 085	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	170 866	228 849	-
24 718	TAKEDA PHARMACEUTICAL CO LTD	JPY	709 304	721 609	-
18 500	TOTALENERGIES SE	EUR	929 871	1 085 025	-
Total Shares			13 466 886	13 489 731	-
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			13 466 886	13 489 731	-
Total Investments			13 466 886	13 489 731	-

* For more details, please refer to the Note 1 of this report.

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

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
546 728	ABB LTD	CHF	13 843 000	15 536 167	0.98
706 056	ABRDN PLC	GBP	2 000 561	1 506 014	0.09
55 108	ACCOR SA	EUR	1 710 170	1 286 772	0.08
59 495	ADECCO GROUP AG - REG	CHF	2 305 971	1 835 250	0.12
60 827	ADIDAS AG - REG	EUR	13 586 160	7 753 009	0.49
66 472	AIR LIQUIDE SA (ISIN FR0000053951)	EUR	6 269 352	8 800 893	0.55
115 464	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	15 449 700	15 287 434	0.96
107 514	AKER BP ASA	NOK	3 385 132	3 109 812	0.20
64 257	AKZO NOBEL NV	EUR	5 407 290	4 019 918	0.25
95 066	ALFA LAVAL AB	SEK	2 967 302	2 574 076	0.16
141 435	ALLIANZ SE - REG	EUR	27 789 505	28 414 292	1.79
111 178	ALSTOM SA	EUR	4 001 959	2 537 082	0.16
47 946	AMPLIFON SPA	EUR	1 792 627	1 333 858	0.08
137 099	ANTOFAGASTA PLC	GBP	2 367 795	2 388 126	0.15
1 017	AP MOLLER - MAERSK A/S - A	DKK	2 744 394	2 101 983	0.13
1 709	AP MOLLER - MAERSK A/S - B	DKK	4 596 256	3 589 694	0.23
152 697	ASHTREAD GROUP PLC	GBP	9 326 879	8 123 188	0.51
141 628	ASML HOLDING NV	EUR	66 671 201	71 352 186	4.48
348 387	ASSA ABLOY AB	SEK	7 761 023	7 008 311	0.44
115 345	ASSOCIATED BRITISH FOODS PLC	GBP	2 763 193	2 048 844	0.13
538 703	ASTRAZENECA PLC	GBP	55 960 490	68 111 245	4.27
926 859	ATLAS COPCO AB	SEK	10 192 368	10 260 232	0.65
531 047	ATLAS COPCO AB - B	SEK	5 123 694	5 305 575	0.33
649 826	AXA SA	EUR	14 967 096	16 931 216	1.07
2 109 400	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	10 077 456	11 884 360	0.75
331 073	BARRATT DEVELOPMENTS PLC	GBP	2 450 440	1 480 640	0.09
114 570	BAYERISCHE MOTOREN WERKE AG	EUR	8 959 618	9 552 847	0.60
19 099	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	1 234 651	1 519 325	0.10
34 295	BEIERSDORF AG	EUR	3 249 740	3 676 424	0.23
36 288	BERKELEY GROUP HOLDINGS PLC	GBP	1 837 838	1 543 135	0.10
13 413	BIOMERIEUX	EUR	1 307 801	1 313 401	0.08
385 531	BNP PARIBAS SA	EUR	21 587 851	20 529 526	1.29
97 446	BOLIDEN AB	SEK	2 920 491	3 428 497	0.22
74 307	BOUYGUES SA	EUR	2 363 763	2 083 568	0.13
56 397	BRENNTAG SE	EUR	4 157 443	3 368 029	0.21
285 080	BRITISH LAND CO PLC	GBP	1 701 475	1 269 486	0.08
2 514 647	BT GROUP PLC	GBP	4 826 762	3 175 725	0.20
119 462	BUNZL PLC	GBP	3 905 908	3 714 800	0.23
129 433	BURBERRY GROUP PLC	GBP	2 715 129	2 961 386	0.19
102 218	BUREAU VERITAS SA	EUR	2 689 721	2 515 585	0.16
12 956	CARL ZEISS MEDITEC AG	EUR	1 592 933	1 527 512	0.10
202 000	CARREFOUR SA	EUR	3 268 511	3 159 280	0.20
346	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	3 013 831	3 304 248	0.21
37	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	3 374 896	3 559 674	0.22

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
38 599	CHR HANSEN HOLDING A/S	DKK	2 814 002	2 593 700	0.16
181 057	CIE FINANCIERE RICHEMONT SA - REG	CHF	17 499 558	21 984 642	1.38
230 812	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	6 774 107	5 997 650	0.38
83 821	CLARIANT AG - REG	CHF	1 347 303	1 243 585	0.08
358 694	CNH INDUSTRIAL NV	EUR	3 974 499	5 367 856	0.34
69 935	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	3 175 152	3 625 022	0.23
64 871	COCA-COLA HBC AG	GBP	1 738 313	1 442 553	0.09
40 419	COLOPLAST A/S	DKK	5 066 996	4 413 427	0.28
385 623	COMMERZBANK AG	EUR	2 662 842	3 407 365	0.21
615 276	COMPASS GROUP PLC	GBP	11 555 244	13 297 174	0.84
15 120	COVIVIO	EUR	967 715	838 404	0.05
262 487	CRH PLC	EUR	9 715 033	9 714 644	0.61
49 480	CRODA INTERNATIONAL PLC	GBP	4 168 340	3 682 907	0.23
226 382	DANONE SA	EUR	13 036 258	11 144 786	0.70
31 931	DCC PLC	GBP	2 274 341	1 468 340	0.09
61 632	DELIVERY HERO SE	EUR	4 615 717	2 759 881	0.17
31 099	DEMANT A/S	DKK	1 117 155	805 238	0.05
67 033	DEUTSCHE BOERSE AG	EUR	9 725 250	10 819 126	0.68
9 462	D'IETEREN GROUP	EUR	1 473 191	1 695 590	0.11
332 005	DNB BANK ASA	NOK	6 205 282	6 140 521	0.39
30 383	EIFFAGE SA	EUR	2 640 189	2 792 805	0.18
88 075	ELECTROLUX AB	SEK	1 412 168	1 115 011	0.07
51 506	ELISA OYJ	EUR	2 711 619	2 547 487	0.16
2 831 715	ENEL SPA	EUR	19 080 014	14 243 526	0.90
224 212	EPIROC AB - A	SEK	4 043 005	3 827 850	0.24
126 262	EPIROC AB - B	SEK	1 972 708	1 903 539	0.12
110 674	EQT AB	SEK	2 796 050	2 195 516	0.14
335 745	EQUINOR ASA	NOK	8 756 357	11 234 612	0.71
101 108	ESSILORLUXOTTICA SA	EUR	14 990 782	17 107 474	1.08
215 968	ESSITY AB	SEK	5 705 936	5 307 799	0.33
67 895	EVONIK INDUSTRIES AG	EUR	1 697 237	1 217 697	0.08
185 740	GALP ENERGIA SGPS SA	EUR	2 019 945	2 342 181	0.15
53 193	GEA GROUP AG	EUR	1 977 396	2 031 973	0.13
12 832	GEBERIT AG - REG	CHF	7 412 841	5 659 361	0.36
14 875	GECINA SA	EUR	1 829 741	1 415 356	0.09
23 272	GENMAB A/S	DKK	6 944 392	9 203 713	0.58
3 210	GIVAUDAN SA - REG	CHF	11 092 024	9 209 509	0.58
64 754	GJENSIDIGE FORSIKRING ASA	NOK	1 312 696	1 183 785	0.07
1 414 077	GSK PLC	GBP	25 812 855	22 912 112	1.44
256 781	H & M HENNES & MAURITZ AB - B	SEK	3 876 774	2 591 767	0.16
50 348	HEIDELBERGCEMENT AG	EUR	3 002 144	2 682 541	0.17
59 218	HELLOFRESH SE	EUR	3 886 221	1 215 746	0.08
33 646	HENKEL AG & CO KGAA	EUR	2 487 140	2 027 172	0.13
63 055	HENKEL AG & CO KGAA - PFD	EUR	4 931 834	4 099 836	0.26

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
33 442	HOLMEN AB	SEK	1 552 864	1 244 724	0.08
6 942 189	HSBC HOLDINGS PLC	GBP	42 933 109	40 350 373	2.53
158 399	HUSQVARNA AB - B	SEK	1 446 284	1 041 535	0.07
2 101 284	IBERDROLA SA	EUR	19 487 049	22 967 034	1.44
20 763	IMCD NV	EUR	2 881 736	2 764 593	0.17
379 243	INDUSTRIA DE DISENO TEXTIL SA	EUR	9 931 128	9 424 189	0.59
484 387	INFORMA PLC	GBP	3 167 253	3 382 656	0.21
1 311 137	ING GROEP NV	EUR	13 861 641	14 931 228	0.94
65 409	INTERCONTINENTAL HOTELS GROUP PLC	GBP	3 529 858	3 497 327	0.22
56 111	INTERTEK GROUP PLC	GBP	3 478 252	2 551 161	0.16
5 884 606	INTESA SANPAOLO SPA	EUR	12 254 298	12 228 211	0.77
566 498	J SAINSBURY PLC	GBP	1 665 479	1 389 987	0.09
32 425	JDE PEET'S NV	EUR	948 319	876 124	0.06
104 158	JERONIMO MARTINS SGPS SA	EUR	1 929 285	2 101 908	0.13
63 056	JOHNSON MATTHEY PLC	GBP	1 785 088	1 511 638	0.10
85 100	KBC GROUP NV	EUR	5 377 756	5 112 808	0.32
26 032	KERING SA	EUR	14 917 140	12 378 216	0.78
54 180	KERRY GROUP PLC	EUR	5 670 546	4 564 123	0.29
89 749	KESKO OYJ - B	EUR	2 131 071	1 850 624	0.12
663 615	KINGFISHER PLC	GBP	2 191 448	1 765 900	0.11
53 175	KINGSPAN GROUP PLC	EUR	3 875 800	2 689 592	0.17
69 658	KLEPIERRE SA	EUR	1 448 377	1 499 737	0.09
361 594	KONINKLIJKE AHOLD DELHAIZE NV	EUR	9 469 697	9 705 183	0.61
60 186	KONINKLIJKE DSM NV	EUR	8 840 810	6 879 260	0.43
1 178 459	KONINKLIJKE KPN NV	EUR	3 291 723	3 405 747	0.21
18 487	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	3 910 184	4 028 966	0.25
228 068	LAND SECURITIES GROUP PLC	GBP	1 990 600	1 597 311	0.10
28 140	LEG IMMOBILIEN SE	EUR	2 650 416	1 712 600	0.11
2 085 575	LEGAL & GENERAL GROUP PLC	GBP	6 370 368	5 864 761	0.37
23 711 359	LLOYDS BANKING GROUP PLC	GBP	13 274 515	12 135 619	0.76
26 238	LONZA GROUP AG - REG	CHF	13 535 695	12 039 534	0.76
51 953	L'OREAL SA	EUR	18 560 846	17 331 521	1.09
32 018	L'OREAL SA - PF	EUR	7 482 070	10 681 205	0.67
96 231	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	70 676 726	65 427 457	4.11
44 503	MERCK KGAA	EUR	7 240 062	8 050 593	0.51
176 900	MONDI PLC	GBP	3 467 216	2 810 263	0.18
143 538	MOWI ASA	NOK	2 751 011	2 282 737	0.14
18 130	MTU AERO ENGINES AG	EUR	3 425 759	3 665 886	0.23
1 260 306	NATIONAL GRID PLC	GBP	14 392 275	14 167 700	0.89
47 090	NATURGY ENERGY GROUP SA	EUR	1 130 888	1 144 758	0.07
147 433	NESTE OYJ	EUR	6 055 556	6 342 568	0.40
193 252	NEXI SPA	EUR	1 811 211	1 423 494	0.09
42 824	NEXT PLC	GBP	3 327 222	2 802 323	0.18
515 607	NIBE INDUSTRIER AB - B	SEK	5 007 398	4 502 187	0.28

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
20 471	NMC HEALTH PLC	GBP	497 641	-	0.00
94 411	NN GROUP NV	EUR	3 874 429	3 602 724	0.23
1 159 962	NORDEA BANK ABP	SEK	11 028 188	11 649 428	0.73
481 393	NORSK HYDRO ASA	NOK	2 638 259	3 357 182	0.21
576 805	NOVO NORDISK A/S	DKK	46 240 161	72 755 562	4.57
73 685	NOVOZYMES A/S - B	DKK	4 075 824	3 486 845	0.22
182 865	OCADO GROUP PLC	GBP	3 328 634	1 271 244	0.08
54 073	OMV AG	EUR	2 465 986	2 600 911	0.16
678 760	ORANGE SA	EUR	7 321 737	6 299 572	0.40
35 724	ORION OYJ - B	EUR	1 347 552	1 830 498	0.12
282 019	ORKLA ASA	NOK	2 173 226	1 902 927	0.12
66 168	ORSTED AS	DKK	6 613 653	5 617 177	0.35
30 867	PANDORA A/S	DKK	2 362 358	2 025 991	0.13
220 655	PEARSON PLC	GBP	1 955 685	2 335 747	0.15
103 354	PERSIMMON PLC	GBP	2 646 923	1 417 659	0.09
290 829	PROSUS NV	EUR	19 788 277	18 743 929	1.18
955 841	PRUDENTIAL PLC	GBP	11 601 488	12 146 641	0.76
92 164	PRYSMIAN SPA	EUR	2 811 695	3 194 404	0.20
77 730	PUBLICIS GROUPE SA	EUR	3 462 659	4 618 717	0.29
38 872	PUMA SE	EUR	3 032 717	2 204 042	0.14
44 317	RANDSTAD NV	EUR	2 655 191	2 524 296	0.16
246 407	RECKITT BENCKISER GROUP PLC	GBP	17 886 957	15 980 004	1.01
141 086	RED ELECTRICA CORP SA	EUR	2 538 039	2 294 058	0.14
667 373	RELX PLC	GBP	16 092 788	17 209 912	1.08
879 513	RENTOKIL INITIAL PLC	GBP	5 119 848	5 035 701	0.32
469 432	REPSOL SA	EUR	5 356 905	6 971 065	0.44
244 791	ROCHE HOLDING AG	CHF	76 403 998	72 015 581	4.52
27 093	SALMAR ASA	NOK	1 332 017	991 619	0.06
166 532	SAMPO OYJ - A	EUR	7 102 989	8 130 092	0.51
371 780	SANDVIK AB	SEK	6 838 199	6 298 721	0.40
364 677	SAP SE	EUR	39 897 818	35 151 216	2.21
188 622	SCHNEIDER ELECTRIC SE	EUR	23 396 945	24 656 668	1.55
278 875	SCHRODERS PLC	GBP	1 621 239	1 370 409	0.09
8 042	SEB SA	EUR	1 038 517	629 287	0.04
420 360	SEGRO PLC	GBP	5 044 550	3 617 773	0.23
2 240	SGS SA - REG	CHF	5 400 148	4 877 209	0.31
50 347	SIKA AG	CHF	12 257 476	11 303 793	0.71
133 227	SKF AB - B	SEK	2 333 219	1 906 709	0.12
85 120	SMURFIT KAPPA GROUP PLC	EUR	3 193 087	2 941 747	0.19
274 693	SOCIETE GENERALE SA	EUR	7 370 547	6 449 792	0.41
25 920	SOLVAY SA	EUR	2 443 775	2 448 403	0.15
19 207	SONOVA HOLDING AG	CHF	4 929 261	4 265 629	0.27
26 621	SPIRAX-SARCO ENGINEERING PLC	GBP	3 665 250	3 184 919	0.20
189 155	ST JAMES'S PLACE PLC	GBP	3 184 576	2 334 457	0.15

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
191 613	STORA ENSO OYJ - R	EUR	2 721 220	2 519 711	0.16
39 379	STRAUMANN HOLDING AG	CHF	4 666 102	4 211 274	0.26
210 641	SVENSKA CELLULOSA AB SCA - B	SEK	2 824 770	2 499 411	0.16
10 943	SWISS LIFE HOLDING AG - REG	CHF	5 240 271	5 283 936	0.33
106 656	SWISS RE AG	CHF	8 772 511	9 340 838	0.59
46 682	SYMRISE AG	EUR	4 973 655	4 745 225	0.30
1 181 376	TAYLOR WIMPEY PLC	GBP	2 176 568	1 353 473	0.09
993 036	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	9 500 198	5 438 357	0.34
426 647	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	1 060 063	982 568	0.06
259 342	TELENOR ASA	NOK	3 579 291	2 259 545	0.14
21 087	TELEPERFORMANCE	EUR	5 945 816	4 696 075	0.30
186 145	TELE2 AB	SEK	2 065 688	1 424 513	0.09
860 669	TELIA CO AB	SEK	3 095 382	2 063 392	0.13
20 570	TEMENOS AG - REG	CHF	1 858 041	1 056 987	0.07
170 425	TENARIS SA	EUR	1 790 955	2 775 371	0.17
2 631 518	TESCO PLC	GBP	8 241 517	6 649 606	0.42
865 051	TOTALENERGIES SE	EUR	39 257 621	50 735 241	3.18
75 799	UMICORE SA	EUR	2 868 349	2 601 422	0.16
38 145	UNIBAIL RODAMCO REITS	EUR	3 089 649	1 854 991	0.12
884 920	UNILEVER PLC	GBP	42 088 847	41 710 177	2.61
188 251	UPM-KYMMENE OYJ	EUR	5 831 580	6 575 607	0.41
66 758	VALEO	EUR	1 709 167	1 114 859	0.07
22 099	VERBUND AG	EUR	2 041 822	1 738 086	0.11
349 404	VESTAS WIND SYSTEMS A/S	DKK	8 150 344	9 495 734	0.60
233 298	VIVENDI SE	EUR	2 359 251	2 079 618	0.13
9 181 893	VODAFONE GROUP PLC	GBP	12 725 848	8 717 753	0.55
44 051	VOESTALPINE AG	EUR	1 147 798	1 091 584	0.07
173 585	WARTSILA OYJ ABP	EUR	1 716 156	1 365 767	0.09
65 402	WHITBREAD PLC	GBP	2 321 360	1 894 428	0.12
90 856	WOLTERS KLUWER NV	EUR	7 668 026	8 882 083	0.56
81 384	WORLDLINE SA	EUR	3 094 558	2 972 958	0.19
379 675	WPP PLC	GBP	4 079 505	3 509 827	0.22
80 868	ZALANDO SE	EUR	2 878 129	2 677 539	0.17
Total Shares			1 595 554 260	1 577 386 981	99.22
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 595 554 260	1 577 386 981	99.22
Total Investments			1 595 554 260	1 577 386 981	99.22

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	17.00	United Kingdom	22.64
Banks	9.11	France	20.58
Personal Goods	8.98	Switzerland	12.09
Personal Care, Drug and Grocery Stores	6.07	Netherlands	9.63
Oil, Gas and Coal	5.24	Germany	9.14
Technology Hardware and Equipment	4.69	Denmark	7.30
Non-life Insurance	4.03	Sweden	4.53
Chemicals	3.83	Spain	3.44
Software and Computer Services	3.46	Finland	2.69
Industrial Engineering	3.13	Italy	2.04
Construction and Materials	3.05	Norway	2.04
Electricity	2.95	Ireland	1.34
Media	2.64	Belgium	0.75
Food Producers	2.47	Austria	0.34
Medical Equipment and Services	2.20	Portugal	0.28
Telecommunications Service Providers	1.94	Jersey	0.22
Electronic and Electrical Equipment	1.87	Luxembourg	0.17
Life Insurance	1.84		
Industrial Support Services	1.71		99.22
Industrial Transportation	1.46		
Retailers	1.32		
Automobiles and Parts	1.14		
Consumer Services	1.01		
Investment Banking and Brokerage Services	1.00		
Gas, Water and Multi-utilities	0.96		
Industrial Metals and Mining	0.94		
Household Goods and Home Construction	0.86		
Industrial Materials	0.83		
Real Estate Investment Trusts	0.76		
Alternative Energy	0.60		
General Industrials	0.50		
Travel and Leisure	0.42		
Aerospace and Defense	0.39		
Beverages	0.37		
Telecommunications Equipment	0.34		
Real Estate Investment and Services	0.11		
	99.22		

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
300 000	AAREAL BANK AG 4.5% 25/07/2025	EUR	300 288	300 234	0.19
200 000	ABANCA CORP BANCARIA SA FRN 14/09/2028	EUR	195 866	197 664	0.13
300 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	301 205	285 102	0.18
500 000	ABN AMRO BANK NV - 144A - FRN 13/12/2029	USD	404 666	379 677	0.25
300 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	294 893	274 746	0.18
500 000	ABN AMRO BANK NV 0.5% 23/09/2029	EUR	420 334	394 995	0.26
200 000	ABN AMRO BANK NV 3% 01/06/2032	EUR	186 376	180 482	0.12
300 000	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	304 407	295 872	0.19
300 000	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	273 466	257 391	0.17
200 000	ACEA SPA 0.25% 28/07/2030	EUR	172 211	148 070	0.10
200 000	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	162 746	138 764	0.09
300 000	ADIF ALTA VELOCIDAD 0.55% 31/10/2031	EUR	255 072	225 603	0.15
100 000	ADIF ALTA VELOCIDAD 0.95% 30/04/2027	EUR	106 323	90 149	0.06
100 000	ADIF ALTA VELOCIDAD 1.25% 04/05/2026	EUR	97 810	93 286	0.06
200 000	ADIF ALTA VELOCIDAD 3.5% 30/07/2029	EUR	202 236	196 086	0.13
450 000	AES CORP 1.375% 15/01/2026	USD	378 983	375 630	0.24
94 000	AES CORP 2.45% 15/01/2031	USD	74 442	69 813	0.05
200 000	AGRICULTURAL BANK OF CHINA LTD/HONG KONG 2.25% 01/03/2027	USD	179 344	170 942	0.11
600 000	AGRICULTURAL BANK OF CHINA LTD/NEW YORK 1.25% 19/01/2026	USD	520 514	510 516	0.33
200 000	AIB GROUP PLC FRN 04/07/2026	EUR	195 012	194 018	0.13
250 000	AIB GROUP PLC FRN 17/11/2027	EUR	225 915	211 525	0.14
100 000	ALD SA 4% 05/07/2027	EUR	103 241	99 965	0.06
300 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2% 18/05/2032	USD	224 470	216 292	0.14
330 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.8% 15/04/2026	USD	309 369	299 382	0.19
400 000	ALGONQUIN POWER CO 2.85% 15/07/2031	CAD	251 842	225 262	0.15
200 000	ALLIANDER NV 0.875% 24/06/2032	EUR	171 870	155 782	0.10
400 000	ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST 1.726% 12/02/2026	CAD	266 562	245 228	0.16
100 000	ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST 3.095% 06/02/2032	CAD	59 792	54 675	0.04
100 000	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	78 418	74 277	0.05
345 000	APPLE INC 3% 20/06/2027	USD	321 118	304 282	0.20
400 000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	351 965	327 216	0.21
200 000	ASSICURAZIONI GENERALI SPA 5.8% 06/07/2032	EUR	202 872	212 562	0.14
150 000	AVALONBAY COMMUNITIES INC 1.9% 01/12/2028	USD	124 909	117 415	0.08
300 000	AVALONBAY COMMUNITIES INC 2.05% 15/01/2032	USD	238 964	221 032	0.14
80 000	AVANGRID INC 3.15% 01/12/2024	USD	73 184	71 852	0.05
487 000	AVANGRID INC 3.2% 15/04/2025	USD	451 162	436 208	0.28
315 000	AVANGRID INC 3.8% 01/06/2029	USD	284 720	268 142	0.17
300 000	AXA SA FRN 07/10/2041	EUR	242 895	221 715	0.14
200 000	A2A SPA 1% 16/07/2029	EUR	176 430	159 808	0.10
200 000	A2A SPA 4.5% 19/09/2030	EUR	191 834	195 748	0.13
200 000	BAIDU INC 2.375% 23/08/2031	USD	155 263	146 159	0.09
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	95 708	91 190	0.06
500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	500 142	475 465	0.31

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 4.375% 14/10/2029	EUR	312 993	303 180	0.20
300 000	BANCO BPM SPA 0.75% 15/03/2027	EUR	285 642	267 228	0.17
200 000	BANCO DE SABADELL SA FRN 10/11/2028	EUR	204 334	200 310	0.13
400 000	BANCO SANTANDER SA FRN 24/06/2029	EUR	343 458	328 044	0.21
100 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	91 311	87 857	0.06
300 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	280 410	266 094	0.17
497 000	BANK OF AMERICA CORP FRN 22/10/2025	USD	453 552	440 154	0.28
400 000	BANK OF CHINA LTD/LUXEMBOURG 1.4% 28/04/2026	USD	346 855	338 372	0.22
400 000	BANK OF CHINA LTD/LUXEMBOURG 1.5% 28/04/2025	EUR	387 188	378 636	0.24
200 000	BANK OF CHINA LTD/SINGAPORE 0.8% 28/04/2024	USD	179 140	177 505	0.11
200 000	BANK OF CHINA LTD/SINGAPORE 3.25% 28/04/2025	USD	188 141	180 601	0.12
300 000	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	271 278	257 106	0.17
281 000	BANK OF IRELAND GROUP PLC FRN 16/09/2026	USD	281 577	262 151	0.17
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.1% 08/10/2027	EUR	184 564	169 272	0.11
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	354 746	331 224	0.21
200 000	BARCLAYS PLC FRN 03/11/2026	GBP	218 777	199 826	0.13
100 000	BAYERISCHE LANDESBANK FRN 22/11/2032	EUR	87 823	75 728	0.05
400 000	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	339 727	321 328	0.21
500 000	BCI QUADREAL REALTY 1.056% 12/03/2024	CAD	353 117	329 598	0.21
100 000	BERKELEY GROUP PLC 2.5% 11/08/2031	GBP	92 876	75 203	0.05
400 000	BERLIN HYP AG 0.01% 02/09/2030	EUR	345 864	313 472	0.20
80 000	BERLIN HYP AG 0.01% 19/07/2027	EUR	80 851	69 215	0.04
400 000	BERLIN HYP AG 0.375% 25/01/2027	EUR	371 154	352 300	0.23
440 000	BERLIN HYP AG 0.625% 22/10/2025	EUR	430 622	409 424	0.26
400 000	BNP PARIBAS SA FRN 04/06/2026	EUR	386 822	366 908	0.24
400 000	BNP PARIBAS SA FRN 30/05/2028	EUR	360 701	337 724	0.22
500 000	BNP PARIBAS SA FRN 30/06/2027	USD	419 064	405 753	0.26
500 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	489 760	482 505	0.31
144 000	BOSTON PROPERTIES LP 2.55% 01/04/2032	USD	113 082	102 818	0.07
320 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	277 282	258 264	0.17
279 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	262 402	242 728	0.16
300 000	BPCE SA 0.125% 04/12/2024	EUR	292 356	282 408	0.18
400 000	BPCE SFH SA 0.01% 27/05/2030	EUR	360 962	312 880	0.20
600 000	BPCE SFH SA 0.125% 03/12/2030	EUR	532 198	466 554	0.30
300 000	BPCE SFH SA 1.75% 27/05/2032	EUR	284 586	260 274	0.17
400 000	BPIFRANCE SACA 0% 25/05/2028	EUR	360 133	336 116	0.22
500 000	BPIFRANCE SACA 2.125% 29/11/2027	EUR	502 385	473 460	0.31
150 000	BROOKFIELD FINANCE I UK PLC 2.34% 30/01/2032	USD	116 613	106 890	0.07
200 000	CAIXABANK SA FRN 03/12/2026	GBP	217 485	197 257	0.13
400 000	CAIXABANK SA FRN 09/02/2029	EUR	358 403	323 320	0.21
200 000	CAIXABANK SA FRN 14/11/2030	EUR	208 072	203 808	0.13
300 000	CAIXABANK SA FRN 18/06/2031	EUR	271 278	255 924	0.17
300 000	CAIXABANK SA FRN 18/11/2026	EUR	279 276	266 160	0.17
300 000	CAIXABANK SA 3.75% 07/09/2029	EUR	287 871	293 301	0.19

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.95% 23/10/2025	USD	255 272	252 399	0.16
200 000	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC - REGS - 1.75% 07/04/2026	EUR	188 860	153 340	0.10
200 000	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 2.625% 23/04/2025	GBP	220 401	191 833	0.12
300 000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.9% 12/10/2029	EUR	243 375	217 929	0.14
300 000	CDP FINANCIAL INC 1% 26/05/2026 (ISIN US125094AV47)	USD	258 336	249 987	0.16
100 000	CESKE DRAHY AS 5.625% 12/10/2027	EUR	99 487	99 345	0.06
400 000	CGNPC INTERNATIONAL LTD 2% 11/09/2025	EUR	389 340	375 920	0.24
200 000	CHINA CONSTRUCTION BANK CORP/HONG KONG 1.25% 04/08/2025	USD	176 136	170 670	0.11
400 000	CHINA CONSTRUCTION BANK CORP/LONDON 3.125% 17/05/2025	USD	373 406	359 736	0.23
500 000	CHINA CONSTRUCTION BANK CORP/LUXEMBOURG 0% 22/04/2024	EUR	483 750	477 370	0.31
200 000	CHINA DEVELOPMENT BANK/HONG KONG 0.625% 09/09/2024	USD	178 233	174 930	0.11
200 000	CHINA MERCHANTS BANK CO LTD/LUXEMBOURG BRANCH 1.25% 01/09/2026	USD	171 468	166 100	0.11
200 000	CHINA MERCHANTS BANK CO LTD/SYDNEY 2% 02/03/2025	USD	181 320	175 936	0.11
300 000	CITIGROUP INC FRN 22/09/2028	EUR	293 868	292 458	0.19
200 000	CMB INTERNATIONAL LEASING MANAGEMENT LTD 1.25% 16/09/2024	USD	176 643	173 571	0.11
300 000	CNP ASSURANCES FRN 27/07/2050	EUR	257 952	242 985	0.16
200 000	COFINIMMO SA 0.875% 02/12/2030	EUR	150 808	144 590	0.09
200 000	COLBUN SA - REGS - 3.15% 19/01/2032	USD	156 908	158 362	0.10
400 000	COMMERZBANK AG FRN 24/03/2026	EUR	379 923	365 544	0.24
300 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.35% 01/04/2030	USD	269 183	252 216	0.16
300 000	COOPERATIEVE RABOBANK UA - 144A - FRN 24/02/2027	USD	264 285	244 540	0.16
400 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	375 539	352 680	0.23
200 000	COVIVIO 1.125% 17/09/2031	EUR	164 200	160 256	0.10
400 000	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	343 995	284 204	0.18
200 000	CPI PROPERTY GROUP SA 2.75% 22/01/2028	GBP	196 902	150 061	0.10
250 000	CPPIB CAPITAL INC 0.25% 06/04/2027	EUR	237 785	219 613	0.14
300 000	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	283 305	258 549	0.17
600 000	CPPIB CAPITAL INC 3% 15/06/2028	CAD	434 378	396 824	0.26
500 000	CREDIT AGRICOLE HOME LOAN SFH SA 0.05% 06/12/2029	EUR	451 268	399 280	0.26
200 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	183 068	183 882	0.12
100 000	CREDIT SUISSE AG/LONDON 0.45% 19/05/2025	EUR	93 193	88 698	0.06
300 000	CTP NV 0.5% 21/06/2025	EUR	275 375	251 304	0.16
200 000	CTP NV 0.625% 27/09/2026	EUR	166 958	153 210	0.10
300 000	CTP NV 0.75% 18/02/2027	EUR	241 819	224 754	0.15
300 000	CTP NV 0.875% 20/01/2026	EUR	260 460	243 168	0.16
150 000	CTP NV 1.5% 27/09/2031	EUR	117 916	89 825	0.06
200 000	DANSKE BANK A/S FRN 09/06/2029	EUR	175 296	162 766	0.11
300 000	DANSKE BANK A/S FRN 17/02/2027	EUR	285 224	272 565	0.18
100 000	DANSKE BANK A/S 1.625% 15/03/2024	EUR	100 299	97 476	0.06
200 000	DE VOLKSBANK NV FRN 04/05/2027	EUR	191 142	185 738	0.12
100 000	DE VOLKSBANK NV FRN 22/10/2030	EUR	100 273	90 587	0.06
200 000	DE VOLKSBANK NV 0.01% 16/09/2024	EUR	193 812	188 082	0.12

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	258 105	241 668	0.16
200 000	DERWENT LONDON PLC 1.875% 17/11/2031	GBP	197 947	158 688	0.10
350 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	339 254	328 832	0.21
400 000	DEUTSCHE BANK AG FRN 23/02/2028	EUR	367 850	349 460	0.23
100 000	DEUTSCHE HYPOTHEKENBANK AG 0.25% 10/12/2024	EUR	98 208	94 279	0.06
200 000	DEUTSCHE PFANDBRIEFBANK AG 0.1% 02/02/2026	EUR	183 766	169 734	0.11
400 000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 17/01/2025	EUR	375 620	361 536	0.23
400 000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 27/10/2025	EUR	367 079	347 288	0.22
300 000	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	288 295	268 050	0.17
300 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	232 856	209 676	0.14
200 000	DIGITAL DUTCH FINCO BV 1.5% 15/03/2030	EUR	169 702	156 002	0.10
300 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	295 657	277 812	0.18
100 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	70 993	68 435	0.04
150 000	DNB BANK ASA FRN 10/06/2026	GBP	167 968	159 325	0.10
400 000	DNB BANK ASA FRN 18/01/2028	EUR	369 573	348 136	0.22
300 000	DNB BANK ASA FRN 21/09/2027	EUR	295 599	292 941	0.19
500 000	DNB BOLIGKREDIT AS 0.01% 21/01/2031	EUR	425 420	382 290	0.25
700 000	DNB BOLIGKREDIT AS 0.625% 19/06/2025	EUR	690 743	655 620	0.42
197 000	DOMINION ENERGY INC 2.25% 15/08/2031	USD	156 786	146 628	0.09
300 000	DREAM INDUSTRIAL REAL ESTATE INVESTMENT TRUST 3.968% 13/04/2026	CAD	217 499	197 356	0.13
450 000	DUKE ENERGY CAROLINAS LLC 3.95% 15/11/2028	USD	428 514	404 981	0.26
350 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	297 822	280 751	0.18
300 000	DZ HYP AG 0.75% 21/11/2029	EUR	263 096	254 580	0.16
200 000	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	194 412	182 706	0.12
300 000	EDP FINANCE BV - 144A - 1.71% 24/01/2028	USD	240 787	232 877	0.15
200 000	EDP FINANCE BV 0.375% 16/09/2026	EUR	186 578	176 434	0.11
200 000	EDP FINANCE BV 1.875% 13/10/2025	EUR	200 640	190 238	0.12
400 000	EDP FINANCE BV 1.875% 21/09/2029	EUR	374 295	351 392	0.23
100 000	EIKA BOLIGKREDIT AS 0.125% 16/06/2031	EUR	81 156	76 275	0.05
300 000	ELECTRICITE DE FRANCE SA - 144A - 3.625% 13/10/2025	USD	282 241	270 212	0.17
500 000	ELECTRICITE DE FRANCE SA 1% 13/10/2026	EUR	477 218	451 715	0.29
400 000	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	327 837	296 188	0.19
600 000	ENEL FINANCE INTERNATIONAL NV 1% 16/09/2024	EUR	594 856	577 500	0.37
700 000	ENEL FINANCE INTERNATIONAL NV 1.5% 21/07/2025	EUR	690 020	667 555	0.43
100 000	ENGIE SA FRN PERPETUAL (ISIN FR0013398229)	EUR	99 187	97 219	0.06
300 000	ENGIE SA FRN PERPETUAL (ISIN FR0014000RR2)	EUR	247 459	237 531	0.15
200 000	ENGIE SA FRN PERPETUAL (ISIN FR00140046Y4)	EUR	142 465	143 864	0.09
400 000	ENGIE SA 0.375% 26/10/2029	EUR	341 782	315 560	0.20
400 000	ENGIE SA 1.75% 27/03/2028	EUR	383 927	360 940	0.23
300 000	ENGIE SA 2.125% 30/03/2032	EUR	287 484	254 418	0.16
300 000	ENGIE SA 3.5% 27/09/2029	EUR	299 106	292 305	0.19
300 000	E.ON SE 0.35% 28/02/2030	EUR	256 818	234 660	0.15
350 000	E.ON SE 0.375% 29/09/2027	EUR	320 268	305 480	0.20
200 000	E.ON SE 0.6% 01/10/2032	EUR	142 540	144 914	0.09

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	E.ON SE 0.875% 08/01/2025	EUR	393 890	380 452	0.25
200 000	E.ON SE 0.875% 20/08/2031	EUR	179 432	156 520	0.10
300 000	E.ON SE 1% 07/10/2025	EUR	294 101	282 129	0.18
200 000	E.ON SE 1.625% 29/03/2031	EUR	164 860	167 446	0.11
100 000	EQUINIX INC 0.25% 15/03/2027	EUR	87 325	86 441	0.06
88 000	EQUINIX INC 1% 15/09/2025	USD	74 536	73 681	0.05
221 000	EQUINIX INC 1.55% 15/03/2028	USD	178 170	171 433	0.11
316 000	EQUINIX INC 2.5% 15/05/2031	USD	252 880	237 389	0.15
310 000	EQUINIX INC 3.9% 15/04/2032	USD	271 339	257 275	0.17
300 000	ERG SPA 0.875% 15/09/2031	EUR	239 019	222 999	0.14
316 000	ERG SPA 1.875% 11/04/2025	EUR	315 238	303 527	0.20
264 000	ERP OPERATING LP 4.15% 01/12/2028	USD	249 995	232 723	0.15
200 000	ESB FINANCE DAC 1.125% 11/06/2030	EUR	169 198	165 278	0.11
300 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	259 386	235 338	0.15
400 000	EXPORT-IMPORT BANK OF KOREA 0% 19/10/2024	EUR	387 964	375 280	0.24
500 000	EXPORT-IMPORT BANK OF KOREA 2.125% 18/01/2032	USD	409 146	375 259	0.24
28 000	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	23 671	23 122	0.01
300 000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028	EUR	271 027	239 922	0.16
250 000	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023	EUR	249 215	244 303	0.16
250 000	FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026	EUR	239 438	225 118	0.15
100 000	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	EUR	97 353	96 266	0.06
61 000	FIBRIA OVERSEAS FINANCE LTD 5.5% 17/01/2027	USD	58 375	57 367	0.04
140 000	FIFTH THIRD BANCORP FRN 01/11/2027	USD	116 363	115 771	0.07
200 000	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	170 316	150 182	0.10
200 000	FONDO MIVIVIENDA SA - REGS - 4.625% 12/04/2027	USD	191 935	176 963	0.11
300 000	GENERAL MOTORS CO 5.4% 15/10/2029	USD	283 675	268 826	0.17
338 000	GENERAL MOTORS CO 5.6% 15/10/2032	USD	311 862	295 337	0.19
200 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	185 276	167 794	0.11
150 000	GRANITE REIT HOLDINGS LP 2.194% 30/08/2028	CAD	96 457	88 018	0.06
100 000	GRANITE REIT HOLDINGS LP 3.062% 04/06/2027	CAD	69 177	63 036	0.04
100 000	HAMBURGER HOCHBAHN AG 0.125% 24/02/2031	EUR	84 371	77 065	0.05
100 000	HEALTHPEAK PROPERTIES INC 1.35% 01/02/2027	USD	83 766	81 312	0.05
200 000	HEALTHPEAK PROPERTIES INC 2.125% 01/12/2028	USD	165 911	157 569	0.10
250 000	HERA SPA 0.875% 05/07/2027	EUR	233 340	219 380	0.14
650 000	HONDA MOTOR CO LTD 2.271% 10/03/2025	USD	597 370	576 714	0.37
350 000	HONDA MOTOR CO LTD 2.534% 10/03/2027	USD	312 187	300 156	0.19
97 000	HONDA MOTOR CO LTD 2.967% 10/03/2032	USD	83 067	78 035	0.05
200 000	HONGKONG LAND FINANCE CAYMAN ISLANDS CO LTD 2.25% 15/07/2031	USD	156 967	146 820	0.09
100 000	HOST HOTELS & RESORTS LP 2.9% 15/12/2031	USD	76 816	71 732	0.05
197 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	157 831	154 471	0.10
270 000	HOST HOTELS & RESORTS LP 3.5% 15/09/2030	USD	226 114	208 691	0.13
500 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	500 755	491 065	0.32
300 000	HYPONOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG 0.375% 25/06/2024	EUR	291 873	286 263	0.18

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	HYUNDAI CAPITAL SERVICES INC - REGS - 1.25% 08/02/2026	USD	169 961	162 781	0.11
400 000	IBERDROLA FINANZAS SA 1% 07/03/2024	EUR	400 858	390 688	0.25
500 000	IBERDROLA FINANZAS SA 1% 07/03/2025	EUR	489 232	475 190	0.31
300 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	294 695	274 083	0.18
600 000	IBERDROLA FINANZAS SA 1.375% 11/03/2032	EUR	556 215	494 316	0.32
300 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1797138960)	EUR	299 904	291 624	0.19
300 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295333988)	EUR	247 351	228 618	0.15
400 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295335413)	EUR	359 483	339 124	0.22
400 000	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	384 885	369 876	0.24
200 000	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	196 564	186 994	0.12
300 000	ICADE 1.5% 13/09/2027	EUR	285 240	259 746	0.17
400 000	ICBCIL FINANCE CO LTD 2.25% 02/11/2026	USD	346 901	337 750	0.22
400 000	IDB TRUST SERVICES LTD 0.037% 04/12/2024	EUR	386 380	373 192	0.24
300 000	IGNITIS GRUPE UAB 1.875% 10/07/2028	EUR	287 825	252 336	0.16
300 000	INDIAN RAILWAY FINANCE CORP LTD - REGS - 3.57% 21/01/2032	USD	248 698	239 890	0.16
271 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/HONG KONG 1.625% 28/10/2026	USD	236 232	227 137	0.15
500 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/HONG KONG 2.95% 01/06/2025	USD	474 064	447 248	0.29
300 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/LONDON 1.625% 01/06/2025	EUR	289 185	285 336	0.18
600 000	INDUSTRIAL BANK CO LTD/HONG KONG 3.25% 18/05/2025	USD	562 974	541 498	0.35
400 000	ING GROEP NV - 144A - 4.625% 06/01/2026	USD	373 672	365 654	0.24
600 000	ING GROEP NV FRN 01/07/2026	USD	517 878	504 922	0.33
200 000	ING GROEP NV FRN 07/12/2028	GBP	202 059	180 844	0.12
500 000	ING GROEP NV FRN 23/05/2026	EUR	491 653	475 630	0.31
300 000	ING GROEP NV FRN 24/08/2033	EUR	288 282	281 925	0.18
700 000	ING GROEP NV 2.5% 15/11/2030	EUR	692 484	632 492	0.41
700 000	ING-DIBA AG 0.01% 07/10/2028	EUR	624 248	582 799	0.38
250 000	INTERSTATE POWER AND LIGHT CO 4.1% 26/09/2028	USD	236 408	222 984	0.14
400 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	355 097	332 144	0.21
200 000	INTESA SANPAOLO SPA 1.5% 10/04/2024	EUR	198 576	195 168	0.13
500 000	IREN SPA 1.95% 19/09/2025	EUR	494 621	476 350	0.31
417 000	JPMORGAN CHASE & CO FRN 09/08/2025	USD	366 362	360 400	0.23
183 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	170 559	159 877	0.10
600 000	KBC GROUP NV FRN 16/06/2027	EUR	554 118	529 254	0.34
300 000	KIA CORP - REGS - 2.375% 14/02/2025	USD	275 971	261 793	0.17
250 000	KIA CORP 2.75% 14/02/2027	USD	221 242	206 655	0.13
209 000	KILROY REALTY LP 4.75% 15/12/2028	USD	195 193	178 020	0.12
300 000	KOJAMO OYJ 2% 31/03/2026	EUR	267 510	267 111	0.17
2 000 000	KOMMUNINVEST I SVERIGE AB 0.25% 26/11/2027	SEK	166 489	153 002	0.10
200 000	KOMMUNINVEST I SVERIGE AB 0.375% 19/06/2024 (ISIN US50046PBR55)	USD	179 632	175 841	0.11
200 000	KOMMUNINVEST I SVERIGE AB 0.875% 01/09/2029	EUR	178 412	172 752	0.11
4 200 000	KOMMUNINVEST I SVERIGE AB 0.875% 16/05/2029	SEK	350 044	318 672	0.21
200 000	KOREA DEVELOPMENT BANK 0.4% 19/06/2024	USD	177 655	175 318	0.11

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	KOREA DEVELOPMENT BANK 0.75% 25/01/2025	USD	438 548	429 567	0.28
569 000	KREDITANSTALT FUER WIEDERAUFBAU - EMTN - 0.05% 30/05/2024	EUR	565 967	547 435	0.35
900 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/06/2029	EUR	811 752	740 268	0.49
1 583 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2028	EUR	1 498 522	1 330 496	0.87
1 096 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2031	EUR	965 434	838 111	0.55
1 107 000	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027	EUR	1 057 521	972 300	0.64
541 000	KREDITANSTALT FUER WIEDERAUFBAU 0.25% 30/06/2025	EUR	533 422	506 619	0.33
412 000	KREDITANSTALT FUER WIEDERAUFBAU 0.5% 28/09/2026	EUR	409 533	376 988	0.24
200 000	KREDITANSTALT FUER WIEDERAUFBAU 0.75% 19/02/2026	CAD	134 039	125 288	0.08
500 000	KREDITANSTALT FUER WIEDERAUFBAU 0.75% 30/09/2030	USD	391 413	365 861	0.24
728 000	KREDITANSTALT FUER WIEDERAUFBAU 0.875% 15/09/2026	GBP	805 361	724 767	0.47
1 050 000	KREDITANSTALT FUER WIEDERAUFBAU 1% 01/10/2026	USD	904 643	873 893	0.57
2 900 000	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 02/02/2028	SEK	252 433	235 583	0.15
1 100 000	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 07/06/2032	EUR	1 030 311	943 789	0.62
708 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	618 106	573 405	0.37
1 100 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 15/11/2029	EUR	1 148 456	1 028 093	0.67
200 000	KREDITANSTALT FUER WIEDERAUFBAU 3.875% 02/09/2025	GBP	230 807	222 451	0.14
300 000	LA BANQUE POSTALE HOME LOAN SFH SA 1.625% 12/05/2030	EUR	284 649	267 645	0.17
200 000	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	176 624	168 338	0.11
100 000	LA POSTE SA 1.45% 30/11/2028	EUR	98 259	87 575	0.06
300 000	LANDESBANK BADEN-WUERTTEMBERG 0.25% 21/07/2028	EUR	259 722	242 664	0.16
400 000	LANDESBANK BADEN-WUERTTEMBERG 1.5% 03/02/2025	GBP	446 559	415 031	0.27
100 000	LANDESBANK BADEN-WUERTTEMBERG 1.75% 28/02/2028	EUR	96 497	93 364	0.06
300 000	LANDESBANK BADEN-WUERTTEMBERG 2% 24/02/2025	USD	287 915	264 124	0.17
100 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0.375% 04/06/2029	EUR	77 462	77 631	0.05
670 000	LANDWIRTSCHAFTLICHE RENTENBANK 0% 22/09/2027	EUR	624 456	580 428	0.38
300 000	LANDWIRTSCHAFTLICHE RENTENBANK 0% 30/06/2031	EUR	257 823	231 207	0.15
800 000	LANDWIRTSCHAFTLICHE RENTENBANK 0.4% 23/09/2024	AUD	500 021	477 809	0.31
300 000	LANDWIRTSCHAFTLICHE RENTENBANK 1.9% 12/07/2032	EUR	299 868	270 171	0.17
300 000	LAR ESPANA REAL ESTATE SOCIMI SA 1.843% 03/11/2028	EUR	263 088	211 413	0.14
400 000	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	358 134	342 416	0.22
300 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	277 658	260 439	0.17
288 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	300 388	281 624	0.18
400 000	LEASYS SPA 0% 22/07/2024	EUR	384 604	375 960	0.24
150 000	LENDLEASE FINANCE LTD 3.4% 27/10/2027	AUD	86 331	83 038	0.05
50 000	LENDLEASE FINANCE LTD 3.7% 31/03/2031	AUD	29 590	24 254	0.02
200 000	LENOVO GROUP LTD 6.536% 27/07/2032	USD	198 407	180 691	0.12
300 000	LG CHEM LTD - REGS - 3.625% 15/04/2029	USD	270 882	256 717	0.17
200 000	MAF SUKUK LTD 3.9325% 28/02/2030	USD	183 657	174 025	0.11
200 000	MAF SUKUK LTD 4.638% 14/05/2029	USD	190 217	182 357	0.12
200 000	MBANK SA FRN 21/09/2027	EUR	181 068	154 010	0.10
100 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1% 08/09/2027	EUR	90 631	87 064	0.06
150 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	128 531	122 160	0.08

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
150 000	METROPOLITAN LIFE GLOBAL FUNDING I 0.95% 02/07/2025 (ISIN US59217GEJ40)	USD	130 529	127 498	0.08
350 000	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	324 654	307 511	0.20
300 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	267 024	247 992	0.16
200 000	MIZUHO FINANCIAL GROUP INC FRN 22/05/2030	USD	171 285	162 163	0.10
350 000	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	337 633	319 351	0.21
250 000	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	246 708	238 583	0.15
300 000	MTR CORP CI LTD 2.5% 02/11/2026	USD	268 985	260 801	0.17
500 000	MTR CORP LTD 1.625% 19/08/2030	USD	393 992	373 404	0.24
400 000	MUENCHENER HYPOTHEKENBANK EG 1.25% 14/02/2030	EUR	386 590	350 756	0.23
600 000	MUNICIPALITY FINANCE PLC 0.05% 06/09/2029	EUR	547 044	489 810	0.32
300 000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028	EUR	305 376	278 217	0.18
200 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 1.875% 17/05/2032	EUR	188 738	176 732	0.11
300 000	NATWEST GROUP PLC FRN 06/09/2028	EUR	286 227	292 071	0.19
156 000	NATWEST GROUP PLC FRN 09/11/2028	GBP	170 011	146 688	0.09
200 000	NE PROPERTY BV 2% 20/01/2030	EUR	152 500	137 328	0.09
300 000	NEDERLANDSE WATERSCHAPSBANK NV 2.375% 24/03/2026	USD	273 814	263 755	0.17
297 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 1.9% 15/06/2028	USD	247 301	238 151	0.15
400 000	NIDEC CORP 0.046% 30/03/2026	EUR	364 973	355 852	0.23
300 000	NORDDEUTSCHE LANDESBANK-GIROZENTRALE 0.01% 23/09/2026	EUR	280 320	266 313	0.17
150 000	NORDEA BANK ABP 0.5% 19/03/2031	EUR	124 874	116 378	0.08
411 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	388 513	371 556	0.24
200 000	NORINCHUKIN BANK 2.08% 22/09/2031 (ISIN US656029AH80)	USD	158 883	145 342	0.09
200 000	NORTHERN STATES POWER CO/MN 2.25% 01/04/2031	USD	165 295	155 384	0.10
300 000	NRW BANK 0% 03/02/2031	EUR	257 607	232 782	0.15
86 000	NRW BANK 0% 15/10/2029	EUR	85 909	69 603	0.04
316 000	NRW BANK 0% 18/02/2030	EUR	277 574	253 151	0.16
100 000	NRW BANK 0% 28/07/2031	EUR	84 483	76 630	0.05
150 000	NRW BANK 0.25% 26/01/2032	EUR	129 750	116 169	0.08
37 000	NRW BANK 0.375% 17/11/2026	EUR	38 346	33 327	0.02
19 000	NRW BANK 0.5% 13/09/2027	EUR	20 017	16 830	0.01
28 000	NRW BANK 0.625% 02/02/2029	EUR	29 469	24 118	0.02
293 000	NRW BANK 0.75% 30/06/2028	EUR	283 113	257 849	0.17
300 000	NRW BANK 1.625% 03/08/2032	EUR	275 127	262 896	0.17
400 000	NSTAR ELECTRIC CO 3.95% 01/04/2030	USD	372 987	352 109	0.23
100 000	ONTARIO POWER GENERATION INC 2.893% 08/04/2025	CAD	71 693	66 391	0.04
100 000	ONTARIO POWER GENERATION INC 3.215% 08/04/2030	CAD	68 313	62 710	0.04
200 000	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	182 047	150 780	0.10
100 000	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	98 788	96 686	0.06
100 000	OP MORTGAGE BANK 0.05% 25/03/2031	EUR	81 631	76 931	0.05
600 000	OP MORTGAGE BANK 1% 05/10/2027	EUR	582 655	540 594	0.35
100 000	ORIX CORP 1.919% 20/04/2026	EUR	98 602	93 871	0.06
600 000	ORSTED AS FRN 31/12/3017	EUR	586 598	567 630	0.37
400 000	ORSTED AS 1.5% 26/11/2029	EUR	369 212	345 520	0.22

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	ORSTED AS 2.125% 17/05/2027	GBP	115 848	101 101	0.07
300 000	ORSTED AS 3.25% 13/09/2031	EUR	288 966	287 175	0.19
547 000	PACIFIC LIFE GLOBAL FUNDING II 1.375% 14/04/2026	USD	464 332	452 202	0.29
400 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 3.9% 20/08/2024	USD	391 904	370 185	0.24
300 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.7% 06/06/2032	USD	282 487	277 656	0.18
100 000	PIEDMONT OPERATING PARTNERSHIP LP 3.15% 15/08/2030	USD	79 647	71 034	0.05
196 000	PNC FINANCIAL SERVICES GROUP INC 2.2% 01/11/2024	USD	179 995	175 497	0.11
250 000	POSTNL NV 0.625% 23/09/2026	EUR	235 278	221 435	0.14
200 000	POWER FINANCE CORP LTD 1.841% 21/09/2028	EUR	166 610	157 922	0.10
200 000	POWER FINANCE CORP LTD 3.75% 06/12/2027	USD	176 977	170 775	0.11
50 000	PRINCIPAL LIFE GLOBAL FUNDING II 1.25% 16/08/2026	USD	42 224	40 642	0.03
325 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	303 243	288 522	0.19
200 000	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	190 432	169 334	0.11
100 000	PROLOGIS INTERNATIONAL FUNDING II SA 2.75% 22/02/2032	GBP	109 328	90 439	0.06
200 000	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031	EUR	188 378	176 976	0.11
200 000	PROLOGIS LP 1.25% 15/10/2030	USD	151 125	142 246	0.09
500 000	PSP CAPITAL INC 2.6% 01/03/2032	CAD	337 736	306 864	0.20
200 000	PUBLIC SERVICE CO OF COLORADO 3.7% 15/06/2028	USD	187 388	178 500	0.12
200 000	P3 GROUP SARL 0.875% 26/01/2026	EUR	180 062	166 676	0.11
200 000	P3 GROUP SARL 1.625% 26/01/2029	EUR	159 334	146 556	0.09
400 000	QNB FINANCE LTD 1.625% 22/09/2025	USD	349 934	342 761	0.22
200 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	163 213	141 740	0.09
300 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	268 539	254 025	0.16
300 000	RAIFFEISENBANK AS FRN 09/06/2028	EUR	271 762	230 178	0.15
200 000	RCI BANQUE SA 4.75% 06/07/2027	EUR	202 168	199 006	0.13
200 000	REN FINANCE BV 0.5% 16/04/2029	EUR	165 135	159 542	0.10
100 000	REXFORD INDUSTRIAL REALTY LP 2.15% 01/09/2031	USD	74 652	71 820	0.05
455 000	RIOCAN REAL ESTATE INVESTMENT TRUST 2.829% 08/11/2028	CAD	295 691	268 796	0.17
67 000	ROYAL BANK OF CANADA 1.15% 14/07/2026	USD	56 831	55 305	0.04
250 000	ROYAL SCHIPHOL GROUP NV 1.5% 05/11/2030	EUR	235 405	206 015	0.13
100 000	ROYAL SCHIPHOL GROUP NV 2% 06/04/2029	EUR	105 842	89 023	0.06
400 000	RWE AG 0.5% 26/11/2028	EUR	348 752	331 028	0.21
400 000	RWE AG 0.625% 11/06/2031	EUR	332 606	300 420	0.19
200 000	SATO OYJ 1.375% 24/02/2028	EUR	172 262	144 000	0.09
200 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 1.74% 17/09/2025	USD	177 429	172 400	0.11
300 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 2.413% 17/09/2030	USD	248 071	242 103	0.16
200 000	SBAB BANK AB 0.5% 08/02/2027	EUR	176 344	173 988	0.11
400 000	SBAB BANK AB 0.5% 13/05/2025	EUR	387 610	372 348	0.24
200 000	SBAB BANK AB 1.875% 10/12/2025	EUR	191 526	190 712	0.12
200 000	SEGRO CAPITAL SARL 0.5% 22/09/2031	EUR	160 170	140 866	0.09
300 000	SEGRO CAPITAL SARL 1.875% 23/03/2030	EUR	281 866	254 271	0.16
200 000	SELP FINANCE SARL 3.75% 10/08/2027	EUR	185 224	185 454	0.12
100 000	SFIL SA 0.25% 01/12/2031	EUR	86 120	75 951	0.05
500 000	SK BATTERY AMERICA INC 1.625% 26/01/2024	USD	449 433	443 397	0.29

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 09/08/2027	EUR	271 494	260 781	0.17
300 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	266 595	254 406	0.16
600 000	SOCIETE GENERALE SFH SA 0.01% 02/12/2026	EUR	561 378	528 384	0.34
300 000	SOCIETE GENERALE SFH SA 0.01% 11/02/2030	EUR	251 346	237 192	0.15
150 000	SOUTHERN POWER CO 0.9% 15/01/2026	USD	126 768	123 545	0.08
320 000	SOUTHERN POWER CO 4.15% 01/12/2025	USD	303 765	294 319	0.19
200 000	SOUTHERN WATER SERVICES FINANCE LTD 1.625% 30/03/2027	GBP	217 978	192 255	0.12
500 000	SPAREBANK 1 BOLIGKREDITT AS 0.01% 22/09/2027	EUR	467 467	427 650	0.28
205 000	SPAREBANK 1 BOLIGKREDITT AS 0.5% 30/01/2025	EUR	202 181	193 358	0.12
200 000	SPAREBANK 1 SR-BANK ASA FRN 15/07/2027	EUR	179 636	173 416	0.11
350 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.01% 11/11/2026	EUR	338 052	308 476	0.20
100 000	SR-BOLIGKREDITT AS 0.01% 08/10/2026	EUR	91 730	88 414	0.06
400 000	SSE PLC 1.375% 04/09/2027	EUR	382 260	359 856	0.23
200 000	STEDIN HOLDING NV 2.375% 03/06/2030	EUR	185 540	180 672	0.12
200 000	SUEZ SACA 2.375% 24/05/2030	EUR	181 124	174 912	0.11
300 000	SUEZ SACA 4.625% 03/11/2028	EUR	311 946	302 655	0.20
200 000	SUEZ SACA 5% 03/11/2032	EUR	213 774	204 014	0.13
300 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	294 849	288 378	0.19
250 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	246 645	239 363	0.15
200 000	SUMITOMO MITSUI FINANCIAL GROUP INC 2.472% 14/01/2029	USD	166 063	157 927	0.10
200 000	SUMITOMO MITSUI TRUST BANK LTD 2.8% 10/03/2027 (ISIN US86563VBA61)	USD	178 218	170 515	0.11
500 000	SUZANO AUSTRIA GMBH - REGS - 5.75% 14/07/2026	USD	491 928	471 122	0.30
294 000	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	276 424	243 573	0.16
200 000	SVENSKA HANDELSBANKEN AB 2.625% 05/09/2029	EUR	191 054	186 644	0.12
2 000 000	SVERIGES SAKERSTALLDA OBLIGATIONER AB 0.75% 28/03/2024	SEK	182 712	174 160	0.11
400 000	SWEDBANK AB - 144A - 1.538% 16/11/2026	USD	340 403	328 789	0.21
400 000	SWIRE PROPERTIES MTN FINANCING LTD 3.5% 10/01/2028	USD	368 064	348 994	0.23
200 000	SWISS LIFE FINANCE I LTD 0.5% 15/09/2031	EUR	142 670	141 582	0.09
100 000	TATRA BANKA AS FRN 23/04/2028	EUR	78 589	76 051	0.05
200 000	TENNET HOLDING BV 0.125% 09/12/2027	EUR	179 774	168 694	0.11
100 000	TENNET HOLDING BV 0.5% 09/06/2031	EUR	84 398	75 420	0.05
324 000	TENNET HOLDING BV 0.875% 03/06/2030	EUR	307 833	261 057	0.17
300 000	TENNET HOLDING BV 1% 13/06/2026	EUR	300 778	275 418	0.18
200 000	TENNET HOLDING BV 1.375% 05/06/2028	EUR	191 140	176 782	0.11
700 000	TENNET HOLDING BV 1.625% 17/11/2026	EUR	690 138	650 566	0.42
200 000	TENNET HOLDING BV 1.75% 04/06/2027	EUR	196 302	183 592	0.12
200 000	TENNET HOLDING BV 4.25% 28/04/2032	EUR	209 428	203 484	0.13
300 000	THAMES WATER UTILITIES FINANCE PLC 1.25% 31/01/2032	EUR	247 068	233 382	0.15
200 000	THREE GORGES FINANCE II CAYMAN ISLANDS LTD 1.3% 21/06/2024	EUR	198 619	192 550	0.12
202 000	TORONTO-DOMINION BANK 1.25% 13/12/2024	USD	180 498	176 102	0.11
350 000	TOYOTA MOTOR CREDIT CORP 2.15% 13/02/2030	USD	294 852	276 140	0.18
200 000	UBS AG/LONDON 0.01% 29/06/2026	EUR	185 528	175 226	0.11
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	98 213	93 380	0.06

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.5% 26/02/2024	EUR	504 545	492 095	0.32
300 000	UNICREDIT BANK AG 0.01% 28/09/2026	EUR	280 167	266 205	0.17
500 000	UNICREDIT SPA FRN 05/07/2029	EUR	438 242	401 895	0.26
100 000	UNIQA INSURANCE GROUP AG FRN 09/12/2041	EUR	75 176	69 350	0.04
200 000	UNITED UTILITIES WATER FINANCE PLC 0.875% 28/10/2029	GBP	181 480	172 835	0.11
150 000	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	129 399	120 995	0.08
200 000	VATTENFALL AB 0.05% 15/10/2025	EUR	182 764	181 024	0.12
200 000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	USD	180 222	172 419	0.11
363 000	VERIZON COMMUNICATIONS INC 1.5% 18/09/2030	USD	278 451	264 598	0.17
156 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	147 632	137 376	0.09
300 000	VESTEDA FINANCE BV 0.75% 18/10/2031	EUR	249 881	216 864	0.14
200 000	VESTEDA FINANCE BV 1.5% 24/05/2027	EUR	190 625	178 718	0.12
600 000	VGP NV 1.625% 17/01/2027	EUR	496 752	453 222	0.29
200 000	VIA OUTLETS BV 1.75% 15/11/2028	EUR	174 572	150 808	0.10
300 000	VINCI SA 0% 27/11/2028	EUR	262 992	247 248	0.16
300 000	VONOVIA SE 2.375% 25/03/2032	EUR	246 759	238 173	0.15
300 000	VORNADO REALTY LP 2.15% 01/06/2026	USD	256 210	238 122	0.15
150 000	WELLTOWER INC 2.7% 15/02/2027	USD	133 104	126 604	0.08
200 000	WELLTOWER INC 3.85% 15/06/2032	USD	181 286	159 740	0.10
301 000	WESTPAC BANKING CORP FRN 13/05/2031	EUR	268 758	254 815	0.16
50 000	WISCONSIN POWER AND LIGHT CO 1.95% 16/09/2031	USD	39 592	36 915	0.02
200 000	WISCONSIN POWER AND LIGHT CO 3.95% 01/09/2032	USD	180 906	171 703	0.11
100 000	WP CAREY INC 2.45% 01/02/2032	USD	80 047	72 903	0.05
200 000	XINGCHENG BVI LTD 2.375% 08/10/2026	USD	172 164	162 401	0.10
200 000	XYLEM INC/NY 2.25% 30/01/2031	USD	162 782	152 163	0.10
Total Bonds			123 434 066	116 012 493	74.96
Supranationals, Governments and Local Public Authorities, Debt Instruments					
50 000	ASIAN D DEVELOPMENT GROIP INC 0.35% 16/07/2025	EUR	49 104	46 575	0.03
400 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	354 930	324 364	0.21
400 000	ASIAN DEVELOPMENT BANK 0.75% 10/02/2026	CAD	271 962	250 791	0.16
415 000	ASIAN DEVELOPMENT BANK 1.75% 14/08/2026	USD	371 110	356 338	0.23
231 000	ASIAN DEVELOPMENT BANK 2.375% 10/08/2027	USD	213 947	200 224	0.13
500 000	ASIAN DEVELOPMENT BANK 2.45% 17/01/2024	AUD	333 652	313 001	0.20
100 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	95 792	88 727	0.06
300 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.16% 30/07/2028	EUR	270 996	250 623	0.16
100 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.827% 30/07/2027	EUR	98 288	89 406	0.06
1 070 000	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	1 014 329	1 002 301	0.65
1 370 000	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	1 330 541	1 294 527	0.84
2 602 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	2 401 411	2 156 641	1.39
2 465 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	2 227 125	1 990 067	1.29
400 000	CAISSE DES DEPOTS ET CONSIGNATIONS 0.01% 15/09/2025	EUR	385 936	367 436	0.24

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 460 000	CANADIAN GOVERNMENT BOND 2.25% 01/12/2029	CAD	1 027 058	949 169	0.61
500 000	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	442 341	390 410	0.25
400 000	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	326 782	307 208	0.20
300 000	CORP ANDINA DE FOMENTO 0.45% 24/02/2027	CHF	285 013	277 749	0.18
169 000	CORP ANDINA DE FOMENTO 0.625% 20/11/2026	EUR	164 600	148 051	0.10
185 000	CORP ANDINA DE FOMENTO 0.7% 04/09/2025	CHF	177 955	179 290	0.12
4 450 000	DENMARK GOVERNMENT BOND FRN 15/11/2031	DKK	510 770	471 644	0.30
400 000	EUROFIMA EUROPÄISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL 0.01% 23/06/2028	EUR	364 064	334 320	0.22
220 000	EUROFIMA EUROPÄISCHE GESELLSCHAFT FUER DIE FINANZIERUNG VON EISENBAHMATERIAL 0.1% 20/05/2030	EUR	189 621	174 904	0.11
150 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 0% 10/01/2024	EUR	147 893	145 238	0.09
232 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 1.5% 13/02/2025	USD	211 323	204 564	0.13
800 000	EUROPEAN INVESTMENT BANK 0% 15/11/2027	EUR	746 456	693 056	0.45
273 000	EUROPEAN INVESTMENT BANK 0.01% 15/11/2030	EUR	233 090	214 583	0.14
50 000	EUROPEAN INVESTMENT BANK 0.05% 15/11/2029	EUR	44 556	40 749	0.03
800 000	EUROPEAN INVESTMENT BANK 0.625% 21/10/2027	USD	660 565	636 207	0.41
340 000	EUROPEAN INVESTMENT BANK 0.75% 15/11/2024	GBP	385 972	359 701	0.23
147 000	EUROPEAN INVESTMENT BANK 0.75% 23/09/2030	USD	117 321	107 859	0.07
300 000	EUROPEAN INVESTMENT BANK 1.125% 15/11/2032	EUR	260 940	248 409	0.16
666 000	EUROPEAN INVESTMENT BANK 1.25% 13/11/2026	EUR	669 821	624 295	0.40
2 250 000	EUROPEAN INVESTMENT BANK 1.25% 17/02/2027	NOK	202 770	198 266	0.13
400 000	EUROPEAN INVESTMENT BANK 1.5% 02/03/2027	SEK	37 601	33 372	0.02
1 120 000	EUROPEAN INVESTMENT BANK 1.5% 15/06/2032	EUR	1 048 835	969 181	0.63
147 000	EUROPEAN INVESTMENT BANK 1.625% 09/10/2029	USD	132 497	117 977	0.08
400 000	EUROPEAN INVESTMENT BANK 1.625% 13/05/2031	USD	331 904	312 976	0.20
700 000	EUROPEAN INVESTMENT BANK 1.9% 22/01/2025	CAD	499 328	461 892	0.30
789 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	724 737	690 742	0.45
1 300 000	EUROPEAN INVESTMENT BANK 2.25% 15/03/2030	EUR	1 258 375	1 230 307	0.79
243 000	EUROPEAN INVESTMENT BANK 2.375% 24/05/2027	USD	227 139	211 773	0.14
700 000	EUROPEAN INVESTMENT BANK 2.5% 15/10/2024	USD	654 861	633 348	0.41
440 000	EUROPEAN INVESTMENT BANK 3.3% 03/02/2028	AUD	278 180	264 951	0.17
500 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 0% 24/11/2026	EUR	465 908	428 320	0.28
400 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 0.625% 02/02/2026	USD	343 421	336 008	0.22
500 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 1.75% 24/11/2031	USD	411 055	380 600	0.25
300 000	ILE-DE-FRANCE MOBILITES 0.95% 16/02/2032	EUR	279 212	242 343	0.16
134 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2026	EUR	136 737	120 763	0.08
300 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2027	EUR	277 464	260 904	0.17
37 000	INSTITUTO DE CREDITO OFICIAL 0.2% 31/01/2024	EUR	37 489	35 972	0.02
350 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	322 833	312 755	0.20
60 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.9% 26/11/2025	AUD	39 679	36 807	0.02

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
403 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.125% 20/11/2025	USD	382 839	364 964	0.24
300 000	INTERNATIONAL FINANCE CORP 1.25% 15/12/2023	GBP	348 060	330 123	0.21
197 000	INTERNATIONAL FINANCE CORP 2.125% 07/04/2026	USD	181 241	172 072	0.11
1 875 730	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	1 881 616	1 663 490	1.07
500 000	KOMMUNALBANKEN AS 0.5% 21/10/2024 (ISIN US50048MDA53)	USD	441 217	434 420	0.28
400 000	KOMMUNEKREDIT 0.75% 05/07/2028	EUR	380 424	351 772	0.23
500 000	NEW SOUTH WALES TREASURY CORP 1.25% 20/11/2030	AUD	275 866	248 680	0.16
700 000	NEW SOUTH WALES TREASURY CORP 3% 15/11/2028	AUD	447 533	415 379	0.27
400 000	NORDIC INVESTMENT BANK 0% 30/04/2027	EUR	373 940	351 076	0.23
500 000	NORDIC INVESTMENT BANK 0.125% 10/06/2024	EUR	491 255	478 485	0.31
200 000	NORDIC INVESTMENT BANK 0.5% 03/11/2025	EUR	195 832	185 782	0.12
1 500 000	PROVINCE OF ONTARIO CANADA 1.55% 01/11/2029	CAD	952 535	891 992	0.58
1 000 000	PROVINCE OF ONTARIO CANADA 1.85% 01/02/2027	CAD	695 115	640 248	0.41
724 000	PROVINCE OF ONTARIO CANADA 2.65% 05/02/2025	CAD	527 792	485 954	0.31
550 000	PROVINCE OF QUEBEC CANADA 2.1% 27/05/2031	CAD	360 178	330 738	0.21
50 000	PROVINCE OF QUEBEC CANADA 2.25% 22/02/2024	CAD	36 043	33 758	0.02
400 000	PROVINCE OF QUEBEC CANADA 3.65% 20/05/2032	CAD	292 724	269 449	0.17
700 000	QUEENSLAND TREASURY CORP 1.25% 10/03/2031	AUD	385 020	344 767	0.22
700 000	QUEENSLAND TREASURY CORP 2.5% 06/03/2029	AUD	442 159	400 763	0.26
300 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.35% 20/06/2029	EUR	273 927	248 661	0.16
100 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.875% 25/05/2027	EUR	95 688	90 315	0.06
300 000	REGION OF ILE DE FRANCE 1.375% 14/03/2029	EUR	293 724	268 170	0.17
400 000	REGION OF ILE DE FRANCE 3.625% 27/03/2024	EUR	429 077	401 824	0.26
400 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1% 07/03/2029	EUR	363 924	344 376	0.22
420 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.125% 07/08/2026	EUR	413 343	391 793	0.25
300 000	SNCF RESEAU EPIC 0.875% 22/01/2029	EUR	286 215	260 169	0.17
300 000	SNCF RESEAU EPIC 1% 09/11/2031	EUR	276 559	245 763	0.16
800 000	SOCIETE DU GRAND PARIS EPIC 0% 25/11/2030	EUR	715 833	615 024	0.40
500 000	SOCIETE DU GRAND PARIS EPIC 0.3% 25/11/2031	EUR	431 250	380 495	0.25
400 000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	EUR	394 469	355 408	0.23
600 000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	558 212	492 438	0.32
150 000	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY 3.25% 23/11/2028	CAD	108 128	100 039	0.06
7 000 000	SWEDEN GOVERNMENT INTERNATIONAL BOND 0.125% 09/09/2030	SEK	592 441	531 931	0.34
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			38 419 468	35 638 002	23.03
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			161 853 534	151 650 495	97.99
Total Investments			161 853 534	151 650 495	97.99

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	37.53	Germany	19.19
Governments	23.03	Netherlands	10.35
Investment Banking and Brokerage Services	12.14	France	10.03
Gas, Water and Multi-utilities	4.86	United States of America	9.35
Electricity	4.75	Luxembourg	7.31
Real Estate Investment Trusts	3.33	Canada	4.76
Real Estate Investment and Services	2.64	Spain	4.49
Finance and Credit Services	1.56	Italy	3.06
Industrial Transportation	1.56	Hong Kong (China)	2.61
Technology Hardware and Equipment	1.54	United Kingdom	2.30
Automobiles and Parts	1.36	Norway	2.29
Travel and Leisure	0.69	Sweden	2.24
Non-life Insurance	0.54	Japan	2.18
General Industrials	0.43	Finland	2.09
Industrial Engineering	0.38	Ireland	1.78
Alternative Energy	0.31	Denmark	1.77
Telecommunications Service Providers	0.26	South Korea	1.45
Chemicals	0.17	Australia	1.44
Construction and Materials	0.16	Cayman Islands	1.36
Life Insurance	0.16	China	1.24
Electronic and Electrical Equipment	0.15	Philippines	1.02
Open-end and Miscellaneous Investment Vehicles	0.11	Belgium	0.83
Health Care Providers	0.10	Austria	0.79
Software and Computer Services	0.09	Poland	0.58
Industrial Materials	0.08	Chile	0.55
Consumer Services	0.06	Indonesia	0.42
		Venezuela	0.39
		India	0.37
		Singapore	0.34
		Switzerland	0.33
		Jersey	0.24
		Czech Republic	0.21
		Lithuania	0.16
		Portugal	0.12
		Peru	0.11
		British Virgin Islands	0.10
		Liechtenstein	0.09
		Slovakia	0.05
	97.99		97.99

MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
120 197	ACTIVISION BLIZZARD INC	USD	9 453 899	9 201 080	2.36
2 394	ADOBE INC	USD	809 699	805 653	0.21
35 537	ADVANCED MICRO DEVICES INC	USD	2 467 607	2 301 731	0.59
86 217	ALPHABET CLASS - A	USD	10 375 534	7 606 926	1.95
3 286	ALPHABET INC	USD	294 524	291 567	0.07
202 910	AMAZON.COM INC	USD	24 068 709	17 044 440	4.37
77 653	APPLE INC	USD	10 445 105	10 089 454	2.59
87 217	AVANTOR INC	USD	1 837 662	1 839 407	0.47
610 349	BANK OF AMERICA CORP	USD	19 577 929	20 214 759	5.18
121 612	BAYER AG	EUR	6 266 489	6 272 121	1.61
449	BILL.COM HOLDINGS INC	USD	51 536	48 923	0.01
18 908	BOOZ ALLEN HAMILTON HOLDING CORP	USD	2 031 097	1 976 264	0.51
40 820	BORGWARNER INC	USD	1 673 620	1 643 005	0.42
112 750	BOSTON SCIENTIFIC CORP	USD	5 011 289	5 216 943	1.34
87 772	CATERPILLAR INC	USD	20 395 022	21 026 660	5.39
9 987	CF INDUSTRIES HOLDINGS INC	USD	1 013 681	850 892	0.22
205 597	CITIGROUP INC	USD	9 613 590	9 299 152	2.38
26 180	COLGATE-PALMOLIVE CO	USD	2 028 575	2 062 722	0.53
11 350	CVS HEALTH CORP	USD	1 108 395	1 057 707	0.27
43 734	DARLING INGREDIENTS INC	USD	2 651 155	2 737 311	0.70
21 785	DELTA AIR LINES INC	USD	782 299	715 855	0.18
9 101	DENSO CORP	JPY	491 627	450 825	0.12
10 238	DEUTSCHE BANK AG - REG	EUR	115 572	115 690	0.03
12 038	DKSH HOLDING AG	CHF	896 056	913 361	0.23
12 153	DOLLAR TREE INC	USD	1 966 107	1 718 920	0.44
12 360	ENPHASE ENERGY INC	USD	3 888 731	3 274 906	0.84
53 749	EXACT SCIENCES CORP	USD	2 746 036	2 661 113	0.68
39 465	EXXON MOBIL CORP	USD	4 264 588	4 352 990	1.12
44 209	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	3 085 346	2 999 581	0.77
115 415	FIRST HORIZON NATIONAL CORP	USD	2 826 513	2 827 668	0.72
131 044	FORD MOTOR CO	USD	1 843 789	1 524 042	0.39
17 952	FORTIVE CORP	USD	1 194 347	1 153 416	0.30
22 975	FRESENIUS SE & CO KGAA	EUR	631 071	643 652	0.16
1 569	GENERAL MOTORS CO	USD	60 061	52 781	0.01
6 333	GOLDMAN SACHS GROUP INC	USD	2 298 309	2 174 626	0.56
4 682	HERSHEY CO	USD	1 093 949	1 084 211	0.28
74 924	HEWLETT PACKARD ENTERPRISE CO	USD	1 173 310	1 195 787	0.31
40 883	HF SINCLAIR CORP	USD	2 096 889	2 121 419	0.54
39 640	HP INC	USD	1 054 820	1 065 127	0.27
23 510	HUGO BOSS AG	EUR	1 360 173	1 358 931	0.35
11 937	INCYTE CORP	USD	897 662	958 780	0.25
78 153	INTERCONTINENTAL EXCHANGE INC	USD	7 837 183	8 017 716	2.06
8 252	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 217 170	1 162 624	0.30
783	INTUITIVE SURGICAL INC	USD	171 532	207 769	0.05

MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 656	LAM RESEARCH CORP	USD	724 268	696 017	0.18
130 994	LAS VEGAS SANDS CORP	USD	6 138 843	6 296 882	1.61
44 977	MATCH GROUP INC	USD	2 127 412	1 866 096	0.48
1 901	MCDONALD'S CORP	USD	516 635	500 971	0.13
34 663	META PLATFORMS INC	USD	6 140 456	4 171 345	1.07
143 567	MICROSOFT CORP	USD	34 959 936	34 430 239	8.84
1 453 458	mitsubishi electric corp	JPY	13 459 919	14 469 037	3.71
602	MOODY'S CORP	USD	176 145	167 729	0.04
1 740	MOTOROLA SOLUTIONS INC	USD	445 127	448 415	0.11
57 538	NESTLE SA	CHF	6 641 133	6 662 810	1.71
4 333	NETFLIX INC	USD	1 323 991	1 277 715	0.33
109 379	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	3 009 932	3 118 601	0.80
6 024	PAYLOCITY HOLDING CORP	USD	1 209 981	1 170 222	0.30
410 949	PFIZER INC	USD	20 128 850	21 057 027	5.40
81 746	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	4 473 071	4 470 353	1.15
45 575	PROCTER & GAMBLE CO	USD	6 875 436	6 907 347	1.77
309 411	QUALCOMM INC	USD	37 441 898	34 016 646	8.72
66 275	RAYTHEON TECHNOLOGIES CORP	USD	6 375 655	6 688 473	1.71
13 786	RECRUIT HOLDINGS CO LTD	JPY	449 433	436 425	0.11
6 353	REGENERON PHARMACEUTICALS INC	USD	4 650 459	4 583 626	1.17
12 923	REPLIGEN CORP	USD	2 119 114	2 187 993	0.56
872 719	RESONA HOLDINGS INC	JPY	3 273 257	4 783 435	1.23
140 515	RWE AG	EUR	6 250 273	6 237 029	1.60
15 077	SEALED AIR CORP	USD	795 463	752 041	0.19
1 452	SHIN-ETSU CHEMICAL CO LTD	JPY	178 995	178 549	0.05
9 293	SNOWFLAKE INC - A	USD	1 270 632	1 333 917	0.34
86 527	STARBUCKS CORP	USD	8 725 222	8 583 478	2.20
222 137	SUZUKI MOTOR CORP	JPY	7 354 015	7 190 474	1.84
27 599	SYMRISE AG	EUR	2 992 198	2 994 104	0.77
7 980	TARGET CORP	USD	1 237 299	1 189 339	0.30
436	TEXAS INSTRUMENTS INC	USD	76 012	72 036	0.02
99 527	T-MOBILE US INC	USD	14 080 085	13 933 780	3.57
71 029	TOYOTA INDUSTRIES CORP	JPY	3 958 435	3 897 457	1.00
15 224	TYSON FOODS INC - A	USD	976 620	947 694	0.24
401	UNITED RENTALS INC	USD	140 595	142 523	0.04
2 194	VERISIGN INC	USD	448 827	450 735	0.12
1 089	VERTEX PHARMACEUTICALS INC	USD	339 561	314 481	0.08
34 255	VOLKSWAGEN AG - PFD	EUR	4 243 534	4 256 158	1.09
32 993	WALT DISNEY CO	USD	2 934 370	2 866 432	0.73
6 273	WASTE MANAGEMENT INC	USD	1 046 525	984 108	0.25
2 950	WATERS CORP	USD	828 773	1 010 611	0.26
45 920	WESTERN DIGITAL CORP	USD	2 225 742	1 448 776	0.37
14 558	WOLFSPEED INC	USD	1 175 850	1 005 084	0.26
38 043	WYNN RESORTS LTD	USD	2 597 360	3 137 406	0.80

MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
19 670	ZOETIS INC	USD	2 915 697	2 882 639	0.74
Total Shares			404 621 291	390 554 762	100.12
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			404 621 291	390 554 762	100.12
Total Investments			404 621 291	390 554 762	100.12

MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	13.37	United States of America	82.58
Technology Hardware and Equipment	13.31	Japan	8.85
Pharmaceuticals and Biotechnology	9.94	Germany	6.75
Banks	9.55	Switzerland	1.94
Industrial Engineering	9.10		
Automobiles and Parts	6.02		
Retailers	5.11		
Travel and Leisure	4.93		
Telecommunications Service Providers	4.37		
Investment Banking and Brokerage Services	2.91		
Medical Equipment and Services	2.68		
Personal Care, Drug and Grocery Stores	2.57		
Leisure Goods	2.36		
Food Producers	2.23		
Aerospace and Defense	1.71		
Industrial Support Services	1.67		
Oil, Gas and Coal	1.66		
Gas, Water and Multi-utilities	1.60		
Media	1.06		
Chemicals	1.03		
Waste and Disposal Services	0.95		
Alternative Energy	0.84		
Personal Goods	0.35		
Electronic and Electrical Equipment	0.30		
General Industrials	0.19		
Health Care Providers	0.16		
Telecommunications Equipment	0.11		
Finance and Credit Services	0.04		
	100.12		100.12

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 000	BUNDES Obligation 0% 09/10/2026	EUR	914	970	0.01
30 000	BUNDES Obligation 0% 10/04/2026	EUR	36 647	29 504	0.19
30 000	BUNDES Obligation 0% 10/10/2025 (ISIN DE0001141828)	EUR	37 722	29 860	0.19
95 100	BUNDES Obligation 0% 11/04/2025	EUR	103 873	95 781	0.60
9 000	BUNDES Obligation 1.3% 15/10/2027 (ISIN DE0001141869)	EUR	8 598	9 064	0.06
18 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	23 402	16 093	0.10
39 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	48 575	33 990	0.21
10 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2032	EUR	8 901	8 485	0.05
68 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	55 276	52 520	0.33
6 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	7 230	4 508	0.03
36 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	44 047	35 121	0.22
18 190	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	21 202	16 468	0.10
25 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	31 596	22 093	0.14
24 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001102564)	EUR	28 017	20 660	0.13
7 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	4 506	3 819	0.02
24 480	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	26 978	13 338	0.08
12 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2052	EUR	10 072	6 244	0.04
13 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	16 758	12 285	0.08
55 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	51 450	50 763	0.32
42 200	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	49 904	41 089	0.26
24 930	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	25 156	23 242	0.15
25 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	32 975	23 550	0.15
31 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	36 637	29 895	0.19
33 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	41 983	32 153	0.20
14 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	18 071	14 570	0.09
33 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	41 746	33 827	0.21
17 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	20 232	14 184	0.09
14 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	13 749	14 728	0.09
11 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.7% 15/08/2032	EUR	10 441	10 881	0.07
42 210	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	51 511	44 657	0.28
16 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	20 424	16 835	0.11
25 550	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	44 839	27 032	0.17
13 790	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	19 871	16 159	0.10
16 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	30 661	19 768	0.12
7 420	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	15 340	9 599	0.06
23 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	41 287	29 757	0.19
17 230	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	38 377	23 686	0.15
12 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	22 756	15 941	0.10
4 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	6 647	4 870	0.03
3 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	5 787	3 944	0.02
10 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	11 805	12 397	0.08

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
24 000	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	29 638	24 519	0.15
25 000	CANADIAN GOVERNMENT BOND 0.5% 01/09/2025	CAD	18 627	16 929	0.11
16 000	CANADIAN GOVERNMENT BOND 0.5% 01/12/2030	CAD	10 313	9 544	0.06
19 000	CANADIAN GOVERNMENT BOND 1.25% 01/03/2027	CAD	14 630	12 837	0.08
31 000	CANADIAN GOVERNMENT BOND 1.5% 01/04/2025	CAD	24 357	21 709	0.14
4 000	CANADIAN GOVERNMENT BOND 1.5% 01/05/2024	CAD	3 152	2 848	0.02
36 000	CANADIAN GOVERNMENT BOND 1.5% 01/06/2031	CAD	29 146	23 093	0.15
51 000	CANADIAN GOVERNMENT BOND 1.5% 01/12/2031	CAD	39 496	32 469	0.20
36 000	CANADIAN GOVERNMENT BOND 1.75% 01/12/2053	CAD	25 829	18 784	0.12
50 000	CANADIAN GOVERNMENT BOND 2% 01/06/2028	CAD	35 084	34 635	0.22
4 000	CANADIAN GOVERNMENT BOND 2% 01/06/2032	CAD	3 087	2 649	0.02
21 000	CANADIAN GOVERNMENT BOND 2% 01/12/2051	CAD	18 160	11 869	0.07
5 000	CANADIAN GOVERNMENT BOND 2.25% 01/03/2024	CAD	3 583	3 606	0.02
68 000	CANADIAN GOVERNMENT BOND 2.5% 01/06/2024	CAD	48 769	49 053	0.31
9 000	CANADIAN GOVERNMENT BOND 2.5% 01/12/2032	CAD	6 508	6 201	0.04
24 000	CANADIAN GOVERNMENT BOND 2.75% 01/08/2024	CAD	18 356	17 338	0.11
13 000	CANADIAN GOVERNMENT BOND 2.75% 01/09/2027	CAD	9 855	9 327	0.06
5 000	CANADIAN GOVERNMENT BOND 3% 01/11/2024	CAD	3 768	3 623	0.02
10 000	CANADIAN GOVERNMENT BOND 3.5% 01/12/2045	CAD	10 737	7 614	0.05
9 000	CANADIAN GOVERNMENT BOND 4% 01/06/2041	CAD	9 811	7 232	0.05
15 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	18 395	12 639	0.08
5 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	4 715	2 424	0.02
5 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	4 219	4 143	0.03
5 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	4 503	4 775	0.03
14 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	17 062	12 401	0.08
21 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2027	EUR	20 798	20 909	0.13
1 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	1 447	765	0.00
12 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	16 770	11 703	0.07
13 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	18 104	13 742	0.09
43 000	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	52 988	43 423	0.27
26 000	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	38 388	27 019	0.17
8 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	9 611	8 262	0.05
22 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	26 802	21 500	0.14
17 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	21 067	17 510	0.11
50 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	60 874	50 102	0.31
106 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2032	EUR	88 107	85 083	0.53
22 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	26 971	19 279	0.12
28 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	32 326	23 739	0.15
30 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	25 575	24 586	0.15
21 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	20 484	20 310	0.13
38 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	46 574	34 939	0.22
60 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	48 699	40 131	0.25
8 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	7 992	3 118	0.02
29 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	34 234	27 691	0.17

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
13 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	17 136	7 313	0.05
7 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	4 610	3 830	0.02
85 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	88 141	80 437	0.51
21 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	26 703	21 653	0.14
34 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	43 189	34 501	0.22
2 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	2 399	1 730	0.01
28 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	37 822	23 213	0.15
30 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2038	EUR	25 422	23 984	0.15
67 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	81 199	64 790	0.41
24 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	22 558	17 248	0.11
16 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	26 340	11 563	0.07
25 250	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	25 986	21 766	0.14
47 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	59 933	49 122	0.31
30 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	41 330	24 637	0.15
11 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/11/2032	EUR	10 320	10 641	0.07
46 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	57 838	49 237	0.31
63 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	91 090	66 995	0.42
20 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	37 820	20 974	0.13
20 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	22 644	21 770	0.14
14 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	32 068	16 694	0.10
13 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	36 346	16 886	0.11
6 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	12 088	6 891	0.04
34 300	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	69 084	42 208	0.27
32 260	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	54 276	39 546	0.25
20 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	39 601	26 117	0.16
44 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	66 955	51 328	0.32
2 000	IRELAND GOVERNMENT BOND 0% 18/10/2031	EUR	1 750	1 634	0.01
3 800	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	3 622	3 614	0.02
3 000	IRELAND GOVERNMENT BOND 0.35% 18/10/2032	EUR	2 656	2 464	0.02
16 910	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	20 223	16 275	0.10
5 110	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	6 095	5 159	0.03
15 500	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	18 859	14 751	0.09
4 000	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	3 457	3 557	0.02
30 180	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	38 553	28 444	0.18
4 000	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	5 035	2 889	0.02
5 000	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	4 227	4 358	0.03
3 560	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	5 171	2 983	0.02
22 010	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	33 155	22 635	0.14
60	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	85	67	0.00
3 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	3 267	2 842	0.02
8 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/08/2026	EUR	8 664	7 491	0.05
1 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/01/2024	EUR	1 232	1 034	0.01
56 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/12/2024	EUR	55 944	56 175	0.35
20 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	20 725	17 601	0.11

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
14 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	16 950	14 021	0.09
7 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	6 890	5 442	0.03
15 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	16 722	12 158	0.08
14 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	15 653	9 233	0.06
14 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	11 133	10 903	0.07
7 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	7 257	5 835	0.04
9 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	9 111	7 130	0.04
26 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	32 263	24 349	0.15
6 000	ITALY BUONI POLIENNALI DEL TESORO 1.1% 01/04/2027	EUR	6 588	5 737	0.04
18 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	20 315	17 493	0.11
13 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	12 555	11 345	0.07
13 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	16 386	9 467	0.06
32 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	32 372	32 606	0.20
20 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	20 426	20 658	0.13
10 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	8 086	5 951	0.04
21 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	26 996	20 907	0.13
9 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	11 617	7 578	0.05
18 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	20 801	15 709	0.10
11 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	11 470	6 402	0.04
10 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	12 403	6 837	0.04
34 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	34 707	34 858	0.22
10 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	9 757	10 468	0.07
26 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	33 087	25 317	0.16
25 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	33 109	24 710	0.16
25 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	33 605	25 288	0.16
1 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	745	584	0.00
5 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	4 026	3 173	0.02
24 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	32 027	24 023	0.15
14 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	19 147	11 270	0.07
16 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	22 497	13 818	0.09
10 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	14 270	6 999	0.04
27 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	32 403	28 397	0.18
10 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2032	EUR	8 458	8 879	0.06
30 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	40 721	31 171	0.20
3 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	2 692	2 285	0.01
13 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	11 739	9 115	0.06
13 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	18 542	12 959	0.08
13 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	20 210	11 116	0.07
70 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	80 391	69 670	0.44
12 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	18 507	10 227	0.06
12 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	19 527	10 117	0.06
58 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	59 671	53 303	0.34
14 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	24 081	12 125	0.08
5 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	7 821	5 097	0.03

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 15/01/2026	EUR	3 973	4 242	0.03
6 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	7 965	6 453	0.04
11 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	20 900	10 130	0.06
23 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	39 850	22 763	0.14
9 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	11 956	9 733	0.06
23 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	30 657	25 143	0.16
18 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	29 499	19 886	0.13
17 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	25 988	17 905	0.11
17 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	24 309	18 713	0.12
3 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	4 942	3 239	0.02
19 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	32 051	20 595	0.13
18 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	36 368	19 567	0.12
17 000	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	29 628	19 340	0.12
20 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	33 405	23 107	0.15
30 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	51 303	35 696	0.22
5 380	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	8 071	6 414	0.04
12 940	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	19 174	15 594	0.10
550 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2026	JPY	5 043	4 160	0.03
4 100 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2027	JPY	30 373	30 840	0.19
9 200 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/06/2027	JPY	67 045	69 075	0.43
4 300 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/12/2026	JPY	31 877	32 402	0.20
2 300 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/03/2024	JPY	21 131	17 450	0.11
2 400 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2024	JPY	22 062	18 208	0.11
350 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2025	JPY	3 219	2 655	0.02
3 950 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2024	JPY	36 093	29 970	0.19
6 650 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2023	JPY	64 866	50 457	0.32
2 150 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2024	JPY	19 081	16 313	0.10
7 850 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2025	JPY	57 630	59 558	0.37
1 100 000	JAPAN GOVERNMENT FORTY YEAR BOND - 1 - 2.4% 20/03/2048	JPY	15 154	9 944	0.06
150 000	JAPAN GOVERNMENT FORTY YEAR BOND - 2 - 2.2% 20/03/2049	JPY	1 733	1 306	0.01
1 850 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.4% 20/03/2056	JPY	15 486	9 670	0.06
1 450 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.5% 20/03/2059	JPY	8 347	7 631	0.05
1 650 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.5% 20/03/2060	JPY	12 644	8 610	0.05
2 100 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.7% 20/03/2061	JPY	18 057	11 716	0.07
1 950 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.8% 20/03/2058	JPY	18 578	11 548	0.07
2 050 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.9% 20/03/2057	JPY	20 509	12 625	0.08
500 000	JAPAN GOVERNMENT FORTY YEAR BOND 1% 20/03/2062	JPY	3 343	3 040	0.02
550 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.4% 20/03/2055	JPY	6 161	3 951	0.02
550 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.7% 20/03/2054	JPY	6 574	4 272	0.03
500 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.9% 20/03/2053	JPY	6 211	4 067	0.03
1 300 000	JAPAN GOVERNMENT FORTY YEAR BOND 2% 20/03/2052	JPY	16 964	10 832	0.07
1 050 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2050	JPY	14 185	9 226	0.06
1 850 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2051	JPY	25 276	16 051	0.10
2 700 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2028	JPY	24 228	20 266	0.13

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 900 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2029	JPY	17 528	14 164	0.09
3 600 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2030	JPY	33 511	26 599	0.17
3 300 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2031	JPY	30 173	24 198	0.15
1 650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2028	JPY	15 228	12 363	0.08
2 550 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2030	JPY	23 415	18 800	0.12
2 300 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2031	JPY	21 010	16 855	0.11
7 000 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2026	JPY	65 419	53 009	0.33
800 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2028	JPY	7 382	5 987	0.04
2 200 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2029	JPY	20 215	16 335	0.10
1 950 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2030	JPY	18 923	14 349	0.09
450 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2031	JPY	3 926	3 296	0.02
500 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2026	JPY	4 672	3 782	0.02
650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2028	JPY	6 000	4 855	0.03
3 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2029	JPY	31 635	25 185	0.16
5 150 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2030	JPY	47 173	37 823	0.24
1 500 000	JAPAN GOVERNMENT TEN YEAR BOND 0.2% 20/09/2032	JPY	10 058	11 138	0.07
100 000	JAPAN GOVERNMENT TEN YEAR BOND 0.3% 20/12/2024	JPY	881	762	0.00
3 650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.5% 20/09/2024	JPY	33 770	27 883	0.18
250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.5% 20/12/2024	JPY	2 214	1 912	0.01
1 850 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/06/2024	JPY	17 192	14 138	0.09
3 050 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/12/2023	JPY	28 395	23 253	0.15
150 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 25 - 2.3% 20/12/2036	JPY	1 690	1 339	0.01
150 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 26 - 2.4% 20/03/2037	JPY	1 755	1 354	0.01
2 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 29 - 2.4% 20/09/2038	JPY	31 248	22 968	0.14
1 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 31 - 2.2% 20/09/2039	JPY	17 086	12 715	0.08
1 700 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 32 - 2.3% 20/03/2040	JPY	21 222	15 096	0.09
2 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 36 - 2% 20/03/2042	JPY	31 477	22 169	0.14
900 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.3% 20/06/2046	JPY	7 439	5 308	0.03
2 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/03/2050	JPY	19 669	12 635	0.08
1 850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/06/2049	JPY	16 380	10 619	0.07
1 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/09/2049	JPY	15 405	10 010	0.06
2 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/12/2049	JPY	18 799	12 091	0.08
1 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.5% 20/03/2049	JPY	14 090	9 189	0.06
1 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.5% 20/09/2046	JPY	10 275	6 791	0.04
2 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/06/2050	JPY	21 015	13 764	0.09
2 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/09/2050	JPY	22 804	14 617	0.09
1 650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/12/2046	JPY	10 617	10 399	0.07
9 400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/03/2051	JPY	64 759	57 296	0.36
2 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/06/2048	JPY	21 386	13 913	0.09
2 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/06/2051	JPY	23 148	15 512	0.10
1 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/09/2051	JPY	10 929	7 885	0.05
1 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2048	JPY	13 525	9 094	0.06
2 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2050	JPY	22 633	14 976	0.09
2 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2051	JPY	17 575	15 466	0.10

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2046	JPY	7 637	5 001	0.03
550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2047	JPY	5 405	3 622	0.02
1 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2048	JPY	15 898	10 401	0.07
1 500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/06/2047	JPY	12 990	9 844	0.06
850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/09/2047	JPY	7 351	5 564	0.03
1 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/12/2047	JPY	10 638	7 509	0.05
1 700 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.9% 20/09/2048	JPY	17 317	11 249	0.07
1 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1% 20/03/2052	JPY	8 514	8 532	0.05
450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.1% 20/03/2033	JPY	3 257	3 595	0.02
1 350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.3% 20/06/2052	JPY	8 885	9 593	0.06
1 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/12/2045	JPY	13 021	8 715	0.05
1 850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.5% 20/03/2045	JPY	21 299	14 362	0.09
100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.5% 20/12/2044	JPY	949	778	0.00
600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.6% 20/06/2045	JPY	4 601	4 739	0.03
850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/03/2044	JPY	10 010	6 880	0.04
550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2033	JPY	6 080	4 638	0.03
250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2044	JPY	2 867	2 020	0.01
650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/09/2044	JPY	7 402	5 249	0.03
750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/12/2043	JPY	8 533	6 075	0.04
1 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/03/2043	JPY	18 624	13 212	0.08
1 400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/09/2043	JPY	16 889	11 550	0.07
500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 22/11/2032	JPY	5 554	4 260	0.03
750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.9% 20/06/2043	JPY	8 851	6 288	0.04
400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.9% 20/09/2042	JPY	4 739	3 356	0.02
2 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/09/2040	JPY	25 391	17 885	0.11
2 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/09/2041	JPY	30 980	21 715	0.14
2 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.2% 20/03/2041	JPY	24 748	17 514	0.11
1 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/03/2039	JPY	19 152	14 221	0.09
450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/05/2032	JPY	5 091	3 974	0.02
2 950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.4% 20/12/2034	JPY	34 822	26 521	0.17
1 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2036	JPY	14 895	10 930	0.07
1 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2038	JPY	17 544	13 220	0.08
200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/06/2036	JPY	2 291	1 822	0.01
1 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/09/2037	JPY	11 794	9 123	0.06
2 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 100 - 2.2% 20/03/2028	JPY	26 936	21 243	0.13
150 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 114 - 2.1% 20/12/2029	JPY	1 217	1 267	0.01
2 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 123 - 2.1% 20/12/2030	JPY	23 006	17 480	0.11
1 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 140 - 1.7% 20/09/2032	JPY	15 545	12 236	0.08
3 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 73 - 2% 20/12/2024	JPY	32 329	27 543	0.17
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 92 - 2.1% 20/12/2026	JPY	3 695	2 857	0.02
150 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 99 - 2.1% 20/12/2027	JPY	1 561	1 240	0.01
2 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.2% 20/06/2036	JPY	20 340	15 541	0.10
5 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/06/2039	JPY	39 903	38 372	0.24
1 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/09/2039	JPY	9 983	7 248	0.05

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/12/2039	JPY	12 958	9 181	0.06
1 900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2036	JPY	17 729	13 536	0.09
1 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2039	JPY	12 291	9 124	0.06
3 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2040	JPY	29 310	20 937	0.13
3 650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/06/2040	JPY	33 834	24 165	0.15
3 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/06/2041	JPY	31 563	23 124	0.15
3 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/09/2040	JPY	36 276	25 369	0.16
2 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/03/2038	JPY	20 742	18 880	0.12
3 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/03/2041	JPY	32 284	23 316	0.15
2 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/06/2038	JPY	24 197	17 749	0.11
1 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/09/2036	JPY	11 784	8 960	0.06
3 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/09/2041	JPY	24 091	20 867	0.13
2 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2038	JPY	21 191	18 629	0.12
3 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2040	JPY	33 263	24 074	0.15
2 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2041	JPY	20 559	17 856	0.11
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/06/2037	JPY	2 851	2 157	0.01
1 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/09/2037	JPY	17 352	12 883	0.08
700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/12/2036	JPY	6 825	5 070	0.03
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/12/2037	JPY	2 846	2 138	0.01
2 500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.7% 20/03/2037	JPY	19 222	18 289	0.11
1 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.7% 20/09/2038	JPY	10 033	8 930	0.06
2 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.8% 20/03/2042	JPY	18 260	18 850	0.12
1 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.9% 20/06/2042	JPY	9 498	9 581	0.06
3 750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1% 20/12/2035	JPY	29 478	28 902	0.18
600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/03/2035	JPY	6 187	4 763	0.03
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/09/2035	JPY	3 465	2 768	0.02
4 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/12/2034	JPY	38 594	31 810	0.20
3 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.3% 20/06/2035	JPY	35 754	26 834	0.17
1 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.4% 20/09/2034	JPY	14 757	11 400	0.07
4 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/03/2034	JPY	48 338	36 720	0.23
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/06/2034	JPY	5 320	4 118	0.03
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/12/2033	JPY	3 749	2 920	0.02
750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/06/2033	JPY	8 088	6 325	0.04
550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/09/2033	JPY	6 103	4 636	0.03
3 750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/12/2032	JPY	40 392	31 662	0.20
2 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/09/2031	JPY	25 066	19 770	0.12
2 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/12/2031	JPY	23 529	18 565	0.12
3 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/12/2032	JPY	36 123	27 674	0.17
2 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2024	JPY	27 033	21 704	0.14
3 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2031	JPY	37 566	28 652	0.18
4 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/06/2031	JPY	50 756	39 738	0.25
50 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/03/2027	JPY	527	408	0.00
3 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2024	JPY	31 547	25 251	0.16
3 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2030	JPY	32 424	25 390	0.16

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/06/2028	JPY	32 140	25 354	0.16
2 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2024	JPY	27 033	21 970	0.14
2 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2028	JPY	29 625	23 345	0.15
950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2031	JPY	8 028	8 183	0.05
3 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/06/2028	JPY	31 050	26 442	0.17
1 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.4% 20/06/2024	JPY	13 691	10 977	0.07
250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.4% 20/06/2028	JPY	2 676	2 109	0.01
1 050 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/02/2024	JPY	7 072	7 958	0.05
6 750 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/11/2024	JPY	49 430	51 136	0.32
7 420	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	8 367	6 391	0.04
34 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	30 152	27 919	0.18
29 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	29 707	29 725	0.19
10 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	6 030	4 432	0.03
47 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	46 345	45 842	0.29
4 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	5 147	3 839	0.02
23 060	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	28 005	21 707	0.14
13 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	16 804	13 081	0.08
19 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	24 872	17 155	0.11
18 400	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	23 377	16 303	0.10
11 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1.4% 22/06/2053	EUR	8 335	7 297	0.05
10 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	12 081	7 404	0.05
9 650	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	13 477	8 424	0.05
4 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	6 616	3 244	0.02
5 990	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	8 648	6 184	0.04
8 000	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	15 204	8 930	0.06
9 130	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	14 830	10 344	0.07
19 790	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	38 068	23 229	0.15
2 710	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	5 095	3 355	0.02
12 810	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	20 679	15 431	0.10
70 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2026	EUR	68 992	68 673	0.43
3 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	2 019	2 069	0.01
6 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	6 453	3 024	0.02
12 890	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	14 719	11 124	0.07
1 000	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	943	1 004	0.01
22 000	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	23 452	19 955	0.13
11 320	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	12 804	8 200	0.05
8 000	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2032	EUR	7 422	6 847	0.04
21 000	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	22 254	20 541	0.13
5 770	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	7 030	5 536	0.03
4 000	NETHERLANDS GOVERNMENT BOND 2% 15/01/2054	EUR	3 593	3 613	0.02
26 000	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	30 340	27 416	0.17
13 000	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	20 345	13 360	0.08
8 420	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	15 919	8 927	0.06
19 500	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	39 179	23 294	0.15

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 540	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	10 361	6 587	0.04
12 220	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	20 330	14 694	0.09
9 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	8 607	9 190	0.06
16 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	18 100	13 673	0.09
20 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	15 679	16 532	0.10
10 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	5 784	5 956	0.04
20 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	23 547	18 323	0.12
4 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	5 210	3 828	0.02
8 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	7 607	4 728	0.03
23 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	27 526	22 739	0.14
19 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	22 966	19 410	0.12
3 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	5 058	1 802	0.01
7 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	10 444	5 378	0.03
2 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2% 15/07/2026	EUR	2 083	2 075	0.01
7 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	14 014	5 143	0.03
3 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	3 879	2 951	0.02
8 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	12 925	8 335	0.05
4 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	10 484	4 763	0.03
4 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	7 685	4 679	0.03
570	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	935	695	0.00
86 000	SPAIN GOVERNMENT BOND 0% 31/01/2026	EUR	83 763	83 598	0.53
42 000	SPAIN GOVERNMENT BOND 0% 31/01/2027	EUR	46 246	39 511	0.25
2 000	SPAIN GOVERNMENT BOND 0.1% 30/04/2031	EUR	1 726	1 626	0.01
7 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	9 020	6 113	0.04
3 000	SPAIN GOVERNMENT BOND 0.5% 31/10/2031	EUR	2 646	2 482	0.02
15 000	SPAIN GOVERNMENT BOND 0.7% 30/04/2032	EUR	12 917	12 412	0.08
7 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2029	EUR	6 450	6 367	0.04
7 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	8 121	4 939	0.03
7 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	8 002	4 528	0.03
1 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	1 061	549	0.00
4 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	3 437	2 781	0.02
34 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	40 716	31 032	0.20
20 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	22 912	19 484	0.12
31 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	41 498	30 067	0.19
29 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	35 371	27 809	0.17
1 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	997	987	0.01
1 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	487	485	0.00
35 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	46 886	34 981	0.22
16 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	22 131	13 818	0.09
4 000	SPAIN GOVERNMENT BOND 1.9% 31/10/2052	EUR	4 484	2 708	0.02
29 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	42 153	28 041	0.18
43 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	53 720	44 917	0.28
29 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	39 247	27 437	0.17
1 000	SPAIN GOVERNMENT BOND 2.55% 31/10/2032	EUR	932	972	0.01

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
52 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	65 592	55 292	0.35
17 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	25 342	15 395	0.10
32 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	35 235	29 806	0.19
26 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	33 645	28 082	0.18
4 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	5 911	4 439	0.03
11 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	22 939	12 967	0.08
17 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	34 539	20 612	0.13
20 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	29 688	25 153	0.16
46 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	80 023	57 985	0.36
31 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	47 022	36 258	0.23
17 000	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	21 614	20 889	0.13
11 000	UNITED KINGDOM GILT 1.75% 22/01/2049	GBP	14 725	8 443	0.05
9 380	UNITED KINGDOM GILT 1% 22/04/2024	GBP	12 384	10 964	0.07
84 000	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	115 080	91 078	0.57
29 000	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	34 369	33 750	0.21
17 000	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	21 229	17 128	0.11
24 000	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	29 908	21 606	0.14
21 000	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	27 980	19 701	0.12
58 000	UNITED KINGDOM GILT 0.5% 22/10/2061	GBP	30 539	24 704	0.16
4 000	UNITED KINGDOM GILT 0.5% 31/01/2029	GBP	4 298	3 981	0.03
11 000	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	10 495	8 898	0.06
11 000	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	10 568	11 054	0.07
49 000	UNITED KINGDOM GILT 1% 31/01/2032	GBP	48 881	46 616	0.29
17 000	UNITED KINGDOM GILT 1.125% 31/01/2039	GBP	16 522	13 464	0.08
18 000	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	19 586	19 478	0.12
69 560	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	71 932	53 123	0.33
1 000	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	924	648	0.00
40 000	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	45 594	44 724	0.28
1 920	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	2 935	1 407	0.01
15 530	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	25 657	10 984	0.07
7 810	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	14 866	5 198	0.03
17 000	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	18 138	15 359	0.10
18 040	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	27 974	13 191	0.08
12 000	UNITED KINGDOM GILT 2.5% 22/07/2065	GBP	24 440	10 755	0.07
15 280	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	30 141	16 290	0.10
19 000	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	37 809	21 008	0.13
14 030	UNITED KINGDOM GILT 3.5% 22/07/2068	GBP	39 931	16 090	0.10
15 000	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	35 274	17 363	0.11
4 750	UNITED KINGDOM GILT 4% 22/01/2060	GBP	13 323	5 943	0.04
15 000	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	31 725	18 505	0.12
7 620	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	12 544	9 395	0.06
4 400	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	9 422	5 409	0.03
10 360	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	25 639	12 882	0.08
4 050	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	11 065	5 181	0.03

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 000	UNITED KINGDOM GILT 4.5% 07/12/2042	GBP	11 413	6 375	0.04
11 870	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	21 926	15 369	0.10
14 880	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	32 543	19 420	0.12
80 000	UNITED STATES TREASURY NOTE/BOND 3% 15/07/2025	USD	80 378	77 475	0.49
51 000	UNITED STATES TREASURY NOTE/BOND 0.375% 15/09/2024	USD	47 661	47 518	0.30
47 000	UNITED STATES TREASURY NOTE/BOND 0.375% 30/09/2027	USD	46 052	39 605	0.25
147 000	UNITED STATES TREASURY NOTE/BOND 0.375% 30/11/2025	USD	144 611	131 472	0.82
150 000	UNITED STATES TREASURY NOTE/BOND 0.375% 31/01/2026	USD	147 491	133 405	0.83
3 000	UNITED STATES TREASURY NOTE/BOND 0.375% 31/07/2027	USD	2 561	2 545	0.02
58 000	UNITED STATES TREASURY NOTE/BOND 0.5% 28/02/2026	USD	55 465	51 665	0.32
10 000	UNITED STATES TREASURY NOTE/BOND 0.5% 30/06/2027	USD	8 690	8 552	0.05
34 000	UNITED STATES TREASURY NOTE/BOND 0.5% 30/11/2023	USD	32 536	32 709	0.21
82 000	UNITED STATES TREASURY NOTE/BOND 0.5% 31/10/2027	USD	80 962	69 328	0.44
75 000	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	73 020	59 320	0.37
10 000	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	8 104	7 867	0.05
42 000	UNITED STATES TREASURY NOTE/BOND 0.625% 15/10/2024	USD	38 985	39 211	0.25
50 000	UNITED STATES TREASURY NOTE/BOND 0.625% 30/11/2027	USD	43 172	42 461	0.27
16 000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/03/2027	USD	13 662	13 883	0.09
206 000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/07/2026	USD	200 852	181 955	1.13
50 000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2023	USD	48 070	48 070	0.30
115 000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	111 011	97 408	0.61
55 000	UNITED STATES TREASURY NOTE/BOND 0.75% 15/11/2024	USD	51 800	51 339	0.32
133 000	UNITED STATES TREASURY NOTE/BOND 0.75% 30/04/2026	USD	132 819	118 868	0.75
23 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/01/2028	USD	19 725	19 557	0.12
5 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/03/2026	USD	5 007	4 481	0.03
5 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/05/2026	USD	4 997	4 459	0.03
103 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/08/2026	USD	101 198	91 170	0.57
70 800	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	65 921	56 574	0.36
9 000	UNITED STATES TREASURY NOTE/BOND 0.875% 30/06/2026	USD	9 067	8 044	0.05
194 000	UNITED STATES TREASURY NOTE/BOND 0.875% 31/01/2024	USD	189 733	186 087	1.16
64 000	UNITED STATES TREASURY NOTE/BOND 1% 15/12/2024	USD	60 140	59 880	0.38
70 000	UNITED STATES TREASURY NOTE/BOND 1% 31/07/2028	USD	68 121	59 478	0.37
126 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/01/2025	USD	125 075	117 868	0.74
99 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/02/2031	USD	94 732	80 638	0.51
8 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	6 103	4 976	0.03
60 000	UNITED STATES TREASURY NOTE/BOND 1.125% 29/02/2028	USD	52 898	51 928	0.33
19 000	UNITED STATES TREASURY NOTE/BOND 1.125% 31/08/2028	USD	16 554	16 230	0.10
100 000	UNITED STATES TREASURY NOTE/BOND 1.125% 31/10/2026	USD	99 909	89 421	0.56
53 700	UNITED STATES TREASURY NOTE/BOND 1.25% 15/05/2050	USD	37 426	28 956	0.18
39 000	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	38 077	31 645	0.20
119 000	UNITED STATES TREASURY NOTE/BOND 1.25% 30/04/2028	USD	119 059	103 232	0.65
41 000	UNITED STATES TREASURY NOTE/BOND 1.25% 30/06/2028	USD	35 156	35 433	0.22
54 000	UNITED STATES TREASURY NOTE/BOND 1.25% 30/09/2028	USD	47 309	46 373	0.29
50 000	UNITED STATES TREASURY NOTE/BOND 1.25% 31/03/2028	USD	44 266	43 453	0.27

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
63 000	UNITED STATES TREASURY NOTE/BOND 1.25% 31/05/2028	USD	55 696	54 534	0.34
900	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	667	501	0.00
20 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2040	USD	18 843	13 006	0.08
44 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/10/2028	USD	42 692	37 978	0.24
50 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/12/2028	USD	44 000	43 109	0.27
36 000	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2025	USD	33 895	33 874	0.21
84 000	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	USD	81 178	71 530	0.45
175 000	UNITED STATES TREASURY NOTE/BOND 1.5% 29/02/2024	USD	172 593	168 710	1.05
50 000	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2024	USD	47 484	47 305	0.30
50 000	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2028	USD	44 328	43 406	0.27
137 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	140 430	115 229	0.72
36 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2029	USD	38 363	31 219	0.20
46 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2050	USD	42 457	27 442	0.17
95 000	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2026	USD	98 117	86 612	0.54
35 000	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2026	USD	36 230	31 938	0.20
89 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/02/2032	USD	79 853	75 427	0.47
50 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/03/2025	USD	47 500	47 227	0.30
76 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/08/2041	USD	72 909	52 048	0.33
10 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/11/2029	USD	9 930	8 716	0.05
10 000	UNITED STATES TREASURY NOTE/BOND 1.75% 28/02/2027	USD	9 338	9 156	0.06
68 700	UNITED STATES TREASURY NOTE/BOND 1.75% 30/06/2024	USD	72 815	65 845	0.41
129 500	UNITED STATES TREASURY NOTE/BOND 1.75% 31/07/2024	USD	137 359	123 854	0.78
53 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2041	USD	50 577	37 464	0.24
37 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2051	USD	33 561	23 553	0.15
64 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/11/2051	USD	60 608	40 650	0.26
8 000	UNITED STATES TREASURY NOTE/BOND 1.875% 28/02/2029	USD	7 733	7 086	0.04
62 200	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2024	USD	60 346	59 479	0.37
138 000	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2025	USD	131 407	131 293	0.82
49 600	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2050	USD	53 526	32 821	0.21
50 000	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2025	USD	47 484	47 195	0.30
68 000	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2051	USD	60 249	44 593	0.28
64 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2041	USD	58 043	45 750	0.29
18 000	UNITED STATES TREASURY NOTE/BOND 2% 30/04/2024	USD	17 314	17 367	0.11
50 000	UNITED STATES TREASURY NOTE/BOND 2.125% 15/05/2025	USD	47 773	47 500	0.30
30 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	27 574	27 900	0.18
59 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2052	USD	47 990	41 162	0.26
46 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/05/2041	USD	47 912	34 579	0.22
50 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	38 063	35 422	0.22
13 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	16 363	9 716	0.06
51 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2024	USD	49 167	48 976	0.31
95 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2025	USD	96 269	89 893	0.57
137 000	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2024	USD	135 898	132 910	0.83
100	UNITED STATES TREASURY NOTE/BOND 2.25% 31/10/2024	USD	109	96	0.00
18 000	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2024	USD	17 175	17 243	0.11

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
34 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/02/2042	USD	27 655	25 952	0.16
35 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2029	USD	31 350	31 812	0.20
75 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	76 277	53 906	0.34
55 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/08/2024	USD	53 230	53 066	0.33
56 400	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	68 710	40 881	0.26
23 000	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	25 379	17 325	0.11
2 000	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	2 231	1 496	0.01
2 300	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	1 847	1 717	0.01
14 200	UNITED STATES TREASURY NOTE/BOND 2.5% 28/02/2026	USD	15 881	13 481	0.08
188 000	UNITED STATES TREASURY NOTE/BOND 2.5% 31/05/2024	USD	185 238	182 330	1.14
140 600	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	150 918	129 988	0.82
50 000	UNITED STATES TREASURY NOTE/BOND 2.625% 15/04/2025	USD	48 391	48 102	0.30
25 000	UNITED STATES TREASURY NOTE/BOND 2.625% 30/04/2024	USD	24 341	24 289	0.15
1 000	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2025	USD	948	956	0.01
34 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2024	USD	33 190	33 256	0.21
74 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	81 874	69 537	0.44
50 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/05/2025	USD	48 516	48 188	0.30
121 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2032	USD	112 298	110 052	0.69
26 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	30 408	20 317	0.13
7 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	9 881	6 260	0.04
3 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	3 878	2 344	0.01
48 000	UNITED STATES TREASURY NOTE/BOND 2.75% 31/05/2027	USD	47 156	45 240	0.28
56 000	UNITED STATES TREASURY NOTE/BOND 2.75% 31/05/2029	USD	53 200	51 993	0.33
49 200	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	58 028	46 417	0.29
60 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	57 925	55 275	0.35
7 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	8 049	5 714	0.04
26 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	29 855	20 934	0.13
50 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2052	USD	43 492	40 156	0.25
66 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/06/2025	USD	65 796	63 762	0.40
79 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	88 203	74 370	0.47
59 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2027	USD	57 064	55 893	0.35
87 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2029	USD	85 449	81 453	0.51
22 000	UNITED STATES TREASURY NOTE/BOND 2.875% 31/08/2027	USD	21 349	21 161	0.13
21 000	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	16 560	17 194	0.11
23 000	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	25 843	18 864	0.12
38 400	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	52 322	31 656	0.20
12 000	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	9 489	9 883	0.06
8 000	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2047	USD	8 858	6 550	0.04
5 000	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	5 600	4 106	0.03
56 000	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2052	USD	50 138	46 358	0.29
15 000	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2044	USD	16 746	12 382	0.08
33 000	UNITED STATES TREASURY NOTE/BOND 3% 30/06/2024	USD	32 334	32 206	0.20
10 000	UNITED STATES TREASURY NOTE/BOND 3% 31/07/2027	USD	9 679	9 459	0.06
10 400	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	11 416	8 959	0.06

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
50 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	45 211	42 633	0.27
39 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	50 152	32 809	0.21
18 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	22 146	15 193	0.10
74 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2028	USD	84 117	70 542	0.44
5 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	7 774	5 008	0.03
121 000	UNITED STATES TREASURY NOTE/BOND 3.125% 31/08/2024	USD	119 636	118 503	0.74
38 000	UNITED STATES TREASURY NOTE/BOND 3.25% 15/05/2042	USD	37 253	33 327	0.21
10 000	UNITED STATES TREASURY NOTE/BOND 3.25% 30/06/2027	USD	9 901	9 666	0.06
56 000	UNITED STATES TREASURY NOTE/BOND 3.25% 30/06/2029	USD	54 775	53 559	0.34
50 000	UNITED STATES TREASURY NOTE/BOND 3.375% 15/08/2042	USD	48 773	44 703	0.28
4 800	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	6 970	4 238	0.03
11 000	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	15 434	10 096	0.06
14 500	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	20 971	13 333	0.08
39 300	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	57 357	37 323	0.23
23 000	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	28 568	21 545	0.14
7 600	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	11 239	7 414	0.05
32 000	UNITED STATES TREASURY NOTE/BOND 3.875% 30/09/2027	USD	32 419	32 110	0.20
51 000	UNITED STATES TREASURY NOTE/BOND 4% 15/11/2032	USD	53 709	52 020	0.33
20 000	UNITED STATES TREASURY NOTE/BOND 4% 15/11/2042	USD	20 719	19 600	0.12
39 000	UNITED STATES TREASURY NOTE/BOND 4% 15/11/2052	USD	40 714	39 171	0.25
3 600	UNITED STATES TREASURY NOTE/BOND 4.25% 15/05/2039	USD	5 531	3 706	0.02
50 700	UNITED STATES TREASURY NOTE/BOND 4.25% 15/11/2040	USD	54 922	51 825	0.33
1 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/02/2038	USD	1 306	1 048	0.01
9 300	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2040	USD	10 673	9 673	0.06
42 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2041	USD	66 263	43 542	0.27
5 100	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2039	USD	7 968	5 317	0.03
50 000	UNITED STATES TREASURY NOTE/BOND 4.375% 30/11/2024	USD	50 281	50 008	0.31
4 900	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	7 752	5 192	0.03
50 000	UNITED STATES TREASURY NOTE/BOND 4.5% 31/10/2024	USD	50 102	49 852	0.31
5 700	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	9 185	6 121	0.04
45 100	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	74 202	49 060	0.31
49 400	UNITED STATES TREASURY NOTE/BOND 6% 15/02/2026	USD	64 947	51 801	0.33
17 000	UNITED STATES TREASURY NOTE/BOND 2% 30/06/2024	USD	16 291	16 341	0.10
32 000	UNITED STATES TREASURY NOTE/BOND 3% 31/07/2024	USD	31 338	31 205	0.20
16 000	UNITED STATES TREASURY NOTE/BOND 3% 30/09/2025	USD	15 377	15 463	0.10
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			18 847 455	15 569 913	97.87
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			18 847 455	15 569 913	97.87
Total Investments			18 847 455	15 569 913	97.87

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	97.87
	97.87

Geographical classification	%
United States of America	45.80
Japan	15.90
France	7.55
Italy	6.65
Germany	5.96
Spain	4.62
United Kingdom	4.12
Canada	1.83
Belgium	1.76
Netherlands	1.54
Austria	0.94
Ireland	0.68
Finland	0.52
	97.87

MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 000 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2026	JPY	1 002 103	997 890	0.48
1 200 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2027	JPY	1 199 182	1 190 964	0.58
1 100 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/06/2026	JPY	1 102 431	1 096 733	0.53
2 300 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/06/2027	JPY	2 299 768	2 278 541	1.11
1 600 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/12/2026	JPY	1 598 814	1 590 784	0.77
750 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/03/2024	JPY	753 363	750 787	0.36
900 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/03/2025	JPY	904 998	901 008	0.44
900 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/03/2027	JPY	903 456	896 787	0.43
1 050 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2024	JPY	1 055 043	1 051 092	0.51
1 050 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2025	JPY	1 056 027	1 051 103	0.51
800 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2024	JPY	804 041	800 888	0.39
700 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2025	JPY	704 142	700 840	0.34
1 850 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2027	JPY	1 851 055	1 839 030	0.89
750 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2023	JPY	753 037	750 847	0.36
900 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2024	JPY	904 652	901 035	0.44
850 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2025	JPY	855 159	850 901	0.41
350 000	JAPAN GOVERNMENT FORTY YEAR BOND - 1 - 2.4% 20/03/2048	JPY	474 999	417 491	0.20
600 000	JAPAN GOVERNMENT FORTY YEAR BOND - 2 - 2.2% 20/03/2049	JPY	787 784	689 178	0.33
1 100 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.4% 20/03/2056	JPY	924 244	758 648	0.37
1 250 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.5% 20/03/2059	JPY	1 069 544	868 037	0.42
1 700 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.5% 20/03/2060	JPY	1 444 575	1 170 450	0.57
1 800 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.7% 20/03/2061	JPY	1 613 584	1 325 052	0.64
1 000 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.8% 20/03/2058	JPY	952 692	781 370	0.38
1 050 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.9% 20/03/2057	JPY	1 031 400	853 220	0.41
1 000 000	JAPAN GOVERNMENT FORTY YEAR BOND 1% 20/03/2062	JPY	894 275	802 140	0.39
500 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.4% 20/03/2055	JPY	564 766	473 875	0.23
500 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.7% 20/03/2054	JPY	603 866	512 375	0.25
500 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.9% 20/03/2053	JPY	626 306	536 600	0.26
850 000	JAPAN GOVERNMENT FORTY YEAR BOND 2% 20/03/2052	JPY	1 083 569	934 516	0.45
550 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2050	JPY	727 361	637 620	0.31
800 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2051	JPY	1 059 617	915 824	0.44
350 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2026	JPY	352 076	350 325	0.17
750 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2027	JPY	753 858	747 322	0.36
650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2028	JPY	652 285	643 727	0.31
600 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2029	JPY	600 038	590 184	0.29
1 200 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2030	JPY	1 194 163	1 169 868	0.57
1 050 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2031	JPY	1 042 151	1 015 906	0.49
400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2026	JPY	402 387	400 120	0.19
650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2027	JPY	653 191	646 659	0.31
600 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2028	JPY	601 530	593 178	0.29
650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2029	JPY	649 250	638 202	0.31
1 350 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2030	JPY	1 342 532	1 313 226	0.64
1 450 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2031	JPY	1 440 863	1 402 005	0.68
700 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2026	JPY	704 062	699 433	0.34

MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
700 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2027	JPY	702 849	695 849	0.34
550 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2028	JPY	551 004	543 054	0.26
650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2029	JPY	648 981	636 785	0.31
750 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2030	JPY	745 199	728 190	0.35
900 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2031	JPY	893 844	869 679	0.42
800 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2026	JPY	804 490	798 384	0.39
700 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2027	JPY	702 420	694 575	0.34
650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2028	JPY	650 652	640 536	0.31
1 450 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2029	JPY	1 443 890	1 417 186	0.69
1 250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2030	JPY	1 240 979	1 211 287	0.59
600 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2031	JPY	593 477	580 434	0.28
300 000	JAPAN GOVERNMENT TEN YEAR BOND 0.2% 20/03/2032	JPY	299 511	294 243	0.14
900 000	JAPAN GOVERNMENT TEN YEAR BOND 0.2% 20/06/2032	JPY	899 105	881 433	0.43
1 050 000	JAPAN GOVERNMENT TEN YEAR BOND 0.2% 20/09/2032	JPY	1 046 440	1 028 696	0.50
400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.3% 20/12/2024	JPY	404 515	402 028	0.19
400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.3% 20/12/2025	JPY	405 632	402 788	0.19
550 000	JAPAN GOVERNMENT TEN YEAR BOND 0.4% 20/03/2025	JPY	558 271	554 252	0.27
550 000	JAPAN GOVERNMENT TEN YEAR BOND 0.4% 20/06/2025	JPY	558 857	554 626	0.27
400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.4% 20/09/2025	JPY	406 811	403 728	0.20
850 000	JAPAN GOVERNMENT TEN YEAR BOND 0.5% 20/09/2024	JPY	863 503	856 757	0.41
250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.5% 20/12/2024	JPY	254 370	252 245	0.12
850 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/03/2024	JPY	862 981	856 018	0.41
750 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/06/2024	JPY	762 752	756 240	0.37
1 900 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/12/2023	JPY	1 926 029	1 911 248	0.93
450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/12/2036	JPY	568 232	530 109	0.26
800 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.4% 20/03/2037	JPY	1 022 565	952 520	0.46
1 050 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.4% 20/09/2038	JPY	1 354 806	1 247 852	0.60
1 050 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.2% 20/09/2039	JPY	1 328 700	1 214 903	0.59
1 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/03/2040	JPY	1 665 792	1 523 223	0.74
1 400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/03/2042	JPY	1 741 952	1 575 014	0.76
600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.3% 20/06/2046	JPY	532 240	466 866	0.23
1 050 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/03/2050	JPY	919 419	795 701	0.38
950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/06/2049	JPY	836 838	719 463	0.35
850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/09/2049	JPY	747 329	641 487	0.31
1 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/12/2049	JPY	870 781	759 710	0.37
900 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.5% 20/03/2049	JPY	816 615	704 007	0.34
850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.5% 20/09/2046	JPY	789 498	692 393	0.33
1 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/06/2050	JPY	1 150 103	987 025	0.48
1 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/09/2050	JPY	1 195 967	1 023 334	0.49
600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/12/2046	JPY	569 324	498 960	0.24
1 250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/03/2051	JPY	1 174 463	1 005 300	0.49
1 050 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/06/2048	JPY	1 007 473	876 141	0.42
1 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/06/2051	JPY	1 223 535	1 043 419	0.50
1 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/09/2051	JPY	1 213 807	1 040 377	0.50

MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2048	JPY	812 104	703 392	0.34
1 350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2050	JPY	1 265 917	1 088 856	0.53
1 350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2051	JPY	1 242 628	1 080 324	0.52
700 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2046	JPY	697 701	615 811	0.30
650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2047	JPY	644 350	564 746	0.27
950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2048	JPY	930 694	814 863	0.39
650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/06/2047	JPY	642 623	562 822	0.27
700 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/09/2047	JPY	692 885	604 590	0.29
800 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/12/2047	JPY	783 389	689 200	0.33
600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.9% 20/09/2048	JPY	603 436	523 860	0.25
1 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1% 20/03/2052	JPY	1 260 951	1 125 813	0.54
250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.1% 20/03/2033	JPY	272 895	263 508	0.13
1 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.3% 20/06/2052	JPY	1 314 726	1 218 932	0.59
300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/09/2045	JPY	338 936	300 369	0.15
800 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/09/2052	JPY	789 852	764 720	0.37
450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/12/2045	JPY	503 658	449 946	0.22
750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.5% 20/03/2045	JPY	858 783	768 240	0.37
450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.5% 20/12/2044	JPY	519 531	461 848	0.22
350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.6% 20/06/2045	JPY	410 927	364 752	0.18
800 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/03/2044	JPY	948 783	854 392	0.41
250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2033	JPY	289 848	278 170	0.13
550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2044	JPY	656 999	586 498	0.28
600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/09/2044	JPY	715 957	639 348	0.31
650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/12/2043	JPY	775 388	694 681	0.34
950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/03/2043	JPY	1 148 635	1 035 054	0.50
650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/09/2043	JPY	786 907	707 525	0.34
250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 22/11/2032	JPY	291 695	281 060	0.14
800 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.9% 20/06/2043	JPY	983 302	884 952	0.43
1 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.9% 20/09/2042	JPY	2 144 815	1 937 145	0.95
1 500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/09/2040	JPY	1 848 781	1 685 595	0.82
1 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/09/2041	JPY	1 920 489	1 741 564	0.84
350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/12/2033	JPY	418 815	400 117	0.19
250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.1% 20/09/2033	JPY	300 162	288 383	0.14
1 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.2% 20/03/2041	JPY	1 656 681	1 502 046	0.73
500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/03/2035	JPY	623 044	587 710	0.28
1 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/03/2039	JPY	1 469 545	1 348 651	0.65
250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/05/2032	JPY	303 569	291 285	0.14
350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/06/2035	JPY	437 041	411 439	0.20
400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/12/2035	JPY	501 635	470 728	0.23
450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.4% 20/03/2034	JPY	560 797	533 637	0.26
400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.4% 20/12/2034	JPY	502 167	474 476	0.23
500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2036	JPY	641 675	600 905	0.29
1 050 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2038	JPY	1 363 735	1 263 161	0.61
500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/06/2034	JPY	630 877	598 405	0.29

MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/06/2036	JPY	642 280	600 930	0.29
350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/09/2034	JPY	443 124	419 230	0.20
350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/09/2035	JPY	447 832	420 042	0.20
350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/09/2036	JPY	451 380	421 096	0.20
750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/09/2037	JPY	972 774	902 835	0.44
750 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 100 - 2.2% 20/03/2028	JPY	849 694	824 377	0.40
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 106 - 2.2% 20/09/2028	JPY	342 609	331 710	0.16
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 108 - 1.9% 20/12/2028	JPY	563 232	545 895	0.26
700 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 112 - 2.1% 20/06/2029	JPY	803 638	776 468	0.38
600 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 113 - 2.1% 20/09/2029	JPY	691 822	667 026	0.32
650 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 114 - 2.1% 20/12/2029	JPY	750 879	724 561	0.35
450 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 118 - 2% 20/06/2030	JPY	519 681	500 387	0.24
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 120 - 1.6% 20/06/2030	JPY	560 421	541 360	0.26
600 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 121 - 1.9% 20/09/2030	JPY	690 192	664 260	0.32
950 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 123 - 2.1% 20/12/2030	JPY	1 112 516	1 068 817	0.52
1 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 140 - 1.7% 20/09/2032	JPY	1 384 740	1 336 128	0.65
450 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 73 - 2% 20/12/2024	JPY	477 687	467 253	0.23
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 81 - 2% 20/09/2025	JPY	323 214	315 780	0.15
400 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 84 - 2% 20/12/2025	JPY	432 623	422 872	0.20
400 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 85 - 2.1% 20/03/2026	JPY	436 154	425 956	0.21
750 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 92 - 2.1% 20/12/2026	JPY	828 817	807 833	0.39
850 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 99 - 2.1% 20/12/2027	JPY	955 344	927 103	0.45
850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.2% 20/06/2036	JPY	819 463	774 665	0.37
1 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/06/2039	JPY	1 279 426	1 178 456	0.57
1 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/09/2039	JPY	1 134 886	1 043 280	0.50
1 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/12/2039	JPY	1 321 372	1 211 322	0.59
700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2036	JPY	695 525	658 021	0.32
1 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2039	JPY	1 064 307	980 969	0.47
1 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2040	JPY	1 246 485	1 140 113	0.55
1 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/06/2040	JPY	1 625 714	1 485 018	0.72
1 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/06/2041	JPY	1 709 836	1 547 064	0.75
1 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/09/2040	JPY	1 717 933	1 564 974	0.76
1 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/03/2038	JPY	1 134 760	1 061 036	0.51
1 650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/03/2041	JPY	1 599 509	1 450 301	0.70
1 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/06/2038	JPY	1 188 173	1 102 068	0.53
1 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/09/2036	JPY	1 003 327	945 830	0.46
1 750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/09/2041	JPY	1 686 722	1 529 623	0.74
1 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2038	JPY	1 133 637	1 046 925	0.51
1 650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2040	JPY	1 600 636	1 455 861	0.70
1 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2041	JPY	1 711 770	1 570 662	0.76
800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/06/2037	JPY	808 337	758 912	0.37
1 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/09/2037	JPY	1 109 437	1 038 785	0.50
1 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/12/2036	JPY	1 016 152	955 700	0.46
950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/12/2037	JPY	956 007	893 152	0.43

MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.7% 20/03/2037	JPY	977 882	916 997	0.44
1 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.7% 20/09/2038	JPY	1 020 518	942 610	0.46
1 700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.8% 20/03/2042	JPY	1 689 056	1 565 955	0.76
1 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.9% 20/06/2042	JPY	1 602 255	1 498 240	0.72
1 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1% 20/12/2035	JPY	1 183 957	1 118 612	0.54
1 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.1% 20/09/2042	JPY	1 103 405	1 064 426	0.51
1 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/03/2035	JPY	1 158 856	1 099 885	0.53
950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/09/2035	JPY	1 048 436	991 420	0.48
1 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/12/2034	JPY	1 159 156	1 101 765	0.53
850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.3% 20/06/2035	JPY	949 953	898 365	0.43
1 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.4% 20/09/2034	JPY	1 411 004	1 342 963	0.65
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/03/2033	JPY	568 009	546 885	0.26
950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/03/2034	JPY	1 082 132	1 034 322	0.50
400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/06/2032	JPY	453 078	437 428	0.21
900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/06/2034	JPY	1 026 298	978 066	0.47
400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/03/2032	JPY	456 362	439 632	0.21
750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/03/2033	JPY	859 382	827 588	0.40
450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/06/2032	JPY	514 150	496 179	0.24
900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/12/2033	JPY	1 034 915	990 855	0.48
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/03/2032	JPY	402 944	387 765	0.19
400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/06/2032	JPY	461 166	444 672	0.22
950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/06/2033	JPY	1 100 851	1 057 046	0.51
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/09/2031	JPY	572 538	550 820	0.27
950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/09/2033	JPY	1 101 863	1 056 466	0.51
650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/12/2031	JPY	746 688	718 139	0.35
950 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/12/2032	JPY	1 097 762	1 058 348	0.51
700 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/03/2032	JPY	812 350	781 704	0.38
400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/06/2030	JPY	455 390	438 860	0.21
400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/06/2031	JPY	460 258	442 980	0.21
400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/09/2030	JPY	456 348	439 860	0.21
850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/09/2031	JPY	981 810	943 500	0.46
800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/12/2031	JPY	926 359	890 736	0.43
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/12/2032	JPY	583 295	561 770	0.27
250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2024	JPY	261 234	255 688	0.12
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2025	JPY	319 110	312 234	0.15
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2029	JPY	563 836	547 080	0.26
400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2031	JPY	462 580	444 760	0.22
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/06/2025	JPY	319 646	313 566	0.15
850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/06/2031	JPY	985 727	948 243	0.46
250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/12/2023	JPY	260 022	254 598	0.12
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/03/2027	JPY	386 496	376 579	0.18
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/03/2031	JPY	583 129	559 895	0.27
450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/12/2030	JPY	522 792	502 830	0.24
400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2024	JPY	419 555	410 064	0.20

MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2025	JPY	214 155	209 036	0.10
600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2027	JPY	665 822	648 072	0.31
650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2029	JPY	743 503	719 101	0.35
900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2030	JPY	1 042 742	1 005 039	0.49
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/06/2027	JPY	333 398	325 092	0.16
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/06/2028	JPY	339 608	329 052	0.16
600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2024	JPY	634 839	621 168	0.30
250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2025	JPY	270 337	263 828	0.13
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2027	JPY	335 960	326 331	0.16
550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2028	JPY	624 858	605 055	0.29
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/12/2025	JPY	325 471	318 039	0.15
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/12/2028	JPY	399 001	386 218	0.19
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2026	JPY	328 298	320 427	0.15
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2030	JPY	583 621	561 850	0.27
600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2031	JPY	710 277	681 882	0.33
250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/06/2026	JPY	274 962	268 262	0.13
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/06/2029	JPY	404 088	390 443	0.19
550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/09/2026	JPY	607 799	592 427	0.29
400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/09/2027	JPY	449 826	436 972	0.21
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/12/2029	JPY	407 256	392 518	0.19
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/03/2027	JPY	329 899	321 387	0.16
450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/06/2026	JPY	497 285	484 425	0.23
400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/06/2027	JPY	450 242	436 988	0.21
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.3% 20/06/2028	JPY	400 925	387 653	0.19
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.4% 20/03/2028	JPY	401 347	388 304	0.19
450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.4% 20/06/2024	JPY	478 058	465 548	0.23
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.4% 20/06/2028	JPY	575 801	556 475	0.27
850 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/01/2024	JPY	851 018	849 898	0.41
650 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/02/2024	JPY	650 669	650 039	0.31
1 100 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/03/2024	JPY	1 101 311	1 100 044	0.53
650 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/04/2024	JPY	650 944	650 013	0.31
900 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/05/2024	JPY	901 416	899 874	0.44
850 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/06/2024	JPY	851 300	849 847	0.41
750 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/07/2024	JPY	751 432	749 730	0.36
950 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/08/2024	JPY	951 814	949 601	0.46
1 300 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/09/2024	JPY	1 301 443	1 299 376	0.63
1 150 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/10/2024	JPY	1 151 253	1 149 586	0.56
1 150 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/11/2024	JPY	1 151 035	1 149 517	0.56
700 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/12/2023	JPY	701 082	700 196	0.34

MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 150 000	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 20/09/2026	JPY	1 151 154	1 145 043	0.55
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			219 239 437	205 946 773	99.60
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			219 239 437	205 946 773	99.60
Total Investments			219 239 437	205 946 773	99.60

MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.60
	99.60

Geographical classification	%
Japan	99.60
	99.60

MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
32 000	APPLE INC 3.2% 13/05/2025	USD	31 163	30 938	0.07
48 000	AVANGRID INC 3.8% 01/06/2029	USD	44 038	43 668	0.11
1 000 000	BANCO SANTANDER SA 5.147% 18/08/2025	USD	998 780	990 540	2.40
45 000	BLACKROCK INC 3.25% 30/04/2029	USD	41 967	41 647	0.10
294 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	275 603	273 526	0.66
379 000	COOPERATIEVE RABOBANK UA/NY FRN 12/01/2024	USD	376 835	376 866	0.91
11 000	DH EUROPE FINANCE II SARL 2.6% 15/11/2029	USD	9 600	9 641	0.02
30 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	26 181	25 726	0.06
20 000	GLAXOSMITHKLINE CAPITAL PLC 3.375% 01/06/2029	USD	18 831	18 483	0.04
67 000	JOHN DEERE CAPITAL CORP FRN 10/07/2023	USD	66 847	66 913	0.16
40 000	JOHNSON & JOHNSON 2.9% 15/01/2028	USD	38 096	37 300	0.09
70 000	LABORATORY CORP OF AMERICA HOLDINGS 2.95% 01/12/2029	USD	60 548	60 288	0.15
184 000	MAGALLANES INC FRN 15/03/2024	USD	183 607	183 586	0.44
18 000	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	17 235	16 899	0.04
188 000	MORGAN STANLEY FRN 08/05/2024	USD	188 622	188 352	0.45
25 000	PEPSICO INC 1.625% 01/05/2030	USD	20 943	20 409	0.05
95 000	PRINCIPAL FINANCIAL GROUP INC 3.7% 15/05/2029	USD	87 115	88 391	0.21
67 000	ROYAL BANK OF CANADA FRN 29/07/2024	USD	66 100	66 246	0.16
3 000	ROYAL BANK OF CANADA 1.15% 14/07/2026	USD	2 656	2 647	0.01
6 000	TORONTO-DOMINION BANK 2.65% 12/06/2024	USD	5 812	5 812	0.01
201 000	TORONTO-DOMINION BANK 3.5% 19/07/2023	USD	199 368	199 543	0.48
151 000	TOYOTA MOTOR CREDIT CORP FRN 06/04/2023	USD	150 929	150 980	0.36
493 000	TOYOTA MOTOR CREDIT CORP FRN 13/09/2024	USD	488 133	488 552	1.18
351 000	UNICREDIT SPA - 144A - FRN 03/06/2027	USD	302 441	300 523	0.72
50 000	UNITEDHEALTH GROUP INC 3.1% 15/03/2026	USD	48 214	47 772	0.12
5 000	WESTPAC BANKING CORP 2.85% 13/05/2026	USD	4 743	4 688	0.01
Total Bonds			3 754 407	3 739 936	9.01
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 000	EUROPEAN INVESTMENT BANK 0.75% 23/09/2030	USD	800	784	0.00
118 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	147 714	148 324	0.36
730 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	760 322	759 761	1.83
79 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	83 971	87 752	0.21
2 098 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	2 436 255	2 124 922	5.12
1 372 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2031	USD	1 322 805	1 346 755	3.25
10 738 200	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	8 712 847	8 453 816	20.37
1 429 900	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	1 154 502	1 143 473	2.76
2 100	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	1 360	1 319	0.00
10 555 000	UNITED STATES TREASURY NOTE/BOND 1.25% 15/08/2031	USD	8 604 601	8 571 815	20.67
970 800	UNITED STATES TREASURY NOTE/BOND 1.25% 31/03/2028	USD	829 200	844 368	2.03
1 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	613	560	0.00
158 400	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2031	USD	130 835	129 022	0.31
10 195 300	UNITED STATES TREASURY NOTE/BOND 1.375% 31/10/2028	USD	8 615 427	8 806 588	21.23
215 400	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	181 609	181 306	0.44

MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 576 100	UNITED STATES TREASURY NOTE/BOND 1.75% 15/02/2032	USD	1 371 623	1 336 976	3.22
1 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	744	721	0.00
3 893 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2032	USD	3 631 383	3 590 510	8.65
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			37 986 611	37 528 772	90.45
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			41 741 018	41 268 708	99.46
Total Investments			41 741 018	41 268 708	99.46

MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	90.45	United States of America	95.61
Banks	4.69	Spain	2.39
Investment Banking and Brokerage Services	2.77	Italy	0.72
Real Estate Investment and Services	0.66	Canada	0.66
Health Care Providers	0.26	United Kingdom	0.04
Life Insurance	0.21	Luxembourg	0.03
Electricity	0.11	Australia	0.01
Pharmaceuticals and Biotechnology	0.09		
Technology Hardware and Equipment	0.07		
Alternative Energy	0.06		
Beverages	0.05		
Gas, Water and Multi-utilities	0.04		
	99.46		99.46

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
482	ACCENTURE PLC - A	USD	155 496	128 617	0.52
948	ADOBE INC	USD	522 028	319 030	1.30
94	ALIGN TECHNOLOGY INC	USD	50 481	19 825	0.08
455	ALLSTATE CORP	USD	57 606	61 698	0.25
7 134	AMAZON.COM INC	USD	1 154 458	599 256	2.44
776	AMERICAN EXPRESS CO	USD	131 523	114 654	0.47
442	AMERICAN TOWER CORP	USD	118 562	93 642	0.38
185	AMERIPRISE FINANCIAL INC	USD	49 595	57 603	0.23
371	AMGEN INC	USD	88 361	97 439	0.40
1 116	ANALOG DEVICES INC	USD	182 380	183 057	0.75
953	ANNALY CAPITAL MANAGEMENT INC	USD	28 952	20 089	0.08
1 278	ANSYS INC	USD	335 476	308 752	1.26
14 180	APPLE INC	USD	2 137 397	1 842 408	7.51
1 137	APPLIED MATERIALS INC	USD	146 601	110 721	0.45
677	APTIV PLC	USD	92 869	63 049	0.26
2 577	AUTODESK INC	USD	538 211	481 564	1.96
269	BALL CORP	USD	23 630	13 757	0.06
1 554	BANK OF NEW YORK MELLON CORP	USD	78 553	70 738	0.29
189	BIOGEN INC	USD	51 682	52 338	0.21
249	BLACKROCK INC	USD	202 226	176 449	0.72
1 972	BOSTON PROPERTIES INC	USD	224 756	133 268	0.54
2 126	BRISTOL-MYERS SQUIBB CO	USD	143 210	152 966	0.62
680	BROWN-FORMAN CORP - B	USD	47 290	44 662	0.18
157	CADENCE DESIGN SYSTEMS INC	USD	23 509	25 220	0.10
333	CATALENT INC	USD	37 273	14 988	0.06
711	CBRE GROUP INC	USD	61 390	54 719	0.22
365	CHURCH & DWIGHT CO INC	USD	33 461	29 423	0.12
3 943	COCA-COLA CO	USD	229 422	250 814	1.02
273	COGNEX CORP	USD	21 457	12 861	0.05
901	COLGATE-PALMOLIVE CO	USD	72 565	70 990	0.29
1 276	COPART INC	USD	85 024	77 696	0.32
439	CROWN CASTLE INC	USD	83 511	59 546	0.24
1 714	CUMMINS INC	USD	383 262	415 285	1.69
92	DEERE & CO	USD	32 537	39 446	0.16
475	DEXCOM INC	USD	53 685	53 789	0.22
312	DOCUSIGN INC	USD	72 582	17 291	0.07
878	EATON CORP PLC	USD	134 074	137 802	0.56
1 248	EBAY INC	USD	79 294	51 755	0.21
3 137	ECOLAB INC	USD	633 492	456 622	1.86
4 020	EDISON INTERNATIONAL	USD	273 720	255 752	1.04
1 336	EDWARDS LIFESCIENCES CORP	USD	144 238	99 679	0.41
1 065	ELANCO ANIMAL HEALTH INC	USD	32 062	13 014	0.05
1 049	ELI LILLY & CO	USD	271 228	383 766	1.56
5 915	EMERSON ELECTRIC CO	USD	552 550	568 196	2.31

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
182	EQUINIX INC	USD	141 464	119 215	0.49
1 652	EQUITABLE HOLDINGS INC	USD	50 119	47 412	0.19
101	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	12 166	10 496	0.04
148	FACTSET RESEARCH SYSTEMS INC	USD	56 840	59 379	0.24
1 025	FASTENAL CO	USD	56 849	48 503	0.20
558	FIRST REPUBLIC BANK/CA	USD	101 720	68 015	0.28
781	FORTIVE CORP	USD	53 022	50 179	0.20
276	FORTUNE BRANDS INNOVATIONS INC	USD	21 989	15 762	0.06
926	GENERAC HOLDINGS INC	USD	239 692	93 211	0.38
310	HASBRO INC	USD	28 631	18 913	0.08
5 327	HEALTHPEAK PROPERTIES INC	USD	181 247	133 548	0.54
321	HERSHEY CO	USD	61 675	74 334	0.30
484	HILTON WORLDWIDE HOLDINGS INC	USD	63 221	61 158	0.25
586	HOLOGIC INC	USD	42 273	43 839	0.18
999	HOME DEPOT INC	USD	326 317	315 544	1.29
112	HUBSPOT INC	USD	60 578	32 383	0.13
162	HUMANA INC	USD	72 081	82 975	0.34
315	IDEX CORP	USD	67 105	71 924	0.29
149	IDEXX LABORATORIES INC	USD	84 838	60 786	0.25
624	ILLINOIS TOOL WORKS INC	USD	138 471	137 467	0.56
115	ILLUMINA INC	USD	45 708	23 253	0.09
309	INGERSOLL RAND INC	USD	15 532	16 145	0.07
122	INSULET CORP	USD	31 985	35 916	0.15
4 181	INTEL CORP	USD	212 091	110 504	0.45
372	INTERNATIONAL BUSINESS MACHINES CORP	USD	48 565	52 411	0.21
92	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	12 887	9 645	0.04
1 144	INTUIT INC	USD	574 569	445 268	1.81
401	INTUITIVE SURGICAL INC	USD	121 157	106 405	0.43
3 538	INVESCO LTD	USD	80 876	63 649	0.26
252	JAZZ PHARMACEUTICALS PLC	USD	39 508	40 146	0.16
1 976	JOHNSON & JOHNSON	USD	336 471	349 060	1.42
899	KEURIG DR PEPPER INC	USD	32 501	32 058	0.13
2 788	KEYCORP	USD	57 826	48 567	0.20
407	KEYSIGHT TECHNOLOGIES INC	USD	64 998	69 625	0.28
107	LABORATORY CORP OF AMERICA HOLDINGS	USD	28 566	25 196	0.10
24	LAM RESEARCH CORP	USD	14 086	10 087	0.04
186	LENNOX INTERNATIONAL INC	USD	53 950	44 497	0.18
516	LINDE PLC	USD	156 583	168 309	0.69
2 888	LOWE'S COS INC	USD	568 620	575 406	2.34
5 980	LUCID GROUP INC	USD	120 673	40 843	0.17
157	LULULEMON ATHLETICA INC	USD	57 884	50 300	0.20
226	MARKETAXESS HOLDINGS INC	USD	90 870	63 029	0.26
688	MARSH & MCLENNAN COS INC	USD	103 540	113 850	0.46
1 900	MARVELL TECHNOLOGY INC	USD	116 219	70 376	0.29

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
588	MASCO CORP	USD	34 162	27 442	0.11
732	MASTERCARD INC	USD	263 770	254 538	1.04
354	MCCORMICK & CO INC/MD	USD	31 954	29 343	0.12
362	MERCADOLIBRE INC	USD	322 965	306 339	1.25
2 801	MERCK & CO INC	USD	227 460	310 771	1.27
25	METTLER-TOLEDO INTERNATIONAL INC	USD	35 396	36 136	0.15
6 489	MICROSOFT CORP	USD	1 878 415	1 556 193	6.35
211	MOODY'S CORP	USD	75 740	58 789	0.24
456	MOTOROLA SOLUTIONS INC	USD	102 525	117 516	0.48
1 975	NEXTERA ENERGY INC	USD	156 358	165 110	0.67
543	NIKE INC - B	USD	80 816	63 536	0.26
504	NORTHERN TRUST CORP	USD	56 783	44 599	0.18
131	NOVOCURE LTD	USD	18 126	9 609	0.04
2 426	NVIDIA CORP	USD	527 082	354 536	1.44
2 175	OKTA INC	USD	194 035	148 618	0.61
245	OLD DOMINION FREIGHT LINE INC	USD	68 213	69 526	0.28
655	PARAMOUNT GLOBAL - B	USD	24 778	11 056	0.05
167	PAYCOM SOFTWARE INC	USD	61 575	51 822	0.21
1 004	PAYPAL HOLDINGS INC	USD	203 333	71 505	0.29
2 005	PENTAIR PLC	USD	128 507	90 185	0.37
1 273	PEPSICO INC	USD	205 908	229 980	0.94
5 104	PLUG POWER INC	USD	93 753	63 136	0.26
368	PNC FINANCIAL SERVICES GROUP INC	USD	67 889	58 122	0.24
1	POOL CORP	USD	454	302	0.00
3 442	PPG INDUSTRIES INC	USD	508 335	432 797	1.76
1 827	PROCTER & GAMBLE CO	USD	266 684	276 900	1.13
668	PROGRESSIVE CORP	USD	68 054	86 646	0.35
4 833	PROLOGIS INC	USD	661 596	544 824	2.22
241	PTC INC	USD	29 429	28 930	0.12
212	QUEST DIAGNOSTICS INC	USD	29 239	33 165	0.14
127	REGENERON PHARMACEUTICALS INC	USD	79 079	91 629	0.37
293	RESMED INC	USD	71 706	60 982	0.25
311	ROBERT HALF INTERNATIONAL INC	USD	30 058	22 961	0.09
1 690	ROCKWELL AUTOMATION INC	USD	478 291	435 293	1.77
199	ROPER TECHNOLOGIES INC	USD	92 977	85 986	0.35
934	SALESFORCE INC	USD	216 291	123 839	0.50
138	SBA COMMUNICATIONS CORP	USD	46 638	38 683	0.16
1 319	SERVICENOW INC	USD	651 130	512 128	2.09
2 162	SHERWIN-WILLIAMS CO	USD	613 459	513 107	2.09
14 538	SNAP INC	USD	149 734	130 115	0.53
282	SNAP-ON INC	USD	60 133	64 434	0.26
1 734	S&P GLOBAL INC	USD	652 085	580 787	2.37
14	STERIS PLC	USD	3 053	2 586	0.01
192	SVB FINANCIAL GROUP	USD	107 173	44 187	0.18

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
476	T ROWE PRICE GROUP INC	USD	85 736	51 913	0.21
358	TARGET CORP	USD	80 653	53 356	0.22
155	TELEDYNE TECHNOLOGIES INC	USD	66 732	61 986	0.25
3 869	TESLA INC	USD	1 046 384	476 583	1.94
1 589	TEXAS INSTRUMENTS INC	USD	290 353	262 535	1.07
1 445	TJX COS INC	USD	93 809	115 022	0.47
150	TRACTOR SUPPLY CO	USD	29 761	33 746	0.14
253	TRAVELERS COS INC	USD	40 922	47 435	0.19
916	TRIMBLE INC	USD	70 624	46 313	0.19
1 854	TRUIST FINANCIAL CORP	USD	102 280	79 778	0.32
216	TWILIO INC - A	USD	66 240	10 575	0.04
720	U-HAUL HOLDING CO	USD	47 193	39 586	0.16
719	UNION PACIFIC CORP	USD	163 993	148 883	0.61
63	VAIL RESORTS INC	USD	18 833	15 016	0.06
2 055	VEEVA SYSTEMS INC	USD	390 406	331 636	1.35
621	VENTAS INC	USD	34 819	27 976	0.11
617	VERISIGN INC	USD	134 023	126 756	0.52
370	VERTEX PHARMACEUTICALS INC	USD	81 245	106 849	0.44
431	VF CORP	USD	28 393	11 900	0.05
2 226	VISA INC	USD	506 188	462 474	1.88
1 881	WALT DISNEY CO	USD	292 864	163 421	0.67
651	WELLTOWER INC	USD	56 625	42 673	0.17
80	WEST PHARMACEUTICAL SERVICES INC	USD	30 376	18 828	0.08
244	WORKDAY INC	USD	56 088	40 829	0.17
2 603	XYLEM INC/NY	USD	282 420	287 814	1.17
3 290	ZOETIS INC	USD	533 135	482 150	1.96
3 783	ZOOMINFO TECHNOLOGIES INC	USD	145 950	113 906	0.46
1 228	ZSCALER INC	USD	163 873	137 413	0.56
421	3M CO	USD	74 893	50 486	0.21
Total Shares			29 407 594	24 430 350	99.50
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			29 407 594	24 430 350	99.50
Total Investments			29 407 594	24 430 350	99.50

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	20.35	United States of America	96.64
Technology Hardware and Equipment	12.15	Ireland	2.30
Pharmaceuticals and Biotechnology	9.05	Jersey	0.30
Retailers	6.89	Bermuda	0.26
Electronic and Electrical Equipment	6.04		
Real Estate Investment Trusts	4.86		99.50
Finance and Credit Services	4.73		
General Industrials	4.11		
Industrial Support Services	3.17		
Investment Banking and Brokerage Services	2.72		
Industrial Transportation	2.62		
Chemicals	2.58		
Industrial Engineering	2.51		
Automobiles and Parts	2.36		
Beverages	2.27		
Consumer Services	1.94		
Medical Equipment and Services	1.81		
Electricity	1.71		
Personal Care, Drug and Grocery Stores	1.54		
Non-life Insurance	1.26		
Banks	1.22		
Media	0.71		
Personal Goods	0.51		
Telecommunications Equipment	0.48		
Health Care Providers	0.44		
Food Producers	0.42		
Construction and Materials	0.36		
Travel and Leisure	0.31		
Real Estate Investment and Services	0.22		
Leisure Goods	0.08		
Mortgage Real Estate Investment Trusts	0.08		
	99.50		

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
13 768	ADOBE INC	USD	5 133 677	4 633 345	7.06
13 257	ALLIANZ SE - REG	EUR	2 863 902	2 842 440	4.33
24 827	ALPHABET CLASS - A	USD	2 756 221	2 190 486	3.34
1 381	AP MOLLER - MAERSK A/S - A	DKK	2 909 089	3 046 268	4.64
63 026	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	5 342 248	5 350 891	8.15
40 493	BOLIDEN AB	SEK	1 357 786	1 520 498	2.32
10 967	CADENCE DESIGN SYSTEMS INC	USD	1 798 807	1 761 739	2.68
4 360	CARL ZEISS MEDITEC AG	EUR	551 095	548 613	0.84
2 676	CHR HANSEN HOLDING A/S	DKK	224 510	191 909	0.29
64 301	DEMANT A/S	DKK	2 187 854	1 776 895	2.71
2 086	D'IETEREN GROUP	EUR	392 075	398 950	0.61
84 115	EPIROC AB - B	SEK	1 343 112	1 353 408	2.06
84 870	ESSITY AB	SEK	1 838 647	2 226 104	3.39
12 903	GENMAB A/S	DKK	5 174 777	5 446 108	8.30
36 626	KBC GROUP NV	EUR	2 206 322	2 348 473	3.58
65 134	NN GROUP NV	EUR	2 677 116	2 652 664	4.04
44 150	NOVO NORDISK A/S	DKK	4 774 408	5 943 389	9.07
22 180	SALESFORCE INC	USD	3 825 997	2 940 846	4.48
6 731	SERVICENOW INC	USD	2 778 843	2 613 445	3.98
187 872	SVENSKA CELLULOSA AB SCA - B	SEK	2 242 120	2 379 157	3.63
1 146 493	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	3 173 502	2 817 938	4.29
286 173	TELE2 AB	SEK	2 405 091	2 337 275	3.56
15 393	TESLA INC	USD	3 849 196	1 896 110	2.89
14 874	VERTEX PHARMACEUTICALS INC	USD	4 494 650	4 295 314	6.55
19 822	WALT DISNEY CO	USD	1 829 027	1 722 135	2.62
Total Shares			68 130 072	65 234 400	99.41
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			68 130 072	65 234 400	99.41
Total Investments			68 130 072	65 234 400	99.41

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	23.91	United States of America	33.60
Software and Computer Services	21.55	Denmark	25.00
Automobiles and Parts	11.04	Germany	17.62
Telecommunications Service Providers	7.86	Sweden	14.96
Personal Care, Drug and Grocery Stores	7.02	Belgium	4.19
Industrial Transportation	4.64	Netherlands	4.04
Non-life Insurance	4.33		
Life Insurance	4.04		
Banks	3.58		
Medical Equipment and Services	3.54		
Media	2.62		
Industrial Metals and Mining	2.32		
Industrial Engineering	2.06		
Retailers	0.61		
Food Producers	0.29		
	99.41		99.41

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 632	ABB LTD	CHF	37 289	46 376	1.13
3 522	ABRDN PLC	GBP	10 881	7 512	0.18
186	ACCIONA SA	EUR	34 435	31 973	0.78
83	ACCOR SA	EUR	2 355	1 938	0.05
2 069	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	55 986	55 387	1.34
116	ADIDAS AG - REG	EUR	28 903	14 785	0.36
80	ADMIRAL GROUP PLC	GBP	1 875	1 927	0.05
5	ADYEN NV	EUR	7 319	6 442	0.16
3 035	AEGON NV	EUR	11 204	14 380	0.35
427	AKZO NOBEL NV	EUR	35 450	26 713	0.65
351	ALFA LAVAL AB	SEK	9 910	9 504	0.23
218	ALLIANZ SE - REG	EUR	40 662	43 796	1.06
461	ALSTOM SA	EUR	14 294	10 520	0.26
280	AMADEUS IT GROUP SA - A	EUR	14 381	13 594	0.33
68	AMPLIFON SPA	EUR	1 823	1 892	0.05
79	AMUNDI SA	EUR	5 628	4 187	0.10
560	ANHEUSER-BUSCH INBEV SA/NV	EUR	29 396	31 511	0.76
695	ANTOFAGASTA PLC	GBP	11 170	12 106	0.29
453	ASHTREAD GROUP PLC	GBP	24 085	24 099	0.59
12	ASM INTERNATIONAL NV	EUR	3 472	2 828	0.07
273	ASML HOLDING NV	EUR	128 748	137 536	3.35
149	ASSA ABLOY AB	SEK	3 247	2 997	0.07
812	ASTRAZENECA PLC	GBP	74 426	102 665	2.49
1 636	ATLAS COPCO AB	SEK	18 117	18 110	0.44
2 210	ATLAS COPCO AB - B	SEK	20 353	22 080	0.54
3 225	AVIVA PLC	GBP	13 268	16 095	0.39
2 558	AXA SA	EUR	54 402	66 649	1.62
166	BALOISE HOLDING AG - REG	CHF	24 079	23 989	0.58
1 098	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	5 047	6 186	0.15
9	BANQUE CANTONALE VAUDOISE	CHF	811	809	0.02
1 039	BARCLAYS PLC	GBP	2 250	1 856	0.05
5 893	BARRATT DEVELOPMENTS PLC	GBP	36 975	26 355	0.64
2	BARRY CALLEBAUT AG - REG	CHF	3 883	3 704	0.09
241	BAYERISCHE MOTOREN WERKE AG	EUR	19 631	20 095	0.49
29	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	2 008	2 307	0.06
543	BERKELEY GROUP HOLDINGS PLC	GBP	27 541	23 091	0.56
750	BOLIDEN AB	SEK	25 959	26 388	0.64
502	BOUYGUES SA	EUR	16 187	14 076	0.34
234	BRENNTAG SE	EUR	17 293	13 974	0.34
1 455	BRITISH LAND CO PLC	GBP	8 155	6 479	0.16
426	BUNZL PLC	GBP	11 633	13 247	0.32
385	BURBERRY GROUP PLC	GBP	8 497	8 809	0.21
41	BUREAU VERITAS SA	EUR	953	1 009	0.02
588	CAIXABANK SA	EUR	1 352	2 159	0.05

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
66	CHR HANSEN HOLDING A/S	DKK	4 712	4 435	0.11
244	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	6 779	6 340	0.15
409	CLARIANT AG - REG	CHF	6 773	6 068	0.15
507	CNH INDUSTRIAL NV	EUR	4 691	7 587	0.18
251	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	12 126	13 010	0.32
48	COLOPLAST A/S	DKK	6 428	5 241	0.13
362	COMPASS GROUP PLC	GBP	7 841	7 823	0.19
217	COVIVIO	EUR	16 204	12 033	0.29
2 283	CREDIT SUISSE GROUP AG - REG	CHF	14 615	6 390	0.16
157	CRODA INTERNATIONAL PLC	GBP	13 121	11 686	0.28
208	DANONE SA	EUR	11 983	10 240	0.25
420	DASSAULT SYSTEMES SE	EUR	14 607	14 068	0.34
38	DCC PLC	GBP	2 598	1 747	0.04
87	DEMANT A/S	DKK	3 010	2 253	0.05
108	DEUTSCHE BOERSE AG	EUR	14 434	17 431	0.42
1 362	DIAGEO PLC	GBP	48 653	56 030	1.36
18	D'IETEREN GROUP	EUR	3 256	3 226	0.08
1 604	DNB BANK ASA	NOK	27 364	29 666	0.72
61	DSV A/S	DKK	10 312	8 994	0.22
483	EDENRED	EUR	21 415	24 575	0.60
219	EIFFAGE SA	EUR	18 462	20 130	0.49
447	ELECTROLUX AB	SEK	9 023	5 659	0.14
316	ELIA GROUP SA/NV	EUR	31 735	41 965	1.02
218	ELISA OYJ	EUR	11 696	10 782	0.26
321	ENAGAS SA	EUR	5 921	4 984	0.12
681	ENTAIN PLC	GBP	12 362	10 143	0.25
1 918	E.ON SE	EUR	19 691	17 903	0.43
645	EPIROC AB - A	SEK	12 632	11 012	0.27
123	EPIROC AB - B	SEK	2 082	1 854	0.05
81	EQT AB	SEK	3 672	1 607	0.04
132	ERSTE GROUP BANK AG	EUR	3 938	3 947	0.10
92	ESSILORLUXOTTICA SA	EUR	16 312	15 566	0.38
38	EURAZEO SE	EUR	2 563	2 208	0.05
201	FINECOBANK BANCA FINECO SPA	EUR	3 103	3 120	0.08
109	FLUTTER ENTERTAINMENT PLC	EUR	14 728	13 930	0.34
733	GALP ENERGIA SGPS SA	EUR	8 638	9 243	0.22
223	GEA GROUP AG	EUR	7 618	8 519	0.21
48	GEBERIT AG - REG	CHF	28 235	21 170	0.51
127	GECINA SA	EUR	16 173	12 084	0.29
33	GENMAB A/S	DKK	9 100	13 051	0.32
415	GETLINK SE - REG	EUR	6 571	6 215	0.15
16	GIVAUDAN SA - REG	CHF	61 476	45 904	1.11
205	GJENSIDIGE FORSIKRING ASA	NOK	3 778	3 748	0.09

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 291	GSK PLC	GBP	37 885	37 121	0.90
1 387	H & M HENNES & MAURITZ AB - B	SEK	19 461	13 999	0.34
99	HENKEL AG & CO KGAA	EUR	7 234	5 965	0.14
111	HENKEL AG & CO KGAA - PFD	EUR	8 977	7 217	0.18
2 289	HSBC HOLDINGS PLC	GBP	13 494	13 304	0.32
627	HUSQVARNA AB - B	SEK	5 578	4 123	0.10
3 021	IBERDROLA SA	EUR	30 501	33 020	0.80
870	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	23 589	21 620	0.52
1 041	INFINEON TECHNOLOGIES AG - REG	EUR	30 317	29 596	0.72
3 689	INFORMA PLC	GBP	20 635	25 762	0.63
157	INTERCONTINENTAL HOTELS GROUP PLC	GBP	8 042	8 395	0.20
58	INTERTEK GROUP PLC	GBP	3 358	2 637	0.06
1 500	JOHNSON MATTHEY PLC	GBP	40 757	35 959	0.87
260	JULIUS BAER GROUP LTD	CHF	12 683	14 182	0.34
247	KBC GROUP NV	EUR	15 284	14 840	0.36
49	KERING SA	EUR	29 100	23 300	0.57
9	KERRY GROUP PLC	EUR	814	758	0.02
2 626	KESKO OYJ - B	EUR	75 008	54 148	1.31
2 689	KINGFISHER PLC	GBP	10 187	7 156	0.17
176	KINGSPAN GROUP PLC	EUR	12 022	8 902	0.22
301	KINNEVIK AB - B	SEK	8 600	3 876	0.09
578	KLEPIERRE SA	EUR	11 542	12 444	0.30
19	KONE OYJ - B	EUR	903	918	0.02
87	KONINKLIJKE DSM NV	EUR	12 123	9 944	0.24
49	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	12 335	10 679	0.26
80	LEG IMMOBILIEN SE	EUR	9 717	4 869	0.12
324	LEGRAND SA	EUR	27 342	24 242	0.59
5 897	LLOYDS BANKING GROUP PLC	GBP	3 244	3 018	0.07
115	LOGITECH INTERNATIONAL SA - REG	CHF	8 617	6 645	0.16
205	LONDON STOCK EXCHANGE GROUP PLC	GBP	17 497	16 488	0.40
46	LONZA GROUP AG - REG	CHF	23 560	21 108	0.51
138	L'OREAL SA	EUR	44 017	46 037	1.12
129	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	95 110	87 706	2.13
97	MERCK KGAA	EUR	14 322	17 547	0.43
2	MONDI PLC	GBP	37	32	0.00
429	MOWI ASA	NOK	8 475	6 823	0.17
155	MTU AERO ENGINES AG	EUR	28 210	31 341	0.76
180	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	40 883	54 720	1.33
1 525	NESTLE SA	CHF	153 673	165 464	4.03
136	NEXI SPA	EUR	1 289	1 002	0.02
172	NEXT PLC	GBP	13 765	11 255	0.27
2 090	NIBE INDUSTRIER AB - B	SEK	16 494	18 250	0.44
442	NN GROUP NV	EUR	17 668	16 867	0.41

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 259	NOKIA OYJ	EUR	12 271	14 102	0.34
817	NORDEA BANK ABP	SEK	8 333	8 205	0.20
804	NOVARTIS AG - REG	CHF	68 556	68 061	1.65
915	NOVO NORDISK A/S	DKK	60 788	115 413	2.80
317	NOVOZYMES A/S - B	DKK	16 885	15 001	0.36
273	ORION OYJ - B	EUR	10 214	13 989	0.34
375	ORKLAASA	NOK	2 823	2 530	0.06
453	ORSTED AS	DKK	57 351	38 456	0.93
61	PANDORA A/S	DKK	4 631	4 004	0.10
238	PERNOD RICARD SA	EUR	40 795	43 733	1.06
566	PROSUS NV	EUR	37 998	36 479	0.89
89	PRYSMIAN SPA	EUR	2 130	3 085	0.07
597	PUMA SE	EUR	46 453	33 850	0.82
94	RANDSTAD NV	EUR	4 937	5 354	0.13
387	RECKITT BENCKISER GROUP PLC	GBP	27 761	25 098	0.61
3 888	RED ELECTRICA CORP SA	EUR	63 195	63 219	1.53
1 162	RELX PLC	GBP	25 389	29 965	0.73
35	REMY COINTREAU SA	EUR	5 713	5 516	0.13
1 312	RENTOKIL INITIAL PLC	GBP	7 484	7 512	0.18
13	ROCKWOOL A/S	DKK	2 708	2 855	0.07
1 258	SAGE GROUP PLC	GBP	10 060	10 572	0.26
173	SAMPO OYJ - A	EUR	7 389	8 446	0.21
1 138	SANDVIK AB	SEK	22 124	19 280	0.47
558	SAP SE	EUR	60 347	53 786	1.31
490	SCHNEIDER ELECTRIC SE	EUR	56 086	64 053	1.55
1 129	SCHRODERS PLC	GBP	7 394	5 548	0.13
2 511	SEGRO PLC	GBP	33 166	21 611	0.52
4	SGS SA - REG	CHF	9 852	8 709	0.21
1 001	SIEMENS AG - REG	EUR	130 530	129 769	3.16
342	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	6 166	6 173	0.15
150	SIKA AG	CHF	40 159	33 678	0.82
1 657	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	16 963	17 873	0.43
527	SKF AB - B	SEK	10 514	7 542	0.18
1 037	SMITHS GROUP PLC	GBP	18 184	18 683	0.45
14	SMURFIT KAPPA GROUP PLC	EUR	533	484	0.01
49	SOLVAY SA	EUR	4 845	4 629	0.11
44	SONOVA HOLDING AG	CHF	11 779	9 772	0.24
190	SPIRAX-SARCO ENGINEERING PLC	GBP	25 130	22 731	0.55
872	SSE PLC	GBP	15 144	16 826	0.41
451	ST JAMES'S PLACE PLC	GBP	6 932	5 566	0.14
585	STMICROELECTRONICS NV	EUR	18 141	19 302	0.47
170	STRAUMANN HOLDING AG	CHF	21 140	18 180	0.44
592	SVENSKA CELLULOSA AB SCA - B	SEK	8 231	7 025	0.17
857	SVENSKA HANDELSBANKEN AB	SEK	7 191	8 100	0.20

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28	SWISS LIFE HOLDING AG - REG	CHF	11 171	13 520	0.33
240	SWISS RE AG	CHF	18 228	21 019	0.51
166	SWISSCOM AG - REG	CHF	82 203	85 163	2.07
87	SYMRISE AG	EUR	9 218	8 844	0.21
14 116	TAYLOR WIMPEY PLC	GBP	22 684	16 172	0.39
2 351	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	22 673	12 875	0.31
705	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	1 683	1 624	0.04
28	TELEPERFORMANCE	EUR	7 640	6 236	0.15
2 886	TELE2 AB	SEK	33 025	22 086	0.54
11 615	TELIA CO AB	SEK	39 929	27 846	0.68
56	TEMENOS AG - REG	CHF	6 121	2 878	0.07
10 924	TERNA - RETE ELETTRICA NAZIONALE	EUR	70 987	75 375	1.83
107	TRYG A/S	DKK	2 153	2 379	0.06
1 209	UBS GROUP AG	CHF	14 642	21 065	0.51
72	UCB SA	EUR	5 951	5 296	0.13
592	UMICORE SA	EUR	29 314	20 317	0.49
1 188	UNILEVER PLC	GBP	56 283	55 996	1.36
568	UPM-KYMMENE OYJ	EUR	17 522	19 840	0.48
135	VALEO	EUR	2 989	2 255	0.05
381	VERBUND AG	EUR	29 416	29 966	0.73
2 249	VESTAS WIND SYSTEMS A/S	DKK	60 141	61 121	1.48
334	VOLVO AB	SEK	5 804	5 950	0.14
370	VOLVO AB - B	SEK	6 368	6 271	0.15
689	VONOVIA SE	EUR	32 902	15 172	0.37
2 301	WARTSILA OYJ ABP	EUR	25 779	18 104	0.44
54	WENDEL SE	EUR	5 818	4 709	0.11
55	WOLTERS KLUWER NV	EUR	4 146	5 377	0.13
210	WORLDLINE SA	EUR	12 890	7 671	0.19
791	WPP PLC	GBP	7 565	7 312	0.18
133	ZALANDO SE	EUR	7 717	4 404	0.11
115	ZURICH INSURANCE GROUP AG	CHF	39 422	51 511	1.25
1 295	3I GROUP PLC	GBP	15 985	19 580	0.48
Total Shares			4 202 897	4 101 700	99.57
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			4 202 897	4 101 700	99.57
Other Transferables Securities					
Shares					
5	CREDIT SUISSE GROUP AG - RIGHTS - 08/12/2022	CHF	-	1	0.00
Total Shares			-	1	0.00
Total Other Transferables Securities			-	1	0.00
Total Investments			4 202 897	4 101 701	99.57

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	9.94	United Kingdom	18.19
Electricity	7.25	Switzerland	17.13
Non-life Insurance	6.71	France	13.35
Technology Hardware and Equipment	5.42	Germany	13.05
Personal Goods	5.30	Netherlands	7.01
Construction and Materials	5.08	Sweden	6.66
Food Producers	4.95	Denmark	6.63
Chemicals	4.23	Spain	5.79
Industrial Engineering	4.10	Finland	3.61
General Industrials	3.89	Belgium	2.96
Beverages	3.64	Italy	2.05
Telecommunications Service Providers	3.58	Norway	1.04
Personal Care, Drug and Grocery Stores	3.45	Austria	0.82
Software and Computer Services	3.19	Ireland	0.63
Investment Banking and Brokerage Services	3.03	Isle of Man	0.25
Banks	2.75	Portugal	0.22
Household Goods and Home Construction	2.05	Jersey	0.18
Electronic and Electrical Equipment	2.04		
Industrial Support Services	1.89		99.57
Industrial Transportation	1.69		
Life Insurance	1.66		
Media	1.66		
Alternative Energy	1.63		
Real Estate Investment Trusts	1.57		
Retailers	1.50		
Medical Equipment and Services	1.28		
Industrial Metals and Mining	1.12		
Travel and Leisure	0.84		
Aerospace and Defense	0.79		
Automobiles and Parts	0.75		
Telecommunications Equipment	0.65		
Gas, Water and Multi-utilities	0.56		
Real Estate Investment and Services	0.49		
Industrial Materials	0.48		
Oil, Gas and Coal	0.22		
Consumer Services	0.19		
	99.57		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
557	A O SMITH CORP	USD	35 778	31 883	0.02
8 000	ABB LTD	CHF	232 932	242 621	0.13
7 954	ABBOTT LABORATORIES	USD	878 135	873 270	0.46
6 241	ABBVIE INC	USD	673 589	1 008 608	0.53
1 641	ABN AMRO BANK NV	EUR	19 224	22 636	0.01
8 421	ABRDN PLC	GBP	31 783	19 170	0.01
2 287	ACCENTURE PLC - A	USD	619 653	610 263	0.32
314	ACCIONA SA	EUR	60 376	57 607	0.03
443	ACCOR SA	EUR	16 768	11 040	0.01
1 226	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	33 675	35 027	0.02
2 830	ACTIVISION BLIZZARD INC	USD	250 663	216 637	0.11
601	ADECCO GROUP AG - REG	CHF	38 337	19 786	0.01
799	ADIDAS AG - REG	EUR	271 247	108 689	0.06
749	ADMIRAL GROUP PLC	GBP	30 262	19 253	0.01
1 645	ADOBE INC	USD	799 659	553 592	0.29
275	ADVANCE AUTO PARTS INC	USD	47 992	40 433	0.02
7 242	ADVANCED MICRO DEVICES INC	USD	582 079	469 064	0.25
831	ADVANTEST CORP	JPY	67 582	53 408	0.03
77	ADYEN NV	EUR	172 870	105 878	0.06
2 755	AEGON NV	EUR	11 997	13 931	0.01
325	AENA SME SA	EUR	54 291	40 686	0.02
2 803	AEON CO LTD	JPY	80 617	59 121	0.03
599	AERCAP HOLDINGS NV	USD	29 614	34 934	0.02
127	AEROPORTS DE PARIS	EUR	16 150	16 970	0.01
1 280	AES CORP	USD	31 368	36 813	0.02
2 180	AFLAC INC	USD	107 818	156 829	0.08
519	AGC INC	JPY	20 595	17 288	0.01
667	AGEAS SA/NV	EUR	38 580	29 485	0.02
1 534	AGILENT TECHNOLOGIES INC	USD	198 205	229 563	0.12
1 633	AGNICO EAGLE MINES LTD	CAD	98 063	84 800	0.04
43 368	AIA GROUP LTD	HKD	517 469	482 301	0.25
503	AIR CANADA	CAD	10 345	7 198	0.00
1 402	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	209 030	198 108	0.10
564	AIR PRODUCTS AND CHEMICALS INC	USD	154 399	173 859	0.09
1 140	AIRBNB INC	USD	176 096	97 470	0.05
2 553	AIRBUS SE	EUR	296 686	302 495	0.16
624	AISIN CORP	JPY	23 010	16 694	0.01
1 448	AJINOMOTO CO INC	JPY	31 880	44 237	0.02
605	AKAMAI TECHNOLOGIES INC	USD	64 272	51 002	0.03
96	AKER BP ASA	NOK	3 018	2 964	0.00
761	AKZO NOBEL NV	EUR	86 791	50 810	0.03
483	ALBEMARLE CORP	USD	98 121	104 743	0.05
401	ALCOA CORP	USD	24 749	18 233	0.01
2 620	ALCON INC	CHF	178 437	178 909	0.09

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
859	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	144 899	125 131	0.07
469	ALFA LAVAL AB	SEK	14 720	13 553	0.01
718	ALGONQUIN POWER & UTILITIES CORP	CAD	11 089	4 674	0.00
318	ALIGN TECHNOLOGY INC	USD	170 371	67 066	0.04
559	ALLEGION PLC	USD	65 603	58 840	0.03
377	ALLIANT ENERGY CORP	USD	20 375	20 814	0.01
1 417	ALLIANZ SE - REG	EUR	347 084	303 820	0.16
982	ALLSTATE CORP	USD	114 460	133 159	0.07
1 396	ALLY FINANCIAL INC	USD	59 450	34 132	0.02
450	ALNYLAM PHARMACEUTICALS INC	USD	64 054	106 943	0.06
21 470	ALPHABET CLASS - A	USD	2 187 153	1 894 297	0.98
19 863	ALPHABET INC	USD	2 021 604	1 762 443	0.93
3 879	ALSTOM SA	EUR	197 232	94 472	0.05
213	ALTAGAS LTD	CAD	3 614	3 675	0.00
1 715	AMADEUS IT GROUP SA - A	EUR	120 511	88 863	0.05
43 273	AMAZON.COM INC	USD	6 670 781	3 634 932	1.90
431	AMEREN CORP	USD	35 066	38 325	0.02
1 115	AMERICAN ELECTRIC POWER CO INC	USD	96 979	105 791	0.06
2 397	AMERICAN EXPRESS CO	USD	330 432	354 157	0.19
279	AMERICAN FINANCIAL GROUP INC/OH	USD	30 526	38 301	0.02
1 348	AMERICAN HOMES 4 RENT	USD	49 821	40 629	0.02
2 661	AMERICAN INTERNATIONAL GROUP INC	USD	119 242	168 282	0.09
2 182	AMERICAN TOWER CORP	USD	519 357	462 279	0.24
731	AMERICAN WATER WORKS CO INC	USD	109 358	111 419	0.06
328	AMERIPRISE FINANCIAL INC	USD	72 101	102 129	0.05
700	AMERISOURCEBERGEN CORP	USD	76 579	115 997	0.06
1 194	AMETEK INC	USD	149 531	166 826	0.09
1 905	AMGEN INC	USD	445 314	500 329	0.26
2 524	AMPHENOL CORP - A	USD	163 756	192 177	0.10
558	AMPLIFON SPA	EUR	23 476	16 568	0.01
182	AMPOL LTD	AUD	3 766	3 490	0.00
238	AMUNDI SA	EUR	19 616	13 462	0.01
412	ANA HOLDINGS INC	JPY	9 726	8 743	0.00
2 426	ANALOG DEVICES INC	USD	376 101	397 937	0.21
1 321	ANGLO AMERICAN PLC	GBP	53 603	51 428	0.03
3 008	ANHEUSER-BUSCH INBEV SA/NV	EUR	196 275	180 643	0.09
1 393	ANNALY CAPITAL MANAGEMENT INC	USD	47 491	29 364	0.02
325	ANSYS INC	USD	109 970	78 517	0.04
1 187	ANTOFAGASTA PLC	GBP	25 136	22 067	0.01
721	AON PLC - A	USD	165 656	216 401	0.11
9	AP MOLLER - MAERSK A/S - A	DKK	20 264	19 853	0.01
16	AP MOLLER - MAERSK A/S - B	DKK	38 204	35 868	0.02
1 133	APA GROUP	AUD	8 426	8 267	0.00
1 277	APOLLO GLOBAL MANAGEMENT INC	USD	77 888	81 460	0.04

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
64 792	APPLE INC	USD	7 878 665	8 418 424	4.41
3 782	APPLIED MATERIALS INC	USD	429 903	368 291	0.19
407	APTIV PLC	USD	55 456	37 904	0.02
827	ARAMARK	USD	30 205	34 188	0.02
384	ARCELORMITTAL SA	EUR	10 450	10 071	0.01
1 536	ARCH CAPITAL GROUP LTD	USD	56 507	96 430	0.05
556	ARES MANAGEMENT CORP - A	USD	43 584	38 053	0.02
172	ARGENX SE	EUR	49 127	63 936	0.03
1 146	ARISTA NETWORKS INC	USD	96 504	139 067	0.07
2 162	ARISTOCRAT LEISURE LTD	AUD	57 062	44 748	0.02
178	ARKEMA SA	EUR	21 449	15 935	0.01
4 319	AROWNTOWN SA	EUR	32 399	10 062	0.01
324	ARROW ELECTRONICS INC	USD	34 508	33 881	0.02
794	ARTHUR J GALLAGHER & CO	USD	104 588	149 701	0.08
1 339	ASAHI GROUP HOLDINGS LTD	JPY	58 239	41 800	0.02
930	ASAHI INTECC CO LTD	JPY	26 718	15 253	0.01
4 980	ASAHI KASEI CORP	JPY	53 602	35 531	0.02
2 328	ASHTREAD GROUP PLC	GBP	137 399	132 174	0.07
193	ASM INTERNATIONAL NV	EUR	60 274	48 539	0.03
1 876	ASML HOLDING NV	EUR	1 061 692	1 008 689	0.53
105	ASPEN TECHNOLOGY INC	USD	24 202	21 567	0.01
4 136	ASSA ABLOY AB	SEK	114 230	88 797	0.05
4 293	ASSICURAZIONI GENERALI SPA	EUR	81 380	76 125	0.04
1 420	ASSOCIATED BRITISH FOODS PLC	GBP	44 950	26 919	0.01
228	ASSURANT INC	USD	32 509	28 514	0.01
8 198	ASTELLAS PHARMA INC	JPY	128 280	124 668	0.07
7 478	ASTRAZENECA PLC	GBP	814 312	1 009 069	0.53
688	ASX LTD	AUD	34 271	31 736	0.02
13 850	ATLAS COPCO AB	SEK	193 039	163 629	0.09
6 512	ATLAS COPCO AB - B	SEK	79 828	69 435	0.04
100	ATMOS ENERGY CORP	USD	9 753	11 207	0.01
25 141	AT&T INC	USD	554 244	462 846	0.24
5 395	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	28 654	26 648	0.01
5 610	AURIZON HOLDINGS LTD	AUD	16 464	14 191	0.01
10 973	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	214 460	179 115	0.09
3 633	AUTO TRADER GROUP PLC	GBP	28 315	22 532	0.01
1 773	AUTODESK INC	USD	425 999	331 321	0.17
1 502	AUTOMATIC DATA PROCESSING INC	USD	277 726	358 768	0.19
94	AUTOZONE INC	USD	122 742	231 821	0.12
608	AVALONBAY COMMUNITIES INC	USD	111 425	98 204	0.05
3 281	AVANTOR INC	USD	89 400	69 196	0.04
335	AVERY DENNISON CORP	USD	61 630	60 635	0.03
11 529	AVIVA PLC	GBP	58 504	61 407	0.03
6 096	AXA SA	EUR	156 120	169 513	0.09

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 400	AZBIL CORP	JPY	62 422	35 280	0.02
474	AZRIELI GROUP LTD	ILS	32 934	31 381	0.02
135	BACHEM HOLDING AG - B	CHF	19 325	11 651	0.01
623	BAKER HUGHES CO	USD	14 154	18 397	0.01
983	BALL CORP	USD	84 109	50 271	0.03
180	BALOISE HOLDING AG - REG	CHF	30 238	27 762	0.01
22 003	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	115 428	132 302	0.07
54 317	BANCO SANTANDER SA	EUR	186 000	162 460	0.09
830	BANDAI NAMCO HOLDINGS INC	JPY	64 293	52 299	0.03
4 386	BANK HAPOALIM BM	ILS	33 419	39 429	0.02
5 611	BANK LEUMI LE-ISRAEL BM	ILS	37 920	46 608	0.02
26 214	BANK OF AMERICA CORP	USD	930 517	868 208	0.46
3 858	BANK OF IRELAND GROUP PLC	EUR	31 015	36 645	0.02
2 503	BANK OF MONTREAL	CAD	219 298	226 593	0.12
2 329	BANK OF NEW YORK MELLON CORP	USD	107 044	106 016	0.06
3 963	BANK OF NOVA SCOTIA	CAD	234 546	194 036	0.10
65 466	BARCLAYS PLC	GBP	149 479	124 830	0.07
4 346	BARRATT DEVELOPMENTS PLC	GBP	42 568	20 743	0.01
14	BARRY CALLEBAUT AG - REG	CHF	31 738	27 675	0.01
1 160	BATH & BODY WORKS INC	USD	67 579	48 882	0.03
2 137	BAXTER INTERNATIONAL INC	USD	175 108	108 923	0.06
494	BAYERISCHE MOTOREN WERKE AG	EUR	48 612	43 960	0.02
87	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	6 845	7 386	0.00
277	BCE INC	CAD	12 752	12 162	0.01
312	BECHTLE AG	EUR	21 016	11 008	0.01
1 358	BECTON DICKINSON AND CO	USD	323 881	345 339	0.18
424	BEIERSDORF AG	EUR	47 575	48 510	0.03
479	BERKELEY GROUP HOLDINGS PLC	GBP	29 352	21 739	0.01
4 148	BERKSHIRE HATHAWAY INC - B	USD	1 040 986	1 281 317	0.67
992	BEST BUY CO INC	USD	108 817	79 568	0.04
553	BIOGEN INC	USD	145 666	153 137	0.08
695	BIOMARIN PHARMACEUTICAL INC	USD	56 009	71 926	0.04
380	BIOMERIEUX	EUR	43 001	39 712	0.02
95	BIO-RAD LABORATORIES INC	USD	54 638	39 947	0.02
688	BIO-TECHNE CORP	USD	70 492	57 021	0.03
236	BKW AG	CHF	30 293	32 267	0.02
576	BLACK KNIGHT INC	USD	45 041	35 568	0.02
562	BLACKROCK INC	USD	420 031	398 250	0.21
2 631	BLACKSTONE INC - A	USD	205 137	195 194	0.10
1 756	BLOCK INC - A	USD	349 392	110 347	0.06
1 326	BLUESCOPE STEEL LTD	AUD	19 208	15 143	0.01
4 363	BNP PARIBAS SA	EUR	256 947	247 954	0.13
7 601	BOC HONG KONG HOLDINGS LTD	HKD	25 644	25 905	0.01
1 098	BOLIDEN AB	SEK	40 810	41 230	0.02

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 157	BOLLORE SE	EUR	5 362	6 446	0.00
144	BOOKING HOLDINGS INC	USD	314 632	290 200	0.15
521	BOOZ ALLEN HAMILTON HOLDING CORP	USD	43 906	54 455	0.03
310	BORGWARNER INC	USD	14 107	12 478	0.01
652	BOSTON PROPERTIES INC	USD	68 644	44 062	0.02
6 176	BOSTON SCIENTIFIC CORP	USD	238 763	285 764	0.15
2 419	BOUYGUES SA	EUR	89 452	72 390	0.04
5 441	BRAMBLES LTD	AUD	43 573	44 537	0.02
682	BRENNTAG SE	EUR	57 648	43 468	0.02
1 681	BRIDGESTONE CORP	JPY	65 625	59 764	0.03
10 318	BRISTOL-MYERS SQUIBB CO	USD	663 590	742 380	0.39
3 836	BRITISH LAND CO PLC	GBP	26 119	18 231	0.01
1 838	BROADCOM INC	USD	821 757	1 027 681	0.54
451	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	68 502	60 493	0.03
222	BROOKFIELD ASSET MANAGEMENT LTD - A	CAD	7 516	6 352	0.00
888	BROOKFIELD CORP	CAD	32 161	27 906	0.01
1 034	BROTHER INDUSTRIES LTD	JPY	21 856	15 728	0.01
921	BROWN & BROWN INC	USD	44 333	52 469	0.03
1 280	BROWN-FORMAN CORP - B	USD	96 895	84 070	0.04
26 116	BT GROUP PLC	GBP	53 995	35 200	0.02
5 000	BUDWEISER BREWING CO APAC LTD	HKD	16 189	15 727	0.01
1 491	BUNZL PLC	GBP	47 249	49 482	0.03
1 716	BURBERRY GROUP PLC	GBP	45 757	41 902	0.02
1 111	BUREAU VERITAS SA	EUR	31 460	29 180	0.02
290	BURLINGTON STORES INC	USD	81 291	58 800	0.03
1 021	CADENCE DESIGN SYSTEMS INC	USD	130 763	164 013	0.09
1 327	CAE INC	CAD	36 324	25 650	0.01
754	CAESARS ENTERTAINMENT INC	USD	80 599	31 366	0.02
10 764	CAIXABANK SA	EUR	32 422	42 183	0.02
425	CAMDEN PROPERTY TRUST	USD	47 484	47 549	0.02
1 621	CAMECO CORP	CAD	26 711	36 717	0.02
776	CAMPBELL SOUP CO	USD	37 929	44 038	0.02
357	CANADIAN APARTMENT PROPERTIES REIT	CAD	15 133	11 245	0.01
3 492	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	172 027	141 156	0.07
929	CANADIAN NATIONAL RAILWAY CO	CAD	103 228	110 279	0.06
1 241	CANADIAN PACIFIC RAILWAY LTD	CAD	90 192	92 462	0.05
86	CANADIAN TIRE CORP LTD - A	CAD	12 533	8 981	0.00
118	CANADIAN UTILITIES LTD	CAD	3 146	3 192	0.00
4 150	CANON INC	JPY	91 107	89 813	0.05
600	CAPCOM CO LTD	JPY	18 747	19 144	0.01
622	CAPGEMINI SE	EUR	102 447	103 524	0.05
1 359	CAPITAL ONE FINANCIAL CORP	USD	165 704	126 333	0.07
14 548	CAPITALAND ASCENDAS REIT	SGD	31 977	29 721	0.02
20 759	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	32 083	31 575	0.02

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
11 085	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	-	30 580	0.02
1 297	CARDINAL HEALTH INC	USD	73 252	99 700	0.05
174	CARL ZEISS MEDITEC AG	EUR	27 002	21 894	0.01
222	CARLISLE COS INC	USD	58 409	52 314	0.03
302	CARLSBERG AS - B	DKK	49 407	40 013	0.02
616	CARLYLE GROUP INC	USD	22 877	18 381	0.01
730	CARMAX INC	USD	82 888	44 450	0.02
2 173	CARNIVAL CORP	USD	21 577	17 514	0.01
2 751	CARREFOUR SA	EUR	50 282	45 919	0.02
4 181	CARRIER GLOBAL CORP	USD	169 360	172 466	0.09
736	CATALENT INC	USD	75 289	33 127	0.02
294	CATERPILLAR INC	USD	62 889	70 431	0.04
409	CBOE GLOBAL MARKETS INC	USD	40 847	51 317	0.03
1 477	CBRE GROUP INC	USD	111 163	113 670	0.06
599	CCL INDUSTRIES INC	CAD	31 211	25 570	0.01
621	CDW CORP/DE	USD	93 802	110 898	0.06
1 868	CELLNEX TELECOM SAU	EUR	106 641	61 643	0.03
2 253	CENTENE CORP	USD	148 548	184 769	0.10
452	CENTERPOINT ENERGY INC	USD	10 533	13 555	0.01
1 867	CENTRAL JAPAN RAILWAY CO	JPY	269 286	229 298	0.12
494	CERIDIAN HCM HOLDING INC	USD	45 271	31 690	0.02
132	CF INDUSTRIES HOLDINGS INC	USD	5 933	11 246	0.01
849	CGI INC	CAD	68 883	73 131	0.04
571	CH ROBINSON WORLDWIDE INC	USD	53 959	52 281	0.03
218	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	72 460	47 502	0.02
5 344	CHARLES SCHWAB CORP	USD	332 484	444 941	0.23
429	CHARTER COMMUNICATIONS INC	USD	276 631	145 474	0.08
387	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	45 228	48 824	0.03
181	CHENIERE ENERGY INC	USD	13 025	27 143	0.01
379	CHEVRON CORP	USD	37 461	68 027	0.04
2 089	CHIBA BANK LTD	JPY	12 769	15 231	0.01
100	CHIPOTLE MEXICAN GRILL INC	USD	137 495	138 749	0.07
4	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	36 099	40 768	0.02
452	CHR HANSEN HOLDING A/S	DKK	41 956	32 415	0.02
1 584	CHUBB LTD	USD	256 609	349 430	0.18
2 905	CHUGAI PHARMACEUTICAL CO LTD	JPY	122 141	74 152	0.04
1 017	CHURCH & DWIGHT CO INC	USD	87 292	81 980	0.04
2 100	CIE DE SAINT-GOBAIN	EUR	118 615	102 312	0.05
2 230	CIE FINANCIERE RICHEMONT SA - REG	CHF	226 944	288 985	0.15
2 648	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	94 745	73 436	0.04
1 106	CIGNA CORP	USD	251 291	366 462	0.19
594	CINCINNATI FINANCIAL CORP	USD	59 747	60 820	0.03
344	CINTAS CORP	USD	117 945	155 357	0.08
20 197	CISCO SYSTEMS INC	USD	991 061	962 185	0.51

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 375	CITIGROUP INC	USD	486 176	333 571	0.18
1 653	CITIZENS FINANCIAL GROUP INC	USD	68 626	65 079	0.03
1 771	CITY DEVELOPMENTS LTD	SGD	10 003	10 867	0.01
8 398	CK ASSET HOLDINGS LTD	HKD	49 046	51 701	0.03
3 145	CK HUTCHISON HOLDINGS LTD	HKD	23 857	18 878	0.01
9	CK INFRASTRUCTURE HOLDINGS LTD	HKD	47	47	0.00
875	CLARIANT AG - REG	CHF	17 372	13 855	0.01
497	CLOROX CO	USD	94 610	69 744	0.04
864	CLOUDFLARE INC	USD	81 085	39 061	0.02
1 371	CME GROUP INC	USD	271 526	230 547	0.12
549	CMS ENERGY CORP	USD	32 860	34 768	0.02
4 241	CNH INDUSTRIAL NV	EUR	53 758	67 735	0.04
18 206	COCA-COLA CO	USD	987 586	1 158 084	0.61
1 203	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	63 010	66 550	0.03
808	COCA-COLA HBC AG	GBP	25 990	19 176	0.01
280	COCHLEAR LTD	AUD	45 249	38 759	0.02
749	COGNEX CORP	USD	58 393	35 285	0.02
2 039	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	154 465	116 610	0.06
3 654	COLGATE-PALMOLIVE CO	USD	297 106	287 899	0.15
515	COLOPLAST A/S	DKK	79 013	60 016	0.03
14 991	COMCAST CORP	USD	790 881	524 235	0.28
3 883	COMMERZBANK AG	EUR	26 060	36 618	0.02
5 894	COMMONWEALTH BANK OF AUSTRALIA	AUD	388 232	410 098	0.22
6 481	COMPASS GROUP PLC	GBP	130 876	149 485	0.08
2 059	COMPUTERSHARE LTD	AUD	23 303	36 584	0.02
1 894	CONAGRA BRANDS INC	USD	70 200	73 298	0.04
4 272	CONCORDIA FINANCIAL GROUP LTD	JPY	16 068	17 807	0.01
476	CONSOLIDATED EDISON INC	USD	35 508	45 368	0.02
666	CONSTELLATION BRANDS INC - A	USD	149 482	154 346	0.08
74	CONSTELLATION SOFTWARE INC/CANADA	CAD	100 414	115 455	0.06
150	CONTINENTAL AG	EUR	18 799	8 962	0.00
208	COOPER COS INC	USD	76 855	68 779	0.04
1 594	COPART INC	USD	92 975	97 059	0.05
3 190	CORNING INC	USD	129 543	101 889	0.05
1 479	COSTAR GROUP INC	USD	123 306	114 297	0.06
665	COSTCO WHOLESALE CORP	USD	241 792	303 573	0.16
559	COVESTRO AG	EUR	36 644	21 805	0.01
230	COVIVIO	EUR	20 384	13 611	0.01
4 797	CREDIT AGRICOLE SA	EUR	65 154	50 331	0.03
13 181	CREDIT SUISSE GROUP AG - REG	CHF	123 235	39 377	0.02
2 046	CRH PLC	EUR	94 948	80 815	0.04
570	CRODA INTERNATIONAL PLC	GBP	51 024	45 280	0.02
728	CROWDSTRIKE HOLDINGS INC - A	USD	145 662	76 651	0.04

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 077	CROWN CASTLE INC	USD	351 263	281 724	0.15
393	CROWN HOLDINGS INC	USD	38 153	32 309	0.02
1 716	CSL LTD	AUD	364 955	334 871	0.18
7 471	CSX CORP	USD	234 916	231 452	0.12
711	CUMMINS INC	USD	173 351	172 268	0.09
4 660	CVS HEALTH CORP	USD	354 150	434 265	0.23
1 464	CYBERAGENT INC	JPY	25 293	12 960	0.01
146	CYBERARK SOFTWARE LTD	USD	19 324	18 929	0.01
936	DAI NIPPON PRINTING CO LTD	JPY	19 199	18 799	0.01
816	DAIFUKU CO LTD	JPY	62 414	38 220	0.02
3 876	DAI-ICHI LIFE HOLDINGS INC	JPY	67 935	87 951	0.05
8 467	DAIICHI SANKYO CO LTD	JPY	238 908	272 725	0.14
1 137	DAIKIN INDUSTRIES LTD	JPY	226 369	174 068	0.09
311	DAITO TRUST CONSTRUCTION CO LTD	JPY	32 383	31 914	0.02
2 489	DAIWA HOUSE INDUSTRY CO LTD	JPY	73 405	57 327	0.03
9	DAIWA HOUSE REIT INVESTMENT CORP	JPY	23 729	20 013	0.01
5 547	DAIWA SECURITIES GROUP INC	JPY	28 470	24 509	0.01
3 292	DANAHER CORP	USD	776 631	873 763	0.46
1 915	DANONE SA	EUR	130 807	100 615	0.05
2 672	DANSKE BANK A/S	DKK	46 812	52 651	0.03
461	DARDEN RESTAURANTS INC	USD	58 940	63 770	0.03
698	DARLING INGREDIENTS INC	USD	50 136	43 688	0.02
108	DASSAULT AVIATION SA	EUR	12 260	18 235	0.01
6 295	DASSAULT SYSTEMES SE	EUR	272 192	225 031	0.12
706	DATADOG INC	USD	74 434	51 891	0.03
2 161	DAVIDE CAMPARI-MILANO NV	EUR	25 092	21 873	0.01
257	DAVITA INC	USD	28 428	19 190	0.01
5 789	DBS GROUP HOLDINGS LTD	SGD	118 884	146 408	0.08
70	DCC PLC	GBP	5 641	3 435	0.00
1 306	DEERE & CO	USD	427 538	559 961	0.29
708	DELIVERY HERO SE	EUR	94 485	33 836	0.02
2 923	DELL TECHNOLOGIES INC	USD	130 452	117 563	0.06
196	DELTA AIR LINES INC	USD	8 806	6 441	0.00
460	DEMANT A/S	DKK	20 200	12 712	0.01
623	DENSO CORP	JPY	38 901	30 861	0.02
932	DENTSPLY SIRONA INC	USD	56 000	29 675	0.02
834	DENTSU GROUP INC	JPY	27 844	26 200	0.01
296	DESCARTES SYSTEMS GROUP INC	CAD	20 390	20 621	0.01
7 898	DEUTSCHE BANK AG - REG	EUR	97 081	89 248	0.05
569	DEUTSCHE BOERSE AG	EUR	93 609	98 013	0.05
1 741	DEUTSCHE LUFTHANSA AG - REG	EUR	14 711	14 428	0.01
4 248	DEUTSCHE POST AG - REG	EUR	241 335	159 495	0.08
11 424	DEUTSCHE TELEKOM AG - REG	EUR	219 290	227 239	0.12
1 854	DEXCOM INC	USD	169 452	209 947	0.11

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 516	DEXUS	AUD	33 596	23 735	0.01
10 359	DIAGEO PLC	GBP	443 605	454 811	0.24
111	DIASORIN SPA	EUR	20 301	15 448	0.01
118	D'IETEREN GROUP	EUR	21 954	22 568	0.01
1 610	DIGITAL REALTY TRUST INC	USD	221 488	161 435	0.08
104	DISCO CORP	JPY	32 876	29 755	0.02
1 160	DISCOVER FINANCIAL SERVICES	USD	111 288	113 483	0.06
925	DISH NETWORK CORP - A	USD	32 867	12 987	0.01
2 354	DNB BANK ASA	NOK	47 541	46 466	0.02
713	DOCUSIGN INC	USD	153 529	39 514	0.02
1 013	DOLLAR GENERAL CORP	USD	205 625	249 451	0.13
978	DOLLAR TREE INC	USD	103 776	138 328	0.07
1 262	DOLLARAMA INC	CAD	52 709	73 759	0.04
1 734	DOMINION ENERGY INC	USD	127 265	106 329	0.06
95	DOMINO'S PIZZA INC	USD	37 122	32 908	0.02
740	DOVER CORP	USD	99 611	100 203	0.05
1 433	DR HORTON INC	USD	119 632	127 738	0.07
1 154	DROPBOX INC	USD	28 859	25 827	0.01
888	DSV A/S	DKK	188 547	139 740	0.07
574	DTE ENERGY CO	USD	66 180	67 462	0.04
1 579	DUKE ENERGY CORP	USD	152 837	162 621	0.09
676	DYNATRACE INC	USD	32 278	25 891	0.01
3 536	EAST JAPAN RAILWAY CO	JPY	246 244	201 529	0.11
1 893	EATON CORP PLC	USD	250 958	297 106	0.16
2 851	EBAY INC	USD	161 889	118 231	0.06
387	ECOLAB INC	USD	70 512	56 332	0.03
937	EDENRED	EUR	50 265	50 881	0.03
4 648	EDISON INTERNATIONAL	USD	274 047	295 706	0.16
38 854	EDP - ENERGIAS DE PORTUGAL SA	EUR	214 393	193 070	0.10
3 903	EDP RENOVAVEIS SA	EUR	99 375	85 726	0.05
3 228	EDWARDS LIFESCIENCES CORP	USD	275 924	240 841	0.13
360	EIFFAGE SA	EUR	36 804	35 317	0.02
1 440	EISAI CO LTD	JPY	101 075	94 992	0.05
1 862	ELANCO ANIMAL HEALTH INC	USD	59 260	22 754	0.01
1 901	ELECTRICITE DE FRANCE SA	EUR	24 423	24 346	0.01
934	ELECTROLUX AB	SEK	24 448	12 619	0.01
1 040	ELECTRONIC ARTS INC	USD	141 861	127 067	0.07
3 231	ELEMENT FLEET MANAGEMENT CORP	CAD	45 425	43 996	0.02
880	ELEVANCE HEALTH INC	USD	306 080	451 414	0.24
3 843	ELI LILLY & CO	USD	753 171	1 405 923	0.74
446	ELIA GROUP SA/NV	EUR	50 058	63 212	0.03
544	ELISA OYJ	EUR	31 774	28 716	0.02
1 750	EMBRACER GROUP AB	SEK	25 301	7 943	0.00
414	EMERA INC	CAD	18 361	15 812	0.01

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 061	EMERSON ELECTRIC CO	USD	91 843	101 920	0.05
721	EMPIRE CO LTD	CAD	22 004	18 976	0.01
20	EMS-CHEMIE HOLDING AG	CHF	18 023	13 532	0.01
190	ENAGAS SA	EUR	4 340	3 148	0.00
1 524	ENBRIDGE INC	CAD	54 518	59 523	0.03
471	ENDESA SA	EUR	12 496	8 865	0.00
33 447	ENEL SPA	EUR	295 658	179 552	0.09
2 701	ENEOS HOLDINGS INC	JPY	11 058	9 171	0.00
1 730	ENGIE SA (ISIN FR0010208488)	EUR	25 344	24 719	0.01
535	ENI SPA	EUR	6 204	7 586	0.00
2 022	ENPHASE ENERGY INC	USD	330 418	535 749	0.28
2 151	ENTAIN PLC	GBP	41 022	34 192	0.02
561	ENTEGRIS INC	USD	81 951	36 796	0.02
389	ENERGY CORP	USD	39 409	43 763	0.02
3 241	E.ON SE	EUR	37 106	32 286	0.02
218	EPAM SYSTEMS INC	USD	86 454	71 447	0.04
1 140	EQT AB	SEK	42 075	24 136	0.01
442	EQUIFAX INC	USD	88 288	85 907	0.05
453	EQUINIX INC	USD	318 941	296 729	0.16
243	EQUINOR ASA	NOK	4 740	8 678	0.00
1 438	EQUITABLE HOLDINGS INC	USD	46 173	41 271	0.02
739	EQUITY LIFESTYLE PROPERTIES INC	USD	48 146	47 739	0.03
1 547	EQUITY RESIDENTIAL	USD	106 241	91 273	0.05
99	ERIE INDEMNITY CO - A	USD	21 708	24 623	0.01
1 334	ERSTE GROUP BANK AG	EUR	48 098	42 569	0.02
223	ESSENTIAL UTILITIES INC	USD	10 151	10 644	0.01
284	ESSEX PROPERTY TRUST INC	USD	76 005	60 185	0.03
1 333	ESSILORLUXOTTICA SA	EUR	218 659	240 711	0.13
2 413	ESSITY AB	SEK	78 497	63 292	0.03
1 087	ESTEE LAUDER COS INC - A	USD	299 926	269 696	0.14
558	ETSY INC	USD	100 870	66 837	0.04
146	EURAZEO SE	EUR	11 062	9 053	0.00
586	EUROFINS SCIENTIFIC SE	EUR	54 458	41 940	0.02
330	EURONEXT NV	EUR	32 260	24 358	0.01
155	EVEREST RE GROUP LTD	USD	37 959	51 347	0.03
355	EVERGY INC	USD	20 663	22 337	0.01
486	EVERSOURCE ENERGY	USD	40 622	40 746	0.02
620	EVOLUTION AB	SEK	87 198	60 420	0.03
616	EVONIK INDUSTRIES AG	EUR	21 041	11 791	0.01
638	EXACT SCIENCES CORP	USD	75 925	31 587	0.02
1 617	EXELON CORP	USD	49 845	69 903	0.04
415	EXOR NV	EUR	33 303	30 251	0.02
538	EXPEDIA GROUP INC	USD	82 191	47 129	0.02
736	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	78 668	76 485	0.04

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 523	EXPERIAN PLC	GBP	129 732	119 207	0.06
575	EXTRA SPACE STORAGE INC	USD	76 134	84 629	0.04
142	FACTSET RESEARCH SYSTEMS INC	USD	46 990	56 972	0.03
105	FAIR ISAAC CORP	USD	51 008	62 851	0.03
101	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	40 715	59 788	0.03
930	FANUC CORP	JPY	214 668	139 805	0.07
309	FAST RETAILING CO LTD	JPY	219 404	188 592	0.10
2 885	FASTENAL CO	USD	146 088	136 518	0.07
2 730	FASTIGHETS AB BALDER - B	SEK	25 356	12 713	0.01
1 166	FEDEX CORP	USD	325 069	201 951	0.11
991	FERGUSON PLC	GBP	121 972	124 450	0.07
173	FERRARI NV	EUR	36 221	36 964	0.02
2 142	FERROVIAL SA	EUR	56 321	55 940	0.03
1 048	FIDELITY NATIONAL FINANCIAL INC - A	USD	41 277	39 426	0.02
2 331	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	329 374	158 158	0.08
2 674	FIFTH THIRD BANCORP	USD	91 655	87 734	0.05
2 361	FINECOBANK BANCA FINECO SPA	EUR	37 901	39 107	0.02
44	FIRST CITIZENS BANCSHARES INC/NC	USD	33 907	33 368	0.02
1 943	FIRST HORIZON NATIONAL CORP	USD	48 283	47 604	0.02
1 648	FIRST QUANTUM MINERALS LTD	CAD	32 139	34 409	0.02
683	FIRST REPUBLIC BANK/CA	USD	110 900	83 251	0.04
1 365	FIRST SOLAR INC	USD	235 499	204 463	0.11
1 279	FIRSTENERGY CORP	USD	44 789	53 641	0.03
170	FIRSTSERVICE CORP	CAD	25 194	20 804	0.01
2 245	FISERV INC	USD	255 911	226 902	0.12
2 466	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	55 785	35 247	0.02
296	FLEETCOR TECHNOLOGIES INC	USD	79 203	54 369	0.03
7	FLUTTER ENTERTAINMENT PLC	GBP	668	951	0.00
606	FLUTTER ENTERTAINMENT PLC	EUR	117 740	82 655	0.04
529	FMC CORP	USD	59 915	66 019	0.03
5 640	FORD MOTOR CO	USD	67 111	65 593	0.03
1 998	FORTESCUE METALS GROUP LTD	AUD	30 576	27 790	0.01
2 655	FORTINET INC	USD	96 089	129 803	0.07
386	FORTIS INC/CANADA	CAD	16 577	15 435	0.01
1 883	FORTIVE CORP	USD	129 330	120 983	0.06
338	FORTUM OYJ	EUR	8 723	5 606	0.00
1 030	FORTUNE BRANDS INNOVATIONS INC	USD	71 818	58 823	0.03
857	FRANCO-NEVADA CORP	CAD	116 088	116 741	0.06
1 155	FRANKLIN RESOURCES INC	USD	32 929	30 469	0.02
772	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	60 086	25 187	0.01
1 579	FRESENIUS SE & CO KGAA	EUR	73 633	44 236	0.02
1 849	FUJI ELECTRIC CO LTD	JPY	76 544	70 487	0.04
1 554	FUJIFILM HOLDINGS CORP	JPY	94 303	78 027	0.04
732	FUJITSU LTD	JPY	106 718	97 724	0.05

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
198	FUTU HOLDINGS LTD	USD	27 084	8 049	0.00
654	F5 NETWORKS INC	USD	108 536	93 856	0.05
8 337	GALAXY ENTERTAINMENT GROUP LTD	HKD	67 018	55 117	0.03
404	GALP ENERGIA SGPS SA	EUR	4 714	5 437	0.00
1 196	GAMING AND LEISURE PROPERTIES INC	USD	62 920	62 300	0.03
877	GARMIN LTD	USD	106 807	80 938	0.04
279	GARTNER INC	USD	59 659	93 783	0.05
651	GEA GROUP AG	EUR	25 679	26 541	0.01
184	GEBERIT AG - REG	CHF	116 593	86 608	0.05
202	GECINA SA	EUR	30 256	20 513	0.01
2 146	GEN DIGITAL INC	USD	48 970	45 989	0.02
814	GENERAC HOLDINGS INC	USD	207 503	81 937	0.04
577	GENERAL ELECTRIC CO	USD	50 726	48 347	0.03
2 425	GENERAL MILLS INC	USD	147 591	203 336	0.11
1 844	GENERAL MOTORS CO	USD	96 444	62 032	0.03
249	GENMAB A/S	DKK	91 178	105 098	0.06
22 546	GENTING SINGAPORE LTD	SGD	14 537	16 054	0.01
631	GENUINE PARTS CO	USD	71 622	109 485	0.06
330	GEORGE WESTON LTD	CAD	28 600	40 915	0.02
995	GETINGE AB - B	SEK	41 545	20 655	0.01
2 114	GETLINK SE - REG	EUR	33 944	33 786	0.02
815	GILDAN ACTIVEWEAR INC	CAD	25 249	22 304	0.01
4 429	GILEAD SCIENCES INC	USD	283 223	380 230	0.20
38	GIVAUDAN SA - REG	CHF	157 250	116 354	0.06
776	GJENSIDIGE FORSIKRING ASA	NOK	17 362	15 140	0.01
782	GLOBAL PAYMENTS INC	USD	149 036	77 668	0.04
375	GLOBE LIFE INC	USD	36 240	45 206	0.02
19	GLP J-REIT	JPY	30 048	21 787	0.01
206	GMO PAYMENT GATEWAY INC	JPY	27 027	17 049	0.01
635	GODADDY INC	USD	50 105	47 511	0.02
1 247	GOLDMAN SACHS GROUP INC	USD	381 824	428 195	0.22
8 965	GOODMAN GROUP	AUD	123 130	105 543	0.06
8 130	GPT GROUP	AUD	27 940	23 156	0.01
1 082	GREAT-WEST LIFECO INC	CAD	28 169	24 995	0.01
1 217	GRIFOLS SA	EUR	21 053	13 989	0.01
355	GROUPE BRUXELLES LAMBERT NV	EUR	30 674	28 256	0.01
19 088	GSK PLC	GBP	360 211	330 080	0.17
3 187	H & M HENNES & MAURITZ AB - B	SEK	72 393	34 331	0.02
837	HAKUHODO DY HOLDINGS INC	JPY	13 194	8 437	0.00
670	HALLIBURTON CO	USD	14 046	26 365	0.01
1 618	HALMA PLC	GBP	54 396	38 419	0.02
622	HAMAMATSU PHOTONICS KK	JPY	36 823	29 793	0.02
8 305	HANG LUNG PROPERTIES LTD	HKD	21 076	16 238	0.01
2 924	HANG SENG BANK LTD	HKD	55 027	48 627	0.03

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
990	HANKYU HANSHIN HOLDINGS INC	JPY	31 812	29 412	0.02
234	HANNOVER RUECK SE - REG	EUR	40 303	46 326	0.02
1 369	HARGREAVES LANSDOWN PLC	GBP	28 869	14 099	0.01
1 347	HARTFORD FINANCIAL SERVICES GROUP INC	USD	77 434	102 143	0.05
550	HASBRO INC	USD	51 857	33 556	0.02
852	HCA HEALTHCARE INC	USD	182 553	204 446	0.11
1 809	HEALTHCARE REALTY TRUST INC	USD	37 138	34 859	0.02
2 260	HEALTHPEAK PROPERTIES INC	USD	70 883	56 658	0.03
187	HEICO CORP (ISIN US4228061093)	USD	24 457	28 731	0.02
510	HEICO CORP (ISIN US4228062083)	USD	61 014	61 124	0.03
303	HEIDELBERGCEMENT AG	EUR	25 409	17 230	0.01
347	HEINEKEN HOLDING NV	EUR	32 757	26 683	0.01
1 010	HEINEKEN NV	EUR	106 306	94 728	0.05
727	HELLOFRESH SE	EUR	58 121	15 929	0.01
6 223	HENDERSON LAND DEVELOPMENT CO LTD	HKD	27 755	21 727	0.01
428	HENKEL AG & CO KGAA	EUR	41 587	27 521	0.01
734	HENKEL AG & CO KGAA - PFD	EUR	81 512	50 934	0.03
624	HENRY SCHEIN INC	USD	43 672	49 839	0.03
146	HERMES INTERNATIONAL	EUR	177 191	225 158	0.12
579	HERSHEY CO	USD	92 241	134 079	0.07
6 033	HEWLETT PACKARD ENTERPRISE CO	USD	86 240	96 287	0.05
8 378	HEXAGON AB	SEK	109 442	87 643	0.05
103	HIKARI TSUSHIN INC	JPY	20 699	14 535	0.01
751	HIKMA PHARMACEUTICALS PLC	GBP	24 891	14 020	0.01
990	HILTON WORLDWIDE HOLDINGS INC	USD	114 156	125 096	0.07
105	HIROSE ELECTRIC CO LTD	JPY	16 161	13 210	0.01
416	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	12 811	9 329	0.00
3 553	HITACHI LTD	JPY	164 733	180 174	0.09
13 585	HKT TRUST & HKT LTD	HKD	18 712	16 657	0.01
311	HOLCIM AG - REG	CHF	14 935	16 094	0.01
1 099	HOLOGIC INC	USD	74 998	82 216	0.04
3 651	HOME DEPOT INC	USD	1 069 312	1 153 205	0.61
688	HONDA MOTOR CO LTD	JPY	20 508	15 810	0.01
8 703	HONG KONG & CHINA GAS CO LTD	HKD	13 380	8 274	0.00
4 592	HONG KONG EXCHANGES & CLEARING LTD	HKD	256 935	198 389	0.10
8 779	HONGKONG LAND HOLDINGS LTD	USD	42 484	40 383	0.02
792	HORIZON THERAPEUTICS PLC	USD	65 594	90 130	0.05
834	HORMEL FOODS CORP	USD	40 167	37 989	0.02
416	HOSHIZAKI CORP	JPY	18 945	14 676	0.01
3 120	HOST HOTELS & RESORTS INC	USD	50 166	50 076	0.03
2 047	HOWMET AEROSPACE INC	USD	63 003	80 672	0.04
1 558	HOYA CORP	JPY	195 480	150 020	0.08
4 337	HP INC	USD	118 902	116 535	0.06
73 490	HSBC HOLDINGS PLC	GBP	419 678	455 875	0.24

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
234	HUBBELL INC	USD	59 449	54 915	0.03
164	HUBSPOT INC	USD	76 476	47 417	0.02
1 648	HULIC CO LTD	JPY	17 747	12 990	0.01
459	HUMANA INC	USD	188 797	235 095	0.12
5 709	HUNTINGTON BANCSHARES INC/OH	USD	82 952	80 497	0.04
1 721	HUSQVARNA AB - B	SEK	23 258	12 077	0.01
3 432	HYDRO ONE LTD	CAD	80 989	91 871	0.05
416	IA FINANCIAL CORP INC	CAD	20 971	24 338	0.01
26 759	IBERDROLA SA	EUR	310 177	312 145	0.16
400	IBIDEN CO LTD	JPY	20 451	14 506	0.01
4 020	ICL GROUP LTD	ILS	29 478	28 995	0.02
431	IDEX CORP	USD	91 456	98 410	0.05
369	IDEXX LABORATORIES INC	USD	182 742	150 537	0.08
761	IDP EDUCATION LTD	AUD	18 943	14 027	0.01
327	IGM FINANCIAL INC	CAD	10 072	9 123	0.00
2 986	IGO LTD	AUD	30 795	27 256	0.01
622	IIDA GROUP HOLDINGS CO LTD	JPY	14 786	9 433	0.00
1 437	ILLINOIS TOOL WORKS INC	USD	305 933	316 571	0.17
746	ILLUMINA INC	USD	263 610	150 841	0.08
251	IMCD NV	EUR	55 403	35 668	0.02
169	IMPERIAL OIL LTD	CAD	4 330	8 226	0.00
709	INCYTE CORP	USD	58 464	56 947	0.03
4 787	INDUSTRIA DE DISENO TEXTIL SA	EUR	164 441	126 957	0.07
522	INDUSTRIVARDEN AB - A	SEK	18 182	12 700	0.01
624	INDUSTRIVARDEN AB - C	SEK	21 387	15 152	0.01
2 168	INDUTRADE AB	SEK	46 921	43 924	0.02
5 312	INFINEON TECHNOLOGIES AG - REG	EUR	205 125	161 176	0.08
5 732	INFORMA PLC	GBP	42 007	42 721	0.02
1 251	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	14 319	12 569	0.01
12 059	ING GROEP NV	EUR	139 550	146 563	0.08
2 115	INGERSOLL RAND INC	USD	97 096	110 509	0.06
728	INPEX CORP	JPY	4 894	7 702	0.00
295	INSULET CORP	USD	75 421	86 845	0.05
9 561	INSURANCE AUSTRALIA GROUP LTD	AUD	34 984	30 798	0.02
683	INTACT FINANCIAL CORP	CAD	83 438	98 251	0.05
43 021	INTEL CORP	USD	2 372 595	1 137 045	0.60
1 815	INTERCONTINENTAL EXCHANGE INC	USD	200 838	186 201	0.10
659	INTERCONTINENTAL HOTELS GROUP PLC	GBP	43 169	37 605	0.02
7 936	INTERNATIONAL BUSINESS MACHINES CORP	USD	996 110	1 118 103	0.59
1 247	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	165 576	130 735	0.07
1 072	INTERNATIONAL PAPER CO	USD	56 120	37 123	0.02
1 494	INTERPUBLIC GROUP OF COS INC	USD	42 154	49 765	0.03
610	INTERTEK GROUP PLC	GBP	46 328	29 600	0.02
64 057	INTESA SANPAOLO SPA	EUR	165 015	142 062	0.07

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
948	INTUIT INC	USD	379 076	368 981	0.19
1 696	INTUITIVE SURGICAL INC	USD	438 208	450 034	0.24
1 336	INVESCO LTD	USD	29 656	24 035	0.01
536	INVESTMENT AB LATOUR - B	SEK	14 867	10 139	0.01
1 932	INVESTOR AB	SEK	46 369	35 944	0.02
7 057	INVESTOR AB - B	SEK	140 413	127 709	0.07
2 441	INVITATION HOMES INC REITS	USD	78 484	72 351	0.04
166	IPSEN SA	EUR	14 939	17 805	0.01
1 000	IQVIA HOLDINGS INC	USD	200 106	204 890	0.11
1 263	IRON MOUNTAIN INC	USD	46 007	62 961	0.03
4 489	ISRAEL DISCOUNT BANK A	ILS	18 840	23 510	0.01
727	ISUZU MOTORS LTD	JPY	8 274	8 524	0.00
200	ITO EN LTD	JPY	12 116	7 261	0.00
415	ITOCHU TECHNO-SOLUTIONS CORP	JPY	13 464	9 656	0.01
326	J M SMUCKER CO	USD	40 680	51 658	0.03
7 626	J SAINSBURY PLC	GBP	25 491	19 970	0.01
279	JACK HENRY & ASSOCIATES INC	USD	43 351	48 981	0.03
1 279	JAMES HARDIE INDUSTRIES PLC	AUD	38 529	22 898	0.01
412	JAPAN AIRLINES CO LTD	JPY	8 905	8 415	0.00
1 982	JAPAN EXCHANGE GROUP INC	JPY	47 134	28 503	0.01
29	JAPAN METROPOLITAN FUND INVEST	JPY	28 000	23 012	0.01
1 566	JAPAN POST BANK CO LTD	JPY	13 920	13 388	0.01
9 454	JAPAN POST HOLDINGS CO LTD	JPY	75 963	79 497	0.04
736	JAPAN POST INSURANCE CO LTD	JPY	14 460	12 947	0.01
5	JAPAN REAL ESTATE INVESTMENT CORP	JPY	28 969	21 865	0.01
263	JAZZ PHARMACEUTICALS PLC	USD	43 024	41 899	0.02
345	JB HUNT TRANSPORT SERVICES INC	USD	54 154	60 154	0.03
11 198	JD SPORTS FASHION PLC	GBP	26 821	16 992	0.01
306	JDE PEET'S NV	EUR	11 999	8 824	0.00
1 214	JERONIMO MARTINS SGPS SA	EUR	21 889	26 146	0.01
1 142	JFE HOLDINGS INC	JPY	13 122	13 294	0.01
12 535	JOHNSON & JOHNSON	USD	2 026 250	2 214 307	1.15
3 337	JOHNSON CONTROLS INTERNATIONAL PLC	USD	190 444	213 568	0.11
798	JOHNSON MATTHEY PLC	GBP	31 309	20 417	0.01
10 651	JPMORGAN CHASE & CO	USD	1 507 803	1 428 299	0.75
627	JSR CORP	JPY	18 003	12 298	0.01
856	JULIUS BAER GROUP LTD	CHF	50 868	49 830	0.03
1 468	JUNIPER NETWORKS INC	USD	36 122	46 917	0.02
786	JUST EAT TAKEAWAY.COM NV	EUR	67 613	16 567	0.01
1 970	KAJIMA CORP	JPY	26 863	22 933	0.01
521	KAKAKU.COM INC	JPY	14 879	8 339	0.00
1 971	KAO CORP	JPY	134 141	78 499	0.04
970	KBC GROUP NV	EUR	72 399	62 197	0.03
6 082	KDDI CORP	JPY	188 977	183 550	0.10

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
417	KEIO CORP	JPY	28 728	15 296	0.01
1 352	KEISEI ELECTRIC RAILWAY CO LTD	JPY	43 996	38 476	0.02
1 015	KELLOGG CO	USD	64 518	72 309	0.04
2 530	KEPPEL CORP LTD	SGD	10 070	13 695	0.01
310	KERING SA	EUR	234 494	157 318	0.08
633	KERRY GROUP PLC	EUR	84 853	56 910	0.03
1 192	KESKO OYJ - B	EUR	35 660	26 232	0.01
3 677	KEURIG DR PEPPER INC	USD	129 963	131 122	0.07
3 709	KEYCORP	USD	70 300	64 611	0.03
928	KEYENCE CORP	JPY	452 026	361 649	0.19
168	KEYERA CORP	CAD	3 631	3 669	0.00
777	KEYSIGHT TECHNOLOGIES INC	USD	104 226	132 921	0.07
622	KIKKOMAN CORP	JPY	38 893	32 716	0.02
1 316	KIMBERLY-CLARK CORP	USD	175 917	178 647	0.09
2 709	KIMCO REALTY CORP	USD	64 066	57 377	0.03
1 535	KINDER MORGAN	USD	25 142	27 753	0.01
8 189	KINGFISHER PLC	GBP	34 745	23 257	0.01
2 207	KINGSPAN GROUP PLC	EUR	173 769	119 137	0.06
938	KINNEVIK AB - B	SEK	41 381	12 891	0.01
3 797	KINROSS GOLD CORP	CAD	27 777	15 469	0.01
1 867	KINTETSU GROUP HOLDINGS CO LTD	JPY	73 699	61 623	0.03
3 289	KIRIN HOLDINGS CO LTD	JPY	68 609	50 128	0.03
1 944	KKR & CO INC	USD	93 342	90 240	0.05
652	KLA CORP	USD	188 834	245 824	0.13
882	KLEPIERRE SA	EUR	20 970	20 267	0.01
661	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	32 165	34 643	0.02
795	KNORR-BREMSE AG	EUR	99 986	43 306	0.02
207	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	21 731	14 167	0.01
600	KOBE BUSSAN CO LTD	JPY	16 875	17 234	0.01
460	KOEI TECMO HOLDINGS CO LTD	JPY	10 987	8 339	0.00
2 234	KOITO MANUFACTURING CO LTD	JPY	73 440	33 642	0.02
4 540	KOMATSU LTD	JPY	124 684	98 958	0.05
314	KONAMI GROUP CORP	JPY	19 116	14 207	0.01
1 859	KONE OYJ - B	EUR	136 140	95 828	0.05
888	KONGSBERG GRUPPEN ASA	NOK	32 348	37 463	0.02
5 422	KONINKLIJKE AHOLD DELHAIZE NV	EUR	154 829	155 313	0.08
691	KONINKLIJKE DSM NV	EUR	119 872	84 293	0.04
12 735	KONINKLIJKE KPN NV	EUR	40 781	39 279	0.02
4 069	KONINKLIJKE PHILIPS NV	EUR	217 989	60 814	0.03
305	KOSE CORP	JPY	34 671	33 333	0.02
2 016	KRAFT HEINZ CO	USD	78 111	82 071	0.04
1 068	KROGER CO	USD	37 446	47 611	0.02
4 456	KUBOTA CORP	JPY	92 828	61 363	0.03
235	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	65 417	54 659	0.03

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
414	KURITA WATER INDUSTRIES LTD	JPY	17 439	17 132	0.01
1 349	KYOCERA CORP	JPY	84 653	66 987	0.04
1 137	KYOWA KIRIN CO LTD	JPY	32 118	26 024	0.01
358	LA FRANCAISE DES JEUX SAEM	EUR	17 200	14 358	0.01
364	LABORATORY CORP OF AMERICA HOLDINGS	USD	85 250	85 715	0.04
586	LAM RESEARCH CORP	USD	322 462	246 296	0.13
455	LAMB WESTON HOLDINGS INC	USD	39 539	40 659	0.02
3 087	LAND SECURITIES GROUP PLC	GBP	29 120	23 074	0.01
1 270	LAS VEGAS SANDS CORP	USD	72 228	61 049	0.03
300	LASERTEC	JPY	43 908	49 441	0.03
91	LEAR CORPORATION	USD	15 889	11 286	0.01
535	LEG IMMOBILIEN SE	EUR	61 463	34 750	0.02
23 154	LEGAL & GENERAL GROUP PLC	GBP	85 245	69 489	0.04
1 163	LEGRAND SA	EUR	109 478	92 867	0.05
2 948	LENDLEASE CORP LTD	AUD	28 497	15 674	0.01
1 160	LENNAR CORP (ISIN US5260571048)	USD	104 686	104 980	0.06
137	LENNOX INTERNATIONAL INC	USD	42 307	32 775	0.02
545	LIBERTY BROADBAND CORP	USD	86 093	41 567	0.02
608	LIBERTY GLOBAL PLC - A	USD	15 202	11 509	0.01
1 315	LIBERTY GLOBAL PLC - C	USD	32 377	25 550	0.01
865	LIFCO AB	SEK	23 382	14 457	0.01
692	LINCOLN NATIONAL CORP	USD	40 394	21 258	0.01
1 373	LINDE PLC	USD	375 839	447 845	0.24
8 927	LINK REIT	HKD	82 207	65 537	0.03
620	LIVE NATION ENTERTAINMENT INC	USD	50 159	43 239	0.02
2 542	LIXIL GROUP CORP	JPY	50 109	38 550	0.02
1 222	LKQ CORP	USD	51 915	65 267	0.03
274 990	LLOYDS BANKING GROUP PLC	GBP	156 399	150 206	0.08
733	LOBLAW COS LTD	CAD	40 839	64 767	0.03
272	LOEWS CORP	USD	13 585	15 866	0.01
798	LOGITECH INTERNATIONAL SA - REG	CHF	69 023	49 214	0.03
1 257	LONDON STOCK EXCHANGE GROUP PLC	GBP	132 577	107 897	0.06
294	LONZA GROUP AG - REG	CHF	178 354	143 977	0.08
1 134	L'OREAL SA	EUR	449 081	403 743	0.21
8 167	LOTTERY CORP LTD	AUD	22 833	24 813	0.01
2 192	LOWE'S COS INC	USD	384 387	436 734	0.23
294	LPL FINANCIAL HOLDINGS INC	USD	60 285	63 554	0.03
500	LULULEMON ATHLETICA INC	USD	165 772	160 190	0.08
3 454	LUMEN TECHNOLOGIES INC	USD	42 391	18 030	0.01
298	LUNDBERGFORETAGEN AB - B	SEK	16 426	12 701	0.01
2 614	LUNDIN MINING CORP	CAD	25 038	16 032	0.01
1 219	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	825 280	884 535	0.46
111	LYONDELLBASELL INDUSTRIES NV - A	USD	11 328	9 216	0.00
953	L3HARRIS TECHNOLOGIES INC	USD	217 325	198 424	0.10

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 160	MACQUARIE GROUP LTD	AUD	128 940	131 341	0.07
430	MAGNA INTERNATIONAL INC	CAD	35 953	24 138	0.01
933	MAKITA CORP	JPY	43 342	21 779	0.01
7 446	MANULIFE FINANCIAL CORP	CAD	143 919	132 716	0.07
9 307	MAPLETREE COMMERCIAL TRUST	SGD	14 398	11 589	0.01
13 099	MAPLETREE LOGISTICS TRUST	SGD	18 881	15 529	0.01
127	MARATHON PETROLEUM CORP	USD	6 559	14 782	0.01
53	MARKEL CORP	USD	58 495	69 827	0.04
145	MARKETAXESS HOLDINGS INC	USD	72 304	40 439	0.02
991	MARRIOTT INTERNATIONAL INC/MD - A	USD	135 181	147 550	0.08
1 859	MARSH & MCLENNAN COS INC	USD	236 370	307 627	0.16
171	MARTIN MARIETTA MATERIALS INC	USD	55 229	57 793	0.03
3 983	MARVELL TECHNOLOGY INC	USD	187 635	147 530	0.08
1 004	MASCO CORP	USD	57 602	46 857	0.02
221	MASIMO CORP	USD	51 748	32 697	0.02
3 074	MASTERCARD INC	USD	1 057 084	1 068 922	0.56
985	MATCH GROUP INC	USD	135 575	40 868	0.02
728	MAZDA MOTOR CORP	JPY	5 681	5 545	0.00
986	MCCORMICK & CO INC/MD	USD	87 735	81 730	0.04
2 564	MCDONALD'S CORP	USD	568 201	675 691	0.35
310	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	14 689	11 736	0.01
692	MCKESSON CORP	USD	127 368	259 583	0.14
10 681	MEDIBANK PVT LTD	AUD	23 801	21 368	0.01
2 526	MEDICAL PROPERTIES TRUST INC	USD	52 709	28 140	0.01
2 409	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	25 195	23 098	0.01
5 918	MEDTRONIC PLC	USD	697 864	459 947	0.24
312	MEIJI HOLDINGS CO LTD	JPY	20 299	15 938	0.01
7 249	MELROSE INDUSTRIES PLC	GBP	16 631	11 728	0.01
197	MERCADOLIBRE INC	USD	287 024	166 709	0.09
12 176	MERCK & CO INC	USD	928 161	1 350 927	0.71
545	MERCK KGAA	EUR	92 388	105 221	0.06
14 479	MERCURY NZ LTD	NZD	58 821	50 914	0.03
23 103	MERIDIAN ENERGY LTD	NZD	85 905	76 564	0.04
8 104	META PLATFORMS INC	USD	2 330 527	975 235	0.51
2 462	METLIFE INC	USD	136 779	178 175	0.09
1 058	METRO INC/CN	CAD	49 154	58 540	0.03
99	METTLER-TOLEDO INTERNATIONAL INC	USD	115 927	143 100	0.08
1 396	MGM RESORTS INTERNATIONAL	USD	49 732	46 808	0.02
2 461	MICROCHIP TECHNOLOGY INC	USD	180 503	172 885	0.09
3 350	MICRON TECHNOLOGY INC	USD	263 030	167 433	0.09
40 628	MICROSOFT CORP	USD	9 450 894	9 743 406	5.11
492	MID-AMERICA APARTMENT COMMUNITIES INC	USD	70 286	77 239	0.04
1 554	MINEBEA MITSUMI INC	JPY	37 699	23 214	0.01
698	MINERAL RESOURCES LTD	AUD	31 970	36 543	0.02

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
16 888	MIRVAC GROUP	AUD	33 385	24 394	0.01
1 243	MISUMI GROUP INC	JPY	39 021	27 122	0.01
3 736	mitsubishi chemical group corp	JPY	27 101	19 387	0.01
2 378	MITSUBISHI ELECTRIC CORP	JPY	33 930	23 673	0.01
6 984	MITSUBISHI ESTATE CO LTD	JPY	111 003	90 565	0.05
2 566	MITSUBISHI HC CAPITAL INC	JPY	13 974	12 621	0.01
416	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	12 462	16 502	0.01
44 402	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	227 694	299 165	0.16
2 386	MITSUI & CO LTD	JPY	48 675	69 675	0.04
520	MITSUI CHEMICALS INC	JPY	15 977	11 725	0.01
4 138	MITSUI FUDOSAN CO LTD	JPY	93 595	75 801	0.04
543	MIZRAHI TEFAHOT BANK LTD	ILS	14 084	17 528	0.01
9 392	MIZUHO FINANCIAL GROUP INC	JPY	131 809	132 112	0.07
1 179	MODERNA INC	USD	206 666	211 772	0.11
231	MOHAWK INDUSTRIES INC	USD	40 216	23 613	0.01
227	MOLINA HEALTHCARE INC	USD	51 844	74 960	0.04
570	MOLSON COORS BEVERAGE CO - B	USD	29 062	29 366	0.02
866	MONCLER SPA	EUR	53 297	45 750	0.02
5 556	MONDELEZ INTERNATIONAL INC	USD	331 127	370 307	0.19
1 408	MONDI PLC	GBP	35 448	23 872	0.01
219	MONGODB INC	USD	71 108	43 108	0.02
178	MONOLITHIC POWER SYSTEMS INC	USD	60 975	62 943	0.03
1 140	MONOTARO CO LTD	JPY	29 247	16 044	0.01
1 710	MONSTER BEVERAGE CORP	USD	155 868	173 616	0.09
646	MOODY'S CORP	USD	194 314	179 989	0.09
4 642	MORGAN STANLEY	USD	351 242	394 663	0.21
303	MOSAIC CO	USD	9 134	13 293	0.01
741	MOTOROLA SOLUTIONS INC	USD	137 122	190 963	0.10
1 793	MOWI ASA	NOK	42 237	30 432	0.02
1 677	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	50 303	53 686	0.03
663	M&T BANK CORP	USD	97 998	96 175	0.05
18 177	MTR CORP LTD	HKD	102 178	96 300	0.05
230	MTU AERO ENGINES AG	EUR	56 213	49 634	0.03
543	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	158 764	176 173	0.09
2 386	MURATA MANUFACTURING CO LTD	JPY	189 340	119 133	0.06
1 670	M3 INC	JPY	122 118	45 286	0.02
1 347	NASDAQ INC	USD	65 876	82 638	0.04
10 542	NATIONAL AUSTRALIA BANK LTD	AUD	199 740	214 903	0.11
1 307	NATIONAL BANK OF CANADA	CAD	85 320	88 003	0.05
4 189	NATIONAL GRID PLC	GBP	51 833	50 257	0.03
167	NATURGY ENERGY GROUP SA	EUR	4 060	4 333	0.00
20 744	NATWEST GROUP PLC	GBP	56 894	66 174	0.03
940	NEC CORP	JPY	49 342	33 021	0.02

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
219	NEMETSCHEK SE	EUR	15 944	11 146	0.01
446	NESTE OYJ	EUR	27 603	20 477	0.01
8 714	NESTLE SA	CHF	1 015 395	1 009 068	0.53
961	NETAPP INC	USD	66 388	57 718	0.03
1 606	NETFLIX INC	USD	830 629	473 577	0.25
353	NEUROCRINE BIOSCIENCES INC	USD	33 751	42 162	0.02
6 233	NEW WORLD DEVELOPMENT CO LTD	HKD	31 867	17 569	0.01
4 138	NEWCREST MINING LTD	AUD	74 012	57 920	0.03
1 557	NEWELL BRANDS INC	USD	38 369	20 366	0.01
3 188	NEWMONT CORP	USD	205 873	150 474	0.08
1 476	NEWS CORP	USD	32 842	26 863	0.01
1 878	NEXON CO LTD	JPY	53 710	42 159	0.02
584	NEXT PLC	GBP	60 596	40 786	0.02
4 769	NEXTERA ENERGY INC	USD	350 199	398 688	0.21
1 038	NGK INSULATORS LTD	JPY	18 132	13 201	0.01
19 522	NIBE INDUSTRIER AB - B	SEK	171 295	181 926	0.10
241	NICE LTD	ILS	57 057	46 445	0.02
2 168	NIDEC CORP	JPY	238 303	112 372	0.06
1 200	NIHON M&A CENTER HOLDINGS INC	JPY	33 916	14 815	0.01
5 551	NIKE INC - B	USD	735 281	649 523	0.34
4 170	NINTENDO CO LTD	JPY	253 745	174 834	0.09
6	NIPPON BUILDING FUND INC	JPY	36 046	26 738	0.01
104	NIPPON EXPRESS HOLDINGS INC	JPY	7 791	5 943	0.00
2 805	NIPPON PAINT HOLDINGS CO LTD	JPY	48 772	22 088	0.01
9	NIPPON PROLOGIS REIT INC	JPY	27 801	21 043	0.01
207	NIPPON SHINYAKU CO LTD	JPY	14 486	11 735	0.01
667	NIPPON STEEL CORP	JPY	10 590	11 586	0.01
4 804	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	124 817	136 971	0.07
1 245	NIPPON YUSEN KK	JPY	14 210	29 345	0.02
299	NISOURCE INC	USD	7 202	8 199	0.00
518	NISSAN CHEMICAL CORP	JPY	28 355	22 692	0.01
3 216	NISSAN MOTOR CO LTD	JPY	16 744	10 191	0.01
621	NISSHIN SEIFUN GROUP INC	JPY	10 025	7 780	0.00
509	NISSIN FOODS HOLDINGS CO LTD	JPY	36 961	40 197	0.02
312	NITORI HOLDINGS CO LTD	JPY	60 070	40 317	0.02
623	NITTO DENKO CORP	JPY	51 257	36 121	0.02
637	NN GROUP NV	EUR	29 439	25 943	0.01
23 621	NOKIA OYJ	EUR	102 552	109 082	0.06
11 836	NOMURA HOLDINGS INC	JPY	62 372	43 829	0.02
519	NOMURA REAL ESTATE HOLDINGS INC	JPY	12 330	11 132	0.01
18	NOMURA REAL ESTATE MASTER FUND INC	JPY	26 555	22 237	0.01
1 255	NOMURA RESEARCH INSTITUTE LTD	JPY	40 049	29 628	0.02
12 566	NORDEA BANK ABP	SEK	119 967	134 687	0.07
209	NORDSON CORP	USD	43 233	49 683	0.03

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 092	NORFOLK SOUTHERN CORP	USD	275 468	269 091	0.14
1 275	NORSK HYDRO ASA	NOK	7 251	9 490	0.00
3 261	NORTHERN STAR RESOURCES LTD	AUD	28 866	24 127	0.01
762	NORTHERN TRUST CORP	USD	79 362	67 429	0.04
3 039	NORTHLAND POWER INC	CAD	104 180	83 280	0.04
10 417	NOVARTIS AG - REG	CHF	916 702	941 127	0.49
8 012	NOVO NORDISK A/S	DKK	611 799	1 078 560	0.57
393	NOVOCURE LTD	USD	64 785	28 827	0.02
2 387	NOVOZYMES A/S - B	DKK	153 447	120 551	0.06
437	NRG ENERGY INC	USD	15 124	13 905	0.01
2 402	NTT DATA CORP	JPY	36 551	35 171	0.02
775	NUCOR CORP	USD	61 160	102 153	0.05
1 650	NUTRIEN LTD	CAD	91 653	120 377	0.06
28 798	NVIDIA CORP	USD	4 766 772	4 208 539	2.20
14	NVR INC	USD	61 843	64 576	0.03
1 064	NXP SEMICONDUCTORS NV	USD	198 091	168 144	0.09
2 901	OBAYASHI CORP	JPY	25 703	21 942	0.01
310	OBIC CO LTD	JPY	58 335	45 603	0.02
2 122	OCADO GROUP PLC	GBP	59 329	15 744	0.01
3 022	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	83 741	39 188	0.02
2 389	OJI HOLDINGS CORP	JPY	14 370	9 614	0.01
476	OKTA INC	USD	110 025	32 525	0.02
483	OLD DOMINION FREIGHT LINE INC	USD	117 571	137 066	0.07
4 781	OLYMPUS CORP	JPY	100 647	85 224	0.04
815	OMNICOM GROUP INC	USD	57 750	66 480	0.03
1 930	OMRON CORP	JPY	153 898	93 688	0.05
112	OMV AG	EUR	5 527	5 749	0.00
1 216	ON SEMICONDUCTOR CORP	USD	44 431	75 842	0.04
335	ONEOK INC	USD	15 839	22 010	0.01
288	ONEX CORP	CAD	17 937	13 878	0.01
1 660	ONO PHARMACEUTICAL CO LTD	JPY	43 902	38 787	0.02
400	OPEN HOUSE CO LTD	JPY	22 669	14 612	0.01
1 050	OPEN TEXT CORP	CAD	48 321	31 091	0.02
13 242	ORACLE CORP	USD	915 769	1 082 401	0.57
106	ORACLE CORP JAPAN	JPY	12 312	6 845	0.00
7 468	ORANGE SA	EUR	91 558	73 972	0.04
301	O'REILLY AUTOMOTIVE INC	USD	147 072	254 053	0.13
1 207	ORICA LTD	AUD	13 106	12 327	0.01
731	ORIENTAL LAND	JPY	114 524	106 150	0.06
3 967	ORIGIN ENERGY LTD	AUD	13 544	20 769	0.01
464	ORION OYJ - B	EUR	20 011	25 374	0.01
9 410	ORIX CORP	JPY	157 903	151 086	0.08
3 028	ORKLA ASA	NOK	30 364	21 805	0.01
2 557	ORSTED AS	DKK	397 793	231 669	0.12

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 312	OSAKA GAS CO LTD	JPY	23 835	21 180	0.01
2 097	OTIS WORLDWIDE CORP	USD	145 740	164 216	0.09
417	OTSUKA CORP	JPY	20 557	13 131	0.01
1 661	OTSUKA HOLDINGS CO LTD	JPY	69 678	54 194	0.03
13 124	OVERSEA-CHINESE BANKING CORP LTD	SGD	109 650	119 184	0.06
414	OWENS CORNING	USD	37 006	35 314	0.02
1 785	PACCAR INC	USD	157 057	176 661	0.09
272	PACKAGING CORP OF AMERICA	USD	37 438	34 792	0.02
1 107	PALO ALTO NETWORKS INC	USD	126 392	154 471	0.08
824	PAN AMERICAN SILVER CORP	CAD	26 464	13 440	0.01
1 769	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	38 771	32 888	0.02
9 743	PANASONIC HOLDINGS CORP	JPY	113 992	82 001	0.04
422	PANDORA A/S	DKK	47 735	29 561	0.02
2 303	PARAMOUNT GLOBAL - B	USD	95 054	38 875	0.02
632	PARKER-HANNIFIN CORP	USD	179 574	183 912	0.10
116	PARKLAND CORP/CANADA	CAD	3 709	2 544	0.00
190	PARTNERS GROUP HOLDING AG	CHF	220 886	167 734	0.09
1 219	PAYCHEX INC - AK9420	USD	118 627	140 868	0.07
187	PAYCOM SOFTWARE INC	USD	70 050	58 028	0.03
141	PAYLOCITY HOLDING CORP	USD	30 713	27 391	0.01
3 965	PAYPAL HOLDINGS INC	USD	919 570	282 387	0.15
2 901	PEARSON PLC	GBP	29 318	32 774	0.02
419	PEMBINA PIPELINE CORP	CAD	11 911	14 213	0.01
703	PENTAIR PLC	USD	42 477	31 621	0.02
5 817	PEPSICO INC	USD	843 751	1 050 899	0.55
487	PERKINELMER INC	USD	65 788	68 287	0.04
875	PERNOD RICARD SA	EUR	173 889	171 594	0.09
1 360	PERSIMMON PLC	GBP	54 625	19 909	0.01
729	PERSOL HOLDINGS CO LTD	JPY	14 612	15 625	0.01
26 927	PFIZER INC	USD	1 037 582	1 379 739	0.72
111	PHILLIPS 66	USD	8 677	11 553	0.01
2 520	PHOENIX GROUP HOLDINGS PLC	GBP	24 780	18 448	0.01
8 025	PILBARA MINERALS LTD	AUD	25 044	20 408	0.01
2 080	PINTEREST INC - A	USD	132 752	50 502	0.03
6 944	PLUG POWER INC	USD	143 952	85 897	0.05
1 551	PNC FINANCIAL SERVICES GROUP INC	USD	258 755	244 965	0.13
176	POOL CORP	USD	66 997	53 210	0.03
1 992	POSTE ITALIANE SPA	EUR	24 046	19 402	0.01
1 551	POWER ASSETS HOLDINGS LTD	HKD	8 933	8 495	0.00
1 334	POWER CORP OF CANADA	CAD	35 893	31 358	0.02
950	PPG INDUSTRIES INC	USD	148 771	119 453	0.06
1 036	PRINCIPAL FINANCIAL GROUP INC	USD	58 601	86 941	0.05
10 869	PROCTER & GAMBLE CO	USD	1 473 225	1 647 305	0.86
2 103	PROGRESSIVE CORP	USD	200 309	272 780	0.14

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 591	PROLOGIS INC	USD	484 294	517 543	0.27
1 497	PRUDENTIAL FINANCIAL INC	USD	133 406	148 892	0.08
10 077	PRUDENTIAL PLC	GBP	194 304	136 668	0.07
1 042	PRYSMIAN SPA	EUR	33 976	38 545	0.02
418	PTC INC	USD	50 619	50 177	0.03
452	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	26 738	27 694	0.01
750	PUBLIC STORAGE	USD	191 983	210 143	0.11
865	PUBLICIS GROUPE SA	EUR	50 403	54 855	0.03
1 093	PULTEGROUP INC	USD	55 157	49 764	0.03
441	PUMA SE	EUR	46 690	26 686	0.01
2 630	QANTAS AIRWAYS LTD	AUD	9 809	10 719	0.01
5 721	QBE INSURANCE GROUP LTD	AUD	42 167	52 105	0.03
1 486	QIAGEN NV	EUR	73 435	74 555	0.04
437	QORVO INC	USD	74 220	39 610	0.02
5 187	QUALCOMM INC	USD	695 880	570 259	0.30
1 608	QUANTA SERVICES INC	USD	192 795	229 140	0.12
639	QUEBECOR INC	CAD	16 788	14 243	0.01
461	QUEST DIAGNOSTICS INC	USD	56 848	72 119	0.04
3 836	RAKUTEN GROUP INC	JPY	42 406	17 327	0.01
692	RAMSAY HEALTH CARE LTD	AUD	33 467	30 363	0.02
459	RANDSTAD NV	EUR	31 797	27 903	0.01
21	RATIONAL AG	EUR	18 190	12 439	0.01
709	RAYMOND JAMES FINANCIAL INC	USD	53 694	75 757	0.04
6 779	RAYTHEON TECHNOLOGIES CORP	USD	541 211	684 137	0.36
200	REA GROUP LTD	AUD	22 187	15 028	0.01
2 879	REALTY INCOME CORP	USD	189 066	182 615	0.10
2 898	RECKITT BENCKISER GROUP PLC	GBP	255 990	200 580	0.11
456	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	24 634	18 858	0.01
5 621	RECRUIT HOLDINGS CO LTD	JPY	252 196	177 945	0.09
5 392	RED ELECTRICA CORP SA	EUR	103 837	93 570	0.05
2 858	REECE LTD	AUD	36 186	27 425	0.01
663	REGENCY CENTERS CORP	USD	36 316	41 438	0.02
400	REGENERON PHARMACEUTICALS INC	USD	201 367	288 596	0.15
3 685	REGIONS FINANCIAL CORP	USD	71 043	79 449	0.04
7 317	RELX PLC	GBP	182 919	201 377	0.11
97	REMY COINTREAU SA	EUR	18 493	16 315	0.01
5 011	RENESAS ELECTRONICS CORP	JPY	55 280	44 947	0.02
11 803	RENTOKIL INITIAL PLC	GBP	78 475	72 123	0.04
257	REPLIGEN CORP	USD	45 961	43 513	0.02
1 105	REPSOL SA	EUR	13 110	17 513	0.01
791	REPUBLIC SERVICES INC	USD	85 244	102 031	0.05
631	RESMED INC	USD	127 144	131 330	0.07
7 940	RESONA HOLDINGS INC	JPY	31 521	43 520	0.02
1 025	RESTAURANT BRANDS INTERNATIONAL INC	CAD	64 651	66 246	0.03

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 801	RICOH CO LTD	JPY	27 367	21 377	0.01
319	RIO TINTO LTD	AUD	28 059	25 183	0.01
870	RIO TINTO PLC	GBP	68 666	60 676	0.03
687	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	10 609	10 714	0.01
405	RITCHIE BROS AUCTIONEERS INC	CAD	24 935	23 378	0.01
430	ROBERT HALF INTERNATIONAL INC	USD	32 494	31 747	0.02
3 391	ROCHE HOLDING AG	CHF	1 148 820	1 064 694	0.56
140	ROCHE HOLDING AG - BR	CHF	52 847	54 231	0.03
628	ROCKWELL AUTOMATION INC	USD	160 777	161 754	0.08
190	ROCKWOOL A/S	DKK	60 793	44 529	0.02
1 350	ROGERS COMMUNICATIONS INC - B	CAD	64 387	63 139	0.03
414	ROHM CO LTD	JPY	39 113	29 902	0.02
409	ROKU INC	USD	127 372	16 646	0.01
948	ROLLINS INC	USD	33 466	34 640	0.02
35 522	ROLLS-ROYCE HOLDINGS PLC	GBP	54 102	39 823	0.02
369	ROPER TECHNOLOGIES INC	USD	156 542	159 441	0.08
1 559	ROSS STORES INC	USD	183 693	180 953	0.09
5 048	ROYAL BANK OF CANADA	CAD	458 371	474 275	0.25
593	ROYAL CARIBBEAN CRUISES LTD	USD	49 157	29 312	0.02
1 468	ROYALTY PHARMA PLC	USD	58 708	58 015	0.03
370	RPM INTERNATIONAL INC	USD	33 458	36 057	0.02
453	RWE AG	EUR	17 509	20 107	0.01
1 480	SAFRAN SA	EUR	209 168	184 679	0.10
1 708	SAGAX AB	SEK	43 731	38 768	0.02
3 522	SAGE GROUP PLC	GBP	31 601	31 588	0.02
7 958	SALESFORCE INC	USD	1 509 293	1 055 151	0.55
1 417	SAMPO OYJ - A	EUR	62 564	73 830	0.04
8 372	SANDS CHINA LTD	HKD	37 110	27 782	0.01
4 596	SANDVIK AB	SEK	114 507	83 102	0.04
5 499	SANOFI	EUR	541 200	527 254	0.28
2 336	SANTOS LTD	AUD	11 477	11 311	0.01
8 579	SAP SE	EUR	951 319	882 541	0.46
702	SAPUTO INC	CAD	21 471	17 367	0.01
114	SARTORIUS AG	EUR	52 259	44 944	0.02
119	SARTORIUS STEDIM BIOTECH	EUR	46 754	38 418	0.02
470	SBA COMMUNICATIONS CORP	USD	133 990	131 746	0.07
21 932	SCENTRE GROUP	AUD	45 035	42 835	0.02
279	SCHINDLER HOLDING AG	CHF	68 939	52 439	0.03
210	SCHINDLER HOLDING AG - REG	CHF	46 108	37 859	0.02
1 052	SCHLUMBERGER LTD	USD	28 462	56 240	0.03
6 218	SCHNEIDER ELECTRIC SE	EUR	912 906	867 479	0.46
2 823	SCHRODERS PLC	GBP	21 358	14 805	0.01
331	SCOUT24 SE	EUR	26 136	16 578	0.01
600	SCSK CORP	JPY	11 535	9 099	0.00

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
980	SEA LTD	USD	184 327	50 989	0.03
830	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	63 032	43 666	0.02
507	SEAGEN INC	USD	82 948	65 155	0.03
610	SEALED AIR CORP	USD	29 936	30 427	0.02
116	SEB SA	EUR	20 270	9 687	0.01
833	SECOM CO LTD	JPY	69 725	47 621	0.02
1 876	SECURITAS AB - B	SEK	22 217	15 657	0.01
1 283	SEEK LTD	AUD	27 605	18 228	0.01
6 377	SEGRO PLC	GBP	77 568	58 574	0.03
461	SEI INVESTMENTS CO	USD	27 254	26 876	0.01
1 142	SEIKO EPSON CORP	JPY	18 992	16 670	0.01
1 554	SEKISUI CHEMICAL CO LTD	JPY	28 352	21 730	0.01
2 596	SEKISUI HOUSE LTD	JPY	52 656	45 911	0.02
291	SEMPRA ENERGY	USD	38 571	44 971	0.02
666	SENSATA TECHNOLOGIES HOLDING PLC	USD	36 844	26 893	0.01
1 700	SERVICENOW INC	USD	864 651	660 059	0.35
1 124	SEVERN TRENT PLC	GBP	36 772	35 842	0.02
1 346	SG HOLDINGS CO LTD	JPY	33 307	18 668	0.01
23	SGS SA - REG	CHF	67 777	53 446	0.03
932	SHARP CORP/JAPAN	JPY	15 275	6 675	0.00
1 702	SHAW COMMUNICATIONS INC	CAD	40 304	49 003	0.03
1 092	SHERWIN-WILLIAMS CO	USD	278 339	259 164	0.14
1 034	SHIMADZU CORP	JPY	36 962	29 348	0.02
311	SHIMANO INC	JPY	71 486	49 309	0.03
5 994	SHIMIZU CORP	JPY	39 179	31 981	0.02
1 038	SHIN-ETSU CHEMICAL CO LTD	JPY	175 600	127 641	0.07
1 142	SHIONOGI & CO LTD	JPY	60 406	57 003	0.03
1 661	SHISEIDO CO LTD	JPY	115 090	81 461	0.04
1 774	SHIZUOKA FINANCIAL GROUP INC	JPY	13 576	14 184	0.01
4 220	SHOPIFY INC	CAD	481 513	146 415	0.08
2 845	SIEMENS AG - REG	EUR	431 848	393 629	0.21
6 284	SIEMENS ENERGY AG	EUR	172 560	117 868	0.06
3 229	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	110 336	62 203	0.03
1 263	SIG GROUP AG	CHF	27 439	27 574	0.01
234	SIGNATURE BANK/NEW YORK NY	USD	70 738	26 961	0.01
573	SIKA AG	CHF	164 453	137 300	0.07
1 733	SIMON PROPERTY GROUP INC	USD	192 820	203 593	0.11
3 427	SINGAPORE AIRLINES LTD	SGD	12 624	14 130	0.01
3 130	SINGAPORE EXCHANGE LTD	SGD	22 685	20 887	0.01
14 942	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	44 059	37 321	0.02
30 773	SINGAPORE TELECOMMUNICATIONS LTD	SGD	55 036	58 967	0.03
15 184	SINO LAND CO LTD	HKD	22 061	18 987	0.01
3 852	SIRIUS XM HOLDINGS INC	USD	23 746	22 496	0.01
4 000	SITC INTERNATIONAL HOLDINGS CO LTD	HKD	16 026	8 897	0.00

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 312	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	74 462	72 664	0.04
1 504	SKANSKA AB - B	SEK	39 155	23 817	0.01
1 653	SKF AB - B	SEK	43 892	25 248	0.01
652	SKYWORKS SOLUTIONS INC	USD	105 516	59 417	0.03
308	SMC CORP	JPY	168 099	129 741	0.07
3 816	SMITH & NEPHEW PLC	GBP	77 586	50 928	0.03
1 443	SMITHS GROUP PLC	GBP	29 997	27 746	0.01
735	SMURFIT KAPPA GROUP PLC	EUR	35 677	27 110	0.01
1 536	SNAM SPA	EUR	8 604	7 421	0.00
4 019	SNAP INC	USD	210 567	35 970	0.02
223	SNAP-ON INC	USD	48 396	50 953	0.03
3 144	SOCIETE GENERALE SA	EUR	80 366	78 786	0.04
76	SODEXO SA	EUR	6 468	7 258	0.00
244	SODEXO SA - PF 2026	EUR	22 579	23 301	0.01
59	SOFINA SA	EUR	20 954	12 946	0.01
4 650	SOFTBANK GROUP CORP	JPY	361 174	198 906	0.10
830	SOLAREEDGE TECHNOLOGIES INC	USD	231 254	235 114	0.12
205	SOLVAY SA	EUR	25 726	20 667	0.01
1 255	SOMPO HOLDINGS INC	JPY	49 156	55 738	0.03
1 725	SONIC HEALTHCARE LTD	AUD	44 760	35 060	0.02
234	SONOVA HOLDING AG	CHF	67 395	55 463	0.03
5 395	SONY GROUP CORP	JPY	530 890	410 314	0.22
1 805	SOUTHERN CO	USD	111 111	128 895	0.07
380	SOUTHWEST AIRLINES CO	USD	21 122	12 795	0.01
1 230	S&P GLOBAL INC	USD	425 035	411 976	0.22
968	SPARK NEW ZEALAND LTD	NZD	3 131	3 306	0.00
436	SPIRAX-SARCO ENGINEERING PLC	GBP	66 844	55 671	0.03
1 379	SPLUNK INC	USD	164 044	118 718	0.06
314	SQUARE ENIX HOLDINGS CO LTD	JPY	17 927	14 588	0.01
836	SS&C TECHNOLOGIES HOLDINGS INC	USD	58 200	43 522	0.02
2 965	SSE PLC	GBP	59 877	61 059	0.03
2 086	ST JAMES'S PLACE PLC	GBP	35 750	27 476	0.01
10 208	STANDARD CHARTERED PLC	GBP	67 443	76 424	0.04
673	STANLEY BLACK & DECKER INC	USD	130 845	50 556	0.03
3 857	STARBUCKS CORP	USD	408 829	382 614	0.20
1 409	STATE STREET CORP	USD	113 090	109 296	0.06
594	STEEL DYNAMICS INC	USD	29 554	58 034	0.03
426	STERIS PLC	USD	81 253	78 678	0.04
2 789	STMICROELECTRONICS NV	EUR	102 049	98 212	0.05
10 265	STOCKLAND	AUD	33 964	25 269	0.01
2 351	STORA ENSO OYJ - R	EUR	42 913	32 995	0.02
440	STRAUMANN HOLDING AG	CHF	56 825	50 219	0.03
1 611	STRYKER CORP	USD	388 799	393 873	0.21
832	SUBARU CORP	JPY	16 734	12 785	0.01

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 025	SUMCO CORP	JPY	22 936	13 649	0.01
4 461	SUMITOMO CHEMICAL CO LTD	JPY	21 598	16 026	0.01
1 015	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	14 524	11 574	0.01
933	SUMITOMO METAL MINING CO LTD	JPY	40 135	33 029	0.02
5 016	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	170 178	201 332	0.11
1 354	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	44 660	47 081	0.02
1 351	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	44 897	31 956	0.02
491	SUN COMMUNITIES INC	USD	76 930	70 213	0.04
7 248	SUN HUNG KAI PROPERTIES LTD	HKD	100 286	99 179	0.05
2 271	SUN LIFE FINANCIAL INC	CAD	110 191	105 343	0.06
4 976	SUNCORP GROUP LTD	AUD	38 101	40 629	0.02
515	SUNTORY BEVERAGE & FOOD LTD	JPY	19 129	17 564	0.01
519	SUZUKI MOTOR CORP	JPY	23 833	16 800	0.01
227	SVB FINANCIAL GROUP	USD	112 640	52 242	0.03
2 543	SVENSKA CELLULOSA AB SCA - B	SEK	43 519	32 204	0.02
5 657	SVENSKA HANDELSBANKEN AB	SEK	57 705	57 061	0.03
123	SWATCH GROUP AG	CHF	37 624	34 963	0.02
227	SWATCH GROUP AG - REG	CHF	13 358	11 786	0.01
3 512	SWEDBANK AB - A	SEK	62 515	59 761	0.03
1 544	SWIRE PACIFIC LTD - A	HKD	9 649	13 590	0.01
4 979	SWIRE PROPERTIES LTD	HKD	14 839	12 656	0.01
122	SWISS LIFE HOLDING AG - REG	CHF	58 881	62 871	0.03
328	SWISS PRIME SITE AG - REG	CHF	31 179	28 414	0.01
1 095	SWISS RE AG	CHF	102 122	102 348	0.05
98	SWISSCOM AG - REG	CHF	53 236	53 659	0.03
519	SYMRISE AG	EUR	65 896	56 304	0.03
2 173	SYNCHRONY FINANCIAL	USD	85 087	71 405	0.04
562	SYNOPSIS INC	USD	139 319	179 441	0.09
2 230	SYSCO CORP	USD	170 474	170 484	0.09
726	SYSTEMEX CORP	JPY	76 169	44 007	0.02
875	T ROWE PRICE GROUP INC	USD	146 738	95 428	0.05
832	TAISEI CORP	JPY	30 009	26 799	0.01
413	TAIYO NIPPON SANJO CORP	JPY	7 942	5 997	0.00
6 936	TAKEDA PHARMACEUTICAL CO LTD	JPY	246 898	216 104	0.11
424	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	77 041	44 151	0.02
2 125	TARGET CORP	USD	414 719	316 710	0.17
14 844	TAYLOR WIMPEY PLC	GBP	34 599	18 150	0.01
737	TC ENERGY CORP	CAD	34 640	29 362	0.02
2 091	T&D HOLDINGS INC	JPY	26 033	30 142	0.02
1 760	TDK CORP	JPY	78 951	57 824	0.03
1 389	TE CONNECTIVITY LTD	USD	173 590	159 457	0.08
6 206	TECHTRONIC INDUSTRIES CO LTD	HKD	91 142	69 256	0.04
37 820	TELECOM ITALIA SPA/MILANO	EUR	19 181	8 731	0.00
263	TELEDYNE TECHNOLOGIES INC	USD	104 426	105 176	0.06

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
202	TELEFLEX INC	USD	80 236	50 425	0.03
30 759	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	271 881	179 780	0.09
3 962	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	11 112	9 738	0.01
20 605	TELEFONICA SA	EUR	81 619	74 438	0.04
2 595	TELENOR ASA	NOK	44 258	24 130	0.01
218	TELEPERFORMANCE	EUR	77 100	51 813	0.03
1 894	TELE2 AB	SEK	25 456	15 469	0.01
9 947	TELIA CO AB	SEK	42 100	25 451	0.01
15 217	TELSTRA GROUP LTD	AUD	37 851	41 175	0.02
1 681	TELUS CORP	CAD	34 881	32 418	0.02
248	TEMENOS AG - REG	CHF	34 708	13 600	0.01
360	TENARIS SA	EUR	3 679	6 257	0.00
707	TERADYNE INC	USD	84 446	61 756	0.03
14 691	TERNA - RETE ELETTRICA NAZIONALE	EUR	110 114	108 185	0.06
2 799	TERUMO CORP	JPY	106 623	79 465	0.04
35 997	TESLA INC	USD	8 126 589	4 434 109	2.32
4 783	TEVA PHARMACEUTICAL INDUSTRIES LTD - ADR	USD	50 205	43 621	0.02
4 105	TEXAS INSTRUMENTS INC	USD	714 060	678 228	0.36
28	TEXAS PACIFIC LAND CORP	USD	72 590	65 638	0.03
349	TFI INTERNATIONAL INC	CAD	34 508	34 930	0.02
467	THALES SA	EUR	45 402	59 460	0.03
1 868	THERMO FISHER SCIENTIFIC INC	USD	862 955	1 028 689	0.54
658	THOMSON REUTERS RG	CAD	58 443	75 011	0.04
2 000	TIS INC	JPY	45 938	52 749	0.03
5 248	TJX COS INC	USD	344 932	417 741	0.22
2 195	T-MOBILE US INC	USD	283 334	307 300	0.16
215	TMX GROUP LTD	CAD	22 234	21 504	0.01
830	TOBU RAILWAY CO LTD	JPY	22 946	19 375	0.01
418	TOHO CO LTD/TOKYO	JPY	17 113	16 093	0.01
6 712	TOKIO MARINE HOLDINGS INC	JPY	114 346	143 834	0.08
723	TOKYO ELECTRON LTD	JPY	281 384	213 045	0.11
513	TOKYO GAS CO LTD	JPY	9 509	10 050	0.01
6 597	TOKYU CORP	JPY	84 283	83 147	0.04
1 141	TOPPAN INC	JPY	18 403	16 897	0.01
359	TOROMONT INDUSTRIES LTD	CAD	28 272	25 889	0.01
6 771	TORONTO-DOMINION BANK	CAD	426 630	438 114	0.23
874	TOSHIBA CORP	JPY	29 992	30 490	0.02
725	TOSOH CORP	JPY	12 739	8 627	0.00
746	TOTALENERGIES SE	EUR	33 887	46 695	0.02
621	TOTO LTD	JPY	35 288	21 179	0.01
236	TOURMALINE OIL CORP	CAD	7 821	11 900	0.01
608	TOYOTA INDUSTRIES CORP	JPY	49 361	33 362	0.02
15 720	TOYOTA MOTOR CORP	JPY	244 904	215 942	0.11
912	TOYOTA TSUSHO CORP	JPY	35 862	33 765	0.02

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
470	TRACTOR SUPPLY CO	USD	77 250	105 736	0.06
1 633	TRADE DESK INC - A	USD	120 289	73 207	0.04
403	TRADEWEB MARKETS INC	USD	30 197	26 167	0.01
1 133	TRANE TECHNOLOGIES PLC	USD	177 469	190 446	0.10
724	TRANSUNION	USD	69 562	41 087	0.02
12 993	TRANSURBAN GROUP	AUD	132 758	114 371	0.06
862	TRAVELERS COS INC	USD	127 011	161 616	0.08
3 193	TREASURY WINE ESTATES LTD	AUD	25 180	29 471	0.02
519	TREND MICRO INC/JAPAN	JPY	27 565	24 151	0.01
1 108	TRIMBLE INC	USD	78 736	56 020	0.03
4 379	TRUIST FINANCIAL CORP	USD	236 091	188 428	0.10
1 396	TRYG A/S	DKK	33 025	33 128	0.02
628	TWILIO INC - A	USD	205 389	30 747	0.02
151	TYLER TECHNOLOGIES INC	USD	63 531	48 684	0.03
251	TYSON FOODS INC - A	USD	18 293	15 625	0.01
8 094	UBER TECHNOLOGIES INC	USD	347 687	200 165	0.11
344	UBISOFT ENTERTAINMENT SA	EUR	27 600	9 696	0.01
12 055	UBS GROUP AG	CHF	175 950	224 168	0.12
556	UCB SA	EUR	54 184	43 650	0.02
1 290	UDR INC	USD	55 521	49 962	0.03
163	UGI CORP	USD	6 621	6 042	0.00
378	U-HAUL HOLDING CO	USD	22 280	20 782	0.01
226	ULTA BEAUTY INC	USD	67 862	106 010	0.06
286	UMICORE SA	EUR	15 193	10 476	0.01
545	UNIBAIL RODAMCO REITS	EUR	43 258	28 286	0.01
1 558	UNICHARM CORP	JPY	67 196	59 843	0.03
8 250	UNICREDIT SPA	EUR	88 649	116 857	0.06
10 614	UNILEVER PLC	GBP	624 721	533 929	0.28
1 026	UNION PACIFIC CORP	USD	217 903	212 454	0.11
374	UNITED INTERNET AG - REG	EUR	15 260	7 540	0.00
4 604	UNITED OVERSEAS BANK LTD	SGD	84 149	105 385	0.06
3 277	UNITED PARCEL SERVICE INC - B	USD	598 030	569 674	0.30
386	UNITED RENTALS INC	USD	116 700	137 192	0.07
2 764	UNITED UTILITIES GROUP PLC	GBP	35 831	32 962	0.02
3 401	UNITEDHEALTH GROUP INC	USD	1 262 992	1 803 141	0.94
1 972	UOL GROUP LTD	SGD	11 163	9 881	0.01
2 148	UPM-KYMMENE OYJ	EUR	79 815	80 075	0.04
5 394	US BANCORP/MN	USD	280 793	235 232	0.12
2 334	USS CO LTD	JPY	42 284	37 059	0.02
145	VAIL RESORTS INC	USD	42 211	34 561	0.02
972	VALEO	EUR	34 000	17 324	0.01
96	VALERO ENERGY CORP	USD	6 712	12 179	0.01
189	VAT GROUP AG	CHF	74 515	51 640	0.03
520	VEEVA SYSTEMS INC	USD	139 070	83 918	0.04

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 690	VENTAS INC	USD	88 352	76 135	0.04
1 140	VENTURE CORP LTD	SGD	16 415	14 501	0.01
1 814	VEOLIA ENVIRONNEMENT SA	EUR	48 862	46 464	0.02
922	VERBUND AG	EUR	72 609	77 392	0.04
379	VERISIGN INC	USD	78 614	77 862	0.04
585	VERISK ANALYTICS INC - A	USD	107 634	103 206	0.05
14 795	VERIZON COMMUNICATIONS INC	USD	854 988	582 923	0.31
918	VERTEX PHARMACEUTICALS INC	USD	200 583	265 100	0.14
14 853	VESTAS WIND SYSTEMS A/S	DKK	565 923	430 805	0.23
1 414	VF CORP	USD	112 956	39 041	0.02
5 241	VIATRIS INC	USD	81 822	58 332	0.03
4 083	VICI PROPERTIES INC	USD	118 528	132 289	0.07
16 074	VICINITY LTD	AUD	19 222	21 801	0.01
2 361	VINCI SA	EUR	250 282	235 070	0.12
5 824	VISA INC	USD	1 230 597	1 209 994	0.64
278	VISTRA CORP	USD	4 933	6 450	0.00
2 963	VIVENDI SE	EUR	29 565	28 188	0.01
1 871	VMWARE INC - A	USD	219 354	229 684	0.12
105 192	VODAFONE GROUP PLC	GBP	181 440	106 591	0.06
305	VOESTALPINE AG	EUR	12 295	8 066	0.00
832	VOLVO AB	SEK	22 653	15 818	0.01
5 867	VOLVO AB - B	SEK	145 671	106 129	0.06
4 059	VONOVIA SE	EUR	204 277	95 390	0.05
524	VULCAN MATERIALS CO	USD	86 425	91 758	0.05
826	W R BERKLEY CORP - C	USD	39 818	59 943	0.03
3 225	WALGREENS BOOTS ALLIANCE INC	USD	156 491	120 486	0.06
6 704	WALMART INC	USD	937 572	950 560	0.50
6 463	WALT DISNEY CO	USD	1 106 140	561 505	0.29
2 301	WAREHOUSES DE PAUW CVA	EUR	80 639	65 568	0.03
8 315	WARNER BROS DISCOVERY INC	USD	250 483	78 826	0.04
5 192	WARTSILA OYJ ABP	EUR	49 322	43 598	0.02
887	WASTE CONNECTIONS INC	USD	101 346	117 581	0.06
1 350	WASTE MANAGEMENT INC	USD	177 009	211 788	0.11
264	WATERS CORP	USD	73 843	90 441	0.05
665	WEBSTER FINANCIAL CORP	USD	31 763	31 481	0.02
270	WEC ENERGY GROUP INC	USD	25 004	25 315	0.01
414	WELCIA HOLDINGS CO LTD	JPY	14 304	9 648	0.01
13 728	WELLS FARGO & CO	USD	658 244	566 829	0.30
2 267	WELLTOWER INC	USD	162 662	148 602	0.08
103	WENDEL SE	EUR	12 659	9 586	0.01
4 729	WESFARMERS LTD	AUD	180 290	147 234	0.08
280	WEST FRASER TIMBER CO LTD	CAD	22 018	20 204	0.01
2 369	WEST JAPAN RAILWAY CO	JPY	123 314	102 861	0.05
317	WEST PHARMACEUTICAL SERVICES INC	USD	93 948	74 606	0.04

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 268	WESTERN DIGITAL CORP	USD	80 265	40 005	0.02
1 527	WESTERN UNION CO	USD	35 543	21 027	0.01
750	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	57 906	74 858	0.04
11 240	WESTPAC BANKING CORP	AUD	190 423	177 985	0.09
759	WESTROCK CO	USD	38 941	26 686	0.01
3 024	WEYERHAEUSER CO	USD	105 315	93 744	0.05
22 979	WH GROUP LTD	HKD	20 242	13 366	0.01
7 314	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	41 011	42 638	0.02
2 033	WHEATON PRECIOUS METALS CORP	CAD	86 687	79 374	0.04
256	WHIRLPOOL CORP	USD	54 136	36 214	0.02
704	WHITBREAD PLC	GBP	30 953	21 763	0.01
914	WILLIAMS COS INC	USD	21 726	30 071	0.02
406	WILLIS TOWERS WATSON PLC	USD	91 813	99 299	0.05
539	WISETECH GLOBAL LTD	AUD	12 406	18 550	0.01
212	WIX.COM LTD	USD	53 910	16 288	0.01
403	WOLFSPEED INC	USD	36 640	27 823	0.01
1 021	WOLTERS KLUWER NV	EUR	90 394	106 525	0.06
734	WOODSIDE ENERGY GROUP LTD	AUD	12 837	17 641	0.01
5 427	WOOLWORTHS GROUP LTD	AUD	141 263	123 513	0.06
704	WORKDAY INC	USD	166 350	117 800	0.06
908	WORLDLINE SA	EUR	78 638	35 400	0.02
785	WP CAREY INC	USD	56 203	61 348	0.03
4 533	WPP PLC	GBP	55 273	44 722	0.02
576	WSP GLOBAL INC	CAD	57 583	66 781	0.04
246	WW GRAINGER INC	USD	104 324	136 838	0.07
381	WYNN RESORTS LTD	USD	45 107	31 421	0.02
1 484	XCEL ENERGY INC	USD	101 091	104 043	0.05
487	XERO LTD	AUD	49 738	23 208	0.01
7 000	XINYI GLASS HOLDINGS LTD	HKD	24 138	13 040	0.01
1 044	XYLEM INC/NY	USD	111 942	115 435	0.06
413	YAKULT HONSHA CO LTD	JPY	21 911	26 794	0.01
522	YAMAHA CORP	JPY	29 590	19 464	0.01
441	YAMAHA MOTOR CO LTD	JPY	10 894	10 060	0.01
1 247	YAMATO HOLDINGS CO LTD	JPY	32 747	19 724	0.01
423	YARA INTERNATIONAL ASA	NOK	20 504	18 490	0.01
3 096	YASKAWA ELECTRIC CORP	JPY	136 845	99 137	0.05
2 391	YOKOGAWA ELECTRIC CORP	JPY	42 176	38 145	0.02
1 062	YUM! BRANDS INC	USD	117 076	136 021	0.07
10 121	Z HOLDINGS CORP	JPY	54 840	25 466	0.01
981	ZALANDO SE	EUR	82 614	34 665	0.02
222	ZEBRA TECHNOLOGIES CORP - A	USD	97 029	56 923	0.03
733	ZILLOW GROUP INC	USD	76 226	23 610	0.01
892	ZIMMER BIOMET HOLDINGS INC	USD	135 794	113 730	0.06
2 244	ZOETIS INC	USD	364 587	328 858	0.17

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
848	ZOOM VIDEO COMMUNICATIONS INC	USD	292 150	57 444	0.03
517	ZOZO INC	JPY	15 017	12 774	0.01
299	ZSCALER INC	USD	58 463	33 458	0.02
547	ZURICH INSURANCE GROUP AG	CHF	229 127	261 490	0.14
9 367	3I GROUP PLC	GBP	151 892	151 151	0.08
1 979	3M CO	USD	346 673	237 322	0.12
Total Shares			209 652 847	190 114 461	99.81
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			209 652 847	190 114 461	99.81
Other Transferables Securities					
Shares					
5	CREDIT SUISSE GROUP AG - RIGHTS - 08/12/2022	CHF	-	1	0.00
Total Shares			-	1	0.00
Total Other Transferables Securities			-	1	0.00
Total Investments			209 652 847	190 114 462	99.81

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	13.03	United States of America	67.83
Technology Hardware and Equipment	11.91	Japan	6.13
Pharmaceuticals and Biotechnology	9.85	Switzerland	3.44
Banks	5.91	France	3.43
Retailers	5.17	United Kingdom	3.26
Medical Equipment and Services	3.94	Canada	2.44
Investment Banking and Brokerage Services	3.24	Germany	2.03
Industrial Support Services	3.11	Ireland	1.70
Personal Care, Drug and Grocery Stores	2.88	Australia	1.60
Automobiles and Parts	2.82	Netherlands	1.58
Non-life Insurance	2.73	Denmark	1.30
Real Estate Investment Trusts	2.60	Sweden	1.01
Beverages	2.12	Spain	0.78
Industrial Transportation	2.10	Hong Kong (China)	0.67
Travel and Leisure	2.03	Italy	0.46
Electronic and Electrical Equipment	1.93	Finland	0.36
Telecommunications Service Providers	1.89	Singapore	0.36
Industrial Engineering	1.88	Belgium	0.28
Health Care Providers	1.87	Israel	0.19
Electricity	1.77	Jersey	0.19
Personal Goods	1.64	Cayman Islands	0.13
Food Producers	1.49	Portugal	0.12
Construction and Materials	1.42	Bermuda	0.11
General Industrials	1.19	New Zealand	0.11
Life Insurance	1.16	Norway	0.11
Chemicals	1.15	Austria	0.07
Finance and Credit Services	1.13	Luxembourg	0.04
Telecommunications Equipment	1.11	Curacao	0.03
Media	1.02	Isle of Man	0.02
Aerospace and Defense	0.94	Liberia	0.02
Alternative Energy	0.77	Panama	0.01
Leisure Goods	0.69		
Real Estate Investment and Services	0.66		
Consumer Services	0.45		
Gas, Water and Multi-utilities	0.44		
Household Goods and Home Construction	0.39		
Oil, Gas and Coal	0.37		
Industrial Metals and Mining	0.34		
Precious Metals and Mining	0.28		
Waste and Disposal Services	0.25		
Industrial Materials	0.11		
Mortgage Real Estate Investment Trusts	0.02		
Tobacco	0.01		
	99.81		99.81

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
219 118	ADIDAS AG - REG	EUR	46 324 866	27 928 780	2.10
3 699	ADYEN NV	EUR	5 713 550	4 765 792	0.36
65 420	AENA SME SA	EUR	8 084 228	7 673 766	0.58
9 656	AEROPORTS DE PARIS	EUR	1 096 119	1 208 931	0.09
30 286	AGEAS SA/NV	EUR	1 322 087	1 254 446	0.09
136 789	AKZO NOBEL NV	EUR	11 429 516	8 557 520	0.64
39 952	ALLIANZ SE - REG	EUR	8 514 662	8 026 357	0.60
160 167	AMADEUS IT GROUP SA - A	EUR	9 224 917	7 776 108	0.59
35 976	AMPLIFON SPA	EUR	1 052 244	1 000 852	0.08
66 963	ANDRITZ AG	EUR	2 792 045	3 585 869	0.27
21 538	ASM INTERNATIONAL NV	EUR	5 872 684	5 075 430	0.38
134 455	ASML HOLDING NV	EUR	73 947 402	67 738 429	5.11
810 723	AXA SA	EUR	18 879 185	21 123 388	1.59
8 964	AZELIS GROUP NV	EUR	187 159	237 725	0.02
103 912	BANCA MEDIOLANUM SPA	EUR	836 504	810 306	0.06
2 643 592	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	13 031 769	14 893 997	1.12
7 687 789	BANCO SANTANDER SA	EUR	23 285 613	21 545 029	1.62
11 376	BAWAG GROUP AG	EUR	492 644	566 525	0.04
73 637	BAYERISCHE MOTOREN WERKE AG	EUR	6 055 912	6 139 853	0.46
14 211	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	968 002	1 130 485	0.09
76 223	BEIERSDORF AG	EUR	7 457 131	8 171 106	0.62
38 104	BIOMERIEUX	EUR	3 931 453	3 731 144	0.28
740 007	BNP PARIBAS SA	EUR	37 897 017	39 405 373	2.97
644 974	BOLLORE SE	EUR	3 061 958	3 366 764	0.25
231 648	BRENNTAG SE	EUR	16 220 876	13 834 019	1.04
93 226	BUREAU VERITAS SA	EUR	2 344 840	2 294 292	0.17
19 757	CA IMMOBILIEN ANLAGEN AG	EUR	599 473	560 111	0.04
1 769 784	CAIXABANK SA	EUR	4 746 714	6 498 647	0.49
94 965	CAPGEMINI SE	EUR	16 411 663	14 809 792	1.12
363 807	CARREFOUR SA	EUR	5 847 828	5 689 941	0.43
417 042	CELLNEX TELECOM SAU	EUR	17 642 678	12 894 939	0.97
531 758	CNH INDUSTRIAL NV	EUR	5 923 286	7 957 758	0.60
17 029	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	570 429	615 428	0.05
487 940	CREDIT AGRICOLE SA	EUR	5 252 013	4 796 938	0.36
64 891	DAIMLER TRUCK HOLDING AG	EUR	1 547 621	1 878 270	0.14
314 688	DANONE SA	EUR	17 460 703	15 492 090	1.17
588 113	DASSAULT SYSTEMES SE	EUR	22 844 735	19 698 845	1.48
919 055	DEUTSCHE BANK AG - REG	EUR	7 968 895	9 730 954	0.73
64 228	DEUTSCHE BOERSE AG	EUR	9 393 813	10 366 399	0.78
406 730	DEUTSCHE POST AG - REG	EUR	17 915 113	14 308 761	1.08
1 925 777	DEUTSCHE TELEKOM AG - REG	EUR	32 627 342	35 892 632	2.70
7 208	DIASORIN SPA	EUR	1 074 638	939 923	0.07
59 940	EDP RENOVAVEIS SA	EUR	1 302 344	1 233 565	0.09
375 374	ELECTRICITE DE FRANCE SA	EUR	2 920 419	4 504 488	0.34

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
75 002	ELISA OYJ	EUR	3 875 689	3 709 599	0.28
1 225 830	E.ON SE	EUR	12 528 711	11 441 897	0.86
120 479	ERSTE GROUP BANK AG	EUR	4 084 282	3 602 322	0.27
37 843	ESSILORLUXOTTICA SA	EUR	5 737 579	6 403 036	0.48
40 245	EUROFINS SCIENTIFIC SE	EUR	3 766 864	2 698 830	0.20
116 317	FERRARI NV	EUR	22 062 432	23 286 663	1.75
234 090	FINECOBANK BANCA FINECO SPA	EUR	3 426 275	3 633 077	0.27
21 444	GLOBANT SA	USD	4 859 259	3 378 799	0.25
35 398	GROUPE BRUXELLES LAMBERT NV	EUR	2 820 371	2 639 983	0.20
20 965	HAPAG-LLOYD AG	EUR	4 632 532	3 723 384	0.28
11 285	HENKEL AG & CO KGAA	EUR	834 611	679 921	0.05
20 332	HENKEL AG & CO KGAA - PFD	EUR	1 593 303	1 321 987	0.10
30 873	HERMES INTERNATIONAL	EUR	37 707 650	44 611 485	3.37
806 859	IBERDROLA SA	EUR	7 895 417	8 818 969	0.66
80 474	ICON PLC	USD	16 495 276	14 647 060	1.10
375 021	INDUSTRIA DE DISENO TEXTIL SA	EUR	8 474 326	9 319 272	0.70
315 427	INFINEON TECHNOLOGIES AG - REG	EUR	9 577 563	8 967 590	0.68
97 325	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	937 872	916 218	0.07
979 512	ING GROEP NV	EUR	10 359 428	11 154 683	0.84
9 139 569	INTESA SANPAOLO SPA	EUR	20 511 850	18 992 024	1.43
7 704	JDE PEET'S NV	EUR	211 793	208 162	0.02
159 952	JERONIMO MARTINS SGPS SA	EUR	3 468 857	3 227 831	0.24
233 715	KBC GROUP NV	EUR	14 929 588	14 041 597	1.06
73 453	KERING SA	EUR	46 394 580	34 926 902	2.63
66 734	KERRY GROUP PLC	EUR	6 838 513	5 621 672	0.42
364 596	KESKO OYJ - B	EUR	8 982 468	7 517 970	0.57
19 081	KINGSPAN GROUP PLC	EUR	1 477 075	965 117	0.07
28 977	KNORR-BREMSE AG	EUR	2 514 516	1 478 986	0.11
411 853	KONE OYJ - B	EUR	21 683 996	19 892 500	1.50
141 113	KONINKLIJKE DSM NV	EUR	22 424 354	16 129 216	1.22
613 633	KONINKLIJKE KPN NV	EUR	1 671 678	1 773 399	0.13
21 677	L OREAL SA PRIME FIDELITY 2023	EUR	-	7 231 447	0.54
253 845	LEGRAND SA	EUR	20 046 811	18 992 683	1.43
128 099	L'OREAL SA	EUR	46 630 757	42 733 826	3.23
5 339	MAYR MELNHOF KARTON AG	EUR	854 449	807 257	0.06
232 475	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	2 217 726	2 088 555	0.16
103 827	MERCEDES-BENZ GROUP AG	EUR	6 295 794	6 374 978	0.48
10 431	MERCK KGAA	EUR	1 776 930	1 886 968	0.14
309 366	MONCLER SPA	EUR	16 054 419	15 313 617	1.15
9 997	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 433 543	3 039 088	0.23
466 585	NEXI SPA	EUR	5 054 726	3 436 865	0.26
132 756	NN GROUP NV	EUR	5 614 237	5 065 969	0.38
1 854 479	NORDEA BANK ABP	SEK	17 082 867	18 624 421	1.40

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
246 193	POSTE ITALIANE SPA	EUR	2 633 291	2 246 757	0.17
321 940	PROSUS NV	EUR	22 424 751	20 749 033	1.56
106 097	PROXIMUS SADP	EUR	1 544 077	954 449	0.07
203 797	PUBLICIS GROUPE SA	EUR	11 359 949	12 109 618	0.91
88 584	PUMA SE	EUR	7 908 066	5 022 713	0.38
107 286	QIAGEN NV	EUR	4 679 079	5 043 515	0.38
54 197	RAIFFEISEN BANK INTERNATIONAL AG	EUR	1 078 579	831 924	0.06
10 935	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	538 166	423 731	0.03
790 553	RED ELECTRICA CORP SA	EUR	14 612 860	12 854 392	0.97
36 706	RTL GROUP SA	EUR	1 661 207	1 447 685	0.11
239 348	SAMPO OYJ - A	EUR	9 993 196	11 684 969	0.88
692 341	SANOFI	EUR	59 330 679	62 199 914	4.70
643 151	SAP SE	EUR	69 519 827	61 993 324	4.68
6 478	SARTORIUS AG	EUR	2 781 201	2 392 973	0.18
11 215	SARTORIUS STEDIM BIOTECH	EUR	3 979 923	3 392 538	0.26
392 153	SCHNEIDER ELECTRIC SE	EUR	56 685 347	51 262 240	3.87
17 557	SHURGARD SELF STORAGE SA	EUR	781 229	752 317	0.06
501 020	SIEMENS AG - REG	EUR	64 107 172	64 952 232	4.90
106 065	SIEMENS HEALTHINEERS AG	EUR	5 490 890	4 956 417	0.37
482 732	SOCIETE GENERALE SA	EUR	11 623 928	11 334 547	0.85
40 928	SODEXO SA	EUR	3 069 234	3 662 237	0.28
1 446	SOFINA SA	EUR	493 051	297 298	0.02
1 105 967	STELLANTIS NV	EUR	17 838 885	14 669 546	1.11
143 465	SYMRISE AG	EUR	15 614 016	14 583 217	1.10
5 726 947	TELECOM ITALIA SPA/MILANO	EUR	1 089 838	1 238 739	0.09
3 333 217	TELECOM ITALIA SPA/MILANO - RSP	EUR	1 245 397	694 309	0.05
23 077	TELEPERFORMANCE	EUR	7 369 650	5 139 248	0.39
1 177 565	TERNA - RETE ELETTRICA NAZIONALE	EUR	8 961 063	8 125 199	0.61
93 366	UCB SA	EUR	8 078 469	6 868 003	0.52
227 357	UMICORE SA	EUR	9 155 950	7 802 892	0.59
831 891	UNICREDIT SPA	EUR	8 598 800	11 040 857	0.83
46 804	VERBUND AG	EUR	3 723 307	3 681 135	0.28
276 018	VONOVIA SE	EUR	10 883 555	6 077 916	0.46
85 465	WAREHOUSES DE PAUW CVA	EUR	2 790 157	2 281 916	0.17
153 369	WOLTERS KLUWER NV	EUR	14 028 640	14 993 353	1.13
172 371	WORLDLINE SA	EUR	10 020 596	6 296 713	0.47
304 750	ZALANDO SE	EUR	16 652 262	10 090 273	0.76
Total Shares			1 411 261 344	1 319 185 731	99.38
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 411 261 344	1 319 185 731	99.38
Total Investments			1 411 261 344	1 319 185 731	99.38

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	14.38	France	33.63
Personal Goods	13.39	Germany	26.10
Software and Computer Services	9.67	Netherlands	15.61
Technology Hardware and Equipment	7.59	Spain	7.84
Pharmaceuticals and Biotechnology	6.85	Italy	5.34
General Industrials	4.95	Finland	4.63
Telecommunications Service Providers	4.48	Belgium	2.74
Automobiles and Parts	3.89	Ireland	1.60
Electronic and Electrical Equipment	3.86	Austria	1.03
Chemicals	3.39	Luxembourg	0.62
Non-life Insurance	3.31	Portugal	0.24
Industrial Transportation	3.02		
Electricity	3.00		99.38
Food Producers	2.81		
Industrial Engineering	2.06		
Media	2.04		
Personal Care, Drug and Grocery Stores	1.85		
Medical Equipment and Services	1.75		
Industrial Support Services	1.48		
Retailers	1.46		
Investment Banking and Brokerage Services	1.22		
Gas, Water and Multi-utilities	0.86		
Life Insurance	0.65		
Real Estate Investment and Services	0.56		
Travel and Leisure	0.28		
Aerospace and Defense	0.17		
Real Estate Investment Trusts	0.17		
Household Goods and Home Construction	0.15		
Construction and Materials	0.07		
Beverages	0.02		
	99.38		

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
86 560	ABBOTT LABORATORIES	USD	10 022 507	9 503 422	0.84
127 707	ABBVIE INC	USD	17 684 052	20 638 727	1.83
28 637	ACCENTURE PLC - A	USD	8 812 320	7 641 497	0.68
14 006	ACTIVISION BLIZZARD INC	USD	1 084 207	1 072 159	0.09
46 394	ADOBE INC	USD	20 082 971	15 612 973	1.38
2 699	ADVANCE AUTO PARTS INC	USD	473 811	396 834	0.04
65 769	ADVANCED MICRO DEVICES INC	USD	6 510 163	4 259 858	0.38
20 818	AFLAC INC	USD	1 279 826	1 497 647	0.13
19 807	AGILENT TECHNOLOGIES INC	USD	2 792 457	2 964 118	0.26
9 842	ALBEMARLE CORP	USD	2 277 367	2 134 336	0.19
5 637	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	857 888	821 142	0.07
1 265	ALIGN TECHNOLOGY INC	USD	305 691	266 789	0.02
3 440	ALLEGION PLC	USD	358 446	362 094	0.03
4 923	ALLSTATE CORP	USD	641 010	667 559	0.06
289 879	ALPHABET CLASS - A	USD	33 346 407	25 576 023	2.26
266 118	ALPHABET INC	USD	30 926 511	23 612 649	2.09
467 300	AMAZON.COM INC	USD	60 477 926	39 253 200	3.48
30 205	AMCOR PLC	USD	354 370	359 742	0.03
40 146	AMERICAN EXPRESS CO	USD	6 405 103	5 931 572	0.52
5 746	AMERICAN INTERNATIONAL GROUP INC	USD	347 875	363 377	0.03
4 139	AMERICAN WATER WORKS CO INC	USD	630 603	630 866	0.06
4 078	AMERIPRISE FINANCIAL INC	USD	1 117 892	1 269 767	0.11
25 163	AMERISOURCEBERGEN CORP	USD	3 591 526	4 169 761	0.37
40 884	AMGEN INC	USD	9 874 386	10 737 774	0.95
4 905	ANSYS INC	USD	1 470 277	1 184 999	0.10
3 688	AON PLC - A	USD	1 066 828	1 106 916	0.10
377 700	APPLE INC	USD	56 708 692	49 074 561	4.35
35 897	APPLIED MATERIALS INC	USD	4 261 516	3 495 650	0.31
14 520	APTIV PLC	USD	1 588 627	1 352 248	0.12
8 334	ARISTA NETWORKS INC	USD	946 545	1 011 331	0.09
1 537	ARTHUR J GALLAGHER & CO	USD	248 828	289 786	0.03
426 904	AT&T INC	USD	7 973 737	7 859 303	0.70
14 519	AUTODESK INC	USD	3 192 834	2 713 166	0.24
14 409	AUTOMATIC DATA PROCESSING INC	USD	3 208 546	3 441 734	0.30
190	AUTOZONE INC	USD	393 309	468 574	0.04
7 841	AVALONBAY COMMUNITIES INC	USD	1 633 915	1 266 478	0.11
2 250	AVERY DENNISON CORP	USD	393 943	407 250	0.04
32 549	BALL CORP	USD	2 100 751	1 664 556	0.15
529 654	BANK OF AMERICA CORP	USD	20 152 037	17 542 139	1.55
51 022	BANK OF NEW YORK MELLON CORP	USD	2 454 713	2 322 521	0.21
13 350	BATH & BODY WORKS INC	USD	657 812	562 569	0.05
9 276	BECTON DICKINSON AND CO	USD	2 277 966	2 358 887	0.21
11 839	BIOGEN INC	USD	2 963 212	3 278 456	0.29
516	BIO-RAD LABORATORIES INC	USD	312 158	216 973	0.02

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 442	BLACKROCK INC	USD	7 760 774	7 399 514	0.65
1 538	BOOKING HOLDINGS INC	USD	3 358 065	3 099 501	0.27
5 463	BORGWARNER INC	USD	219 135	219 886	0.02
13 203	BOSTON PROPERTIES INC	USD	1 233 465	892 259	0.08
54 524	BOSTON SCIENTIFIC CORP	USD	2 294 335	2 522 825	0.22
92 520	BRISTOL-MYERS SQUIBB CO	USD	6 461 571	6 656 814	0.59
11 214	BROADCOM INC	USD	5 633 407	6 270 084	0.55
1 554	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	249 279	208 438	0.02
13 625	CADENCE DESIGN SYSTEMS INC	USD	2 178 414	2 188 720	0.19
21 216	CAPITAL ONE FINANCIAL CORP	USD	2 685 135	1 972 239	0.17
32 820	CARDINAL HEALTH INC	USD	1 944 433	2 522 873	0.22
52 284	CATERPILLAR INC	USD	10 274 196	12 525 155	1.11
3 552	CBOE GLOBAL MARKETS INC	USD	428 031	445 669	0.04
4 439	CERIDIAN HCM HOLDING INC	USD	362 591	284 762	0.03
40 797	CH ROBINSON WORLDWIDE INC	USD	4 117 834	3 735 373	0.33
62 408	CHARLES SCHWAB CORP	USD	4 492 988	5 196 090	0.46
3 346	CHARTER COMMUNICATIONS INC	USD	1 622 540	1 134 629	0.10
970	CHIPOTLE MEXICAN GRILL INC	USD	1 374 801	1 345 865	0.12
5 289	CHUBB LTD	USD	1 047 601	1 166 753	0.10
15 585	CHURCH & DWIGHT CO INC	USD	1 397 464	1 256 307	0.11
2 498	CIGNA CORP	USD	667 148	827 687	0.07
2 827	CINCINNATI FINANCIAL CORP	USD	368 047	289 457	0.03
3 236	CINTAS CORP	USD	1 360 902	1 461 442	0.13
266 664	CISCO SYSTEMS INC	USD	13 186 371	12 703 873	1.12
136 166	CITIGROUP INC	USD	7 765 553	6 158 788	0.55
11 348	CITIZENS FINANCIAL GROUP INC	USD	446 783	446 771	0.04
5 411	CLOROX CO	USD	861 696	759 326	0.07
14 394	CME GROUP INC	USD	2 858 721	2 420 495	0.21
198 117	COCA-COLA CO	USD	12 351 099	12 602 222	1.12
73 954	COLGATE-PALMOLIVE CO	USD	5 790 050	5 826 836	0.52
298 415	COMCAST CORP	USD	12 204 321	10 435 573	0.92
4 746	COMERICA INC	USD	377 656	317 270	0.03
58 388	CONAGRA BRANDS INC	USD	2 035 188	2 259 616	0.20
11 166	CONSTELLATION ENERGY CORP	USD	744 628	962 621	0.09
1 016	COOPER COS INC	USD	319 191	335 961	0.03
17 741	COPART INC	USD	1 119 332	1 080 249	0.10
27 442	CORTEVA INC	USD	1 541 452	1 613 041	0.14
8 602	CROWN CASTLE INC	USD	1 480 419	1 166 775	0.10
187 195	CSX CORP	USD	6 282 236	5 799 301	0.51
59 671	CVS HEALTH CORP	USD	5 623 261	5 560 740	0.49
9 243	DANAHER CORP	USD	2 577 295	2 453 277	0.22
1 410	DAVITA INC	USD	150 674	105 285	0.01
28 483	DEERE & CO	USD	10 551 182	12 212 371	1.08
19 707	DENTSPLY SIRONA INC	USD	792 472	627 471	0.06

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 729	DISCOVER FINANCIAL SERVICES	USD	957 973	853 958	0.08
3 113	DOLLAR GENERAL CORP	USD	749 955	766 576	0.07
14 204	DOVER CORP	USD	2 086 635	1 923 364	0.17
69 152	EBAY INC	USD	3 629 721	2 867 733	0.25
39 219	ECOLAB INC	USD	6 933 809	5 708 718	0.51
45 060	EDWARDS LIFESCIENCES CORP	USD	4 541 750	3 361 927	0.30
10 354	ELECTRONIC ARTS INC	USD	1 333 791	1 265 052	0.11
7 535	ELEVANCE HEALTH INC	USD	3 507 758	3 865 229	0.34
32 779	ELI LILLY & CO	USD	9 752 135	11 991 869	1.06
8 000	EMERSON ELECTRIC CO	USD	641 327	768 480	0.07
2 008	ENPHASE ENERGY INC	USD	456 199	532 040	0.05
9 680	EQUIFAX INC	USD	1 892 595	1 881 405	0.17
5 417	EQUINIX INC	USD	3 907 775	3 548 298	0.31
20 350	EQUITY RESIDENTIAL	USD	1 466 845	1 200 650	0.11
2 915	ESSEX PROPERTY TRUST INC	USD	852 036	617 747	0.05
21 425	ESTEE LAUDER COS INC - A	USD	5 683 143	5 315 757	0.47
19 049	ETSY INC	USD	2 236 456	2 281 689	0.20
21 977	EVERSOURCE ENERGY	USD	1 881 217	1 842 552	0.16
29 845	EXELON CORP	USD	1 329 452	1 290 199	0.11
4 892	EXPEDIA GROUP INC	USD	581 904	428 539	0.04
24 266	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	2 557 041	2 521 723	0.22
5 801	EXTRA SPACE STORAGE INC	USD	1 010 591	853 791	0.08
1 527	FACTSET RESEARCH SYSTEMS INC	USD	651 491	612 648	0.05
37 404	FASTENAL CO	USD	2 015 014	1 769 957	0.16
3 787	FEDERAL REALTY INVESTMENT TRUST	USD	413 370	382 638	0.03
8 867	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	916 645	601 626	0.05
32 845	FIFTH THIRD BANCORP	USD	1 241 194	1 077 644	0.10
4 776	FIRST REPUBLIC BANK/CA	USD	843 825	582 147	0.05
67 505	FIRSTENERGY CORP	USD	2 827 558	2 831 160	0.25
5 404	FISERV INC	USD	564 803	546 182	0.05
1 539	FLEETCOR TECHNOLOGIES INC	USD	350 587	282 684	0.03
18 078	FMC CORP	USD	2 087 756	2 256 134	0.20
24 503	FORTINET INC	USD	1 361 532	1 197 952	0.11
41 421	FORTIVE CORP	USD	2 520 171	2 661 299	0.24
7 029	FRANKLIN RESOURCES INC	USD	212 923	185 425	0.02
1 992	GARMIN LTD	USD	253 370	183 842	0.02
778	GARTNER INC	USD	200 140	261 517	0.02
38 604	GEN DIGITAL INC	USD	907 007	827 284	0.07
1 999	GENERAC HOLDINGS INC	USD	621 857	201 219	0.02
42 123	GENERAL MILLS INC	USD	3 074 083	3 532 014	0.31
14 302	GENUINE PARTS CO	USD	2 087 317	2 481 540	0.22
84 222	GILEAD SCIENCES INC	USD	5 699 141	7 230 459	0.64
2 626	GLOBAL PAYMENTS INC	USD	333 253	260 814	0.02
1 298	GLOBE LIFE INC	USD	127 480	156 474	0.01

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
22 824	GOLDMAN SACHS GROUP INC	USD	7 622 147	7 837 305	0.69
11 687	HARTFORD FINANCIAL SERVICES GROUP INC	USD	809 932	886 225	0.08
13 549	HASBRO INC	USD	1 084 559	826 624	0.07
16 646	HENRY SCHEIN INC	USD	1 278 457	1 329 516	0.12
14 205	HERSHEY CO	USD	2 943 937	3 289 452	0.29
135 633	HEWLETT PACKARD ENTERPRISE CO	USD	2 115 560	2 164 703	0.19
13 319	HOLOGIC INC	USD	974 222	996 394	0.09
36 568	HOME DEPOT INC	USD	11 406 252	11 550 368	1.02
73 122	HOST HOTELS & RESORTS INC	USD	1 290 936	1 173 608	0.10
105 677	HP INC	USD	3 329 300	2 839 541	0.25
2 046	HUMANA INC	USD	954 642	1 047 941	0.09
45 822	HUNTINGTON BANCSHARES INC/OH	USD	674 355	646 090	0.06
2 783	IDEX CORP	USD	565 550	635 442	0.06
2 179	IDEXX LABORATORIES INC	USD	909 964	888 945	0.08
24 341	ILLINOIS TOOL WORKS INC	USD	5 004 005	5 362 322	0.47
11 343	ILLUMINA INC	USD	3 262 769	2 293 555	0.20
63 537	INGERSOLL RAND INC	USD	3 108 292	3 319 808	0.29
26 811	INTERCONTINENTAL EXCHANGE INC	USD	2 948 679	2 750 540	0.24
21 677	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 893 124	3 054 073	0.27
45 723	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	5 730 139	4 793 599	0.42
31 342	INTERPUBLIC GROUP OF COS INC	USD	995 799	1 044 002	0.09
15 899	INTUIT INC	USD	7 756 320	6 188 209	0.55
2 385	INTUITIVE SURGICAL INC	USD	622 540	632 860	0.06
12 291	INVESCO LTD	USD	271 455	221 115	0.02
1 609	IQVIA HOLDINGS INC	USD	358 128	329 668	0.03
10 275	IRON MOUNTAIN INC	USD	500 869	512 209	0.05
1 858	J M SMUCKER CO	USD	272 134	294 419	0.03
1 503	JACK HENRY & ASSOCIATES INC	USD	269 829	263 867	0.02
104 516	JOHNSON CONTROLS INTERNATIONAL PLC	USD	6 707 874	6 689 024	0.59
118 051	JPMORGAN CHASE & CO	USD	16 141 660	15 830 638	1.40
21 140	JUNIPER NETWORKS INC	USD	657 125	675 634	0.06
97 621	KEURIG DR PEPPER INC	USD	3 527 164	3 481 165	0.31
44 631	KEYCORP	USD	901 478	777 472	0.07
9 773	KEYSIGHT TECHNOLOGIES INC	USD	1 581 685	1 671 867	0.15
53 209	KIMCO REALTY CORP	USD	1 182 976	1 126 967	0.10
7 708	KLA CORP	USD	2 657 893	2 906 147	0.26
31 617	KRAFT HEINZ CO	USD	1 187 743	1 287 128	0.11
1 568	LABORATORY CORP OF AMERICA HOLDINGS	USD	372 025	369 233	0.03
21 433	LAM RESEARCH CORP	USD	10 804 345	9 008 290	0.80
1 301	LIVE NATION ENTERTAINMENT INC	USD	113 680	90 732	0.01
7 310	LKQ CORP	USD	365 741	390 427	0.03
27 498	LOWE'S COS INC	USD	5 590 359	5 478 702	0.48
1 137	MARKETAXESS HOLDINGS INC	USD	442 269	317 098	0.03
10 414	MARSH & MCLENNAN COS INC	USD	1 631 938	1 723 309	0.15

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
29 479	MASCO CORP	USD	1 535 764	1 375 785	0.12
52 409	MASTERCARD INC	USD	18 320 085	18 224 181	1.61
25 579	MCCORMICK & CO INC/MD	USD	2 236 598	2 120 243	0.19
36 222	MCDONALD'S CORP	USD	9 171 415	9 545 584	0.84
11 563	MCKESSON CORP	USD	3 579 501	4 337 513	0.38
92 823	MEDTRONIC PLC	USD	9 323 368	7 214 204	0.64
118 739	MERCK & CO INC	USD	10 419 205	13 174 092	1.17
8 842	META PLATFORMS INC	USD	2 162 705	1 064 046	0.09
6 419	METLIFE INC	USD	438 728	464 543	0.04
1 007	METTLER-TOLEDO INTERNATIONAL INC	USD	1 383 815	1 455 568	0.13
12 639	MICROCHIP TECHNOLOGY INC	USD	782 246	887 890	0.08
85 092	MICRON TECHNOLOGY INC	USD	5 799 605	4 252 898	0.38
272 013	MICROSOFT CORP	USD	76 115 357	65 234 157	5.78
2 717	MID-AMERICA APARTMENT COMMUNITIES INC	USD	481 186	426 542	0.04
13 606	MODERNA INC	USD	2 568 388	2 443 910	0.22
69 659	MONDELEZ INTERNATIONAL INC	USD	4 400 639	4 642 772	0.41
1 190	MONOLITHIC POWER SYSTEMS INC	USD	464 608	420 796	0.04
14 439	MONSTER BEVERAGE CORP	USD	1 301 614	1 465 992	0.13
12 553	MOODY'S CORP	USD	3 896 387	3 497 517	0.31
93 153	MORGAN STANLEY	USD	8 038 784	7 919 868	0.70
7 267	MOTOROLA SOLUTIONS INC	USD	1 678 668	1 872 779	0.17
4 425	MSCI INC	USD	2 202 225	2 058 377	0.18
3 111	M&T BANK CORP	USD	512 585	451 282	0.04
26 583	NASDAQ INC	USD	1 577 046	1 630 867	0.14
13 301	NETFLIX INC	USD	4 178 896	3 922 199	0.35
20 331	NEWMONT CORP	USD	1 149 478	959 623	0.08
22 196	NEWS CORP	USD	488 434	403 967	0.04
6 821	NEWS CORP - B	USD	149 233	125 779	0.01
68 287	NIKE INC - B	USD	8 440 265	7 990 262	0.71
1 680	NORDSON CORP	USD	378 139	399 370	0.04
14 440	NORTHERN TRUST CORP	USD	1 473 675	1 277 796	0.11
10 355	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	180 639	126 745	0.01
203 851	NVIDIA CORP	USD	38 512 276	29 790 784	2.64
38	NVR INC	USD	182 599	175 278	0.02
2 722	OLD DOMINION FREIGHT LINE INC	USD	809 663	772 449	0.07
7 602	OMNICOM GROUP INC	USD	612 243	620 095	0.05
107 135	ORACLE CORP	USD	8 341 862	8 757 215	0.77
16 892	OTIS WORLDWIDE CORP	USD	1 333 856	1 322 813	0.12
14 915	PACCAR INC	USD	1 342 815	1 476 138	0.13
4 142	PACKAGING CORP OF AMERICA	USD	607 314	529 803	0.05
12 803	PARAMOUNT GLOBAL - B	USD	315 609	216 115	0.02
8 051	PAYCHEX INC - AK9420	USD	936 303	930 374	0.08
2 028	PAYCOM SOFTWARE INC	USD	678 068	629 309	0.06
40 058	PAYPAL HOLDINGS INC	USD	5 920 806	2 852 931	0.25

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
20 339	PENTAIR PLC	USD	1 137 807	914 848	0.08
116 174	PEPSICO INC	USD	19 792 500	20 987 994	1.86
4 896	PERKINELMER INC	USD	737 357	686 517	0.06
92 557	PFIZER INC	USD	4 530 883	4 742 621	0.42
14 291	PNC FINANCIAL SERVICES GROUP INC	USD	2 460 102	2 257 121	0.20
1 355	POOL CORP	USD	568 292	409 657	0.04
10 463	PPG INDUSTRIES INC	USD	1 393 199	1 315 618	0.12
4 981	PRINCIPAL FINANCIAL GROUP INC	USD	391 696	418 006	0.04
82 305	PROCTER & GAMBLE CO	USD	12 180 271	12 474 146	1.10
17 058	PROGRESSIVE CORP	USD	2 031 334	2 212 593	0.20
72 002	PROLOGIS INC	USD	9 305 545	8 116 785	0.72
4 159	PRUDENTIAL FINANCIAL INC	USD	458 962	413 654	0.04
2 851	PTC INC	USD	350 652	342 234	0.03
16 888	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	1 123 257	1 034 728	0.09
10 055	PUBLIC STORAGE	USD	3 135 088	2 817 310	0.25
49 097	QUALCOMM INC	USD	7 167 563	5 397 724	0.48
10 904	QUANTA SERVICES INC	USD	1 472 593	1 553 820	0.14
1 814	QUEST DIAGNOSTICS INC	USD	254 056	283 782	0.03
7 753	RAYMOND JAMES FINANCIAL INC	USD	760 931	828 408	0.07
18 210	REALTY INCOME CORP	USD	1 214 053	1 155 060	0.10
11 403	REGENCY CENTERS CORP	USD	722 100	712 688	0.06
6 127	REGENERON PHARMACEUTICALS INC	USD	3 919 103	4 420 569	0.39
44 117	REGIONS FINANCIAL CORP	USD	931 077	951 163	0.08
15 741	REPUBLIC SERVICES INC	USD	2 076 832	2 030 432	0.18
3 302	RESMED INC	USD	706 269	687 245	0.06
8 969	ROBERT HALF INTERNATIONAL INC	USD	855 412	662 181	0.06
11 963	ROCKWELL AUTOMATION INC	USD	2 985 203	3 081 310	0.27
6 978	ROLLINS INC	USD	244 138	254 976	0.02
3 020	ROPER TECHNOLOGIES INC	USD	1 340 730	1 304 912	0.12
3 915	ROSS STORES INC	USD	377 552	454 414	0.04
55 245	SALESFORCE INC	USD	10 821 604	7 324 935	0.65
3 395	SBA COMMUNICATIONS CORP	USD	1 072 597	951 652	0.08
13 540	SERVICENOW INC	USD	6 431 557	5 257 176	0.47
29 028	SHERWIN-WILLIAMS CO	USD	7 434 339	6 889 215	0.61
1 494	SIGNATURE BANK/NEW YORK NY	USD	389 730	172 139	0.02
16 549	SIMON PROPERTY GROUP INC	USD	1 985 807	1 944 177	0.17
1 694	SNAP-ON INC	USD	353 122	387 062	0.03
3 276	SOLAREEDGE TECHNOLOGIES INC	USD	931 355	927 993	0.08
32 666	S&P GLOBAL INC	USD	12 091 584	10 941 150	0.97
23 217	STANLEY BLACK & DECKER INC	USD	3 061 042	1 744 061	0.15
33 959	STARBUCKS CORP	USD	3 047 294	3 368 733	0.30
23 798	STATE STREET CORP	USD	1 865 979	1 846 011	0.16
3 779	STRYKER CORP	USD	819 871	923 928	0.08
1 247	SVB FINANCIAL GROUP	USD	730 562	286 985	0.03

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
30 319	SYNCHRONY FINANCIAL	USD	1 135 616	996 282	0.09
8 251	SYNOPSIS INC	USD	2 659 598	2 634 462	0.23
26 606	SYSCO CORP	USD	2 212 598	2 034 029	0.18
13 343	T ROWE PRICE GROUP INC	USD	2 033 318	1 455 188	0.13
6 167	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	830 793	642 170	0.06
22 026	TAPESTRY INC	USD	811 472	838 750	0.07
11 567	TARGET CORP	USD	2 037 157	1 723 946	0.15
16 613	TE CONNECTIVITY LTD	USD	2 100 889	1 907 172	0.17
653	TELEFLEX INC	USD	228 873	163 008	0.01
4 752	TERADYNE INC	USD	433 193	415 087	0.04
61 616	TESLA INC	USD	16 070 787	7 589 859	0.67
38 596	TEXAS INSTRUMENTS INC	USD	6 807 950	6 376 831	0.56
12 899	THERMO FISHER SCIENTIFIC INC	USD	7 296 923	7 103 350	0.63
46 935	TJX COS INC	USD	3 087 645	3 736 026	0.33
3 071	T-MOBILE US INC	USD	423 713	429 940	0.04
6 683	TRACTOR SUPPLY CO	USD	1 386 232	1 503 475	0.13
7 134	TRANE TECHNOLOGIES PLC	USD	1 032 278	1 199 154	0.11
637	TRAVELERS COS INC	USD	112 993	119 431	0.01
6 609	TRIMBLE INC	USD	465 234	334 151	0.03
37 282	TRUIST FINANCIAL CORP	USD	1 937 675	1 604 244	0.14
2 493	TYLER TECHNOLOGIES INC	USD	951 886	803 768	0.07
7 244	UDR INC	USD	355 064	280 560	0.02
2 141	ULTA BEAUTY INC	USD	874 199	1 004 279	0.09
35 807	UNION PACIFIC CORP	USD	8 563 978	7 414 555	0.66
30 639	UNITED AIRLINES HOLDINGS INC	USD	1 172 934	1 155 090	0.10
5 309	UNITED RENTALS INC	USD	1 637 742	1 886 925	0.17
41 775	UNITEDHEALTH GROUP INC	USD	20 122 160	22 148 269	1.96
48 073	US BANCORP/MN	USD	2 395 446	2 096 464	0.19
23 010	VENTAS INC	USD	1 193 606	1 036 601	0.09
1 806	VERISIGN INC	USD	372 276	371 025	0.03
20 052	VERISK ANALYTICS INC - A	USD	3 792 414	3 537 574	0.31
48 371	VERIZON COMMUNICATIONS INC	USD	2 323 086	1 905 817	0.17
21 544	VERTEX PHARMACEUTICALS INC	USD	5 942 109	6 221 476	0.55
21 014	VF CORP	USD	1 009 743	580 197	0.05
106 698	VISA INC	USD	22 674 738	22 167 575	1.96
4 691	VORNADO REALTY TRUST	USD	173 074	97 620	0.01
2 881	W R BERKLEY CORP - C	USD	194 108	209 074	0.02
31 442	WALGREENS BOOTS ALLIANCE INC	USD	1 415 934	1 174 673	0.10
126 513	WALT DISNEY CO	USD	16 300 327	10 991 449	0.97
91 597	WARNER BROS DISCOVERY INC	USD	1 254 410	868 340	0.08
3 683	WATERS CORP	USD	1 209 943	1 261 722	0.11
4 900	WELLTOWER INC	USD	368 661	321 195	0.03
3 165	WEST PHARMACEUTICAL SERVICES INC	USD	1 022 124	744 883	0.07
4 268	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	358 322	425 989	0.04

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
55 393	WEYERHAEUSER CO	USD	2 003 855	1 717 183	0.15
2 098	WILLIS TOWERS WATSON PLC	USD	474 507	513 129	0.05
17 778	XYLEM INC/NY	USD	1 792 496	1 965 713	0.17
14 169	YUM! BRANDS INC	USD	1 704 821	1 814 766	0.16
2 688	ZEBRA TECHNOLOGIES CORP - A	USD	771 646	689 230	0.06
8 406	ZIMMER BIOMET HOLDINGS INC	USD	958 392	1 071 765	0.09
3 029	ZIONS BANCORP NA	USD	182 176	148 906	0.01
13 187	ZOETIS INC	USD	2 283 426	1 932 555	0.17
Total Shares			1 235 012 007	1 122 351 481	99.32
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 235 012 007	1 122 351 481	99.32
Total Investments			1 235 012 007	1 122 351 481	99.32

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	15.56	United States of America	96.58
Technology Hardware and Equipment	11.62	Ireland	2.27
Pharmaceuticals and Biotechnology	8.70	Switzerland	0.29
Retailers	6.12	Jersey	0.15
Industrial Support Services	4.82	Bermuda	0.03
Banks	4.54		
Investment Banking and Brokerage Services	4.17		99.32
Medical Equipment and Services	3.98		
Personal Care, Drug and Grocery Stores	3.83		
Industrial Engineering	3.79		
Finance and Credit Services	3.55		
Beverages	3.41		
Real Estate Investment Trusts	2.93		
Health Care Providers	2.51		
Industrial Transportation	2.05		
Electronic and Electrical Equipment	1.93		
Telecommunications Service Providers	1.93		
Travel and Leisure	1.86		
Food Producers	1.68		
Media	1.61		
Telecommunications Equipment	1.46		
Chemicals	1.32		
General Industrials	0.98		
Automobiles and Parts	0.85		
Personal Goods	0.83		
Non-life Insurance	0.75		
Electricity	0.70		
Construction and Materials	0.38		
Leisure Goods	0.37		
Consumer Services	0.35		
Life Insurance	0.26		
Waste and Disposal Services	0.18		
Alternative Energy	0.13		
Precious Metals and Mining	0.08		
Gas, Water and Multi-utilities	0.06		
Open-end and Miscellaneous Investment Vehicles	0.03		
	99.32		

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
15 090	ABB LTD	CHF	371 977	428 807	0.62
1 342	ADDTECH AB	SEK	18 828	17 945	0.03
10 335	ADEVINTA ASA	NOK	96 816	64 486	0.09
4 777	ADIDAS AG - REG	EUR	1 109 229	608 876	0.88
1 329	ADMIRAL GROUP PLC	GBP	48 912	32 010	0.05
1 147	AENA SME SA	EUR	148 836	134 543	0.19
219	AEROPORTS DE PARIS	EUR	22 665	27 419	0.04
1 486	AGEAS SA/NV	EUR	65 645	61 550	0.09
3 309	AKZO NOBEL NV	EUR	283 921	207 011	0.30
2 469	ALFA LAVAL AB	SEK	70 709	66 852	0.10
1 960	ALLIANZ SE - REG	EUR	420 898	393 764	0.57
3 969	AMADEUS IT GROUP SA - A	EUR	222 574	192 695	0.28
753	AMPLIFON SPA	EUR	22 024	20 948	0.03
2 834	ANDRITZ AG	EUR	118 826	151 761	0.22
3 187	ASHTREAD GROUP PLC	GBP	182 475	169 542	0.24
305	ASM INTERNATIONAL NV	EUR	80 617	71 873	0.10
4 779	ASML HOLDING NV	EUR	2 616 812	2 407 659	3.48
16 985	ASSA ABLOY AB	SEK	385 674	341 678	0.49
24 041	ASTRAZENECA PLC	GBP	2 427 523	3 039 638	4.40
24 266	ATLAS COPCO AB	SEK	301 718	268 622	0.39
15 557	ATLAS COPCO AB - B	SEK	167 093	155 427	0.22
18 303	AUTO TRADER GROUP PLC	GBP	127 912	106 363	0.15
8 451	AUTOSTORE HOLDINGS LTD	NOK	11 454	14 409	0.02
584	AVEVA GROUP	GBP	24 990	21 148	0.03
20 051	AXA SA	EUR	482 420	522 429	0.75
1 568	AXFOOD AB	SEK	33 851	40 313	0.06
2 674	BANCA MEDIOLANUM SPA	EUR	22 174	20 852	0.03
57 600	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	275 974	324 518	0.47
168 482	BANCO SANTANDER SA	EUR	512 514	472 171	0.68
230 319	BARCLAYS PLC	GBP	449 196	411 498	0.59
31 410	BARRATT DEVELOPMENTS PLC	GBP	217 695	140 473	0.20
228	BAWAG GROUP AG	EUR	8 696	11 354	0.02
2 344	BAYERISCHE MOTOREN WERKE AG	EUR	185 595	195 443	0.28
438	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	29 416	34 843	0.05
1 182	BEIERSDORF AG	EUR	113 352	126 710	0.18
792	BIOMERIEUX	EUR	84 248	77 553	0.11
16 196	BNP PARIBAS SA	EUR	821 166	862 437	1.25
25 253	BOLLORE SE	EUR	120 006	131 821	0.19
5 405	BRENNTAG SE	EUR	397 406	322 787	0.47
38 758	BT GROUP PLC	GBP	77 050	48 947	0.07
4 892	BUNZL PLC	GBP	140 937	152 122	0.22
11 097	BURBERRY GROUP PLC	GBP	231 880	253 896	0.37
2 076	BUREAU VERITAS SA	EUR	52 389	51 090	0.07
37 840	CAIXABANK SA	EUR	100 572	138 948	0.20

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 281	CAPGEMINI SE	EUR	376 143	355 722	0.51
5 980	CASTELLUM AB	SEK	102 474	67 892	0.10
8 814	CELLNEX TELECOM SAU	EUR	391 081	272 529	0.39
8	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	68 579	76 399	0.11
1	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	83 003	96 207	0.14
4 047	CHR HANSEN HOLDING A/S	DKK	271 585	271 942	0.39
8 753	CNH INDUSTRIAL NV	EUR	100 280	130 989	0.19
3 916	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	171 799	202 909	0.29
914	COLOPLAST A/S	DKK	118 645	99 801	0.14
20 403	COMPASS GROUP PLC	GBP	385 266	440 944	0.64
13 367	CONVATEC GROUP PLC	GBP	33 436	35 043	0.05
445	CORP ACCIONA ENERGIAS RENOVABLES SA	EUR	14 908	16 082	0.02
13 402	CREDIT AGRICOLE SA	EUR	145 894	131 755	0.19
1 962	CRODA INTERNATIONAL PLC	GBP	168 711	146 036	0.21
2 534	DAIMLER TRUCK HOLDING AG	EUR	63 933	73 347	0.11
1 892	DANSKE BANK A/S	DKK	27 699	34 932	0.05
10 723	DASSAULT SYSTEMES SE	EUR	405 419	359 167	0.52
21 721	DEUTSCHE BANK AG - REG	EUR	180 667	229 982	0.33
1 662	DEUTSCHE BOERSE AG	EUR	239 680	268 247	0.39
7 021	DEUTSCHE POST AG - REG	EUR	244 480	246 999	0.36
44 455	DEUTSCHE TELEKOM AG - REG	EUR	755 392	828 552	1.20
192	DIASORIN SPA	EUR	29 637	25 037	0.04
11 286	DNB BANK ASA	NOK	192 477	208 738	0.30
5 102	DSV A/S	DKK	677 469	752 287	1.09
1 653	EDP RENOVAVEIS SA	EUR	34 724	34 019	0.05
8 835	ELECTRICITE DE FRANCE SA	EUR	82 666	106 020	0.15
5 385	ELECTROLUX AB	SEK	92 664	68 173	0.10
522	ELIA GROUP SA/NV	EUR	72 687	69 322	0.10
2 221	ELISA OYJ	EUR	113 382	109 851	0.16
7 110	EMBRACER GROUP AB	SEK	62 909	30 236	0.04
59	EMS-CHEMIE HOLDING AG	CHF	55 116	37 403	0.05
3 309	ENTRAASA	NOK	41 834	33 299	0.05
29 203	E.ON SE	EUR	295 864	272 581	0.39
14 273	EPIROC AB - A	SEK	251 072	243 675	0.35
8 339	EPIROC AB - B	SEK	128 558	125 720	0.18
2 492	EQT AB	SEK	64 687	49 436	0.07
2 383	ERSTE GROUP BANK AG	EUR	71 555	71 252	0.10
2 036	ESSILORLUXOTTICA SA	EUR	322 378	344 491	0.50
7 484	ESSITY AB	SEK	183 286	183 933	0.27
1 217	EUROFINS SCIENTIFIC SE	EUR	113 884	81 612	0.12
13 420	EXPERIAN PLC	GBP	447 396	425 477	0.61
2 714	FABEGE AB	SEK	32 094	21 648	0.03
7 427	FASTIGHETS AB BALDER - B	SEK	38 035	32 406	0.05
2 513	FERRARI NV	EUR	467 336	503 103	0.73

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 087	FINECOBANK BANCA FINECO SPA	EUR	74 108	78 950	0.11
1	GEN DIGITAL INC	USD	-	20	0.00
1 116	GETINGE AB - B	SEK	28 456	21 707	0.03
298	GIVAUDAN SA - REG	CHF	1 105 576	854 964	1.23
2 165	GJENSIDIGE FORSIKRING ASA	NOK	40 892	39 579	0.06
581	GLOBANT SA	USD	125 914	91 545	0.13
878	GROUPE BRUXELLES LAMBERT NV	EUR	69 956	65 481	0.09
75 171	GSK PLC	GBP	1 311 393	1 217 986	1.76
5 254	H & M HENNES & MAURITZ AB - B	SEK	82 895	53 030	0.08
4 615	HALMA PLC	GBP	139 516	102 677	0.15
345	HAPAG-LLOYD AG	EUR	85 307	61 272	0.09
2 939	HARGREAVES LANSDOWN PLC	GBP	52 702	28 361	0.04
1 010	HERMES INTERNATIONAL	EUR	1 193 932	1 459 450	2.11
6 120	HEXAGON AB	SEK	76 108	59 988	0.09
1 421	HOLMEN AB	SEK	65 405	52 890	0.08
236 493	HSBC HOLDINGS PLC	GBP	1 161 749	1 374 578	1.98
5 930	HUSQVARNA AB - B	SEK	53 743	38 992	0.06
21 564	IBERDROLA SA	EUR	208 641	235 695	0.34
1 933	ICON PLC	USD	398 204	351 825	0.51
9 460	INDUSTRIA DE DISENO TEXTIL SA	EUR	216 378	235 081	0.34
1 105	INDUSTRIVARDEN AB - A	SEK	30 375	25 190	0.04
1 023	INDUSTRIVARDEN AB - C	SEK	28 117	23 275	0.03
2 436	INDUTRADE AB	SEK	47 900	46 244	0.07
5 777	INFINEON TECHNOLOGIES AG - REG	EUR	179 000	164 240	0.24
29 849	INFORMA PLC	GBP	191 835	208 447	0.30
3 070	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	29 397	28 901	0.04
19 207	ING GROEP NV	EUR	194 224	218 729	0.32
185 032	INTESA SANPAOLO SPA	EUR	407 878	384 497	0.56
1 555	INVESTMENT AB LATOUR - B	SEK	43 372	27 561	0.04
6 994	INVESTOR AB	SEK	136 834	121 921	0.18
21 301	INVESTOR AB - B	SEK	401 812	361 189	0.52
91 440	J SAINSBURY PLC	GBP	268 678	224 362	0.32
32 131	JD SPORTS FASHION PLC	GBP	59 182	45 684	0.07
3 721	JERONIMO MARTINS SGPS SA	EUR	80 857	75 090	0.11
5 699	KBC GROUP NV	EUR	370 526	342 396	0.49
2 061	KERING SA	EUR	1 238 929	980 006	1.42
1 908	KERRY GROUP PLC	EUR	173 999	160 730	0.23
6 810	KESKO OYJ - B	EUR	176 393	140 422	0.20
1 751	KINGSPAN GROUP PLC	EUR	150 870	88 566	0.13
2 738	KINNEVIK AB - B	SEK	70 728	35 258	0.05
562	KNORR-BREMSE AG	EUR	56 062	28 684	0.04
8 557	KONE OYJ - B	EUR	476 513	413 303	0.60
3 507	KONINKLIJKE DSM NV	EUR	556 175	400 850	0.58
249	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	58 656	54 266	0.08

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
18 053	LAND SECURITIES GROUP PLC	GBP	134 439	126 437	0.18
52 120	LEGAL & GENERAL GROUP PLC	GBP	159 746	146 565	0.21
4 597	LEGRAND SA	EUR	386 703	343 948	0.50
1 193	LIFCO AB	SEK	25 364	18 683	0.03
479 016	LLOYDS BANKING GROUP PLC	GBP	232 346	245 163	0.35
4 483	LONDON STOCK EXCHANGE GROUP PLC	GBP	412 558	360 560	0.52
5 324	L'OREAL SA	EUR	1 850 759	1 776 086	2.56
178	MAYR MELNHOF KARTON AG	EUR	30 132	26 914	0.04
5 309	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	49 391	47 696	0.07
5 331	MERCEDES-BENZ GROUP AG	EUR	303 361	327 323	0.47
499	MERCK KGAA	EUR	80 970	90 269	0.13
11 226	M&G PLC	GBP	21 303	23 768	0.03
7 261	MONCLER SPA	EUR	366 801	359 420	0.52
4 494	MOWI ASA	NOK	82 410	71 470	0.10
595	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	149 167	180 880	0.26
61 037	NATWEST GROUP PLC	GBP	156 108	182 440	0.26
26 117	NESTLE SA	CHF	2 874 685	2 833 738	4.09
7 873	NEXI SPA	EUR	94 726	57 993	0.08
2 916	NEXT PLC	GBP	238 599	190 818	0.28
17 355	NIBE INDUSTRIER AB - B	SEK	149 158	151 541	0.22
2 307	NN GROUP NV	EUR	96 940	88 035	0.13
49 651	NORDEA BANK ABP	SEK	441 835	498 642	0.72
2 151	NORDIC SEMICONDUCTOR ASA	NOK	37 912	33 533	0.05
24 198	NOVARTIS AG - REG	CHF	1 861 874	2 048 418	2.96
10 218	NOVO NORDISK A/S	DKK	798 957	1 288 852	1.86
2 947	NOVOZYMES A/S - B	DKK	188 086	139 455	0.20
422	ORION OYJ - B	EUR	18 179	21 623	0.03
39 157	ORKLAASA	NOK	313 305	264 212	0.38
3 386	ORSTED AS	DKK	384 125	287 447	0.42
180	PARTNERS GROUP HOLDING AG	CHF	227 905	148 893	0.21
13 938	PEARSON PLC	GBP	120 699	147 541	0.21
6 610	PERSIMMON PLC	GBP	195 953	90 666	0.13
5 300	POSTE ITALIANE SPA	EUR	54 936	48 368	0.07
8 267	PROSUS NV	EUR	587 934	532 808	0.77
2 282	PROXIMUS SADP	EUR	36 644	20 529	0.03
7 583	PRUDENTIAL PLC	GBP	121 062	96 363	0.14
4 366	PUBLICIS GROUPE SA	EUR	247 800	259 428	0.37
2 044	PUMA SE	EUR	185 553	115 895	0.17
2 708	QIAGEN NV	EUR	118 999	127 303	0.18
1 421	RAIFFEISEN BANK INTERNATIONAL AG	EUR	25 189	21 812	0.03
16 877	RECKITT BENCKISER GROUP PLC	GBP	1 175 804	1 094 508	1.58
393	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	18 609	15 229	0.02
28 854	RED ELECTRICA CORP SA	EUR	528 170	469 166	0.68

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
36 487	RELX PLC	GBP	876 959	940 910	1.36
19 750	RENTOKIL INITIAL PLC	GBP	121 981	113 080	0.16
13 246	RIGHTMOVE PLC	GBP	97 241	76 348	0.11
8 602	RIO TINTO PLC	GBP	534 944	562 123	0.81
5 623	ROCHE HOLDING AG	CHF	1 760 080	1 654 242	2.39
214	ROCHE HOLDING AG - BR	CHF	71 809	77 672	0.11
1 512	RTL GROUP SA	EUR	73 471	59 633	0.09
2 373	SAGAX AB	SEK	47 305	50 468	0.07
11 775	SAGE GROUP PLC	GBP	90 371	98 951	0.14
2 268	SALMAR ASA	NOK	131 343	83 010	0.12
6 955	SAMPO OYJ - A	EUR	290 934	339 543	0.49
14 325	SANOFI	EUR	1 223 551	1 286 958	1.86
15 351	SAP SE	EUR	1 706 166	1 479 683	2.14
213	SARTORIUS AG	EUR	89 653	78 682	0.11
265	SARTORIUS STEDIM BIOTECH	EUR	94 735	80 163	0.12
2 153	SCHIBSTED ASA	NOK	55 467	37 987	0.05
2 287	SCHIBSTED ASA - B	NOK	55 013	38 960	0.06
10 676	SCHNEIDER ELECTRIC SE	EUR	1 568 652	1 395 567	2.02
7 459	SCHRODERS PLC	GBP	46 286	36 654	0.05
24 383	SEGRO PLC	GBP	283 427	209 849	0.30
1 673	SEVERN TRENT PLC	GBP	60 937	49 987	0.07
626	SHURGARD SELF STORAGE SA	EUR	27 446	26 824	0.04
13 723	SIEMENS AG - REG	EUR	1 769 586	1 779 050	2.57
2 811	SIEMENS HEALTHINEERS AG	EUR	146 105	131 358	0.19
4 350	SIKA AG	CHF	1 186 520	976 652	1.41
13 851	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	144 833	149 406	0.22
5 251	SKANSKA AB - B	SEK	106 990	77 913	0.11
9 738	SMITH & NEPHEW PLC	GBP	168 855	121 773	0.18
10 465	SOCIETE GENERALE SA	EUR	242 170	245 718	0.35
1 004	SODEXO SA	EUR	75 892	89 838	0.13
130	SOFINA SA	EUR	43 935	26 728	0.04
343	SONOVA HOLDING AG	CHF	118 055	76 176	0.11
2 309	SPAREBANK 1 SR-BANK ASA	NOK	24 375	26 508	0.04
675	SPIRAX-SARCO ENGINEERING PLC	GBP	102 897	80 757	0.12
2 929	SPOTIFY TECHNOLOGY SA	USD	459 685	216 673	0.31
4 966	ST JAMES'S PLACE PLC	GBP	78 046	61 288	0.09
25 918	STANDARD CHARTERED PLC	GBP	141 704	181 813	0.26
26 103	STELLANTIS NV	EUR	418 518	346 230	0.50
8 162	STOREBRAND ASA	NOK	60 521	66 299	0.10
5 189	SVENSKA CELLULOSA AB SCA - B	SEK	74 572	61 571	0.09
16 810	SVENSKA HANDELSBANKEN AB	SEK	149 102	158 875	0.23
218	SWATCH GROUP AG	CHF	50 174	58 063	0.08
518	SWATCH GROUP AG - REG	CHF	22 049	25 201	0.04
2 456	SWECO AB	SEK	30 351	22 053	0.03

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 034	SWEDBANK AB - A	SEK	208 891	191 869	0.28
1 504	SWEDISH ORPHAN BIOVITRUM AB	SEK	26 365	29 173	0.04
942	SWISS RE AG	CHF	80 668	82 500	0.12
145	SWISSCOM AG - REG	CHF	67 951	74 391	0.11
3 233	SYMRISE AG	EUR	357 903	328 634	0.47
116 952	TELECOM ITALIA SPA/MILANO	EUR	22 256	25 297	0.04
67 876	TELECOM ITALIA SPA/MILANO - RSP	EUR	16 168	14 139	0.02
13 980	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	137 369	76 561	0.11
569	TELEPERFORMANCE	EUR	182 974	126 716	0.18
4 528	TELE2 AB	SEK	51 343	34 651	0.05
9 301	TELIA CO AB	SEK	32 119	22 298	0.03
5 480	TENARIS SA	EUR	67 570	89 242	0.13
64 991	TERNA - RETE ELETTRICA NAZIONALE	EUR	498 144	448 438	0.65
4 109	TOMRA SYSTEMS ASA	NOK	78 847	64 722	0.09
29 650	UBS GROUP AG	CHF	411 680	516 612	0.75
2 367	UCB SA	EUR	212 617	174 117	0.25
2 729	UMICORE SA	EUR	111 296	93 659	0.14
18 458	UNICREDIT SPA	EUR	181 198	244 975	0.35
49 256	UNILEVER PLC	GBP	2 258 829	2 321 652	3.35
3 645	UNITED UTILITIES GROUP PLC	GBP	42 661	40 729	0.06
489	VANTAGE TOWERS AG	EUR	15 679	15 697	0.02
3 378	VAR ENERGI ASA	NOK	11 229	10 797	0.02
1 110	VERBUND AG	EUR	87 685	87 302	0.13
23 780	VESTAS WIND SYSTEMS A/S	DKK	711 875	646 268	0.93
1 321	VITROLIFE AB	SEK	39 657	22 119	0.03
5 545	VOLVO CAR AB	SEK	36 184	23 626	0.03
5 467	WALLENSTAM AB	SEK	22 360	21 582	0.03
2 161	WAREHOUSES DE PAUW CVA	EUR	70 630	57 699	0.08
2 305	WOLTERS KLUWER NV	EUR	193 244	225 337	0.33
3 234	WORLDLINE SA	EUR	227 647	118 138	0.17
16 882	WPP PLC	GBP	188 170	156 062	0.23
6 203	ZALANDO SE	EUR	371 447	205 381	0.30
875	ZURICH INSURANCE GROUP AG	CHF	322 301	391 931	0.57
12 012	3I GROUP PLC	GBP	167 606	181 618	0.26
Total Shares			71 865 101	68 925 915	99.53
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			71 865 101	68 925 915	99.53
Total Investments			71 865 101	68 925 915	99.53

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	16.71	United Kingdom	23.37
Banks	10.76	France	16.07
Personal Goods	8.15	Switzerland	15.18
Personal Care, Drug and Grocery Stores	6.16	Germany	12.40
Food Producers	6.15	Netherlands	7.60
Software and Computer Services	4.61	Sweden	5.33
Technology Hardware and Equipment	4.46	Denmark	5.08
Investment Banking and Brokerage Services	3.42	Spain	3.65
Media	3.17	Italy	2.63
Industrial Engineering	2.97	Finland	2.20
Non-life Insurance	2.91	Norway	1.51
Chemicals	2.87	Belgium	1.32
General Industrials	2.69	Ireland	0.87
Industrial Transportation	2.57	Jersey	0.84
Telecommunications Service Providers	2.56	Luxembourg	0.82
Electricity	2.53	Austria	0.53
Construction and Materials	2.39	Portugal	0.11
Electronic and Electrical Equipment	2.26	Bermuda	0.02
Automobiles and Parts	2.07		
Medical Equipment and Services	1.61		
Industrial Support Services	1.43		
Retailers	1.05		
Industrial Metals and Mining	0.94		
Alternative Energy	0.93		
Life Insurance	0.77		
Consumer Services	0.73		
Real Estate Investment Trusts	0.57		
Gas, Water and Multi-utilities	0.52		
Household Goods and Home Construction	0.43		
Real Estate Investment and Services	0.37		
Beverages	0.29		
Travel and Leisure	0.13		
Telecommunications Equipment	0.11		
Industrial Materials	0.08		
Aerospace and Defense	0.07		
Leisure Goods	0.04		
Health Care Providers	0.03		
Oil, Gas and Coal	0.02		
	99.53		99.53

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
10 961	ABB LTD	CHF	281 157	332 421	0.18
7 275	ABBOTT LABORATORIES	USD	873 902	798 722	0.43
11 196	ABBVIE INC	USD	1 316 065	1 809 386	0.97
2 457	ACCENTURE PLC - A	USD	773 706	655 626	0.35
2 602	ACTIVISION BLIZZARD INC	USD	197 838	199 183	0.11
4 046	ADEVINTA ASA	NOK	27 567	26 943	0.01
1 041	ADIDAS AG - REG	EUR	314 048	141 609	0.08
1 034	ADMIRAL GROUP PLC	GBP	42 324	26 579	0.01
3 405	ADOBE INC	USD	1 737 769	1 145 885	0.62
7 397	ADVANCED MICRO DEVICES INC	USD	831 275	479 104	0.26
1 627	ADVANTEST CORP	JPY	129 092	104 566	0.06
61	ADYEN NV	EUR	119 484	83 878	0.05
562	AENA SME SA	EUR	86 151	70 356	0.04
2 278	AFLAC INC	USD	121 203	163 879	0.09
1 699	AGILENT TECHNOLOGIES INC	USD	246 573	254 255	0.14
5 505	AGNICO EAGLE MINES LTD	CAD	312 808	285 868	0.15
60 706	AIA GROUP LTD	HKD	662 890	675 119	0.36
1 296	AIRBNB INC	USD	219 172	110 808	0.06
2 589	AKZO NOBEL NV	EUR	244 736	172 860	0.09
1 415	ALBEMARLE CORP	USD	320 498	306 857	0.17
749	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	130 718	109 107	0.06
2 275	ALFA LAVAL AB	SEK	72 721	65 742	0.04
4 234	ALFRESA HOLDINGS CORP	JPY	61 573	53 781	0.03
320	ALIGN TECHNOLOGY INC	USD	179 084	67 488	0.04
3 557	ALLKEM LTD	AUD	30 595	27 113	0.01
487	ALLSTATE CORP	USD	67 454	66 037	0.04
469	ALNYLAM PHARMACEUTICALS INC	USD	87 094	111 458	0.06
35 888	ALPHABET CLASS - A	USD	4 445 555	3 166 399	1.69
32 946	ALPHABET INC	USD	4 094 064	2 923 300	1.56
58 680	AMAZON.COM INC	USD	8 973 214	4 929 120	2.64
6 426	AMCOR PLC	USD	75 645	76 534	0.04
3 397	AMERICAN EXPRESS CO	USD	540 114	501 907	0.27
1 862	AMERICAN INTERNATIONAL GROUP INC	USD	105 059	117 753	0.06
1 071	AMERICAN TOWER CORP	USD	265 573	226 902	0.12
403	AMERICAN WATER WORKS CO INC	USD	66 709	61 425	0.03
448	AMERIPRISE FINANCIAL INC	USD	116 685	139 494	0.08
2 170	AMERISOURCEBERGEN CORP	USD	283 316	359 591	0.19
3 688	AMGEN INC	USD	832 044	968 616	0.52
420	ANSYS INC	USD	145 531	101 468	0.05
788	AON PLC - A	USD	219 163	236 510	0.13
1 766	APOLLO GLOBAL MANAGEMENT INC	USD	82 114	112 653	0.06
55 518	APPLE INC	USD	7 887 787	7 213 455	3.87
3 822	APPLIED MATERIALS INC	USD	487 545	372 186	0.20
1 187	APTIV PLC	USD	152 310	110 545	0.06

**MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS
ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 083	ARCH CAPITAL GROUP LTD	USD	44 723	67 991	0.04
733	ARES MANAGEMENT CORP - A	USD	59 235	50 167	0.03
987	ARISTA NETWORKS INC	USD	100 525	119 772	0.06
1 762	ARISTOCRAT LEISURE LTD	AUD	56 799	36 469	0.02
628	ARTHUR J GALLAGHER & CO	USD	98 056	118 403	0.06
8 500	ASAHI KASEI CORP	JPY	64 505	60 646	0.03
3 280	ASHTREAD GROUP PLC	GBP	235 494	186 224	0.10
1 854	ASICS CORP	JPY	38 598	40 946	0.02
64	ASM INTERNATIONAL NV	EUR	22 506	16 096	0.01
1 703	ASML HOLDING NV	EUR	1 168 419	915 670	0.49
10 276	ASSA ABLOY AB	SEK	268 091	220 618	0.12
8 218	ASTELLAS PHARMA INC	JPY	135 958	124 972	0.07
9 532	ASTRAZENECA PLC	GBP	1 147 034	1 286 233	0.69
892	ASX LTD	AUD	55 027	41 146	0.02
9 243	ATLAS ARTERIA LTD	AUD	42 978	41 433	0.02
18 959	ATLAS COPCO AB	SEK	269 559	223 988	0.12
11 454	ATLAS COPCO AB - B	SEK	140 352	122 130	0.07
614	ATLISSIAN CORP	USD	187 165	79 010	0.04
35 596	AT&T INC	USD	694 010	655 322	0.35
16 220	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	306 343	264 763	0.14
6 234	AUTO TRADER GROUP PLC	GBP	51 961	38 663	0.02
1 139	AUTODESK INC	USD	297 647	212 845	0.11
1 662	AUTOMATIC DATA PROCESSING INC	USD	345 413	396 985	0.21
933	AVALONBAY COMMUNITIES INC	USD	214 944	150 698	0.08
3 951	AXA SA	EUR	112 357	109 866	0.06
935	AXFOOD AB	SEK	22 954	25 655	0.01
1 224	AZBIL CORP	JPY	46 822	30 845	0.02
3 267	BALL CORP	USD	224 672	167 074	0.09
9 944	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	60 770	59 792	0.03
32 855	BANCO SANTANDER SA	EUR	114 861	98 268	0.05
1 320	BANDAI NAMCO HOLDINGS INC	JPY	98 077	83 175	0.04
14 273	BANK HAPOALIM BM	ILS	139 301	128 309	0.07
17 434	BANK LEUMI LE-ISRAEL BM	ILS	171 995	144 818	0.08
43 372	BANK OF AMERICA CORP	USD	1 787 361	1 436 481	0.77
3 425	BANK OF MONTREAL	CAD	342 180	310 060	0.17
3 839	BANK OF NEW YORK MELLON CORP	USD	195 419	174 751	0.09
6 564	BANK OF NOVA SCOTIA	CAD	406 287	321 386	0.17
102 202	BARCLAYS PLC	GBP	252 790	194 878	0.10
11 074	BARRATT DEVELOPMENTS PLC	GBP	90 589	52 856	0.03
1 138	BECTON DICKINSON AND CO	USD	272 966	289 393	0.16
825	BEIERSDORF AG	EUR	90 527	94 388	0.05
1 009	BIOGEN INC	USD	270 423	279 412	0.15
813	BIOMARIN PHARMACEUTICAL INC	USD	63 905	84 137	0.05
383	BIOMERIEUX	EUR	46 734	40 025	0.02

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
93	BIO-RAD LABORATORIES INC	USD	52 380	39 106	0.02
882	BLACKROCK INC	USD	730 972	625 012	0.34
2 536	BLACKSTONE INC - A	USD	301 478	188 146	0.10
1 528	BLOCK INC - A	USD	319 160	96 020	0.05
7 802	BNP PARIBAS SA	EUR	490 788	443 396	0.24
19 893	BOC HONG KONG HOLDINGS LTD	HKD	64 521	67 797	0.04
9 256	BOLLORE SE	EUR	48 501	51 566	0.03
215	BOOKING HOLDINGS INC	USD	490 961	433 285	0.23
5 673	BOSTON SCIENTIFIC CORP	USD	239 363	262 490	0.14
12 504	BRAMBLES LTD	AUD	96 836	102 350	0.06
3 328	BRENNTAG SE	EUR	269 356	212 114	0.11
11 466	BRISTOL-MYERS SQUIBB CO	USD	718 089	824 979	0.44
1 495	BROADCOM INC	USD	740 434	835 899	0.45
374	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	62 780	50 165	0.03
6 933	BROOKFIELD CORP	CAD	291 121	217 876	0.12
526	BROOKFIELD RENEWABLE CORP - A	CAD	17 280	14 469	0.01
3 779	BUNZL PLC	GBP	132 731	125 415	0.07
3 391	BURBERRY GROUP PLC	GBP	84 603	82 803	0.04
1 730	BUREAU VERITAS SA	EUR	53 392	45 438	0.02
1 194	CADENCE DESIGN SYSTEMS INC	USD	187 833	191 804	0.10
2 052	CAE INC	CAD	54 463	39 664	0.02
7 625	CAIXABANK SA	EUR	22 302	29 882	0.02
4 491	CAMECO CORP	CAD	125 900	101 724	0.05
4 497	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	253 522	181 781	0.10
10 377	CANADIAN PACIFIC RAILWAY LTD	CAD	812 899	773 145	0.42
355	CANADIAN UTILITIES LTD	CAD	10 565	9 603	0.01
1 000	CAPCOM CO LTD	JPY	24 254	31 907	0.02
929	CAPGEMINI SE	EUR	187 388	154 621	0.08
1 920	CAPITAL ONE FINANCIAL CORP	USD	270 272	178 483	0.10
12 243	CAPITALAND ASCENDAS REIT	SGD	26 588	25 012	0.01
24 700	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	41 088	37 569	0.02
10 692	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	21 931	29 496	0.02
2 757	CARDINAL HEALTH INC	USD	141 379	211 931	0.11
2 747	CARREFOUR SA	EUR	45 961	45 852	0.02
2 340	CASIO COMPUTER CO LTD	JPY	33 574	23 818	0.01
478	CASTELLUM AB	SEK	8 605	5 792	0.00
3 502	CATERPILLAR INC	USD	670 991	838 939	0.45
658	CBRE GROUP INC	USD	59 424	50 640	0.03
446	CGI INC	CAD	36 032	38 417	0.02
7 152	CHARLES SCHWAB CORP	USD	515 845	595 476	0.32
474	CHARTER COMMUNICATIONS INC	USD	333 054	160 733	0.09
4 543	CHARTER HALL GROUP	AUD	54 613	36 909	0.02
440	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	52 772	55 510	0.03
4 300	CHIBA BANK LTD	JPY	25 550	31 351	0.02

**MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS
ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
88	CHIPOTLE MEXICAN GRILL INC	USD	115 039	122 099	0.07
5	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	55 981	50 960	0.03
3 800	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	6 923	7 751	0.00
1 592	CHR HANSEN HOLDING A/S	DKK	124 928	114 170	0.06
1 312	CHUBB LTD	USD	235 047	289 427	0.16
6 015	CHUGAI PHARMACEUTICAL CO LTD	JPY	217 938	153 538	0.08
2 253	CHURCH & DWIGHT CO INC	USD	200 380	181 614	0.10
546	CINCINNATI FINANCIAL CORP	USD	62 239	55 905	0.03
329	CINTAS CORP	USD	133 809	148 583	0.08
18 630	CISCO SYSTEMS INC	USD	948 126	887 533	0.48
11 674	CITIGROUP INC	USD	743 378	528 015	0.28
1 293	CITIZENS FINANCIAL GROUP INC	USD	59 210	50 905	0.03
961	CLOROX CO	USD	160 064	134 857	0.07
1 181	CLOUDFLARE INC	USD	154 400	53 393	0.03
1 619	CME GROUP INC	USD	325 117	272 251	0.15
18 592	COCA-COLA CO	USD	1 145 061	1 182 637	0.64
1 794	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	86 871	99 208	0.05
195	COCHLEAR LTD	AUD	30 168	26 993	0.01
7 696	COLGATE-PALMOLIVE CO	USD	597 076	606 368	0.33
301	COLOPLAST A/S	DKK	40 754	35 077	0.02
25 181	COMCAST CORP	USD	1 095 936	880 580	0.47
9 578	COMMONWEALTH BANK OF AUSTRALIA	AUD	662 789	666 427	0.36
4 753	COMPASS GROUP PLC	GBP	103 259	109 628	0.06
522	COMPUTERSHARE LTD	AUD	8 063	9 275	0.00
7 121	CONAGRA BRANDS INC	USD	242 001	275 583	0.15
7 200	CONCORDIA FINANCIAL GROUP LTD	JPY	26 960	30 013	0.02
34 002	CONTACT ENERGY LTD	NZD	177 653	165 799	0.09
199	COOPER COS INC	USD	74 287	65 803	0.04
1 988	COPART INC	USD	137 068	121 049	0.07
2 830	CORTEVA INC	USD	153 216	166 347	0.09
1 661	COSTAR GROUP INC	USD	142 898	128 362	0.07
8 527	CREDIT AGRICOLE SA	EUR	103 282	89 466	0.05
1 305	CRODA INTERNATIONAL PLC	GBP	145 492	103 666	0.06
672	CROWDSTRIKE HOLDINGS INC - A	USD	167 729	70 755	0.04
1 992	CROWN CASTLE INC	USD	361 824	270 195	0.15
1 934	CSL LTD	AUD	419 530	377 413	0.20
17 031	CSX CORP	USD	592 930	527 620	0.28
5 863	CVS HEALTH CORP	USD	541 278	546 373	0.29
156	CYBERARK SOFTWARE LTD	USD	26 650	20 225	0.01
2 418	DAIFUKU CO LTD	JPY	190 043	113 254	0.06
14 496	DAIICHI SANKYO CO LTD	JPY	384 879	466 922	0.25
2 136	DAIMLER TRUCK HOLDING AG	EUR	59 962	65 984	0.04
743	DAITO TRUST CONSTRUCTION CO LTD	JPY	76 994	76 246	0.04
4 908	DAIWA HOUSE INDUSTRY CO LTD	JPY	147 175	113 043	0.06

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 085	DAIWA SECURITIES GROUP INC	JPY	50 049	40 142	0.02
2 510	DANAHER CORP	USD	718 306	666 204	0.36
2 286	DANONE SA	EUR	144 404	120 108	0.06
4 098	DASSAULT SYSTEMES SE	EUR	200 204	146 493	0.08
969	DATADOG INC	USD	139 443	71 222	0.04
11 768	DBS GROUP HOLDINGS LTD	SGD	265 240	297 621	0.16
2 302	DEERE & CO	USD	766 930	987 006	0.53
3 541	DELL TECHNOLOGIES INC	USD	159 704	142 419	0.08
1 132	DENTSU GROUP INC	JPY	40 487	35 561	0.02
11 677	DEUTSCHE BANK AG - REG	EUR	112 012	131 951	0.07
801	DEUTSCHE BOERSE AG	EUR	133 768	137 976	0.07
8 871	DEUTSCHE POST AG - REG	EUR	409 742	333 069	0.18
13 645	DEUTSCHE TELEKOM AG - REG	EUR	253 987	271 418	0.15
1 297	DEXCOM INC	USD	163 422	146 872	0.08
5 520	DEXUS	AUD	42 225	29 012	0.02
103	DISCO CORP	JPY	28 645	29 469	0.02
1 193	DISCOVER FINANCIAL SERVICES	USD	131 386	116 711	0.06
6 802	DNB BANK ASA	NOK	133 188	134 265	0.07
1 210	DOLLARAMA INC	CAD	55 276	70 719	0.04
1 266	DOVER CORP	USD	200 599	171 429	0.09
890	DR HORTON INC	USD	75 845	79 335	0.04
5 655	DSV A/S	DKK	770 488	889 901	0.48
5 842	EBAY INC	USD	354 052	242 268	0.13
4 716	ECOLAB INC	USD	895 211	686 461	0.37
1 021	EDP RENOVAVEIS SA	EUR	26 065	22 425	0.01
3 882	EDWARDS LIFESCIENCES CORP	USD	414 004	289 636	0.16
1 648	EISAI CO LTD	JPY	116 514	108 713	0.06
7 185	ELECTRICITE DE FRANCE SA	EUR	70 658	92 018	0.05
1 120	ELECTRONIC ARTS INC	USD	149 728	136 842	0.07
669	ELEVANCE HEALTH INC	USD	297 280	343 177	0.18
3 736	ELI LILLY & CO	USD	940 740	1 366 778	0.74
1 136	ELIA GROUP SA/NV	EUR	172 394	161 006	0.09
422	ELISA OYJ	EUR	22 862	22 276	0.01
31	EMS-CHEMIE HOLDING AG	CHF	33 908	20 974	0.01
30 424	ENEL SPA	EUR	217 260	163 324	0.09
479	ENPHASE ENERGY INC	USD	98 526	126 916	0.07
1 926	ENTRAASA	NOK	17 938	20 685	0.01
19 909	E.ON SE	EUR	233 057	198 328	0.11
157	EPAM SYSTEMS INC	USD	78 301	51 455	0.03
8 484	EPIROC AB - A	SEK	171 858	154 583	0.08
5 308	EPIROC AB - B	SEK	92 670	85 406	0.05
1 254	EQT AB	SEK	53 090	26 549	0.01
976	EQUIFAX INC	USD	207 415	189 695	0.10
555	EQUINIX INC	USD	448 027	363 542	0.20

**MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS
ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 289	EQUITY RESIDENTIAL	USD	179 339	135 051	0.07
306	ESSEX PROPERTY TRUST INC	USD	101 360	64 848	0.03
5 596	ESSITY AB	SEK	143 910	146 781	0.08
2 403	ESTEE LAUDER COS INC - A	USD	676 847	596 208	0.32
331	EUROFINS SCIENTIFIC SE	EUR	38 188	23 690	0.01
2 211	EVERSOURCE ENERGY	USD	193 512	185 370	0.10
28 171	EVOLUTION MINING LTD	AUD	84 564	56 931	0.03
2 899	EXELON CORP	USD	125 919	125 324	0.07
569	EXPEDIA GROUP INC	USD	84 232	49 844	0.03
1 951	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	212 857	202 748	0.11
9 373	EXPERIAN PLC	GBP	394 805	317 153	0.17
658	EXTRA SPACE STORAGE INC	USD	119 813	96 844	0.05
2 024	FANUC CORP	JPY	383 484	304 263	0.16
311	FAST RETAILING CO LTD	JPY	218 542	189 813	0.10
3 190	FASTENAL CO	USD	178 885	150 951	0.08
2 964	FERGUSON PLC	GBP	409 138	372 219	0.20
1 634	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	198 834	110 867	0.06
2 769	FIFTH THIRD BANCORP	USD	109 081	90 851	0.05
626	FIRST REPUBLIC BANK/CA	USD	120 973	76 303	0.04
6 129	FIRSTENERGY CORP	USD	266 645	257 050	0.14
1 634	FISERV INC	USD	172 046	165 148	0.09
274	FLEETCOR TECHNOLOGIES INC	USD	69 142	50 328	0.03
2 391	FLEX LTD	USD	34 611	51 311	0.03
15 938	FORTESCUE METALS GROUP LTD	AUD	235 772	221 682	0.12
2 361	FORTINET INC	USD	133 086	115 429	0.06
3 587	FORTIVE CORP	USD	213 915	230 465	0.12
636	GARMIN LTD	USD	90 699	58 696	0.03
180	GARTNER INC	USD	52 457	60 505	0.03
133	GENERAC HOLDINGS INC	USD	43 052	13 388	0.01
4 167	GENERAL MILLS INC	USD	278 388	349 403	0.19
1 421	GENUINE PARTS CO	USD	190 769	246 558	0.13
797	GEORGE WESTON LTD	CAD	89 832	98 815	0.05
7 677	GILEAD SCIENCES INC	USD	484 591	659 070	0.35
139	GIVAUDAN SA - REG	CHF	603 338	425 611	0.23
1 264	GJENSIDIGE FORSIKRING ASA	NOK	21 689	24 661	0.01
788	GLOBAL PAYMENTS INC	USD	123 555	78 264	0.04
413	GLOBANT SA	USD	110 467	69 450	0.04
2 034	GOLDMAN SACHS GROUP INC	USD	702 224	698 435	0.38
6 681	GOODMAN GROUP	AUD	98 287	78 654	0.04
8 427	GPT GROUP	AUD	30 256	24 002	0.01
442	GROUPE BRUXELLES LAMBERT NV	EUR	34 512	35 181	0.02
30 032	GSK PLC	GBP	628 182	519 329	0.28
2 137	HALMA PLC	GBP	81 068	50 743	0.03
600	HAMAMATSU PHOTONICS KK	JPY	23 275	28 739	0.02

**MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS
ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 802	HANG SENG BANK LTD	HKD	88 599	79 859	0.04
900	HANKYU HANSHIN HOLDINGS INC	JPY	27 048	26 738	0.01
241	HAPAG-LLOYD AG	EUR	57 847	45 680	0.02
1 082	HARTFORD FINANCIAL SERVICES GROUP INC	USD	72 810	82 048	0.04
601	HENKEL AG & CO KGAA - PFD	EUR	53 414	41 705	0.02
356	HERMES INTERNATIONAL	EUR	486 919	549 015	0.30
1 363	HERSHEY CO	USD	254 453	315 630	0.17
12 207	HEWLETT PACKARD ENTERPRISE CO	USD	192 841	194 824	0.10
3 105	HEXAGON AB	SEK	45 979	32 482	0.02
100	HIROSE ELECTRIC CO LTD	JPY	13 113	12 581	0.01
636	HOLMEN AB	SEK	34 711	25 264	0.01
1 443	HOLOGIC INC	USD	102 226	107 951	0.06
3 459	HOME DEPOT INC	USD	1 085 122	1 092 560	0.59
9 291	HONG KONG EXCHANGES & CLEARING LTD	HKD	488 062	401 402	0.22
5 700	HONGKONG LAND HOLDINGS LTD	USD	28 014	26 220	0.01
2 640	HOYA CORP	JPY	332 165	254 206	0.14
8 312	HP INC	USD	242 214	223 343	0.12
110 064	HSBC HOLDINGS PLC	GBP	631 322	682 751	0.37
244	HUBSPOT INC	USD	129 401	70 548	0.04
228	HUMANA INC	USD	101 418	116 779	0.06
4 753	HUNTINGTON BANCSHARES INC/OH	USD	72 954	67 017	0.04
4 602	HUSQVARNA AB - B	SEK	48 153	32 295	0.02
19 393	HYDRO ONE LTD	CAD	518 543	519 129	0.28
56 645	IBERDROLA SA	EUR	619 818	660 766	0.36
1 178	ICON PLC	USD	271 763	228 827	0.12
321	IDEXX LABORATORIES INC	USD	173 405	130 955	0.07
10 287	IGO LTD	AUD	91 711	93 900	0.05
1 941	ILLINOIS TOOL WORKS INC	USD	401 715	427 602	0.23
942	ILLUMINA INC	USD	304 224	190 472	0.10
1 266	INDUTRADE AB	SEK	33 093	25 649	0.01
4 052	INFINEON TECHNOLOGIES AG - REG	EUR	131 750	122 945	0.07
9 144	INFORMA PLC	GBP	66 465	68 150	0.04
12 481	ING GROEP NV	EUR	166 641	151 692	0.08
4 710	INGERSOLL RAND INC	USD	240 855	246 098	0.13
234	INSULET CORP	USD	62 690	68 887	0.04
10 137	INSURANCE AUSTRALIA GROUP LTD	AUD	32 944	32 654	0.02
455	INTACT FINANCIAL CORP	CAD	61 803	65 453	0.04
2 847	INTERCONTINENTAL EXCHANGE INC	USD	335 452	292 074	0.16
2 184	INTERNATIONAL BUSINESS MACHINES CORP	USD	274 369	307 704	0.17
5 326	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	714 686	558 378	0.30
767	INTERTEK GROUP PLC	GBP	55 090	37 218	0.02
1 430	INTUIT INC	USD	754 455	556 585	0.30
1 150	INTUITIVE SURGICAL INC	USD	367 216	305 153	0.16
1 457	INVESTMENT AB LATOUR - B	SEK	44 641	27 561	0.01

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 438	INVESTOR AB	SEK	81 589	63 962	0.03
10 339	INVESTOR AB - B	SEK	232 423	187 103	0.10
2 662	INVITATION HOMES INC REITS	USD	98 692	78 902	0.04
795	IQVIA HOLDINGS INC	USD	186 501	162 888	0.09
4 500	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	35 664	49 009	0.03
12 413	ISRAEL DISCOUNT BANK A	ILS	73 118	65 011	0.03
5 944	ISUZU MOTORS LTD	JPY	75 752	69 691	0.04
35 924	J SAINSBURY PLC	GBP	112 692	94 073	0.05
2 363	JAPAN EXCHANGE GROUP INC	JPY	55 233	33 982	0.02
22 300	JAPAN POST HOLDINGS CO LTD	JPY	163 150	187 516	0.10
7	JAPAN REAL ESTATE INVESTMENT CORP	JPY	35 547	30 611	0.02
574	JARDINE MATHESON HOLDINGS LTD	USD	31 510	29 217	0.02
18 171	JD SPORTS FASHION PLC	GBP	35 446	27 573	0.01
3 101	JERONIMO MARTINS SGPS SA	EUR	72 455	66 787	0.04
10 096	JOHNSON CONTROLS INTERNATIONAL PLC	USD	672 886	646 144	0.35
13 662	JPMORGAN CHASE & CO	USD	2 055 108	1 832 074	0.99
7 863	KAJIMA CORP	JPY	93 538	91 535	0.05
2 139	KBC GROUP NV	EUR	181 628	137 153	0.07
6 200	KDDI CORP	JPY	202 730	187 111	0.10
1 200	KEIO CORP	JPY	53 841	44 018	0.02
1 500	KEISEI ELECTRIC RAILWAY CO LTD	JPY	41 983	42 688	0.02
622	KERING SA	EUR	462 892	315 651	0.17
780	KERRY GROUP PLC	EUR	69 684	70 126	0.04
3 255	KESKO OYJ - B	EUR	99 111	71 632	0.04
10 801	KEURIG DR PEPPER INC	USD	402 475	385 164	0.21
3 457	KEYCORP	USD	75 227	60 221	0.03
820	KEYENCE CORP	JPY	470 536	319 560	0.17
876	KEYSIGHT TECHNOLOGIES INC	USD	144 136	149 857	0.08
1 214	KINGSPAN GROUP PLC	EUR	136 031	65 534	0.04
2 679	KKR & CO INC	USD	198 345	124 359	0.07
783	KLA CORP	USD	261 461	295 214	0.16
606	KNORR-BREMSE AG	EUR	58 630	33 010	0.02
5 263	KONE OYJ - B	EUR	319 872	271 298	0.15
2 652	KONINKLIJKE DSM NV	EUR	496 348	323 509	0.17
300	KOSE CORP	JPY	31 449	32 786	0.02
3 543	KRAFT HEINZ CO	USD	128 936	144 236	0.08
9 222	KUBOTA CORP	JPY	191 353	126 995	0.07
372	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	106 346	86 524	0.05
900	KURITA WATER INDUSTRIES LTD	JPY	32 478	37 243	0.02
1 900	KYOWA KIRIN CO LTD	JPY	44 173	43 488	0.02
335	LABORATORY CORP OF AMERICA HOLDINGS	USD	90 269	78 886	0.04
1 994	LAM RESEARCH CORP	USD	1 103 342	838 078	0.45
7 101	LAND SECURITIES GROUP PLC	GBP	63 899	53 078	0.03
400	LASERTEC	JPY	82 602	65 921	0.04

**MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS
ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
22 852	LEGAL & GENERAL GROUP PLC	GBP	68 860	68 583	0.04
3 206	LEGRAND SA	EUR	316 598	256 004	0.14
614	LIBERTY BROADBAND CORP	USD	96 460	46 830	0.03
5 000	LINK REIT	HKD	42 800	36 707	0.02
401	LIVE NATION ENTERTAINMENT INC	USD	44 720	27 966	0.02
316 039	LLOYDS BANKING GROUP PLC	GBP	192 817	172 628	0.09
2 082	LOBLAW COS LTD	CAD	170 933	183 963	0.10
2 176	LONDON STOCK EXCHANGE GROUP PLC	GBP	216 750	186 782	0.10
2 568	L'OREAL SA	EUR	1 051 125	914 297	0.49
2 601	LOWE'S COS INC	USD	534 271	518 223	0.28
2 344	LUCID GROUP INC	USD	59 538	16 010	0.01
575	LULULEMON ATHLETICA INC	USD	211 865	184 219	0.10
5 937	LYNAS CORP LTD	AUD	48 073	31 606	0.02
2 046	MACQUARIE GROUP LTD	AUD	255 223	231 659	0.12
3 432	MAKITA CORP	JPY	140 827	80 113	0.04
2 011	MARSH & MCLENNAN COS INC	USD	305 834	332 780	0.18
2 129	MARUI GROUP CO LTD	JPY	41 152	35 192	0.02
2 999	MARVELL TECHNOLOGY INC	USD	180 010	111 083	0.06
4 416	MASTERCARD INC	USD	1 518 183	1 535 576	0.83
826	MAYR MELNHOF KARTON AG	EUR	135 328	133 290	0.07
3 000	MAZDA MOTOR CORP	JPY	24 198	22 850	0.01
2 614	MCCORMICK & CO INC/MD	USD	227 304	216 674	0.12
3 408	MCDONALD'S CORP	USD	835 642	898 110	0.48
1 199	MCKESSON CORP	USD	298 429	449 769	0.24
9 329	MEDIBANK PVT LTD	AUD	20 813	18 663	0.01
8 511	MEDTRONIC PLC	USD	952 546	661 475	0.36
1 272	MERCEDES-BENZ GROUP AG	EUR	92 046	83 353	0.04
13 163	MERCK & CO INC	USD	1 063 440	1 460 435	0.79
453	MERCK KGAA	EUR	95 744	87 459	0.05
32 414	MERCURY NZ LTD	NZD	119 705	113 980	0.06
3 764	META PLATFORMS INC	USD	1 176 678	452 960	0.24
623	METLIFE INC	USD	43 784	45 087	0.02
3 761	METRO INC/CN	CAD	200 928	208 101	0.11
119	METTLER-TOLEDO INTERNATIONAL INC	USD	163 894	172 009	0.09
1 389	MICROCHIP TECHNOLOGY INC	USD	103 833	97 577	0.05
8 261	MICRON TECHNOLOGY INC	USD	620 282	412 885	0.22
38 071	MICROSOFT CORP	USD	11 376 339	9 130 188	4.90
508	MID-AMERICA APARTMENT COMMUNITIES INC	USD	92 575	79 751	0.04
1 900	MINEBEA MITSUMI INC	JPY	44 056	28 382	0.02
34 812	MIRVAC GROUP	AUD	58 556	50 285	0.03
1 300	MISUMI GROUP INC	JPY	28 022	28 366	0.02
94 176	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	513 462	634 525	0.34
5 499	MITSUMI FUDOSAN CO LTD	JPY	118 705	100 732	0.05
1 929	MIZRAHI TEFAHOT BANK LTD	ILS	71 759	62 268	0.03

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
18 060	MIZUHO FINANCIAL GROUP INC	JPY	247 414	254 040	0.14
1 429	MODERNA INC	USD	331 001	256 677	0.14
6 505	MONDELEZ INTERNATIONAL INC	USD	404 695	433 558	0.23
355	MONGODB INC	USD	135 584	69 878	0.04
144	MONOLITHIC POWER SYSTEMS INC	USD	67 492	50 920	0.03
1 609	MONSTER BEVERAGE CORP	USD	139 983	163 362	0.09
1 072	MOODY'S CORP	USD	372 954	298 681	0.16
8 068	MORGAN STANLEY	USD	706 414	685 941	0.37
719	MOTOROLA SOLUTIONS INC	USD	164 226	185 293	0.10
3 339	MOWI ASA	NOK	72 153	56 672	0.03
437	MSCI INC	USD	233 731	203 279	0.11
536	M&T BANK CORP	USD	81 581	77 752	0.04
2 500	MTR CORP LTD	HKD	13 527	13 245	0.01
1 948	M3 INC	JPY	117 403	52 825	0.03
1 300	NABTESCO CORP	JPY	34 733	33 154	0.02
2 052	NASDAQ INC	USD	123 431	125 890	0.07
18 507	NATIONAL AUSTRALIA BANK LTD	AUD	365 115	377 273	0.20
1 582	NATIONAL BANK OF CANADA	CAD	122 125	106 519	0.06
29 205	NATWEST GROUP PLC	GBP	89 074	93 165	0.05
3 144	NEC CORP	JPY	137 768	110 443	0.06
11 707	NESTLE SA	CHF	1 527 161	1 355 652	0.73
1 830	NETFLIX INC	USD	828 299	539 630	0.29
10 000	NEW WORLD DEVELOPMENT CO LTD	HKD	39 444	28 187	0.02
2 083	NEWMONT CORP	USD	124 293	98 318	0.05
2 151	NEXON CO LTD	JPY	40 769	48 287	0.03
913	NEXT PLC	GBP	94 002	63 763	0.03
2 200	NGK SPARK PLUG CO LTD	JPY	35 796	40 667	0.02
12 601	NIBE INDUSTRIER AB - B	SEK	138 818	117 429	0.06
295	NICE LTD	ILS	78 418	56 851	0.03
6 950	NIKE INC - B	USD	1 015 898	813 220	0.44
4 230	NINTENDO CO LTD	JPY	196 970	177 349	0.10
6 700	NIPPON PAINT HOLDINGS CO LTD	JPY	79 919	52 759	0.03
15	NIPPON PROLOGIS REIT INC	JPY	45 541	35 071	0.02
20 937	NOMURA HOLDINGS INC	JPY	99 269	77 531	0.04
19	NOMURA REAL ESTATE MASTER FUND INC	JPY	25 089	23 472	0.01
4 172	NOMURA RESEARCH INSTITUTE LTD	JPY	150 378	98 494	0.05
25 837	NORDEA BANK ABP	SEK	295 083	276 929	0.15
1 292	NORTHERN TRUST CORP	USD	143 685	114 329	0.06
22 222	NORTHLAND POWER INC	CAD	721 530	608 963	0.33
9 148	NOVARTIS AG - REG	CHF	770 768	826 478	0.44
1 372	NOVOZYMES A/S - B	DKK	95 752	69 291	0.04
15 538	NVIDIA CORP	USD	3 195 015	2 270 724	1.21
12 556	OBAYASHI CORP	JPY	97 544	94 971	0.05
308	OBIC CO LTD	JPY	58 350	45 309	0.02

**MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS
ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
783	OKTA INC	USD	148 231	53 502	0.03
255	OLD DOMINION FREIGHT LINE INC	USD	63 433	72 364	0.04
12 038	OLYMPUS CORP	JPY	257 450	214 585	0.12
1 916	OMRON CORP	JPY	144 908	93 008	0.05
3 887	ONO PHARMACEUTICAL CO LTD	JPY	92 254	90 823	0.05
749	OPEN TEXT CORP	CAD	32 199	22 178	0.01
8 082	ORACLE CORP	USD	663 645	660 623	0.36
151	O'REILLY AUTOMOTIVE INC	USD	97 165	127 449	0.07
1 700	ORIENTAL LAND	JPY	322 499	246 860	0.13
21 487	ORKLA ASA	NOK	186 121	154 734	0.08
2 275	ORSTED AS	DKK	288 280	206 119	0.11
1 672	OTIS WORLDWIDE CORP	USD	137 547	130 934	0.07
18 799	OVERSEA-CHINESE BANKING CORP LTD	SGD	162 700	170 721	0.09
1 588	PACCAR INC	USD	137 990	157 164	0.08
4 848	PALANTIR TECHNOLOGIES INC	USD	96 071	31 124	0.02
1 115	PALO ALTO NETWORKS INC	USD	169 815	155 587	0.08
1 900	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	28 674	35 323	0.02
7 000	PANASONIC HOLDINGS CORP	JPY	49 062	58 915	0.03
2 984	PARAMOUNT GLOBAL - B	USD	89 721	50 370	0.03
85	PARTNERS GROUP HOLDING AG	CHF	134 238	75 039	0.04
1 001	PAYCHEX INC - AK9420	USD	113 744	115 676	0.06
207	PAYCOM SOFTWARE INC	USD	91 202	64 234	0.03
4 141	PAYPAL HOLDINGS INC	USD	898 184	294 922	0.16
3 823	PEARSON PLC	GBP	37 550	43 190	0.02
12 479	PEPSICO INC	USD	2 043 421	2 254 456	1.20
700	PERKINELMER INC	USD	116 958	98 154	0.05
2 315	PERSIMMON PLC	GBP	82 510	33 889	0.02
19 712	PFIZER INC	USD	865 751	1 010 043	0.54
8 397	PILBARA MINERALS LTD	AUD	24 618	21 354	0.01
1 893	PNC FINANCIAL SERVICES GROUP INC	USD	349 156	298 980	0.16
1 058	PPG INDUSTRIES INC	USD	147 117	133 033	0.07
725	PRINCIPAL FINANCIAL GROUP INC	USD	49 168	60 842	0.03
12 814	PROCTER & GAMBLE CO	USD	1 880 884	1 942 090	1.04
2 757	PROGRESSIVE CORP	USD	318 044	357 610	0.19
6 254	PROLOGIS INC	USD	817 804	705 013	0.38
3 239	PROSUS NV	EUR	239 445	222 792	0.12
715	PRUDENTIAL FINANCIAL INC	USD	84 492	71 114	0.04
1 644	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	104 032	100 728	0.05
1 249	PUBLIC STORAGE	USD	396 892	349 957	0.19
1 228	PUBLICIS GROUPE SA	EUR	82 743	77 875	0.04
832	PUMA SE	EUR	91 558	50 347	0.03
4 700	QBE INSURANCE GROUP LTD	AUD	39 532	42 806	0.02
1 740	QIAGEN NV	EUR	82 192	87 298	0.05
4 181	QUALCOMM INC	USD	600 271	459 659	0.25

**MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS
ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
199	QUEST DIAGNOSTICS INC	USD	30 770	31 132	0.02
8 590	RAKUTEN GROUP INC	JPY	75 627	38 801	0.02
795	RAYMOND JAMES FINANCIAL INC	USD	71 876	84 946	0.05
2 754	REALTY INCOME CORP	USD	186 080	174 686	0.09
7 054	RECKITT BENCKISER GROUP PLC	GBP	567 255	488 231	0.26
28 903	RECRUIT HOLDINGS CO LTD	JPY	1 276 413	914 986	0.49
21 366	RED ELECTRICA CORP SA	EUR	442 650	370 775	0.20
542	REGENERON PHARMACEUTICALS INC	USD	320 796	391 048	0.21
3 526	REGIONS FINANCIAL CORP	USD	72 334	76 021	0.04
20 627	RELX PLC	GBP	613 143	567 691	0.31
13 949	RENTOKIL INITIAL PLC	GBP	103 288	85 237	0.05
1 415	REPUBLIC SERVICES INC	USD	182 425	182 521	0.10
653	RESMED INC	USD	158 948	135 909	0.07
14 224	RESONA HOLDINGS INC	JPY	55 902	77 963	0.04
2 806	RESTAURANT BRANDS INTERNATIONAL INC	CAD	151 726	181 353	0.10
4 795	RIGHTMOVE PLC	GBP	43 564	29 496	0.02
2 377	RIO TINTO LTD	AUD	206 816	187 651	0.10
6 318	RIO TINTO PLC	GBP	505 861	440 634	0.24
352	RITCHIE BROS AUCTIONEERS INC	CAD	21 792	20 318	0.01
628	RIVIAN AUTOMOTIVE INC	USD	31 551	11 574	0.01
2 093	ROCHE HOLDING AG	CHF	789 284	657 153	0.35
82	ROCHE HOLDING AG - BR	CHF	34 089	31 764	0.02
1 064	ROCKWELL AUTOMATION INC	USD	290 159	274 054	0.15
903	ROLLINS INC	USD	31 650	32 996	0.02
457	ROPER TECHNOLOGIES INC	USD	215 809	197 465	0.11
433	ROSS STORES INC	USD	43 606	50 258	0.03
7 111	ROYAL BANK OF CANADA	CAD	706 932	668 101	0.36
622	ROYALTY PHARMA PLC	USD	25 730	24 581	0.01
4 656	SAGE GROUP PLC	GBP	44 959	41 758	0.02
4 417	SALESFORCE INC	USD	1 091 159	585 650	0.32
1 094	SALMAR ASA	NOK	69 652	42 734	0.02
3 125	SAMPO OYJ - A	EUR	148 661	162 822	0.09
4 227	SANDVIK AB	SEK	98 927	76 430	0.04
6 822	SANOFI	EUR	679 178	654 105	0.35
4 058	SANTEN PHARMACEUTICAL CO LTD	JPY	55 121	33 031	0.02
6 213	SAP SE	EUR	809 195	639 145	0.34
146	SARTORIUS AG	EUR	78 965	57 559	0.03
93	SARTORIUS STEDIM BIOTECH	EUR	42 745	30 024	0.02
490	SBA COMMUNICATIONS CORP	USD	164 212	137 352	0.07
1 100	SBI HOLDINGS INC	JPY	27 920	20 984	0.01
34 865	SCENTRE GROUP	AUD	67 629	68 095	0.04
242	SCHINDLER HOLDING AG	CHF	65 625	45 485	0.02
6 488	SCHNEIDER ELECTRIC SE	EUR	1 036 947	905 147	0.49
1 416	SCREEN HOLDINGS CO LTD	JPY	113 293	90 791	0.05

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 523	SEA LTD	USD	441 714	79 242	0.04
525	SEAGEN INC	USD	85 476	67 468	0.04
1 300	SECOM CO LTD	JPY	91 383	74 318	0.04
7 964	SEGRO PLC	GBP	120 666	73 151	0.04
2 819	SEKISUI HOUSE LTD	JPY	57 239	49 855	0.03
1 137	SERVICENOW INC	USD	650 331	441 463	0.24
1 441	SEVERN TRENT PLC	GBP	58 399	45 951	0.02
2 460	SG HOLDINGS CO LTD	JPY	57 416	34 119	0.02
4 278	SHERWIN-WILLIAMS CO	USD	1 111 514	1 015 298	0.55
2 352	SHIMADZU CORP	JPY	89 818	66 757	0.04
507	SHIMANO INC	JPY	130 570	80 385	0.04
8 042	SHIMIZU CORP	JPY	55 375	42 909	0.02
1 943	SHIONOGI & CO LTD	JPY	122 849	96 984	0.05
5 069	SHISEIDO CO LTD	JPY	286 741	248 600	0.13
4 115	SHOPIFY INC	CAD	460 246	142 772	0.08
9 036	SIEMENS AG - REG	EUR	1 301 009	1 250 206	0.67
978	SIEMENS HEALTHINEERS AG	EUR	56 742	48 775	0.03
2 327	SIKA AG	CHF	728 190	557 588	0.30
2 307	SIMON PROPERTY GROUP INC	USD	279 647	271 026	0.15
3 500	SINGAPORE EXCHANGE LTD	SGD	25 799	23 356	0.01
13 276	SINO LAND CO LTD	HKD	19 064	16 601	0.01
6 918	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	97 061	79 640	0.04
4 022	SKANSKA AB - B	SEK	90 937	63 691	0.03
308	SMC CORP	JPY	190 782	129 741	0.07
3 064	SMITH & NEPHEW PLC	GBP	55 899	40 892	0.02
6 939	SNAP INC	USD	338 415	62 104	0.03
876	SNOWFLAKE INC - A	USD	271 205	125 741	0.07
5 402	SOCIETE GENERALE SA	EUR	162 631	135 369	0.07
21 700	SOFTBANK CORP	JPY	266 685	244 720	0.13
10 647	SOFTBANK GROUP CORP	JPY	464 528	455 430	0.25
123	SONOVA HOLDING AG	CHF	47 926	29 154	0.02
11 604	SONY GROUP CORP	JPY	1 186 781	882 535	0.47
2 536	S&P GLOBAL INC	USD	970 202	849 408	0.46
645	SPIRAX-SARCO ENGINEERING PLC	GBP	124 140	82 357	0.04
554	SPLUNK INC	USD	87 617	47 694	0.03
809	SPOTIFY TECHNOLOGY SA	USD	123 384	63 871	0.03
537	SS&C TECHNOLOGIES HOLDINGS INC	USD	39 063	27 956	0.02
12 604	SSE PLC	GBP	258 734	259 557	0.14
13 939	STANDARD CHARTERED PLC	GBP	86 652	104 357	0.06
2 702	STARBUCKS CORP	USD	269 370	268 038	0.14
1 744	STATE STREET CORP	USD	146 453	135 282	0.07
10 114	STOCKLAND	AUD	31 604	24 898	0.01
1 136	STRYKER CORP	USD	285 148	277 741	0.15
10 947	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	365 579	439 390	0.24

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 866	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	94 773	99 657	0.05
2 032	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	63 208	48 065	0.03
697	SUN COMMUNITIES INC	USD	118 982	99 671	0.05
12 654	SUN HUNG KAI PROPERTIES LTD	HKD	157 518	173 152	0.09
3 745	SUN LIFE FINANCIAL INC	CAD	197 471	173 716	0.09
3 007	SUNCORP GROUP LTD	AUD	23 212	24 552	0.01
165	SVB FINANCIAL GROUP	USD	105 830	37 973	0.02
2 781	SVENSKA CELLULOSA AB SCA - B	SEK	42 697	35 218	0.02
7 512	SVENSKA HANDELSBANKEN AB	SEK	81 886	75 772	0.04
3 653	SWEDBANK AB - A	SEK	76 531	62 160	0.03
1 705	SYMRISE AG	EUR	215 914	184 969	0.10
3 156	SYNCHRONY FINANCIAL	USD	128 662	103 706	0.06
763	SYNOPSIS INC	USD	232 142	243 618	0.13
3 317	SYSCO CORP	USD	263 834	253 585	0.14
1 539	SYSTEMEX CORP	JPY	117 913	93 288	0.05
1 136	T ROWE PRICE GROUP INC	USD	200 352	123 892	0.07
3 894	TAISEI CORP	JPY	123 568	125 427	0.07
11 491	TAKEDA PHARMACEUTICAL CO LTD	JPY	345 661	358 024	0.19
689	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	109 560	71 746	0.04
975	TARGET CORP	USD	204 181	145 314	0.08
1 104	TE CONNECTIVITY LTD	USD	142 106	126 739	0.07
14 190	TECHTRONIC INDUSTRIES CO LTD	HKD	239 536	158 354	0.09
442	TELEPERFORMANCE	EUR	172 069	105 053	0.06
577	TELUS CORP	CAD	12 803	11 128	0.01
58 473	TENARIS SA	EUR	894 206	1 016 270	0.55
652	TERADYNE INC	USD	72 950	56 952	0.03
50 774	TERNA - RETE ELETTRICA NAZIONALE	EUR	433 936	373 901	0.20
2 801	TERUMO CORP	JPY	112 634	79 522	0.04
10 625	TESLA INC	USD	3 070 055	1 308 788	0.70
3 007	TEXAS INSTRUMENTS INC	USD	551 724	496 817	0.27
1 943	THERMO FISHER SCIENTIFIC INC	USD	1 099 122	1 069 991	0.58
1 229	THOMSON REUTERS RG	CAD	134 112	140 104	0.08
4 409	TJX COS INC	USD	275 033	350 956	0.19
1 824	T-MOBILE US INC	USD	228 839	255 360	0.14
258	TMX GROUP LTD	CAD	27 636	25 805	0.01
7 100	TOKIO MARINE HOLDINGS INC	JPY	138 258	152 149	0.08
1 331	TOKYO ELECTRON LTD	JPY	551 005	392 203	0.21
1 400	TOKYO TATEMONO CO LTD	JPY	19 905	16 966	0.01
4 000	TOKYU CORP	JPY	52 190	50 415	0.03
3 317	TOMRA SYSTEMS ASA	NOK	63 112	55 760	0.03
394	TOROMONT INDUSTRIES LTD	CAD	35 128	28 413	0.02
9 151	TORONTO-DOMINION BANK	CAD	620 021	592 110	0.32
1 800	TOYOTA INDUSTRIES CORP	JPY	124 297	98 768	0.05
130 680	TOYOTA MOTOR CORP	JPY	2 191 776	1 795 123	0.97

**MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS
ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 100	TOYOTA TSUSHO CORP	JPY	45 617	40 725	0.02
626	TRACTOR SUPPLY CO	USD	134 064	140 831	0.08
1 279	TRADE DESK INC - A	USD	95 455	57 338	0.03
502	TRADEWEB MARKETS INC	USD	42 353	32 595	0.02
1 987	TRANE TECHNOLOGIES PLC	USD	312 755	333 995	0.18
917	TRANSUNION	USD	93 535	52 040	0.03
34 157	TRANSURBAN GROUP	AUD	338 953	300 666	0.16
524	TRAVELERS COS INC	USD	85 745	98 245	0.05
615	TREND MICRO INC/JAPAN	JPY	34 594	28 619	0.02
1 048	TRIMBLE INC	USD	75 603	52 987	0.03
4 588	TRUIST FINANCIAL CORP	USD	266 902	197 422	0.11
341	TWILIO INC - A	USD	103 598	16 695	0.01
211	TYLER TECHNOLOGIES INC	USD	106 766	68 029	0.04
1 454	TYSON FOODS INC - A	USD	123 594	90 512	0.05
28 738	UBER TECHNOLOGIES INC	USD	800 717	710 691	0.38
12 251	UBS GROUP AG	CHF	201 996	227 812	0.12
919	UCB SA	EUR	99 410	72 148	0.04
1 341	UDR INC	USD	67 936	51 937	0.03
203	ULTA BEAUTY INC	USD	80 954	95 221	0.05
1 846	UMICORE SA	EUR	84 425	67 615	0.04
900	UNICHARM CORP	JPY	36 672	34 569	0.02
24 422	UNILEVER PLC	GBP	1 296 820	1 228 529	0.66
1 753	UNION PACIFIC CORP	USD	341 499	362 994	0.20
9 436	UNITED OVERSEAS BANK LTD	SGD	182 757	215 989	0.12
354	UNITED RENTALS INC	USD	108 647	125 819	0.07
3 031	UNITED UTILITIES GROUP PLC	GBP	44 877	36 146	0.02
3 743	UNITEDHEALTH GROUP INC	USD	1 601 825	1 984 464	1.06
719	UNITY SOFTWARE INC	USD	102 729	20 556	0.01
5 529	US BANCORP/MN	USD	311 084	241 120	0.13
504	VEEVA SYSTEMS INC	USD	134 788	81 336	0.04
1 903	VENTAS INC	USD	94 776	85 730	0.05
868	VERBUND AG	EUR	84 000	72 859	0.04
324	VERISIGN INC	USD	70 309	66 563	0.04
1 554	VERISK ANALYTICS INC - A	USD	302 871	274 157	0.15
9 946	VERIZON COMMUNICATIONS INC	USD	533 769	391 872	0.21
2 116	VERTEX PHARMACEUTICALS INC	USD	528 030	611 058	0.33
13 404	VESTAS WIND SYSTEMS A/S	DKK	439 502	388 778	0.21
2 379	VF CORP	USD	140 567	65 684	0.04
35 851	VICINITY LTD	AUD	46 384	48 625	0.03
3 165	VINCI SA	EUR	323 609	315 119	0.17
8 725	VISA INC	USD	1 887 748	1 812 706	0.98
2 016	VMWARE INC - A	USD	241 712	247 484	0.13
797	VULCAN MATERIALS CO	USD	141 754	139 563	0.08
3 343	WALGREENS BOOTS ALLIANCE INC	USD	156 526	124 894	0.07

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 989	WALT DISNEY CO	USD	1 753 077	954 724	0.51
546	WAREHOUSES DE PAUW CVA	EUR	16 815	15 559	0.01
10 032	WARNER BROS DISCOVERY INC	USD	145 697	95 103	0.05
1 098	WASTE CONNECTIONS INC	CAD	135 854	145 446	0.08
366	WATERS CORP	USD	116 198	125 384	0.07
1 000	WEST JAPAN RAILWAY CO	JPY	36 738	43 420	0.02
357	WEST PHARMACEUTICAL SERVICES INC	USD	133 521	84 020	0.05
386	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	33 725	38 527	0.02
18 722	WESTPAC BANKING CORP	AUD	304 425	296 462	0.16
5 571	WEYERHAEUSER CO	USD	204 270	172 701	0.09
6 000	WHARF HOLDINGS LTD	HKD	19 248	17 643	0.01
5 456	WHEATON PRECIOUS METALS CORP	CAD	252 140	213 016	0.11
294	WILLIS TOWERS WATSON PLC	USD	68 345	71 907	0.04
54	WISETECH GLOBAL LTD	AUD	1 805	1 858	0.00
1 941	WOLTERS KLUWER NV	EUR	197 118	202 513	0.11
1 098	WORKDAY INC	USD	272 053	183 728	0.10
1 409	WORLDLINE SA	EUR	104 174	54 932	0.03
81 862	WORLEY LTD	AUD	796 440	832 730	0.45
843	WP CAREY INC	USD	63 133	65 880	0.04
3 004	WPP PLC	GBP	41 298	29 637	0.02
581	WSP GLOBAL INC	CAD	75 880	67 361	0.04
1 334	XYLEM INC/NY	USD	155 085	147 500	0.08
200	YAKULT HONSHA CO LTD	JPY	11 620	12 975	0.01
2 570	YAMAHA MOTOR CO LTD	JPY	58 409	58 628	0.03
1 163	YASKAWA ELECTRIC CORP	JPY	50 457	37 240	0.02
1 271	YUM! BRANDS INC	USD	157 793	162 790	0.09
11 972	Z HOLDINGS CORP	JPY	66 306	30 124	0.02
1 928	ZALANDO SE	EUR	113 263	68 129	0.04
315	ZEBRA TECHNOLOGIES CORP - A	USD	118 303	80 769	0.04
907	ZIMMER BIOMET HOLDINGS INC	USD	117 697	115 643	0.06
1 687	ZOETIS INC	USD	332 786	247 230	0.13
819	ZOOM VIDEO COMMUNICATIONS INC	USD	218 093	55 479	0.03
1 128	ZOOMINFO TECHNOLOGIES INC	USD	70 810	33 964	0.02
293	ZSCALER INC	USD	83 732	32 787	0.02
115	ZURICH INSURANCE GROUP AG	CHF	48 762	54 975	0.03
6 146	3I GROUP PLC	GBP	105 945	99 175	0.05
Total Shares			216 416 870	185 599 863	99.89
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			216 416 870	185 599 863	99.89
Total Investments			216 416 870	185 599 863	99.89

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	13.14	United States of America	63.60
Pharmaceuticals and Biotechnology	9.26	Japan	7.72
Technology Hardware and Equipment	9.17	United Kingdom	4.38
Banks	7.97	Canada	3.55
Personal Care, Drug and Grocery Stores	4.45	France	3.04
Retailers	4.30	Switzerland	2.83
Industrial Support Services	3.99	Australia	2.54
Investment Banking and Brokerage Services	3.96	Germany	2.31
Medical Equipment and Services	3.35	Ireland	1.60
Industrial Engineering	2.92	Netherlands	1.17
Industrial Transportation	2.45	Sweden	1.07
Real Estate Investment Trusts	2.36	Denmark	0.92
Food Producers	2.31	Hong Kong (China)	0.90
Beverages	2.20	Spain	0.71
Electricity	2.07	Luxembourg	0.63
Electronic and Electrical Equipment	2.01	Jersey	0.49
Automobiles and Parts	1.91	Singapore	0.46
Finance and Credit Services	1.84	Finland	0.43
Telecommunications Service Providers	1.75	Israel	0.29
General Industrials	1.71	Italy	0.29
Personal Goods	1.68	Norway	0.28
Chemicals	1.54	Belgium	0.26
Media	1.50	New Zealand	0.15
Travel and Leisure	1.50	Austria	0.11
Health Care Providers	1.36	Bermuda	0.07
Non-life Insurance	1.24	Cayman Islands	0.05
Construction and Materials	1.20	Portugal	0.04
Industrial Metals and Mining	1.14		
Leisure Goods	0.92		99.89
Telecommunications Equipment	0.79		
Life Insurance	0.71		
Consumer Services	0.66		
Gas, Water and Multi-utilities	0.52		
Oil, Gas and Coal	0.45		
Precious Metals and Mining	0.35		
Household Goods and Home Construction	0.33		
Real Estate Investment and Services	0.32		
Alternative Energy	0.28		
Waste and Disposal Services	0.18		
Aerospace and Defense	0.05		
Open-end and Miscellaneous Investment Vehicles	0.04		
Industrial Materials	0.01		
	99.89		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
5 221 650	BUNDESobligation 0% 10/10/2025 (ISIN DE0001030716)	EUR	5 107 149	4 895 248	3.94
5 222 000	BUNDESobligation 1.3% 15/10/2027 (ISIN DE0001030740)	EUR	5 044 419	4 947 506	3.99
9 922 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	9 106 606	8 265 683	6.66
9 399 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031 (ISIN DE0001030732)	EUR	8 453 188	7 632 621	6.15
10 443 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	7 077 282	5 479 740	4.41
17 230 280	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	12 338 353	10 059 589	8.10
32 314 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	31 270 146	26 395 452	21.26
7 151 710	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	7 055 513	6 373 318	5.13
14 099 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	9 889 541	7 991 739	6.44
8 355 000	ITALY BUONI POLIENNALI DEL TESORO 4% 30/04/2035	EUR	8 120 395	7 778 713	6.27
11 103 080	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	10 588 537	9 315 295	7.50
4 700 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.75% 22/04/2039	EUR	4 680 326	4 326 910	3.49
16 387 000	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	13 389 211	11 335 494	9.13
4 178 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	4 003 713	3 258 297	2.62
8 571 000	SPAIN GOVERNMENT BOND 1% 30/07/2042	EUR	6 335 747	5 253 714	4.23
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			142 460 126	123 309 319	99.32
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			142 460 126	123 309 319	99.32
Total Investments			142 460 126	123 309 319	99.32

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.32
	99.32

Geographical classification	%
France	29.37
Germany	25.15
Italy	12.70
Belgium	10.99
Netherlands	9.13
Ireland	5.13
Spain	4.23
Austria	2.62
	99.32

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
100 000	AAREAL BANK AG 0.75% 18/04/2028	EUR	84 130	79 399	0.33
100 000	ABANCA CORP BANCARIA SA FRN 14/09/2028	EUR	98 211	99 065	0.41
200 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	199 993	190 353	0.79
400 000	ABN AMRO BANK NV 0.5% 23/09/2029	EUR	329 523	317 809	1.31
100 000	ABN AMRO BANK NV 2.375% 01/06/2027	EUR	96 141	93 862	0.39
100 000	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	75 144	69 065	0.29
100 000	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	105 055	91 226	0.38
100 000	ADIF ALTA VELOCIDAD 0.55% 31/10/2031	EUR	99 245	75 540	0.31
150 000	AES CORP 1.375% 15/01/2026	USD	129 277	125 094	0.52
50 000	AES CORP 2.45% 15/01/2031	USD	43 361	37 493	0.16
50 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2% 18/05/2032	USD	41 362	36 136	0.15
102 000	ALEXANDRIA REAL ESTATE EQUITIES INC 2.95% 15/03/2034	USD	82 612	77 994	0.32
50 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.8% 15/04/2026	USD	45 851	45 435	0.19
200 000	AMPRION GMBH 3.971% 22/09/2032	EUR	201 438	197 695	0.82
100 000	APPLE INC 0.5% 15/11/2031	EUR	83 224	79 741	0.33
50 000	APPLE INC 3% 20/06/2027	USD	45 861	44 266	0.18
100 000	ARGENTA SPAARBANK NV FRN 08/02/2029	EUR	82 155	81 630	0.34
44 000	ARIZONA PUBLIC SERVICE CO 2.65% 15/09/2050	USD	35 484	24 339	0.10
170 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	182 563	140 796	0.58
52 000	AVALONBAY COMMUNITIES INC 1.9% 01/12/2028	USD	41 946	40 944	0.17
50 000	AVALONBAY COMMUNITIES INC 2.05% 15/01/2032	USD	41 698	37 035	0.15
40 000	AVANGRID INC 3.15% 01/12/2024	USD	37 101	35 867	0.15
150 000	AVANGRID INC 3.2% 15/04/2025	USD	137 353	134 506	0.56
50 000	AVANGRID INC 3.8% 01/06/2029	USD	48 087	42 778	0.18
100 000	AXA SA FRN 07/10/2041	EUR	86 171	74 293	0.31
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	105 072	91 458	0.38
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	105 489	95 255	0.39
100 000	BANCO SANTANDER SA FRN 24/06/2029	EUR	99 580	82 255	0.34
100 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	101 789	88 135	0.36
100 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	105 392	88 981	0.37
100 000	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	100 440	85 828	0.36
100 000	BANKINTER SA 0.625% 06/10/2027	EUR	102 097	84 453	0.35
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	84 428	83 174	0.34
100 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	75 429	68 623	0.28
200 000	BNP PARIBAS SA - REGS - FRN 30/06/2027	USD	169 147	163 510	0.68
100 000	BNP PARIBAS SA FRN 04/06/2026	EUR	91 991	91 848	0.38
100 000	BNP PARIBAS SA FRN 14/10/2027	EUR	101 228	86 597	0.36
100 000	BNP PARIBAS SA FRN 30/05/2028	EUR	85 045	84 662	0.35
100 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	104 021	96 655	0.40
50 000	BOSTON PROPERTIES LP 2.45% 01/10/2033	USD	41 825	33 966	0.14
160 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	138 773	129 747	0.54
70 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	69 985	61 043	0.25
100 000	BPCE SA FRN 14/01/2028	EUR	84 946	85 576	0.35

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	BPCE SA 0.125% 04/12/2024	EUR	99 897	94 257	0.39
200 000	BPIFRANCE SACA 0% 25/05/2028	EUR	187 686	168 590	0.70
100 000	CAIXABANK SA FRN 09/02/2029	EUR	100 117	81 124	0.34
100 000	CAIXABANK SA FRN 14/11/2030	EUR	103 655	102 277	0.42
100 000	CAIXABANK SA FRN 18/11/2026	EUR	88 871	88 834	0.37
35 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.95% 23/10/2025	USD	30 544	29 531	0.12
100 000	CESKA SPORITELNA AS FRN 13/09/2028	EUR	78 853	80 914	0.33
104 000	CITIGROUP INC FRN 15/05/2024	USD	96 082	96 090	0.40
100 000	CNP ASSURANCES FRN 27/07/2050	EUR	83 206	81 349	0.34
100 000	COMMERZBANK AG FRN 24/03/2026	EUR	102 380	91 478	0.38
100 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	88 846	88 397	0.37
200 000	COVIVIO 1.875% 20/05/2026	EUR	219 067	188 288	0.78
100 000	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	104 698	71 440	0.30
100 000	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	80 795	78 759	0.33
100 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	101 900	92 100	0.38
100 000	CREDIT AGRICOLE SA/LONDON 0.75% 05/12/2023	EUR	102 348	98 002	0.41
100 000	CTP NV 0.625% 27/09/2026	EUR	77 802	77 074	0.32
100 000	CTP NV 0.75% 18/02/2027	EUR	100 715	75 376	0.31
100 000	CTP NV 0.875% 20/01/2026	EUR	82 264	81 508	0.34
100 000	CTP NV 1.25% 21/06/2029	EUR	98 402	66 668	0.28
100 000	DAIMLER AG 0.75% 11/03/2033	EUR	78 515	75 164	0.31
100 000	DANSKE BANK A/S FRN 09/06/2029	EUR	100 268	81 749	0.34
110 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	113 585	103 487	0.43
100 000	DEUTSCHE BANK AG FRN 23/02/2028	EUR	92 584	87 613	0.36
150 000	DEUTSCHE BANK AG/NEW YORK NY 1.686% 19/03/2026	USD	126 688	126 259	0.52
100 000	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	102 573	89 640	0.37
100 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	101 687	70 319	0.29
100 000	DIGITAL DUTCH FINCO BV 1.5% 15/03/2030	EUR	107 836	78 446	0.32
100 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	71 206	68 820	0.28
200 000	DNB BANK ASA FRN 18/01/2028	EUR	182 071	174 455	0.72
100 000	DNB BANK ASA FRN 21/09/2027	EUR	98 256	97 846	0.40
100 000	DOMINION ENERGY INC 2.25% 15/08/2031	USD	79 751	75 060	0.31
150 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	134 302	120 980	0.50
100 000	DUKE REALTY LP 2.875% 15/11/2029	USD	87 822	76 537	0.32
100 000	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	108 552	91 647	0.38
200 000	EDP FINANCE BV - REGS - 6.3% 11/10/2027	USD	197 185	193 082	0.80
100 000	EDP FINANCE BV 1.875% 13/10/2025	EUR	96 202	95 291	0.39
100 000	EDP FINANCE BV 1.875% 21/09/2029	EUR	97 155	88 175	0.36
100 000	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	106 051	92 115	0.38
400 000	ENEL FINANCE INTERNATIONAL NV 1.5% 21/07/2025	EUR	395 099	382 085	1.57
100 000	ENGIE SA FRN PERPETUAL (ISIN FR0013398229)	EUR	97 986	97 700	0.40
100 000	ENGIE SA FRN PERPETUAL (ISIN FR0014000RR2)	EUR	99 845	79 503	0.33
100 000	ENGIE SA FRN PERPETUAL (ISIN FR00140046Y4)	EUR	95 388	72 354	0.30
100 000	ENGIE SA 0.5% 24/10/2030	EUR	102 824	76 782	0.32

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	ENGIE SA 0.875% 27/03/2024	EUR	197 634	194 168	0.80
100 000	ENGIE SA 1% 26/10/2036	EUR	69 992	66 228	0.27
100 000	ENGIE SA 1.375% 21/06/2039	EUR	111 490	65 208	0.27
100 000	ENGIE SA 1.5% 27/03/2028	EUR	109 719	89 457	0.37
100 000	ENGIE SA 1.75% 27/03/2028	EUR	111 280	90 649	0.38
100 000	ENGIE SA 2.125% 30/03/2032	EUR	88 171	85 401	0.35
100 000	E.ON INTERNATIONAL FINANCE BV 1.25% 19/10/2027	EUR	107 626	90 978	0.38
109 000	E.ON SE 0% 28/08/2024	EUR	109 865	103 784	0.43
52 000	E.ON SE 0.35% 28/02/2030	EUR	52 706	40 859	0.17
150 000	E.ON SE 0.375% 29/09/2027	EUR	153 736	131 416	0.54
50 000	E.ON SE 0.6% 01/10/2032	EUR	50 957	36 502	0.15
80 000	E.ON SE 0.875% 18/10/2034	EUR	69 741	57 188	0.24
90 000	E.ON SE 0.875% 20/08/2031	EUR	88 176	70 873	0.29
50 000	E.ON SE 1.625% 29/03/2031	EUR	43 178	42 131	0.17
30 000	EQUINIX INC 0.25% 15/03/2027	EUR	30 102	25 989	0.11
79 000	EQUINIX INC 1.55% 15/03/2028	USD	66 556	61 423	0.25
70 000	EQUINIX INC 2.5% 15/05/2031	USD	61 036	53 036	0.22
90 000	EQUINIX INC 3.9% 15/04/2032	USD	80 369	75 438	0.31
50 000	ERP OPERATING LP 1.85% 01/08/2031	USD	39 224	36 692	0.15
50 000	ERP OPERATING LP 4.15% 01/12/2028	USD	49 814	43 895	0.18
200 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	190 152	158 161	0.65
50 000	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	42 390	41 369	0.17
200 000	FIBRIA OVERSEAS FINANCE LTD 5.5% 17/01/2027	USD	192 383	188 258	0.78
240 000	FIFTH THIRD BANCORP FRN 01/11/2027	USD	204 570	199 266	0.81
100 000	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	100 721	75 677	0.31
100 000	GECINA SA 0.875% 30/06/2036	EUR	100 136	65 186	0.27
100 000	GECINA SA 1.375% 26/01/2028	EUR	89 867	89 000	0.37
100 000	GECINA SA 1.375% 30/06/2027	EUR	109 268	89 965	0.37
100 000	GECINA SA 1.625% 29/05/2034	EUR	114 865	75 617	0.31
122 000	GENERAL MOTORS CO 5.4% 15/10/2029	USD	114 582	109 546	0.45
142 000	GENERAL MOTORS CO 5.6% 15/10/2032	USD	130 516	124 683	0.52
159 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	146 944	134 864	0.56
52 000	HEALTHPEAK PROPERTIES INC 1.35% 01/02/2027	USD	42 988	42 296	0.18
50 000	HEALTHPEAK PROPERTIES INC 2.125% 01/12/2028	USD	42 281	39 457	0.16
100 000	HONDA MOTOR CO LTD 2.271% 10/03/2025	USD	96 399	88 806	0.37
200 000	HONDA MOTOR CO LTD 2.534% 10/03/2027	USD	185 389	171 769	0.71
100 000	HONDA MOTOR CO LTD 2.967% 10/03/2032	USD	86 447	80 692	0.33
80 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	70 880	62 992	0.26
100 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	103 930	98 258	0.41
100 000	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	95 240	94 454	0.39
100 000	IBERDROLA FINANZAS SA 1% 07/03/2024	EUR	103 234	97 743	0.40
100 000	IBERDROLA FINANZAS SA 1% 07/03/2025	EUR	104 383	95 200	0.39
100 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	108 714	91 660	0.38
100 000	IBERDROLA FINANZAS SA 1.375% 11/03/2032	EUR	86 117	82 968	0.34

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1890845875)	EUR	95 590	96 505	0.40
100 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295333988)	EUR	102 109	76 541	0.32
200 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295335413)	EUR	187 410	170 358	0.71
100 000	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	93 528	92 615	0.38
100 000	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	106 443	93 743	0.39
100 000	ICADE 1% 19/01/2030	EUR	76 728	73 909	0.31
100 000	ICADE 1.5% 13/09/2027	EUR	86 747	86 934	0.36
200 000	INDUSTRIAL BANK CO LTD/HONG KONG 0.875% 10/06/2024	USD	180 786	177 244	0.73
100 000	ING GROEP NV FRN 09/06/2032	EUR	101 355	84 484	0.35
100 000	ING GROEP NV FRN 23/05/2026	EUR	95 281	95 279	0.39
100 000	ING GROEP NV FRN 24/08/2033	EUR	94 419	94 342	0.39
200 000	ING GROEP NV 2.5% 15/11/2030	EUR	212 821	181 762	0.75
300 000	ING GROEP NV 4.625% 06/01/2026	USD	291 679	275 104	1.13
24 000	INTERSTATE POWER & LIGHT CO 3.5% 30/09/2049	USD	20 920	16 256	0.07
100 000	INTERSTATE POWER AND LIGHT CO 3.6% 01/04/2029	USD	93 880	85 935	0.36
100 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	95 426	94 967	0.39
100 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	102 280	83 350	0.34
150 000	INTESA SANPAOLO SPA 4.75% 06/09/2027	EUR	153 828	151 344	0.63
100 000	JABIL INC 4.25% 15/05/2027	USD	96 462	88 839	0.37
140 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 1.75% 15/09/2030	USD	109 483	105 445	0.44
142 000	JPMORGAN CHASE & CO FRN 09/08/2025	USD	127 334	122 933	0.51
104 000	JPMORGAN CHASE & CO FRN 16/09/2024	USD	95 924	94 017	0.39
126 000	KAISER FOUNDATION HOSPITALS 2.81% 01/06/2041	USD	110 099	86 574	0.36
100 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	90 060	87 964	0.36
100 000	KBC GROUP NV FRN 16/06/2027	EUR	100 231	88 443	0.37
50 000	KILROY REALTY LP 2.5% 15/11/2032	USD	42 414	33 506	0.14
50 000	KILROY REALTY LP 2.65% 15/11/2033	USD	42 271	32 757	0.14
52 000	KILROY REALTY LP 4.75% 15/12/2028	USD	45 939	44 496	0.18
200 000	KOMMUNINVEST I SVERIGE AB 0.375% 19/06/2024 (ISIN XS2311395169)	USD	187 919	175 883	0.73
100 000	KUTXABANK SA FRN 14/10/2027	EUR	85 500	85 950	0.36
400 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	362 325	348 223	1.43
100 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	112 808	97 915	0.41
200 000	LENOVO GROUP LTD 5.831% 27/01/2028	USD	182 320	181 331	0.75
200 000	LG CHEM LTD 1.375% 07/07/2026	USD	167 141	163 748	0.68
111 000	LIBERTY UTILITIES FINANCE GP 1 2.05% 15/09/2030	USD	92 444	78 602	0.33
100 000	MBANK SA FRN 21/09/2027	EUR	77 461	77 086	0.32
100 000	MERCEDES-BENZ GROUP AG 0.75% 10/09/2030	EUR	105 315	82 027	0.34
100 000	MIDAMERICAN ENERGY CO 3.15% 15/04/2050	USD	79 646	67 261	0.28
60 000	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	57 963	52 843	0.22
112 000	MIDAMERICAN ENERGY CO 4.25% 15/07/2049	USD	107 152	90 247	0.37
100 000	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	101 358	91 371	0.38
100 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.25% 09/09/2029	EUR	81 942	80 059	0.33

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.625% 09/09/2032	EUR	90 949	74 891	0.31
100 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	101 534	79 764	0.33
200 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 23/05/2042	USD	193 514	187 615	0.78
100 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	103 991	74 816	0.31
100 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	72 209	70 329	0.29
200 000	NATIONAL AUSTRALIA BANK LTD 2.125% 24/05/2028	EUR	190 706	186 146	0.77
100 000	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	88 769	81 340	0.34
100 000	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	103 814	93 272	0.39
100 000	NE PROPERTY BV 2% 20/01/2030	EUR	87 672	69 433	0.29
150 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 1.9% 15/06/2028	USD	124 732	120 473	0.50
120 000	NIAGARA MOHAWK POWER CORP 1.96% 27/06/2030	USD	102 945	89 445	0.37
100 000	NIBC BANK NV 0.25% 09/09/2026	EUR	98 847	84 337	0.35
190 000	NIDEC CORP 0.046% 30/03/2026	EUR	189 345	169 845	0.70
100 000	NORDEA BANK ABP 0.375% 28/05/2026	EUR	103 063	90 950	0.38
100 000	NORDEA BANK ABP 1.125% 16/02/2027	EUR	95 093	90 661	0.38
100 000	NORTHERN STATES POWER CO/MN 2.6% 01/06/2051	USD	82 259	60 438	0.25
100 000	NORTHERN STATES POWER CO/MN 2.9% 01/03/2050	USD	77 742	65 138	0.27
52 000	NSTAR ELECTRIC CO 3.25% 15/05/2029	USD	49 286	44 569	0.18
100 000	NTT FINANCE CORP 0.399% 13/12/2028	EUR	98 276	82 819	0.34
200 000	NTT FINANCE CORP 4.239% 25/07/2025	USD	199 404	184 344	0.76
80 000	NXP BV / NXP FUNDING LLC / NXP USA INC 2.5% 11/05/2031	USD	64 575	60 087	0.25
200 000	NXP BV / NXP FUNDING LLC / NXP USA INC 5% 15/01/2033	USD	190 771	178 057	0.74
50 000	OWENS CORNING 3.95% 15/08/2029	USD	48 246	42 825	0.18
100 000	PEPSICO INC 2.875% 15/10/2049	USD	77 790	67 598	0.28
200 000	PEPSICO INC 3.9% 18/07/2032	USD	186 195	177 802	0.74
50 000	PNC FINANCIAL SERVICES GROUP INC 2.2% 01/11/2024	USD	47 155	44 818	0.19
100 000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	85 292	83 165	0.34
125 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	98 751	95 054	0.39
100 000	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031	EUR	94 072	89 081	0.37
159 000	PROLOGIS LP 1.25% 15/10/2030	USD	128 370	113 648	0.47
150 000	P3 GROUP SARL 0.875% 26/01/2026	EUR	136 670	125 283	0.52
100 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	102 530	85 130	0.35
50 000	RCI BANQUE SA 4.75% 06/07/2027	EUR	52 728	49 950	0.21
200 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	204 398	171 982	0.71
50 000	RWE AG 0.625% 11/06/2031	EUR	49 744	37 828	0.16
100 000	RWE AG 1% 26/11/2033	EUR	99 247	71 824	0.30
100 000	RWE AG 2.125% 24/05/2026	EUR	96 728	94 907	0.39
97 000	RWE AG 2.75% 24/05/2030	EUR	91 447	88 542	0.37
190 000	SMURFIT KAPPA TREASURY ULC 1% 22/09/2033	EUR	186 425	133 962	0.55
100 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	102 898	85 056	0.35
52 000	SONOCO PRODUCTS CO 1.8% 01/02/2025	USD	46 321	45 346	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
52 000	SONOCO PRODUCTS CO 2.25% 01/02/2027	USD	44 186	43 454	0.18
50 000	SONOCO PRODUCTS CO 2.85% 01/02/2032	USD	42 884	38 339	0.16
100 000	SOUTHERN POWER CO 0.9% 15/01/2026	USD	89 900	82 675	0.34
100 000	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	107 952	93 937	0.39
100 000	SPAREBANK 1 OESTLANDET 1.75% 27/04/2027	EUR	99 734	91 149	0.38
100 000	SPAREBANK 1 SMN 0.125% 11/09/2026	EUR	88 508	87 651	0.36
100 000	SPAREBANK 1 SR-BANK ASA FRN 15/07/2027	EUR	100 470	86 909	0.36
100 000	SPAREBANK 1 SR-BANK ASA 2.875% 20/09/2025	EUR	98 016	97 215	0.40
100 000	SSE PLC 0.875% 06/09/2025	EUR	102 302	93 155	0.39
100 000	SSE PLC 1.375% 04/09/2027	EUR	107 631	90 269	0.37
200 000	SUMITOMO MITSUI TRUST BANK LTD 1.55% 25/03/2026	USD	178 338	167 276	0.69
200 000	SWEDBANK AB 1.538% 16/11/2026	USD	172 291	164 490	0.68
100 000	SWISS LIFE FINANCE I LTD 0.5% 15/09/2031	EUR	77 667	71 315	0.30
100 000	TALANX AG FRN 01/12/2042	EUR	75 465	72 558	0.30
100 000	TELEFONICA EMISIONES SA 1.069% 05/02/2024	EUR	98 087	97 889	0.41
100 000	TELIA CO AB FRN 11/05/2081	EUR	90 807	88 944	0.37
100 000	TELIA CO AB FRN 30/06/2083	EUR	95 638	88 106	0.36
100 000	TERNA - RETE ELETTRICA NAZIONALE 1% 10/04/2026	EUR	105 208	92 601	0.38
100 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	76 271	74 237	0.31
50 000	TOYOTA MOTOR CREDIT CORP 2.15% 13/02/2030	USD	44 893	39 639	0.16
45 000	UDR INC 1.9% 15/03/2033	USD	36 412	30 254	0.13
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	104 740	93 561	0.39
100 000	UNICREDIT SPA FRN 05/07/2029	EUR	100 300	80 603	0.33
100 000	VERIZON COMMUNICATIONS INC 1.5% 18/09/2030	USD	81 893	73 310	0.30
150 000	VERIZON COMMUNICATIONS INC 2.85% 03/09/2041	USD	126 173	98 311	0.41
69 000	VERIZON COMMUNICATIONS INC 3.875% 01/03/2052	USD	62 403	49 701	0.21
144 000	VESTEDA FINANCE BV 1.5% 24/05/2027	EUR	155 668	129 026	0.53
100 000	VINCI SA 0% 27/11/2028	EUR	98 300	82 774	0.34
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	104 876	81 374	0.34
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.25% 23/09/2032	EUR	107 252	75 530	0.31
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.125% 28/03/2025	EUR	99 006	98 083	0.41
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	EUR	99 628	96 549	0.40
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.125% 15/11/2025	EUR	101 598	99 690	0.41
100 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.375% 15/05/2030	EUR	102 055	97 329	0.40
100 000	VONOVIA SE 2.375% 25/03/2032	EUR	82 204	79 836	0.33
50 000	WELLTOWER INC 2.7% 15/02/2027	USD	45 236	42 304	0.18
50 000	WELLTOWER INC 3.85% 15/06/2032	USD	45 176	40 021	0.17
52 000	WP CAREY INC 2.45% 01/02/2032	USD	38 500	38 334	0.16
Total Bonds			26 259 902	23 739 654	98.24
Supranationals, Governments and Local Public Authorities, Debt Instruments					
100 000	ILE-DE-FRANCE MOBILITES 0.95% 16/02/2032	EUR	85 644	81 294	0.34

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
100 000	ILE-DE-FRANCE MOBILITES 1.275% 14/02/2042	EUR	94 514	67 038	0.28
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			180 158	148 332	0.62
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			26 440 060	23 887 986	98.86
Total Investments			26 440 060	23 887 986	98.86

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	33.39	Netherlands	22.35
Investment Banking and Brokerage Services	19.03	United States of America	20.71
Gas, Water and Multi-utilities	9.24	France	13.44
Real Estate Investment Trusts	7.02	Germany	9.17
Electricity	5.53	Spain	7.81
Technology Hardware and Equipment	4.53	Japan	4.29
Real Estate Investment and Services	4.40	Italy	2.97
Automobiles and Parts	3.03	Norway	2.63
Non-life Insurance	2.57	Luxembourg	2.47
Telecommunications Service Providers	2.43	Sweden	2.14
Electronic and Electrical Equipment	1.91	United Kingdom	1.91
Beverages	1.02	Hong Kong (China)	1.48
Alternative Energy	0.78	Ireland	1.35
Health Care Providers	0.72	Belgium	1.02
Chemicals	0.68	Cayman Islands	0.78
Governments	0.62	Australia	0.77
General Industrials	0.53	Finland	0.75
Construction and Materials	0.52	South Korea	0.68
Life Insurance	0.34	Portugal	0.38
Industrial Transportation	0.31	Austria	0.35
Travel and Leisure	0.26	Denmark	0.34
		Czech Republic	0.33
		Poland	0.32
		Liechtenstein	0.30
		Canada	0.12
	98.86		98.86

Notes to the financial statements

1 - General

MULTI UNITS LUXEMBOURG (the “Fund”) was incorporated on March 29, 2006 under Luxembourg laws as a *Société d’Investissement à Capital Variable* (“SICAV”) for an unlimited period of time. The Fund is governed by the Provisions of Part I of the Luxembourg law of December 17, 2010, as amended relating to Undertakings for Collective Investment.

As at December 31, 2022, 94 Sub-Funds are available to investors:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Japan
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF.

The following Shares Classes have been launched during the year:

On May 06, 2022:

Share class "Monthly Hedged to CHF - Acc" within the Sub-Fund:

- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF,

Share class "Monthly Hedged to CHF - Dist" within the Sub-Fund:

- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF,

Share class "Monthly Hedged to EUR - Acc" within the Sub-Fund:

- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF,

Share class "Monthly Hedged to GBP - Dist" within the Sub-Fund:

- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF,

Share class "Monthly Hedged to USD - Acc" within the Sub-Fund:

- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF.

On November 02, 2022:

Share class "Monthly Hedged to GBP - Dist" within the Sub-Fund:

- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF,

Share class "Monthly Hedged to GBP - Dist" within the Sub-Fund:

- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF,

Share class "Monthly Hedged to GBP - Dist" within the Sub-Fund:

- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF.

The following Sub-Fund has been renamed during the year:

On April 24, 2022:

- MULTI UNITS LUXEMBOURG - Lyxor Green Bond ESG Screened (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF.

On November 15, 2022:

- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Amundi MSCI Japan,

The following Sub-Fund merged during the year:

On November 18, 2022:

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leader Extra (DR) UCITS ETF into Amundi Index Solution
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leader Extra (DR) UCITS ETF into Amundi Index Solution
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF into Amundi Index Solution

Notes to the financial statements (continued)

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.

In order to protect the interests of investors in the Fund, the Board of Directors of the Company took the decision to suspend the valuation of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF, and the issue, redemptions and conversion of shares of the Sub-Fund with effect from March 4, 2022 until further notice. The decision was directly related to the conflict between Russia and Ukraine and the resulting suspension of the Sub-Fund underlying market and discontinuation of the benchmark index of the Sub-Fund. As a result, the net asset value was determined to be null as of the date of the annual report. The last official net asset value of the Sub-Fund was EUR 13 633 590.69 as of March 4, 2022.

The composition of the assets of the MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF as of December 31, 2022 was established on the basis of an estimated net asset value of zero, as the management company does not have any information enabling it to value the financial contracts in the portfolio reliably. Therefore, the net assets and the net asset value shown on the asset composition as of December 31, 2022 are purely technical and have been calculated to meet the obligation to establish an annual asset composition.

The management company has decided to proceed with the liquidation of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF as of February 15, 2023.

Within each Sub-Fund, the Fund may create different Classes of Shares which are entitled to regular dividend payments ("Distribution Shares") or with earnings reinvested ("Capitalisation Shares"), or which differ also by the targeted investors, their reference currencies, their currency hedging policy, by the management fees or the subscription/redemption fees.

Capitalisation and distribution shares have been issued during the year ended December 31, 2022.

The amounts invested in the several Classes of Shares of one Sub-Fund are themselves invested in a common underlying portfolio of investments within the Sub-Fund, although the Net Asset Value per share of each Class of Shares may differ as a result of either the distribution policy, and/or the management fees and/or the subscription and redemption fees for each Class.

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	LU0252633754	Capitalisation
	Class Dist	LU2090062436	Distribution
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	LU0252634307	Capitalisation
	Class Dist	LU2090062600	Distribution
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	LU1135865084	Capitalisation
	Class Daily Hedged to CHF - Dist	LU1302703878	Distribution
	Class Daily Hedged to EUR - Dist	LU0959211243	Distribution
	Class Daily Hedged to EUR - Acc	LU0959211326	Capitalisation
	Class Daily Hedged to GBP - Dist	LU1950341179	Distribution
	Class Dist (EUR)	LU0496786574	Distribution
	Class Dist (USD)	LU0496786657	Distribution
	Class S - Acc	LU2266995542	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	LU0496786905	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	LU0533034558	Capitalisation
	Class Acc (USD)	LU0533034632	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	LU0533033824	Capitalisation
	Class Acc (USD)	LU0533034046	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	LU0533034129	Capitalisation
	Class Acc (USD)	LU0533034392	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	LU0533033667	Capitalisation
	Class Acc (USD)	LU0533033741	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	LU0533033238	Capitalisation
	Class Acc (USD)	LU0533033311	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	LU0533033402	Capitalisation
	Class Acc (USD)	LU0533033584	Capitalisation

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	LU0533032420	Capitalisation
	Class Acc (USD)	LU0533032776	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	LU0533032859	Capitalisation
	Class Acc (USD)	LU0533033071	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	LU0533032008	Capitalisation
	Class Acc (USD)	LU0533032180	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	LU0533032263	Capitalisation
	Class Acc (USD)	LU0533032347	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	LU0832435464	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	LU0855692520	Capitalisation
	Class Dist	LU0832436512	Distribution
	Class Monthly Hedged to GBP - Acc	LU1040688639	Capitalisation
	Class S - Dist	LU2181361846	Distribution
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Class Acc	LU0959210781	Capitalisation
	Class Dist	LU0959210278	Distribution
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	LU1215415214	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	LU1220245556	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	LU1233598447	Capitalisation
	Class Dist	LU2090062352	Distribution
	Class S - Dist	LU2181362653	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	LU1287022708	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	LU1287023003	Capitalisation
	Class Dist	LU2090062865	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	LU1287023185	Capitalisation
	Class Dist	LU2090062949	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	LU1287023268	Capitalisation
	Class Dist	LU2090062782	Distribution
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	LU1287023342	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	LU1327051279	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062245	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062831	Capitalisation
	Class Monthly Hedged to GBP - Dist	LU2418815390	Distribution
	Class Monthly Hedged to EUR - Dist	LU2418815473	Distribution
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	Class Acc	LU1407887089	Capitalisation
	Class Dist	LU1407887162	Distribution
	Class Monthly Hedged to EUR - Dist	LU1407887329	Distribution
	Class Monthly Hedged to HKD - Acc	LU2338178218	Capitalisation
	Class Monthly Hedged to MXN - Acc	LU2093217771	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF	Class Dist	LU1407888996	Distribution
	Class Monthly Hedged to GBP - Dist	LU1407889457	Distribution
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10Y+ (DR) UCITS ETF	Class Acc	LU1407890547	Capitalisation
	Class Dist	LU1407890620	Distribution
	Class Monthly Hedged to EUR - Dist	LU1407890976	Distribution
	Class Monthly Hedged to GBP - Dist	LU1407891271	Distribution
	Class Monthly Hedged to HKD - Acc	LU2338178648	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	LU1407891602	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF	Class Dist	LU1407892592	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF	Class Dist	LU1407893301	Distribution
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF	Class Dist	LU1407888053	Distribution
	Class Monthly Hedged to GBP - Dist	LU1407888483	Distribution
	Class Monthly Hedged to HKD - Acc	LU2338178481	Capitalisation

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF	Class Dist	LU1439943090	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	LU1452600197	Capitalisation
	Class Dist	LU1452600270	Distribution
	Class Monthly Hedged to EUR - Dist	LU1452600437	Distribution
	Class Monthly Hedged to GBP - Dist	LU1452600601	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	LU1563454310	Capitalisation
	Class Dist	LU1563454401	Distribution
	Class Monthly Hedged to EUR - Acc	LU1563454823	Capitalisation
	Class Monthly Hedged to CHF - Acc	LU1563455713	Capitalisation
	Class Monthly Hedged to GBP - Dist	LU1563455630	Distribution
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	Class Acc	LU1605710802	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	LU1646361276	Capitalisation
	Class Dist	LU1646360971	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	LU1650487413	Capitalisation
	Class Dist	LU1650487926	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	LU1650488494	Capitalisation
	Class Dist	LU1650488817	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	LU1650489385	Capitalisation
	Class Dist	LU1650489898	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	LU1650490474	Capitalisation
	Class Dist	LU1650490805	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	Class Acc	LU1650491282	Capitalisation
	Class Dist	LU1650491795	Distribution
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	LU1650492173	Capitalisation
	Class Dist	LU1650492256	Distribution
	Class Monthly Hedged to EUR - Acc	LU1650492330	Capitalisation
	Class Monthly Hedged to USD - Acc	LU1650492504	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF	Class Acc	LU1769088581	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	LU1781541179	Capitalisation
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class Acc	LU1781541252	Capitalisation
	Class Dist	LU2090063673	Distribution
	Class Daily Hedged to GBP - Acc	LU1781541682	Capitalisation
	Class Daily Hedged EUR - Dist	LU2133056387	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	LU1781541849	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	Class Dist	LU1781541096	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	Class Dist	LU1781540957	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1792117696	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1792117779	Capitalisation
	Class Dist	LU1799934499	Distribution
	Class Monthly Hedged to EUR - Acc	LU1799934903	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	Class Acc	LU1829218319	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	LU1829220216	Capitalisation
	Class Acc (USD)	LU1829220133	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	LU1829221024	Capitalisation
	Class Dist (USD)	LU2197908721	Distribution
	Class Daily Hedged to EUR - Acc	LU1954152853	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	LU1829219390	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF	Class Acc	LU1829219127	Capitalisation
	Class Monthly Hedged to SEK - Acc	LU2093240757	Capitalisation
	Class Acc	LU1829218822	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF	Class Acc	LU1829218749	Capitalisation
	Class Daily Hedged to EUR - Acc	LU1900069219	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	LU1829218582	Capitalisation

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	LU1829219556	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	LU1829219713	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	LU1841731745	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1879532940	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1900068914	Capitalisation
	Class USD	LU1900069136	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	LU1900067940	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	LU1900068161	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	LU1900068328	Capitalisation
	Class USD	LU1900068674	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	LU1900065811	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF	Class Acc	LU1900066033	Capitalisation
	Class Dist	LU2090063327	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	LU1900066207	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	LU1900066462	Capitalisation
	Class Dist	LU2090063160	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	LU1900066629	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	LU1900066975	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	LU1900067601	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1910940268	Distribution
	Class Dist	LU1910939849	Distribution
	Class Monthly Hedged to GBP - Dist	LU1910940425	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*	Class Acc	LU1923627092	Capitalisation
	Class Dist	LU1923627332	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	LU1940199711	Capitalisation
	Class Monthly Hedged to EUR - Acc	LU1940199984	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Acc	LU1981859819	Capitalisation
	Class Monthly Hedged to CHF - Acc	LU1981860668	Capitalisation
	Class Monthly Hedged to CHF - Dist	LU1981860742	Distribution
	Class Monthly Hedged to EUR - Acc	LU1981860072	Capitalisation
	Class Monthly Hedged to GBP - Dist	LU1981860585	Distribution
	Class Monthly Hedged to USD - Acc	LU1981860239	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	LU2009202107	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Dist	LU2099288503	Distribution
	Class Monthly Hedged to EUR - Dist	LU2099289147	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF	Class Acc	LU2099287448	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	LU2018762653	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	LU2055175025	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF	Class Acc	LU2056738144	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	LU2056738490	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF	Class Acc	LU2056739464	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	Class Acc	LU2195226068	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF	Class Acc	LU2198883410	Capitalisation
	Class Daily Hedged to EUR - Acc	LU2198884145	Capitalisation
	Class Dist	LU2198883501	Distribution
	Class S - Acc	LU2286442004	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	Class Acc	LU2198884491	Capitalisation
	Class S - Acc	LU2266995971	Capitalisation

* For more details please refer to the Note 1 of this report

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF	Class Acc	LU2198882362	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF	Class Acc	LU2356220926	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF	Class Acc	LU2370241684	Capitalisation

The following Sub-Funds are listed in NYSE Euronext Paris Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y(DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF

The following Sub-Funds are listed in Deutsche Boerse Frankfurt Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - MSCI Japan ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF

The following Sub-Funds are listed in Borsa Italiana Milan Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Japan
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF

The following Sub-Funds are listed in Warsaw Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

The following Sub-Funds are listed in SIX Swiss Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS EFFF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Japan
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF

The following Sub-Funds are listed in London Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EURO STOXX Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF

The following Sub-Funds are listed in Luxembourg Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Japan
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF

The following Sub-Funds are listed in NYSE Euronext Amsterdam Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF

The following Sub-Fund is listed in NYSE Euronext Brussels Stock Exchange:

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

The following Sub-Fund is listed in Wiener Borse Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF

The following Sub-Funds are listed in SGX Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF

Notes to the financial statements (continued)

The following Sub-Funds are listed in NASDAQ OMX Stockholm Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

The following Sub-Funds are listed in Bolsa Mexicana de Valores:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

The following Sub-Fund is listed in Deutsche Boerse Stuttgart Stock Exchange:

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

The following Sub-Fund are listed in Tel Aviv Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

The following Sub-Fund are listed in : BATS Chi-X Europe Equity Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF

Notes to the financial statements (continued)

2 - Significant accounting policies

2.1 Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investment. The financial statements of the Fund have been prepared on a going concern basis except for the financial statements of MULTI UNITS LUXEMBOURG Lyxor MSCI Russia UCITS ETF which has been prepared on a non-going concern basis following the decision to liquidate the Sub-Fund as indicated in Note 16.

2.2 Valuation of investment in securities

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

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

2.2.3 Securities not listed or traded on a stockexchange or not dealt in on another regulated market are valued on the basis of the probable sales proceeds determined prudently and in good faith by the Board of Directors.

2.2.4 Securities not listed or traded on a stockexchange or not dealt in on another regulated market are valued at their face value with interest accrued.

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

2.2.6 Investments in open-ended UCIs are valued on the basis of the last available net asset value of the units or shares of such UCIs.

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

2.3 Valuation of Futures

The value of financial derivative instruments traded on exchanges or on other Regulated Markets shall be based upon the last available settlement prices of these financial derivative instruments on exchanges and Regulated Markets on which the particular financial derivative instruments are traded by the Fund; provided that if financial derivative instruments could not be liquidated on the day with respect to which net assets are being determined, the basis for determining the value of such financial derivative instruments shall be such value as the Directors may deem fair and reasonable. The financial derivative instruments which are not listed on any official stock exchange or traded on any other organised market will be valued in a reliable and verifiable manner on a daily basis and verified by a competent professional appointed by the Fund.

2.4 Valuation of total return swaps

Swaps linked to indexes or financial instruments are valued at their market value, net present value of future cash flows, based on the applicable index or financial instrument, in accordance with the procedure laid down by the Board of Directors.

2.5 Net realised gains or losses on performance swaps

The realised on swaps in the Statement of Operations and Changes in Net Assets includes the balances on swaps paid or received by the Fund in the context of the increase / decrease of the composition of the securities basket, or paid / received in the context of subscriptions / redemptions at the Fund's level.

2.6 Net realised gains or losses resulting from investments

The realised gains or losses resulting from the sales of investments are calculated on an average cost basis.

2.7 Foreign exchange translation

The accounts of each Sub-Fund are maintained in the reference currency of the Sub-Fund and the financial statements are expressed in that currency.

Notes to the financial statements (continued)

The acquisition cost of securities expressed in a currency other than the reference currency is translated into the reference currency at the exchange rates prevailing on the date of purchase.

Income and expenses expressed in other currencies than the reference currency are converted at exchange rates ruling at the transaction date.

Assets and liabilities expressed in other currencies than the reference currency are converted at exchange rates ruling at the year end.

The realised or unrealised gains and losses on foreign exchange are recognised in the Statement of Operations and Changes in Net Assets in determining the increase or decrease in net assets.

2.8 Forward foreign exchange contracts

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

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

2.9 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 Assets and Statements of Operations and Changes in Net Assets of the individual Sub-Funds, converted in Euro, based on exchange rates applicable at year-end.

2.10 Income

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

For the index Sub-Funds which replicate the composition of a financial index, the dividend payments are included in the swap performance.

2.11 Formation expenses

The formation expenses of the Fund are borne by the Management Company.

2.12 Other income

Amounts of other income in the Statement of Operations and Changes in Net Assets include mainly fees on redemptions/subscriptions.

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.

A management fee is payable monthly in arrears to the Management Company in compensation for its services. Such fee was payable monthly and is set for the period under review at the following rates of the Net Asset Value (inclusive of VAT):

Notes to the financial statements (continued)

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

Sub-Funds	Class of shares	Management fees p.a.
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.15%
	Class Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.35%
	Class Dist	0.35%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	0.09%
	Class Daily Hedged to CHF - Dist	0.09%
	Class Daily Hedged to EUR - Acc	0.09%
	Class Daily Hedged to EUR - Dist	0.09%
	Class Daily Hedged to GBP - Dist	0.09%
	Class Dist (EUR)	0.09%
	Class Dist (USD)	0.09%
	Class S - Acc	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	0.40%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	0.60%
	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Dist	0.45%
	Class Monthly Hedged to GBP - Acc	0.45%
	Class S - Dist	0.00%
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.10%
	Class Dist	0.10%
	Class S - Dist	0.00%
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	0.85%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
	Class Monthly Hedged to EUR - Dist	0.30%
	Class Monthly Hedged to GBP - Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	Class Acc	0.07%
	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.10%
	Class Monthly Hedged to HKD - Acc	0.10%
	Class Monthly Hedged to MXN - Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF	Class Dist	0.07%
	Class Monthly Hedged to GBP - Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF	Class Acc	0.07%
	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.10%
	Class Monthly Hedged to GBP - Dist	0.05%
	Class Monthly Hedged to HKD - Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF	Class Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF	Class Dist	0.07%
	Class Monthly Hedged to GBP - Dist	0.05%
	Class Monthly Hedged to HKD - Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF	Class Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.12%
	Class Monthly Hedged to GBP - Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.25%
	Class Dist	0.25%
	Class Monthly Hedged to CHF - Acc	0.30%
	Class Monthly Hedged to EUR - Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	Class Acc	0.35%
	Class Monthly Hedged to GBP - Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	0.12%
	Class Dist	0.12%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	0.29%
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.65%
	Class USD	0.65%
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	0.50%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	0.60%
	Class USD	0.60%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF	Class Acc	0.45%
	Class Dist	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	0.50%
	Class Dist	0.50%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.20%
	Class Monthly Hedged to GBP - Dist	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*	Class Acc	0.00%
	Class Dist	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	0.20%
	Class Monthly Hedged to EUR - Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Acc	0.15%
	Class Monthly Hedged to CHF - Acc	0.15%
	Class Monthly Hedged to CHF - Dist	0.15%
	Class Monthly Hedged to EUR - Acc	0.15%
	Class Monthly Hedged to GBP - Dist	0.15%
	Class Monthly Hedged to USD - Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF	Class Acc	0.07%
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF	Class Acc	0.07%
	Class Daily Hedged to EUR - Acc	0.25%
	Class Dist	0.07%
	Class S - Acc	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	Class Acc	0.18%
	Class S - Acc	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF	Class Acc	0.20%

*for more details, please refer to the Note 1 of this report

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Management fees p.a.
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	0.14%
	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.14%
	Class Dist	0.14%
	Class Monthly Hedged to EUR - Acc	0.30%
	Class Monthly Hedged to USD - Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class Acc	0.12%
	Class Daily Hedged EUR - Dist	0.20%
	Class Daily Hedged to GBP - Acc	0.20%
	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.18%
	Class Dist	0.18%
	Class Monthly Hedged to EUR - Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	0.45%
	Class Acc (USD)	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	0.22%
	Class Daily Hedged to EUR - Acc	0.27%
	Class Dist (USD)	0.22%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF	Class Acc	0.14%
	Class Monthly Hedged to SEK - Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	Class Acc	0.14%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF	Class Acc	0.35%
	Class Daily Hedged to EUR - Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%

4 - Depositary, Administrative, Registrar Agent and other fees

As Administrative, Corporate and Domiciliary Agent, Société Générale Luxembourg is entitled to receive fees and commissions for its services rendered to the Sub-Funds. Such fees are payable by the Management Company out of the Total Fee it receives to cover structural costs.

As Depositary, Société Générale Luxembourg is entitled to receive a fee for its services rendered to the Sub-Fund. Such fee is payable by the Management Company out of the Total Fee it receives from the Fund.

As Registrar and Transfer Agent, Société Générale Luxembourg is entitled to receive fees and commissions for its services rendered to the Sub-Fund. Such fees are payable by the Management Company out of the Total Fee it receives from the Fund.

5 - Taxation

The amended Law of December 17, 2010 lays down that Sub-Funds of umbrella UCI established under the Law of December 20, 2002 are exempted of the *taxe d'abonnement* if they comply with following conditions stated in the article 175 e):

- whose securities are listed or dealt in on a stock exchange or another market which is regulated, operates regularly and is recognised and open to the public;
- whose exclusive object is to replicate the performance of one or several indices.

Considering that all classes of shares of all Sub-Funds of the Fund described in the Prospectus comply with the conditions required by the article 175 e) of the amended Law of December 17, 2010, the Board of Directors decided, by a Circular Resolution dated December 31, 2010, that all Sub-Funds and their classes of shares are exempted of the *taxe d'abonnement* as from January 1, 2011.

The Fund is not liable to any Luxembourg tax other than a once-and-for-all tax of EUR 1250 that was paid upon incorporation.

Investment income from dividends and interest received by the Fund may be subject to withholding taxes at varying rates. Such withholding taxes are usually not recoverable.

6 - Total return swap agreements

The total return swaps entered into by the Sub-Funds are governed by the ISDA Master Agreements (the "Master Agreement") signed by Amundi Asset Management on behalf of the Sub-Funds with Barclays Bank Ireland PLC, BOFA Securities Europe SA, Morgan Stanley SE and Société Générale (the "OTC Counterparties").

The terms and conditions of the swap transactions are detailed for each swap transaction in appendices to this Master Agreement.

Under the Master Agreement, the Sub-Fund pays to the OTC Counterparty an amount reflecting the performance of the basket of securities (including income received held by the Sub-Fund, and receives an amount reflecting the performance of an index (see below the index for each Sub-Fund).

The performance difference between the two legs is adjusted by (i) the difference of repo rate between the basket of securities held by the Sub-Fund and the index components, (ii) the difference between the index components dividend level in the index methodology and their market price, and (iii) pricing parameters linked to the index replication.

The market value of those swaps, used only for index replication purpose are booked in the caption "Swap at market value" of the Statement of Net Assets.

Counterparty's countries are listed following the ISO 3166-1 standard.

Lines captioned "basket of securities" in the tables below should be read in accordance with the swap details presented per Sub-fund and do not have to be considered as swap positions.

As at December 31, 2022, there was collateral received or granted by the collective investment undertaking as part of Total Return Swaps.

Notes to the financial statements (continued)

As at December 31, 2022, the Company holds the following Total Return Swaps :

6.1 MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
09-03-23	Index swap	LevDAX	EUR	125 116 621	124 462 244
09-03-23	Index swap	Basket of securities	EUR	-	(126 071 987)
					(1 609 743)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
25-08-27	Index swap	S&P 500 TR	EUR	208 016 012	207 610 746 ⁽¹⁾
25-08-27	Index swap	S&P 500 Daily EUR HD	EUR	607 970 191	610 312 334 ⁽²⁾
25-08-27	Index swap	S&P 500 TR	EUR	1 353 695 099	1 349 525 642 ⁽²⁾
09-06-27	Index swap	S&P 500 TR	EUR	1 982 404 721	1 705 671 359 ⁽¹⁾
25-08-23	Index swap	S&P 500 TR	EUR	27 339 379	27 256 695 ⁽¹⁾
25-08-23	Index swap	S&P 500 TR	EUR	215 210	224 738 ⁽¹⁾
25-08-23	Index swap	S&P 500 TR	EUR	197 609 063	197 010 298 ⁽¹⁾
06-03-25	Index swap	S&P 500 Daily EUR HD	EUR	38 578 189	38 482 734 ⁽²⁾
06-03-23	Index swap	S&P 500 Daily CHF HD	EUR	18 675 634	18 178 677 ⁽²⁾
25-08-23	Index swap	S&P 500 TR	EUR	22 158 963	22 092 283 ⁽¹⁾
25-08-23	Index swap	S&P 500 Daily EUR HD	EUR	6 213 548	6 199 870 ⁽²⁾
25-08-23	Index swap	S&P 500 CHF Daily HD	EUR	6 612 453	6 531 114 ⁽²⁾
25-08-23	Index swap	S&P 500 CHF Daily HD	EUR	118 297	104 350 ⁽²⁾
25-08-27	Index swap	S&P 500 TR	EUR	22 253 446	19 232 763 ⁽¹⁾
06-03-23	Index swap	S&P 500 TR	EUR	2 942 552 284	2 531 741 265 ⁽²⁾
06-03-25	Index swap	Basket of securities	EUR	-	(4 586 965 135) ⁽²⁾
09-06-27	Index swap	Basket of securities	EUR	-	(2 150 947 762) ⁽¹⁾
					2 261 971

The counterparties of the swap are Société Générale (FR) ⁽¹⁾ and Morgan Stanley Bank AG (DE) ⁽²⁾.

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
13-04-23	Index swap	S&P/ASX 200 Net Total Return	EUR	74 735 908	72 306 021
13-04-23	Index swap	Basket of securities	EUR	-	(71 901 910)
					404 111

The counterparty of the swap is Bofa Securities Europe SA-Equity Derivatives (FR).

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
31-05-23	Index swap	MSCI World Utilities NTR	EUR	43 526 645	43 090 050
31-05-23	Index swap	Basket of securities	EUR	-	(43 499 395)
					(409 345)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
09-06-23	Index swap	MSCI Daily TR World Net Materials	EUR	67 532 931	65 490 586
09-06-23	Index swap	Basket of securities	EUR	-	(66 070 216)
					(579 630)

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

6.6 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
12-10-23	Index swap	MSCI Daily TR World Net Teleco	EUR	25 538 052	23 455 727
12-10-23	Index swap	Basket of securities	EUR	-	(23 449 117)
					6 610

The counterparty of the swap is Morgan Stanley Bank AG (DE).

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-23	Index swap	MSCI Daily TR World Net Inform	EUR	1 038 113 846	968 029 139
29-11-23	Index swap	Basket of securities	EUR	-	(969 064 963)
					(1 035 824)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-23	Index swap	MSCI Daily TR World Net Health	EUR	947 000 907	925 102 945
29-11-23	Index swap	Basket of securities	EUR	-	(927 557 657)
					(2 454 712)

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
09-06-23	Index swap	MSCI World Industrials NTR	EUR	43 923 674	45 436 462
09-06-23	Index swap	Basket of securities	EUR	-	(45 476 795)
					(40 333)

The counterparty of the swap is Bofa Securities Europe SA-Equity Derivatives (FR).

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
31-05-23	Index swap	MSCI World Energy Sector Net T	EUR	209 971 152	197 928 453
31-05-23	Index swap	Basket of securities	EUR	-	(197 164 171)
					764 282

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
08-09-23	Index swap	MSCI World Financials NTR	EUR	137 279 362	139 201 413
08-09-23	Index swap	Basket of securities	EUR	-	(139 274 674)
					(73 261)

The counterparty of the swap is Morgan Stanley Bank AG (DE).

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
31-05-23	Index swap	MSCI World Consumer Discretionary NTR	EUR	67 988 443	62 052 546
31-05-23	Index swap	Basket of securities	EUR	-	(62 130 986)
					(78 440)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
12-10-23	Index swap	MSCI World Consumer Staples NTR	EUR	80 672 211	77 444 993
12-10-23	Index swap	Basket of securities	EUR	-	(77 699 982)
					(254 989)

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
02-03-23	Index swap	S&P 500 VIX FutEnRoll TR	USD	116 868 724	112 926 989
02-03-23	Index swap	Basket of securities	USD	-	(112 034 370)
					892 619

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-10-23	Index swap	SG Gbl Qlty Income NetTR1	EUR	140 120 047	148 426 733
20-10-23	Index swap	SG Gbl Qlty Income NetTR2	EUR	127 429 412	127 401 233
20-10-23	Index swap	Basket of securities	EUR	-	(276 103 874)
					(275 908)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
15-12-23	Fixed Income & Monetary Index Swap	Markit iBoxx EUR High Yield Co	EUR	98 481 201	97 780 688
15-12-23	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(99 413 556)
					(1 632 868)

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

6.17 MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific Ex Japan UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
08-11-23	Index swap	MSCI Daily TR Net Pacific Ex J	USD	16 155 546	16 203 148
08-11-23	Index swap	Basket of securities	USD	-	(16 306 612)
					(103 464)

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
15-12-23	Fixed Income & Monetary Index Swap	Solactive Fed Funds Effective Rate Total Return Index	USD	71 473 909	71 668 803
15-12-23	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(71 446 179)
					222 624

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

6.19 MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
08-11-23	Index swap	S&P Pan Africa EURNetTR	EUR	34 169 287	33 122 181
08-11-23	Index swap	Basket of securities	EUR	-	(33 543 185)
					(421 004)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
02-03-23	Index swap	S&P 500 2x Inverse Daily	USD	55 658 338	63 117 256
02-03-23	Index swap	Basket of securities	USD	-	(62 024 799)
					1 092 457

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
15-12-23	Fixed Income & Monetary Index Swap	iBoxx EUR Inverse Breakeven Euro-Inflation France & Germany	EUR	1 200 730 721	1 201 733 547
15-12-23	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(1 196 799 482)
					4 934 065

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
15-12-23	Fixed Income & Monetary Index Swap	iBoxx USD Inverse Breakeven 10-Year Inflation	USD	86 350 993	86 888 738
15-12-23	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(86 121 386)
					767 352

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
15-12-23	Fixed Income & Monetary Index Swap	Markit iBoxx GBP Liquid Corporate	GBP	4 487 071	4 395 346
15-12-23	Fixed Income & Monetary Index Swap	Basket of securities	GBP	-	(4 447 597)
					(52 251)

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

6.24 MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
08-11-23	Index swap	FTSE 100 TOTAL RETURN	GBP	362 906 066	360 713 774 ⁽²⁾
26-04-23	Index swap	FTSE 100 TOTAL RETURN	GBP	59 401 127	60 446 861 ⁽³⁾
08-11-23	Index swap	FTSE 100 TOTAL RETURNHdgEUR	GBP	46 303 206	46 494 192 ⁽¹⁾
08-11-23	Index swap	FTSE 100 TOTAL RETURNHdgUSD	GBP	2 081 116	2 137 404 ⁽¹⁾
26-04-23	Index swap	FTSE 100 TOTAL RETURN	GBP	79 528 947	85 189 296 ⁽¹⁾
26-04-23	Index swap	Basket of securities	GBP	-	(134 087 489) ⁽¹⁾
08-11-23	Index swap	Basket of securities	GBP	-	(364 019 976) ⁽²⁾
26-04-23	Index swap	Basket of securities	GBP	-	(60 876 723) ⁽³⁾
					(4 002 664)

The counterparties of the swap are Société Générale (FR)⁽¹⁾, Barclays Bank Ireland PLC (IRL)⁽²⁾ and Bofa Securities Europe SA-Equity Derivatives (FR)⁽³⁾.

6.25 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
09-05-23	Index swap	MSCI EM Select ESG Rating and Trend Leaders Net Return	USD	73 487 278	80 211 428
09-05-23	Index swap	Basket of securities	USD	-	(79 683 092)
					528 336

The counterparty of the swap is Bofa Securities Europe SA- Equity Derivatives (FR).

Notes to the financial statements (continued)

6.26 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
08-11-23	Index swap	MSCI Emerging Markets Asia NTR	USD	137 354 714	150 457 199
08-11-23	Index swap	Basket of securities	USD	-	(150 282 143)
					175 056

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

6.27 MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
15-12-23	Index swap	Barclays Euro Corp FRN 0-7Y Enhanced Dur Total Return Index Unhedged EUR	EUR	950 610 627	952 143 724
15-12-23	Index swap	Basket of securities	EUR	-	(950 405 098)
					1 738 626

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

6.28 MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-23	Index swap	MSCI World Net Total Return USD	EUR	803 069 195	798 451 865
29-11-23	Index swap	Basket of securities	EUR	-	(799 008 761)
					(556 896)

The counterparty of the swap is Morgan Stanley Bank AG (DE).

6.29 MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-10-23	Index swap	NASDAQ-100 Net Total Return 1	EUR	1 259 255 194	1 270 187 268 ⁽³⁾
17-03-23	Index swap	NASDAQ-100 Net Total Return 2	EUR	278 188 282	275 964 656 ⁽²⁾
20-10-23	Index swap	NASDAQ-100 Net Total Return	EUR	87 844 496	78 184 667 ⁽¹⁾
17-03-23	Index swap	NASDAQ-100 Currency hedged EUR	EUR	21 149 079	19 744 890 ⁽¹⁾
20-10-23	Index swap	Basket of securities	EUR	-	(97 321 640) ⁽¹⁾
17-03-23	Index swap	Basket of securities	EUR	-	(275 693 999) ⁽²⁾
20-10-23	Index swap	Basket of securities	EUR	-	(1 268 420 701) ⁽³⁾
					2 645 141

The counterparties of the swap are Société Générale (FR)⁽¹⁾ and Barclays Bank Ireland PLC (IRL)⁽²⁾ and Morgan Stanley Bank AG (DE)⁽³⁾.

Notes to the financial statements (continued)

6.30 MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
02-03-23	Index swap	RJ/CRB TOTAL RETURN INDX	EUR	1 095 867 818	1 097 514 094
02-03-23	Index swap	Basket of securities	EUR	-	(1 085 859 404)
					11 654 690

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

6.31 MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
16-05-23	Index swap	TR/CC CRB Ex-En TR Index	EUR	125 696 172	125 905 812
16-05-23	Index swap	Basket of securities	EUR	-	(126 026 225)
					(120 413)

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

6.32 MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
18-01-23	Index swap	MSCI China Net Total Return USD Index	USD	365 609 403	364 433 805
18-01-23	Index swap	Basket of securities	USD	-	(363 972 074)
					461 731

The counterparty of the swap is BOFA Securities Europe SA Equity Derivatives (FR).

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
15-12-23	Fixed Income & Monetary Index Swap	iBoxx USD Inverse Breakeven 10-Year Inflation	USD	29 644 521	29 759 574
15-12-23	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(29 614 405)
					145 169

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

6.34 MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
31-05-23	Index swap	Hang Seng Index NR Index	EUR	136 769 692	141 646 277
31-05-23	Index swap	Basket of securities	EUR	-	(141 177 931)
					468 346

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

Notes to the financial statements (continued)

6.35 MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
26-04-23	Index swap	MSCI AC Daily TR Net Asia Ex Japan	EUR	293 114 896	272 766 036
26-04-23	Index swap	Basket of securities	EUR	-	(271 529 769)
					1 236 267

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

6.36 MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
09-06-23	Index swap	MSCI AC Daily TR Net Asia Ex Japan	EUR	438 387 771	439 421 568
09-06-23	Index swap	Basket of securities	EUR	-	(436 034 042)
					3 387 526

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

6.37 MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
08-11-23	Index swap	MSCI Indonesia Net USD	EUR	43 531 448	40 207 907
08-11-23	Index swap	Basket of securities	EUR	-	(39 924 121)
					283 786

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

6.38 MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
09-05-23	Index swap	MSCI Daily TR Net Emerging Market	USD	32 006 263	30 460 457
09-05-23	Index swap	Basket of securities	USD	-	(30 598 332)
					(137 875)

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

Notes to the financial statements (continued)

6.39 MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
13-04-23	Index Swap	MSCI Daily TR Net Brazil USD	EUR	303 875 798	327 654 779
13-04-23	Index Swap	Basket of securities	EUR	-	(327 384 012)
					270 767

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

6.40 MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-01-23	Index swap	MSCI EM East EURXRUS NR EUR Index	EUR	126 395 034	130 554 818
18-01-23	Index swap	Basket of securities	EUR	-	(130 552 763)
					2 055

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

6.41 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
13-04-23	Index Swap	MSCI Daily TR Net Emerging Mar	EUR	29 533 990	28 313 911
13-04-23	Index Swap	Basket of securities	EUR	-	(28 552 409)
					(238 498)

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

6.42 MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-01-23	Index swap	MSCI Daily TR Net Emerging	EUR	84 411 440	82 847 068
18-01-23	Index swap	Basket of securities	EUR	-	(85 464 377)
					(2 617 309)

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

6.43 MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-01-23	Index swap	MSCI Turkey Net Total Return Index	EUR	77 437 117	77 783 674
18-01-23	Index swap	Basket of securities	EUR	-	(77 163 711)
					619 963

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

Notes to the financial statements (continued)

6.44 MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-01-23	Index swap	Russia IMI Sel NETR USD	EUR	13 451 241	1 187
18-01-23	Index swap	Basket of securities	EUR	-	(13 489 731)
					(13 488 544)

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

6.45 MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
08-11-23	Index swap	MSCI EM Ex China Net Total Return	USD	388 464 233	390 215 666
88-11-23	Index swap	Basket of securities	USD	-	(390 554 763)
					(339 097)

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

6.46 MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
15-12-23	Fixed Income & Monetary Index Swap	Solactive USD Daily x7 Flatten 2-10	USD	41 493 287	41 528 210
15-12-23	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(41 445 381)
					82 829

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

6.47 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-07-23	Index swap	MSCI Emerging Markets Climate Change Net Total Return	USD	67 294 715	65 621 034
20-07-23	Index swap	Basket of securities	USD	-	(65 234 400)
					386 634

The counterparty of the swap is Bofa Securities Europe SA-Equity Derivatives (FR).

Data on reuse of collateral

Non-cash collateral received by the Company may not be sold, re-invested or pledged.

* For more details, please refer to the Note 1 of this report

Notes to the financial statements (continued)

7 - Collateral

As at December 31, 2022, the cash collateral granted to or received from counterparties for the purpose of transacting in OTC derivatives are as follow:

Sub-Funds	Currency	Counterparty	Type of collateral	Collateral Amount Received	Collateral Amount Paid
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	USD	STANDARD CHARTERED	Cash	3 756 720	149 415
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF	USD	STANDARD CHARTERED	Cash	40 000	-
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF	USD	STANDARD CHARTERED, BANK OF AMERICA, SOCIETE GENERALE	Cash	489 918	32 018
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF	USD	BANK OF AMERICA	Cash	20 000	-
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	USD	STANDARD CHARTERED, BANK OF AMERICA	Cash	5 554 566	2 189 231
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	EUR	BANK OF AMERICA	Cash	890 763	202 874
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	JPY	STANDARD CHARTERED, BANK OF AMERICA, SOCIETE GENERALE, CREDIT AGRICOLE	Cash	-	697 598 939
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	USD	STANDARD CHARTERED, BANK OF AMERICA, SOCIETE GENERALE	Cash	907 163	-
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF	EUR	STANDARD CHARTERED	Cash	-	12 590
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	USD	STANDARD CHARTERED, BANK OF AMERICA	Cash	1 566 500	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	EUR	STANDARD CHARTERED, BANK OF AMERICA, SOCIETE GENERALE	Cash	800 000	30 000
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	EUR	STANDARD CHARTERED, BANK OF AMERICA, SOCIETE GENERALE	Cash	684 957	94 204
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	USD	STANDARD CHARTERED, BANK OF AMERICA	Cash	10 673	32 018
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF	USD	BANK OF AMERICA	Cash	5 090 783	-

Notes to the financial statements (continued)

8 - Exchange rates

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

As at December 30, 2022:

1 EUR =	1.57375	AUD	1 EUR =	1.44605	CAD
1 EUR =	0.98745	CHF	1 EUR =	7.38415	CNH
1 EUR =	7.41920	CNY	1 EUR =	24.15400	CZK
1 EUR =	7.43645	DKK	1 EUR =	0.88725	GBP
1 EUR =	8.32985	HKD	1 EUR =	400.45000	HUF
1 EUR =	3.76580	ILS	1 EUR =	140.81830	JPY
1 EUR =	10.51350	NOK	1 EUR =	1.68750	NZD
1 EUR =	4.68125	PLN	1 EUR =	11.12025	SEK
1 EUR =	1.43140	SGD	1 EUR =	1.06725	USD
1 EUR =	18.15925	ZAR			

Notes to the financial statements (continued)

9 - Dividend distribution

During the year ended December 31, 2022, the following dividends have been distributed:

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	1.46
Class Dist	07/12/2022	EUR	0.39

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	0.54

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Daily Hedged to CHF - Dist	06/07/2022	CHF	1.47
Class Daily Hedged to CHF - Dist	07/12/2022	CHF	1.84
Class Daily Hedged to EUR - Dist	06/07/2022	EUR	1.81
Class Daily Hedged to EUR - Dist	07/12/2022	EUR	2.25
Class Daily Hedged to GBP - Dist	06/07/2022	GBP	1.19
Class Daily Hedged to GBP - Dist	07/12/2022	GBP	1.48
Class Dist (EUR)	06/07/2022	EUR	0.33
Class Dist (EUR)	07/12/2022	EUR	0.44
Class Dist (USD)	06/07/2022	USD	0.35
Class Dist (USD)	07/12/2022	USD	0.45

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	1.00
Class Dist	07/12/2022	EUR	1.18

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	4.10
Class Dist	07/12/2022	EUR	1.94
Class S - Dist	18/10/2022	EUR	125.00

MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	2.88
Class Dist	07/12/2022	EUR	0.75

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	2.10
Class Dist	07/12/2022	USD	2.07

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	0.36
Class S - Dist	18/10/2022	USD	143.00

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	1.52
Class Dist	07/12/2022	EUR	1.07

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	1.20
Class Dist	07/12/2022	EUR	0.90

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	2.51
Class Dist	07/12/2022	EUR	1.75

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Monthly Hedged to EUR - Dist	06/07/2022	EUR	0.85
Class Monthly Hedged to GBP - Dist	06/07/2022	GBP	0.85

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	0.70
Class Dist	07/12/2022	USD	0.69
Class Monthly Hedged to EUR - Dist	06/07/2022	EUR	0.61
Class Monthly Hedged to EUR - Dist	07/12/2022	EUR	0.60

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	0.93
Class Dist	07/12/2022	USD	0.81

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	2.08
Class Dist	07/12/2022	USD	1.49
Class Monthly Hedged to EUR - Dist	06/07/2022	EUR	1.38
Class Monthly Hedged to EUR - Dist	07/12/2022	EUR	0.98

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	GBP	1.98
Class Dist	07/12/2022	GBP	1.42

MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	GBP	1.46
Class Dist	07/12/2022	GBP	1.06

MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	GBP	0.39
Class Dist	07/12/2022	GBP	0.29

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	0.77
Class Dist	07/12/2022	USD	0.63

MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	GBP	0.13
Class Dist	07/12/2022	GBP	0.10

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	0.74
Class Monthly Hedged to EUR - Dist	06/07/2022	EUR	0.13
Class Monthly Hedged to GBP - Dist	06/07/2022	GBP	0.68

Notes to the financial statements (continued)

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	0.07
Class Dist	07/12/2022	EUR	0.04
Class Monthly Hedged to GBP - Dist	06/07/2022	GBP	0.06
Class Monthly Hedged to GBP - Dist	07/12/2022	GBP	0.04

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	1.24
Class Dist	07/12/2022	EUR	0.44

MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	0.35

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	1.02
Class Dist	07/12/2022	EUR	0.68

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	1.01
Class Dist	07/12/2022	EUR	0.67

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	2.23
Class Dist	07/12/2022	EUR	1.54

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	0.17
Class Dist	07/12/2022	EUR	0.12

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	0.77
Class Dist	07/12/2022	EUR	0.51

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	GBP	2.39
Class Dist	07/12/2022	GBP	1.86

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Class name	Dividend ex-date	Currency	Dividend per unit
Class Daily Hedged EUR - Dist	06/07/2022	EUR	0.31
Class Daily Hedged EUR - Dist	07/12/2022	EUR	0.14
Class Dist	06/07/2022	JPY	133.00
Class Dist	07/12/2022	JPY	62.00

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	GBP	0.22
Class Dist	07/12/2022	GBP	0.19

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	0.09
Class Dist	07/12/2022	USD	0.21

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	0.14
Class Dist	07/12/2022	USD	0.21

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	0.84

MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	0.37
Class Dist	07/12/2022	EUR	0.45

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	0.16
Class Dist	07/12/2022	EUR	0.38

MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	0.30
Class Dist	07/12/2022	EUR	0.85

MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	0.06
Class Monthly Hedged to EUR - Dist	06/07/2022	EUR	0.05
Class Monthly Hedged to GBP - Dist	06/07/2022	GBP	0.05

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Monthly Hedged to CHF - Dist	07/12/2022	CHF	0.15
Class Monthly Hedged to GBP - Dist	07/12/2022	GBP	0.15

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	0.06
Class Dist	07/12/2022	USD	0.04
Class Monthly Hedged to EUR - Dist	22/06/2022	EUR	0.06
Class Monthly Hedged to EUR - Dist	07/12/2022	EUR	0.04

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	USD	0.10
Class Dist	07/12/2022	USD	0.21

MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	06/07/2022	EUR	3.29

Notes to the financial statements (continued)

10 - Futures contracts

As at December 31, 2022, the Company holds the following open futures contracts:

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	DAX INDEX	Mar-23	11	-	3 828 987	(110 550)
					3 828 987	(110 550)

MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (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	Mar-23	25	-	948 405	(45 040)
					948 405	(45 040)

MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
EUR	FTSE/MIB IDX FUT	Mar-23	1	-	118 540	(2 985)
					118 540	(2 985)

MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (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	Mar-23	26	-	986 341	(36 400)
					986 341	(36 400)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (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	Mar-23	181	-	14 454 407	49 761
					14 454 407	49 761

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment JPY	Unrealised appreciation/depreciation JPY
JPY	TOPIX INDEX	Mar-23	68	-	1 286 362 800	(19 069 500)
JPY	TOPIX MINI INDEX FUT	Mar-23	9	-	17 025 390	(233 000)
					1 303 388 190	(19 302 500)

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment GBP	Unrealised appreciation/depreciation GBP
GBP	FTSE 100 INDEX	Mar-23	59	-	4 396 527	11 545
					4 396 527	11 545

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	SP500 MIC EMIN FUT	Mar-23	5	-	95 988	(2 684)
					95 988	(2 684)

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	S&P 500 EMINI	Mar-23	14	-	2 687 650	(64 780)
					2 687 650	(64 780)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (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	Mar-23	8	-	638 869	(13 035)
					638 869	(13 035)

MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	EURO STOXX BANKS	Mar-23	5 274	-	25 381 125	(9 940)
					25 381 125	(9 940)

MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
HKD	HSCEI FUTURES	Jan-23	18	-	724 436	7 773
USD	MSCI CHINA A 50 F	Jan-23	2	-	101 747	(1 274)
					826 183	6 499

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	MSCI EUROPE	Mar-23	455	-	12 155 325	(413 683)
					12 155 325	(413 683)

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	SP500 MIC EMIN FUT	Mar-23	7	-	134 383	(3 759)
					134 383	(3 759)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	MSCI EUROPE	Mar-23	1	-	26 715	(1 032)
					26 715	(1 032)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (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	Mar-23	6	-	479 152	(16 658)
					479 152	(16 658)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (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	Mar-23	230	-	8 725 326	(224 390)
					8 725 326	(224 390)

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
EUR	MSCI EUROPE	Mar-23	13	-	347 295	(11 762)
					347 295	(11 762)

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (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	Mar-23	3	-	239 576	(5 983)
					239 576	(5 983)

All futures are traded with the broker NEWEDGE.

Notes to the financial statements (continued)

11 - Forward foreign exchange contracts

As at December 31, 2022, the Company holds the following open forward foreign exchange contracts:

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
EUR	119 717 138	USD	123 706 951	04-Jan-23	4 070 229
EUR	5 502 996	USD	5 688 600	04-Jan-23	184 889
EUR	4 066 653	USD	4 309 400	04-Jan-23	31 043
EUR	2 913 423	USD	3 103 100	04-Jan-23	6 471
EUR	1 705 954	USD	1 813 500	04-Jan-23	7 309
EUR	484 148	USD	500 000	04-Jan-23	16 744
HKD	108 539 839	USD	13 910 002	04-Jan-23	(3 094)
HKD	468 501	USD	60 000	04-Jan-23	28
HKD	458 044	USD	58 700	04-Jan-23	(12)
HKD	247 486	USD	31 800	04-Jan-23	(90)
HKD	93 400	USD	12 000	04-Jan-23	(33)
MXN	26 240 514	USD	1 342 402	04-Jan-23	3 934
MXN	1 133 351	USD	58 000	04-Jan-23	149
USD	7 837 900	EUR	7 423 502	04-Jan-23	(85 395)
USD	5 994 300	EUR	5 700 041	04-Jan-23	(89 500)
USD	4 124 400	EUR	3 867 994	04-Jan-23	(4 009)
USD	3 126 000	EUR	2 977 896	04-Jan-23	(52 385)
USD	1 298 500	EUR	1 233 605	04-Jan-23	(18 159)
USD	792 500	EUR	752 449	04-Jan-23	(10 608)
USD	447 600	EUR	425 668	04-Jan-23	(6 726)
USD	1 066 500	MXN	21 057 751	04-Jan-23	(13 922)
USD	8 300	MXN	159 672	04-Jan-23	108
EUR	108 166 449	USD	115 500 351	02-Feb-23	184 207
HKD	109 615 030	USD	14 072 502	02-Feb-23	(20 026)
MXN	6 347 493	USD	325 602	02-Feb-23	(1 571)
					4 199 581

The counterparties of these foreign exchange contracts are JP MORGAN AG, SOCIETE GENERALE, STANDARD CHARTERED and STATE STREET BANK.

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
GBP	2 772 957	USD	3 310 000	04-Jan-23	25 594
GBP	1 768 688	USD	2 133 100	04-Jan-23	(5 542)
GBP	117 351	USD	140 100	04-Jan-23	1 062
GBP	41 929	USD	50 000	04-Jan-23	437
USD	5 100	GBP	4 153	04-Jan-23	104
GBP	4 673 907	USD	5 628 100	02-Feb-23	(1 661)
					19 994

The counterparties of these foreign exchange contracts are STANDARD CHARTERED and STATE STREET BANK.

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	173 901 659	USD	179 766 040	04-Jan-23	5 843 673
EUR	11 038 693	USD	11 400 000	04-Jan-23	381 880
EUR	7 965 403	USD	8 234 100	04-Jan-23	267 580
EUR	1 312 626	USD	1 380 400	04-Jan-23	20 599
EUR	206 566	USD	217 200	04-Jan-23	3 273
GBP	10 860 313	USD	13 154 900	04-Jan-23	(91 016)
GBP	863 210	USD	1 030 500	04-Jan-23	7 856
GBP	56 185	USD	67 000	04-Jan-23	585
GBP	34 844	USD	41 600	04-Jan-23	314
HKD	25 624 717	USD	3 283 902	04-Jan-23	(678)
HKD	1 639 753	USD	210 000	04-Jan-23	97
HKD	172 773	USD	22 200	04-Jan-23	(63)
HKD	99 100	USD	12 700	04-Jan-23	(3)
HKD	31 134	USD	4 000	04-Jan-23	(11)
USD	12 263 700	EUR	11 682 513	04-Jan-23	(205 346)
USD	2 979 400	EUR	2 819 016	04-Jan-23	(29 408)
USD	2 366 700	EUR	2 247 092	04-Jan-23	(31 679)
USD	700	GBP	570	04-Jan-23	14
EUR	171 641 837	USD	183 387 940	02-Feb-23	183 863
GBP	11 869 310	USD	14 293 300	02-Feb-23	(5 051)
HKD	27 516 797	USD	3 532 802	02-Feb-23	(5 191)
					6 341 288

The counterparties of these foreign exchange contracts are BOFA SECURITIES EUROPE, CREDIT AGRICOLE, JP MORGAN AG, SOCIETE GENERALE, STANDARD CHARTERED and STATE STREET BANK.

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
GBP	17 298 946	USD	20 953 900	04-Jan-23	(144 976)
GBP	9 427 714	USD	11 344 100	04-Jan-23	(3 491)
GBP	2 621 763	USD	3 162 300	04-Jan-23	(8 578)
GBP	869 576	USD	1 038 100	04-Jan-23	7 915
GBP	36 016	USD	43 000	04-Jan-23	324
GBP	23 480	USD	28 000	04-Jan-23	245
GBP	733	USD	900	04-Jan-23	(19)
HKD	17 195 245	USD	2 203 602	04-Jan-23	(423)
HKD	468 506	USD	60 000	04-Jan-23	28
HKD	147 091	USD	18 900	04-Jan-23	(54)
HKD	71 790	USD	9 200	04-Jan-23	(2)
HKD	15 567	USD	2 000	04-Jan-23	(5)
USD	973 900	HKD	7 579 831	04-Jan-23	2 717
GBP	30 368 608	USD	36 570 300	02-Feb-23	(12 638)
GBP	2 654 482	USD	3 203 200	02-Feb-23	(7 740)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
HKD	10 280 252	USD	1 319 802	02-Feb-23	(1 889)
					(168 586)

The counterparties of these foreign exchange contracts are BOFA SECURITIES EUROPE, JP MORGAN AG, SOCIETE GENERALE, STANDARD CHARTERED and STATE STREET BANK.

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	102 784 630	USD	106 212 590	04-Jan-23	3 492 088
EUR	4 714 269	USD	4 872 800	04-Jan-23	158 860
EUR	811 504	USD	853 300	04-Jan-23	12 839
EUR	484 148	USD	500 000	04-Jan-23	16 744
GBP	558 223 984	USD	666 395 567	04-Jan-23	5 092 767
GBP	57 330 412	USD	71 164 000	04-Jan-23	(2 201 174)
GBP	25 929 873	USD	31 408 500	04-Jan-23	(217 423)
GBP	23 414 319	USD	27 957 900	04-Jan-23	207 213
GBP	17 975 863	USD	21 682 000	04-Jan-23	(58 812)
GBP	3 998 627	USD	4 882 800	04-Jan-23	(72 847)
GBP	3 381 974	USD	4 153 900	04-Jan-23	(85 719)
GBP	2 515 628	USD	3 000 000	04-Jan-23	26 053
GBP	2 086 753	USD	2 567 800	04-Jan-23	(57 642)
GBP	1 701 253	USD	2 065 300	04-Jan-23	(18 861)
USD	8 509 100	EUR	8 105 954	04-Jan-23	(142 593)
USD	3 569 300	EUR	3 377 161	04-Jan-23	(35 230)
USD	19 338 600	GBP	15 813 115	04-Jan-23	316 984
USD	6 112 600	GBP	5 080 782	04-Jan-23	921
USD	1 953 700	GBP	1 590 957	04-Jan-23	39 936
EUR	93 975 315	USD	100 360 290	02-Feb-23	146 780
GBP	670 774 312	USD	807 872 867	02-Feb-23	(396 261)
					6 224 623

The counterparties of these foreign exchange contracts are BOFA SECURITIES EUROPE, JP MORGAN AG, SOCIETE GENERALE and STANDARD CHARTERED.

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
CHF	25 519 688	EUR	26 018 900	04-Jan-23	(172 142)
CHF	1 477 889	EUR	1 509 000	04-Jan-23	(12 170)
CHF	1 330 642	EUR	1 345 100	04-Jan-23	2 596
CHF	900 340	EUR	914 700	04-Jan-23	(2 821)
CHF	94 079	EUR	95 700	04-Jan-23	(415)
CHF	7 995 976	USD	8 424 198	04-Jan-23	206 762
CHF	387 699	USD	416 600	04-Jan-23	2 400

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation/ EUR
CHF 265 642	USD 283 300	04-Jan-23	3 654
CHF 143 591	USD 151 400	04-Jan-23	3 602
EUR 1 013 600	CHF 1 000 478	04-Jan-23	300
EUR 58 300	GBP 50 282	04-Jan-23	1 636
EUR 28 200	GBP 24 143	04-Jan-23	993
EUR 28 483 473	USD 29 433 596	04-Jan-23	910 781
EUR 5 918 953	USD 6 291 500	04-Jan-23	25 225
EUR 741 676	USD 766 300	04-Jan-23	23 825
EUR 300 795	USD 320 900	04-Jan-23	183
GBP 8 843 625	EUR 10 216 285	04-Jan-23	(250 140)
GBP 1 243 384	EUR 1 435 400	04-Jan-23	(34 194)
GBP 2 770 767	USD 3 307 715	04-Jan-23	23 818
GBP 270 055	USD 322 100	04-Jan-23	2 592
USD 313 900	CHF 292 373	04-Jan-23	(2 060)
USD 20 000	CHF 18 711	04-Jan-23	(214)
USD 196 000	EUR 186 437	04-Jan-23	(2 829)
USD 29 800	GBP 24 264	04-Jan-23	572
USD 18 000	GBP 14 742	04-Jan-23	249
CHF 28 363 684	EUR 28 869 800	02-Feb-23	(111 975)
CHF 8 233 058	USD 8 941 598	02-Feb-23	(14 641)
EUR 34 316 568	USD 36 616 296	02-Feb-23	79 888
GBP 10 241 487	EUR 11 565 185	02-Feb-23	(35 543)
GBP 2 972 839	USD 3 582 015	02-Feb-23	(3 110)
			646 822

The counterparties of these foreign exchange contracts are BOFA SECURITIES EUROPE, JP MORGAN AG, SOCIETE GENERALE and STANDARD CHARTERED.

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation/ JPY
EUR 10 742 095	JPY 1 544 000 000	05-Jan-23	(31 632 842)
EUR 185 522	JPY 26 900 000	05-Jan-23	(780 611)
EUR 111 471	JPY 16 100 000	05-Jan-23	(406 107)
EUR 96 146	JPY 13 700 000	05-Jan-23	(163 675)
EUR 86 492	JPY 12 400 000	05-Jan-23	(222 946)
EUR 83 698	JPY 11 800 000	05-Jan-23	(16 317)
EUR 49 873	JPY 7 300 000	05-Jan-23	(278 458)
EUR 30 970	JPY 4 400 000	05-Jan-23	(39 743)
EUR 19 489	JPY 2 800 000	05-Jan-23	(56 155)
EUR 19 022	JPY 2 700 000	05-Jan-23	(21 954)
GBP 178 256 270	JPY 29 594 400 000	05-Jan-23	(1 312 809 802)
GBP 3 303 090	JPY 554 800 000	05-Jan-23	(30 741 933)
GBP 993 091	JPY 159 500 000	05-Jan-23	(1 939 232)
GBP 858 690	JPY 141 700 000	05-Jan-23	(5 462 885)
GBP 834 506	JPY 140 000 000	05-Jan-23	(7 599 911)
GBP 798 149	JPY 132 700 000	05-Jan-23	(6 068 077)
GBP 614 779	JPY 102 400 000	05-Jan-23	(4 861 048)
GBP 435 389	JPY 69 700 000	05-Jan-23	(622 598)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Amundi MSCI Japan (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation JPY
GBP	425 902	JPY	68 200 000	05-Jan-23	(627 776)
GBP	353 752	JPY	57 100 000	05-Jan-23	(974 863)
JPY	79 400 000	EUR	567 249	05-Jan-23	(462 390)
JPY	34 100 000	EUR	244 119	05-Jan-23	(269 176)
JPY	31 700 000	EUR	221 362	05-Jan-23	534 756
JPY	14 100 000	EUR	97 329	05-Jan-23	397 179
JPY	10 000 000	EUR	70 601	05-Jan-23	60 120
JPY	8 500 000	EUR	59 313	05-Jan-23	149 459
JPY	6 500 000	EUR	45 675	05-Jan-23	69 439
JPY	5 400 000	EUR	38 537	05-Jan-23	(25 514)
JPY	2 900 000	EUR	20 173	05-Jan-23	59 861
JPY	2 200 000	EUR	15 300	05-Jan-23	45 939
JPY	1 800 000	EUR	12 553	05-Jan-23	32 648
JPY	6 044 900 000	GBP	36 452 921	05-Jan-23	261 391 969
JPY	1 318 600 000	GBP	8 262 485	05-Jan-23	7 699 667
JPY	701 200 000	GBP	4 223 122	05-Jan-23	31 172 481
JPY	482 300 000	GBP	3 028 501	05-Jan-23	1 807 358
JPY	281 600 000	GBP	1 696 600	05-Jan-23	12 422 632
JPY	129 200 000	GBP	777 198	05-Jan-23	5 892 084
JPY	126 500 000	GBP	760 369	05-Jan-23	5 862 276
JPY	101 400 000	GBP	605 286	05-Jan-23	5 367 124
JPY	81 300 000	GBP	511 568	05-Jan-23	136 222
JPY	35 500 000	GBP	212 320	05-Jan-23	1 814 033
JPY	17 100 000	GBP	102 432	05-Jan-23	848 404
					(1 070 320 362)

The counterparties of these foreign exchange contracts are BOFA SECURITIES EUROPE, CREDIT AGRICOLE, SOCIETE GENERALE, STANDARD CHARTERED and STATE STREET BANK .

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
CAD	4 000	EUR	2 828	03-Jan-23	(67)
EUR	1 235 591	CAD	1 731 000	03-Jan-23	41 351
EUR	266 083	CAD	383 000	03-Jan-23	1 354
EUR	34 548	CAD	50 000	03-Jan-23	(25)
EUR	494 702	DKK	3 679 000	03-Jan-23	(34)
EUR	110 648	DKK	823 000	03-Jan-23	(27)
EUR	14 389	DKK	107 000	03-Jan-23	-
EUR	2 554	DKK	19 000	03-Jan-23	(1)
EUR	42 140	ILS	150 000	03-Jan-23	2 467
EUR	8 877	ILS	32 000	03-Jan-23	406
EUR	1 065	ILS	4 000	03-Jan-23	3
EUR	80 307	NOK	826 000	03-Jan-23	1 865
EUR	17 094	NOK	180 000	03-Jan-23	(28)
EUR	2 181	NOK	23 000	03-Jan-23	(7)
EUR	412 481	SEK	4 524 000	03-Jan-23	6 047
EUR	91 239	SEK	994 000	03-Jan-23	1 980
EUR	11 656	SEK	130 000	03-Jan-23	(37)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
EUR	26 762 300	USD	27 650 000	03-Jan-23	917 222
EUR	5 972 594	USD	6 309 000	03-Jan-23	66 402
EUR	844 885	USD	890 000	03-Jan-23	11 866
EUR	803 442	USD	857 000	03-Jan-23	628
EUR	18 024	USD	19 000	03-Jan-23	239
ILS	5 000	EUR	1 400	03-Jan-23	(77)
NOK	17 000	EUR	1 648	03-Jan-23	(34)
SEK	43 000	EUR	3 946	03-Jan-23	(84)
USD	64 000	EUR	60 960	03-Jan-23	(1 071)
AUD	20 000	EUR	12 918	04-Jan-23	(225)
CHF	1 000	EUR	1 016	04-Jan-23	(3)
EUR	771 261	AUD	1 190 000	04-Jan-23	16 193
EUR	168 083	AUD	261 000	04-Jan-23	2 404
EUR	21 564	AUD	34 000	04-Jan-23	(41)
EUR	654 704	CHF	642 000	04-Jan-23	4 777
EUR	144 539	CHF	142 000	04-Jan-23	767
EUR	19 288	CHF	19 000	04-Jan-23	48
EUR	1 284 142	GBP	1 112 000	04-Jan-23	33 085
EUR	294 731	GBP	253 000	04-Jan-23	10 266
EUR	37 290	GBP	33 000	04-Jan-23	108
EUR	30 282	GBP	26 000	04-Jan-23	1 048
EUR	402 580	HKD	3 247 000	04-Jan-23	13 684
EUR	87 095	HKD	716 000	04-Jan-23	1 226
EUR	11 306	HKD	94 000	04-Jan-23	24
EUR	215 561	SGD	305 000	04-Jan-23	2 677
EUR	46 225	SGD	66 000	04-Jan-23	130
EUR	6 269	SGD	9 000	04-Jan-23	(19)
HKD	17 000	EUR	2 079	04-Jan-23	(41)
SGD	7 000	EUR	4 919	04-Jan-23	(31)
EUR	2 533 747	JPY	364 100 000	05-Jan-23	(55 907)
EUR	559 049	JPY	80 400 000	05-Jan-23	(12 825)
EUR	73 892	JPY	10 500 000	05-Jan-23	(734)
EUR	45 096	NZD	75 000	05-Jan-23	704
EUR	10 319	NZD	17 000	05-Jan-23	264
EUR	1 189	NZD	2 000	05-Jan-23	4
JPY	1 600 000	EUR	11 296	05-Jan-23	73
					1 067 994

The counterparties of these foreign exchange contracts are BOFA SECURITIES EUROPE, SOCIETE GENERALE, JP MORGAN AG and STANDARD CHARTERED

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation EUR
EUR	7 500	SEK	81 944	04-Jan-23	131
SEK	11 832 099	EUR	1 079 896	04-Jan-23	(15 917)
SEK	333 891	EUR	30 400	04-Jan-23	(375)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
SEK	12 309 036	EUR	1 102 796	20-Jan-23	3 906
					(12 255)

The counterparties of these foreign exchange contracts are BOFA SECURITIES EUROPE, JP MORGAN AG and STANDARD CHARTERED.

MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
AUD	145 400	EUR	91 753	04-Jan-23	672
CAD	98 100	EUR	67 987	04-Jan-23	(172)
CAD	9 200	EUR	6 576	04-Jan-23	(229)
CAD	9 300	GBP	5 756	04-Jan-23	(61)
DKK	1 046 500	EUR	140 719	04-Jan-23	10
DKK	94 500	EUR	12 709	04-Jan-23	(1)
DKK	778 400	GBP	90 642	04-Jan-23	2 699
EUR	682 934	AUD	1 053 800	04-Jan-23	14 283
EUR	112 098	AUD	172 600	04-Jan-23	2 597
EUR	2 335	AUD	3 600	04-Jan-23	51
EUR	596 881	CAD	836 500	04-Jan-23	19 781
EUR	254 015	DKK	1 888 900	04-Jan-23	4
EUR	7 273 406	GBP	6 298 394	04-Jan-23	187 388
EUR	1 298 590	GBP	1 124 600	04-Jan-23	33 351
EUR	74 289	GBP	63 600	04-Jan-23	2 793
EUR	46 500	GBP	40 270	04-Jan-23	1 194
EUR	742 959	SEK	8 137 800	04-Jan-23	11 935
EUR	9 414	SEK	103 400	04-Jan-23	124
EUR	9 353	SEK	101 600	04-Jan-23	232
EUR	36 048 558	USD	37 263 300	04-Jan-23	1 218 207
EUR	730 823	USD	754 700	04-Jan-23	25 446
EUR	33 477	USD	35 200	04-Jan-23	536
GBP	436 006	AUD	777 000	04-Jan-23	(2 491)
GBP	69 406	AUD	123 400	04-Jan-23	(201)
GBP	381 095	CAD	616 700	04-Jan-23	3 285
GBP	162 649	DKK	1 396 900	04-Jan-23	(4 862)
GBP	9 322 518	EUR	10 766 000	04-Jan-23	(277 672)
GBP	885 000	EUR	1 005 020	04-Jan-23	(8 204)
GBP	46 143	EUR	53 900	04-Jan-23	(2 028)
GBP	475 208	SEK	6 012 600	04-Jan-23	(5 494)
GBP	5 060	SEK	64 200	04-Jan-23	(76)
GBP	2 988	SEK	37 900	04-Jan-23	(43)
GBP	23 016 970	USD	27 474 699	04-Jan-23	213 905
GBP	366 888	USD	437 500	04-Jan-23	3 853
SEK	986 200	EUR	88 338	04-Jan-23	367
USD	4 498 400	EUR	4 235 590	04-Jan-23	(23 054)
USD	22 200	GBP	18 075	04-Jan-23	456
EUR	3 123 708	JPY	448 898 399	05-Jan-23	(69 083)
EUR	76 898	JPY	11 031 300	05-Jan-23	(1 553)
EUR	31 401	JPY	4 469 200	05-Jan-23	(367)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
EUR	239 605	NZD	399 000	05-Jan-23	3 420
EUR	4 994	NZD	8 300	05-Jan-23	82
GBP	1 994 294	JPY	330 979 000	05-Jan-23	(110 429)
GBP	40 415	JPY	6 694 400	05-Jan-23	(2 140)
GBP	16 211	JPY	2 695 000	05-Jan-23	(932)
GBP	154 490	NZD	297 100	05-Jan-23	(2 060)
GBP	990	NZD	1 900	05-Jan-23	(11)
JPY	54 897 900	EUR	389 637	05-Jan-23	314
NZD	47 800	EUR	28 302	05-Jan-23	20
EUR	683 497	AUD	1 084 600	02-Feb-23	(5 510)
EUR	502 737	CAD	729 200	02-Feb-23	(577)
EUR	100 603	DKK	747 900	02-Feb-23	3
EUR	7 450 996	GBP	6 601 594	02-Feb-23	20 372
EUR	2 883 759	JPY	409 500 999	02-Feb-23	(31 278)
EUR	212 530	NZD	359 500	02-Feb-23	(210)
EUR	659 133	SEK	7 356 600	02-Feb-23	(2 350)
EUR	31 447 665	USD	33 554 800	02-Feb-23	78 635
GBP	503 036	AUD	900 400	02-Feb-23	(5 761)
GBP	371 739	CAD	607 400	02-Feb-23	(847)
GBP	73 783	DKK	618 500	02-Feb-23	(138)
GBP	9 554 005	EUR	10 773 400	02-Feb-23	(18 901)
GBP	2 125 043	JPY	340 368 400	02-Feb-23	(30 873)
GBP	156 760	NZD	299 000	02-Feb-23	(474)
GBP	485 870	SEK	6 114 700	02-Feb-23	(2 910)
GBP	23 171 435	USD	27 889 999	02-Feb-23	3 722
					1 238 745

The counterparties of these foreign exchange contracts are BOFA SECURITIES EUROPE, GOLDMAN SACHS BANK, JP MORGAN AG, SOCIETE GENERALE and STANDARD CHARTERED.

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation EUR
DKK	1 819 000	EUR	244 593	03-Jan-23	18
EUR	6 971 686	DKK	51 844 000	03-Jan-23	(53)
EUR	301 943	DKK	2 246 000	03-Jan-23	(88)
EUR	108 476	DKK	807 000	03-Jan-23	(45)
EUR	77 055	DKK	573 000	03-Jan-23	1
EUR	2 092 452	NOK	21 514 000	03-Jan-23	46 277
EUR	90 484	NOK	934 000	03-Jan-23	1 653
EUR	31 531	NOK	332 000	03-Jan-23	(45)
EUR	22 470	NOK	236 000	03-Jan-23	24
EUR	5 464 514	SEK	59 861 000	03-Jan-23	81 591
EUR	198 266	SEK	2 161 000	03-Jan-23	3 941
EUR	84 011	SEK	926 000	03-Jan-23	741
EUR	59 196	SEK	657 000	03-Jan-23	116
EUR	221 525	USD	229 000	03-Jan-23	6 994
EUR	3 776	USD	4 000	03-Jan-23	29
EUR	2 824	USD	3 000	03-Jan-23	13

730

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
NOK	906 000	EUR	88 489	03-Jan-23	(2 321)
SEK	2 045 000	EUR	188 334	03-Jan-23	(4 440)
USD	1 000	EUR	951	03-Jan-23	(15)
CHF	429 000	EUR	436 320	04-Jan-23	(1 822)
EUR	12 543 346	CHF	12 300 000	04-Jan-23	85 705
EUR	490 659	CHF	483 000	04-Jan-23	1 468
EUR	193 535	CHF	191 000	04-Jan-23	87
EUR	136 955	CHF	135 000	04-Jan-23	224
EUR	23 821 186	GBP	20 621 000	04-Jan-23	582 764
EUR	1 392 988	GBP	1 196 000	04-Jan-23	45 180
EUR	365 487	GBP	319 000	04-Jan-23	5 997
EUR	257 171	GBP	227 000	04-Jan-23	1 358
GBP	1 133 000	EUR	1 323 466	04-Jan-23	(46 655)
					808 697

The counterparties of these foreign exchange contracts are BOFA SECURITIES EUROPE, SOCIETE GENERALE and STANDARD CHARTERED.

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
AUD	140 800	CHF	89 072	04-Jan-23	(754)
AUD	39 400	EUR	25 220	04-Jan-23	(187)
AUD	36 600	EUR	23 152	04-Jan-23	103
AUD	32 000	USD	21 537	04-Jan-23	157
CAD	339 800	CHF	231 898	04-Jan-23	70
CAD	96 000	EUR	67 299	04-Jan-23	(925)
CAD	83 000	EUR	57 230	04-Jan-23	156
CAD	72 700	USD	53 404	04-Jan-23	237
CAD	10 300	USD	7 602	04-Jan-23	-
CHF	1 606 214	AUD	2 527 100	04-Jan-23	21 160
CHF	83 266	AUD	130 900	04-Jan-23	1 163
CHF	40 684	AUD	64 000	04-Jan-23	542
CHF	2 290	AUD	3 600	04-Jan-23	32
CHF	4 102 401	CAD	5 860 900	04-Jan-23	102 740
CHF	138 182	CAD	197 400	04-Jan-23	3 471
CHF	104 507	CAD	149 300	04-Jan-23	2 620
CHF	3 360	CAD	4 800	04-Jan-23	84
CHF	268 982	DKK	2 040 400	04-Jan-23	(1 955)
CHF	7 212	DKK	54 700	04-Jan-23	(52)
CHF	58 031 683	EUR	59 199 500	04-Jan-23	(424 060)
CHF	2 194 893	EUR	2 241 100	04-Jan-23	(18 076)
CHF	1 477 030	EUR	1 506 500	04-Jan-23	(10 540)
CHF	285 267	EUR	290 100	04-Jan-23	(1 177)
CHF	55 138	EUR	56 300	04-Jan-23	(456)
CHF	7 277	EUR	7 400	04-Jan-23	(30)
CHF	2 300	EUR	2 330	04-Jan-23	(1)
CHF	2 287 440	GBP	2 020 100	04-Jan-23	40 251
CHF	262 609	GBP	232 200	04-Jan-23	4 302

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
CHF	58 321	GBP	51 500	04-Jan-23	1 031
CHF	6 559	GBP	5 800	04-Jan-23	107
CHF	82 418	NOK	864 000	04-Jan-23	1 301
CHF	29 639	NOK	317 500	04-Jan-23	(178)
CHF	2 213	NOK	23 200	04-Jan-23	34
CHF	1 246 081	SEK	13 934 500	04-Jan-23	9 014
CHF	31 787	SEK	355 300	04-Jan-23	245
CHF	212 540	SGD	306 700	04-Jan-23	1 023
CHF	154 013	SGD	222 500	04-Jan-23	563
CHF	5 752	SGD	8 300	04-Jan-23	28
CHF	3 599	SGD	5 200	04-Jan-23	13
CHF	23 046 602	USD	24 287 739	04-Jan-23	589 496
CHF	628 141	USD	662 300	04-Jan-23	15 756
CHF	586 284	USD	618 053	04-Jan-23	14 813
CHF	15 743	USD	16 600	04-Jan-23	394
CHF	3 200	USD	3 456	04-Jan-23	4
DKK	1 800	EUR	242	04-Jan-23	-
DKK	26 700	USD	3 829	04-Jan-23	3
EUR	529 054	AUD	815 500	04-Jan-23	10 910
EUR	32 696	AUD	52 000	04-Jan-23	(343)
EUR	28 057	AUD	43 200	04-Jan-23	609
EUR	1 358 938	CAD	1 900 900	04-Jan-23	44 668
EUR	81 157	CAD	118 100	04-Jan-23	(496)
EUR	40 239	CAD	56 300	04-Jan-23	1 313
EUR	3 324 000	CHF	3 265 474	04-Jan-23	16 674
EUR	87 009	CHF	85 300	04-Jan-23	616
EUR	12 500	CHF	12 315	04-Jan-23	27
EUR	93 955	DKK	698 700	04-Jan-23	(4)
EUR	755 777	GBP	654 600	04-Jan-23	18 088
EUR	84 294	GBP	73 000	04-Jan-23	2 028
EUR	50 661	GBP	44 300	04-Jan-23	738
EUR	20 300	GBP	17 508	04-Jan-23	569
EUR	2 400	GBP	2 063	04-Jan-23	75
EUR	28 719	NOK	295 200	04-Jan-23	643
EUR	8 587	NOK	89 400	04-Jan-23	84
EUR	412 449	SEK	4 528 900	04-Jan-23	5 196
EUR	25 174	SEK	277 700	04-Jan-23	202
EUR	73 146	SGD	103 500	04-Jan-23	847
EUR	47 706	SGD	67 500	04-Jan-23	555
EUR	7 615 353	USD	7 869 708	04-Jan-23	243 197
EUR	742 300	USD	791 910	04-Jan-23	457
EUR	458 222	USD	487 100	04-Jan-23	1 919
EUR	184 666	USD	190 700	04-Jan-23	6 023
EUR	69 900	USD	72 184	04-Jan-23	2 280
GBP	44 231	AUD	78 700	04-Jan-23	(158)
GBP	16 402	AUD	29 800	04-Jan-23	(450)
GBP	14 592	AUD	26 600	04-Jan-23	(457)
GBP	1 969	AUD	3 500	04-Jan-23	(5)
GBP	112 895	CAD	182 400	04-Jan-23	1 113
GBP	40 676	CAD	67 700	04-Jan-23	(969)
GBP	35 839	CAD	59 800	04-Jan-23	(958)
GBP	3 033	CAD	4 900	04-Jan-23	30
GBP	107 400	CHF	122 932	04-Jan-23	(3 475)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation EUR
GBP 7 157	CHF 8 100	04-Jan-23	(139)
GBP 2 649	CHF 3 000	04-Jan-23	(53)
GBP 2 357	CHF 2 700	04-Jan-23	(79)
GBP 7 652	DKK 65 700	04-Jan-23	(212)
GBP 2 904	DKK 25 100	04-Jan-23	(102)
GBP 2 921	DKK 24 900	04-Jan-23	(57)
GBP 1 596 003	EUR 1 842 900	04-Jan-23	(44 317)
GBP 621 129	EUR 711 800	04-Jan-23	(11 831)
GBP 539 815	EUR 627 200	04-Jan-23	(18 867)
GBP 48 754	EUR 56 300	04-Jan-23	(1 357)
GBP 31 100	EUR 35 633	04-Jan-23	(585)
GBP 29 500	EUR 34 183	04-Jan-23	(938)
GBP 2 292	NOK 27 200	04-Jan-23	(4)
GBP 1 958	NOK 23 900	04-Jan-23	(67)
GBP 1 158	NOK 13 900	04-Jan-23	(18)
GBP 34 234	SEK 433 800	04-Jan-23	(430)
GBP 12 663	SEK 159 300	04-Jan-23	(55)
GBP 11 621	SEK 147 500	04-Jan-23	(168)
GBP 6 307	SGD 10 300	04-Jan-23	(88)
GBP 3 734	SGD 6 100	04-Jan-23	(54)
GBP 3 555	SGD 5 900	04-Jan-23	(116)
GBP 3 132	SGD 5 200	04-Jan-23	(103)
GBP 633 239	USD 755 544	04-Jan-23	5 829
GBP 235 635	USD 288 100	04-Jan-23	(4 347)
GBP 207 374	USD 253 600	04-Jan-23	(3 876)
GBP 27 300	USD 33 383	04-Jan-23	(508)
GBP 13 166	USD 15 700	04-Jan-23	129
NOK 15 000	USD 1 527	04-Jan-23	(4)
SEK 482 700	CHF 43 528	04-Jan-23	(680)
SEK 195 400	EUR 17 719	04-Jan-23	(148)
SEK 150 600	EUR 13 808	04-Jan-23	(265)
SEK 170 900	USD 16 608	04-Jan-23	(190)
SEK 65 800	USD 6 187	04-Jan-23	122
SGD 30 300	CHF 20 850	04-Jan-23	49
SGD 8 600	EUR 6 020	04-Jan-23	(12)
SGD 6 400	USD 4 713	04-Jan-23	55
USD 201 748	AUD 301 200	04-Jan-23	(2 377)
USD 27 235	AUD 40 300	04-Jan-23	(92)
USD 518 020	CAD 701 900	04-Jan-23	(21)
USD 62 317	CAD 84 200	04-Jan-23	162
USD 1 355 000	CHF 1 260 293	04-Jan-23	(7 089)
USD 33 725	CHF 32 000	04-Jan-23	(817)
USD 5 300	CHF 4 960	04-Jan-23	(59)
USD 2 140	CHF 2 000	04-Jan-23	(21)
USD 35 595	DKK 256 200	04-Jan-23	(1 108)
USD 4 103	DKK 28 900	04-Jan-23	(43)
USD 7 319 159	EUR 7 083 900	04-Jan-23	(227 485)
USD 914 126	EUR 865 900	04-Jan-23	(9 569)
USD 343 100	EUR 324 984	04-Jan-23	(3 576)
USD 343 100	EUR 323 783	04-Jan-23	(2 375)
USD 45 894	EUR 43 900	04-Jan-23	(907)
USD 36 800	EUR 35 201	04-Jan-23	(728)
USD 288 410	GBP 241 700	04-Jan-23	(2 199)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation EUR
USD 41 473	GBP 33 900	04-Jan-23	649
USD 18 364	GBP 15 400	04-Jan-23	(152)
USD 8 300	GBP 6 800	04-Jan-23	113
USD 4 900	GBP 4 029	04-Jan-23	50
USD 11 511	NOK 114 500	04-Jan-23	(106)
USD 4 644	NOK 45 800	04-Jan-23	(6)
USD 157 624	SEK 1 672 300	04-Jan-23	(2 720)
USD 21 145	SEK 218 400	04-Jan-23	169
USD 28 268	SGD 38 700	04-Jan-23	(552)
USD 15 838	SGD 21 700	04-Jan-23	(321)
USD 5 395	SGD 7 300	04-Jan-23	(45)
CHF 159 726	JPY 23 410 900	05-Jan-23	(4 508)
CHF 4 286	JPY 628 100	05-Jan-23	(121)
EUR 55 697	JPY 7 998 700	05-Jan-23	(1 116)
GBP 4 692	JPY 777 900	05-Jan-23	(237)
GBP 1 652	JPY 277 000	05-Jan-23	(106)
GBP 1 400	JPY 233 100	05-Jan-23	(78)
JPY 240 900	EUR 1 663	05-Jan-23	48
USD 21 248	JPY 2 953 600	05-Jan-23	(1 074)
CNY 20 590 000	USD 2 916 555	06-Jan-23	52 647
CNY 823 100	USD 118 495	06-Jan-23	321
CNY 262 400	USD 37 847	06-Jan-23	35
CNY 166 300	USD 23 864	06-Jan-23	137
CNY 145 500	USD 20 869	06-Jan-23	130
CNY 79 500	USD 11 275	06-Jan-23	190
USD 2 840 519	CNY 19 816 000	06-Jan-23	(19 089)
USD 1 735 248	CNY 12 271 300	06-Jan-23	(34 020)
USD 564 405	CNY 3 988 530	06-Jan-23	(10 685)
USD 207 011	CNY 1 462 900	06-Jan-23	(3 919)
USD 111 714	CNY 776 000	06-Jan-23	(301)
USD 54 056	CNY 382 000	06-Jan-23	(1 023)
USD 44 210	CNY 312 500	06-Jan-23	(848)
USD 33 906	CNY 236 400	06-Jan-23	(210)
USD 24 475	CNY 169 700	06-Jan-23	(24)
USD 19 438	CNY 135 600	06-Jan-23	(130)
USD 16 201	CNY 112 700	06-Jan-23	(66)
CHF 1 558 889	AUD 2 517 200	02-Feb-23	(17 733)
CHF 41 857	AUD 67 600	02-Feb-23	(484)
CHF 22 136	AUD 35 500	02-Feb-23	(96)
CHF 3 874 350	CAD 5 718 500	02-Feb-23	(19 317)
CHF 104 431	CAD 154 100	02-Feb-23	(494)
CHF 54 827	CAD 80 800	02-Feb-23	(188)
CHF 269 662	DKK 2 040 400	02-Feb-23	(1 037)
CHF 12 020	DKK 90 800	02-Feb-23	(26)
CHF 7 229	DKK 54 700	02-Feb-23	(28)
CHF 57 385 809	EUR 58 406 700	02-Feb-23	(223 458)
CHF 1 530 565	EUR 1 557 700	02-Feb-23	(5 866)
CHF 812 472	EUR 825 700	02-Feb-23	(1 938)
CHF 2 378 923	GBP 2 144 900	02-Feb-23	(2 704)
CHF 63 548	GBP 57 300	02-Feb-23	(76)
CHF 33 664	GBP 30 300	02-Feb-23	20
CHF 161 970	JPY 23 410 900	02-Feb-23	(2 318)
CHF 4 345	JPY 628 100	02-Feb-23	(62)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation EUR
CHF 109 930	NOK 1 181 500	02-Feb-23	(835)
CHF 2 159	NOK 23 200	02-Feb-23	(16)
CHF 1 184 308	SEK 13 451 800	02-Feb-23	(8 546)
CHF 31 279	SEK 355 300	02-Feb-23	(228)
CHF 16 775	SEK 190 100	02-Feb-23	(82)
CHF 340 968	SGD 498 900	02-Feb-23	(2 345)
CHF 9 226	SGD 13 500	02-Feb-23	(64)
CHF 4 792	SGD 7 000	02-Feb-23	(25)
CHF 21 727 945	USD 23 595 039	02-Feb-23	(35 998)
CHF 579 483	USD 629 353	02-Feb-23	(1 031)
CHF 307 004	USD 333 500	02-Feb-23	(616)
EUR 526 147	AUD 834 700	02-Feb-23	(3 837)
EUR 1 308 366	CAD 1 896 300	02-Feb-23	(416)
EUR 84 472	CHF 83 000	02-Feb-23	319
EUR 93 743	DKK 696 900	02-Feb-23	4
EUR 803 083	GBP 711 300	02-Feb-23	2 317
EUR 54 639	JPY 7 757 800	02-Feb-23	(549)
EUR 36 428	NOK 384 600	02-Feb-23	(122)
EUR 399 706	SEK 4 460 600	02-Feb-23	(1 287)
EUR 112 896	SGD 162 400	02-Feb-23	(399)
EUR 7 329 716	USD 7 824 508	02-Feb-23	13 707
GBP 77 454	AUD 138 600	02-Feb-23	(807)
GBP 192 483	CAD 314 800	02-Feb-23	(613)
GBP 12 455	CHF 13 800	02-Feb-23	29
GBP 13 807	DKK 115 700	02-Feb-23	(19)
GBP 2 852 589	EUR 3 215 500	02-Feb-23	(4 118)
GBP 8 044	JPY 1 288 000	02-Feb-23	(107)
GBP 5 462	NOK 65 000	02-Feb-23	(29)
GBP 58 770	SEK 740 600	02-Feb-23	(418)
GBP 16 946	SGD 27 500	02-Feb-23	(107)
GBP 1 078 801	USD 1 299 744	02-Feb-23	(1 017)
USD 208 151	AUD 309 500	02-Feb-23	(1 855)
USD 517 604	CAD 703 100	02-Feb-23	(1 299)
USD 33 450	CHF 30 800	02-Feb-23	54
USD 37 090	DKK 258 400	02-Feb-23	(78)
USD 7 663 524	EUR 7 181 500	02-Feb-23	(16 013)
USD 317 769	GBP 263 700	02-Feb-23	307
USD 22 196	JPY 2 953 600	02-Feb-23	(253)
USD 14 682	NOK 145 300	02-Feb-23	(80)
USD 158 140	SEK 1 654 000	02-Feb-23	(827)
USD 45 503	SGD 61 300	02-Feb-23	(211)
CNY 19 683 000	USD 2 825 464	06-Feb-23	26 896
USD 23 237	CNY 161 800	06-Feb-23	(209)

18 682

The counterparties of these foreign exchange contracts are BOFA SECURITIES EUROPE, CREDIT AGRICOLE , GOLDMAN SACHS BANK, JP MORGAN AG, SOCIETE GENERALE and STANDARD CHARTERED.

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
CAD 80 000	EUR 55 201	04-Jan-23	118
CAD 2 200	EUR 1 559	04-Jan-23	(41)
CAD 1 700	EUR 1 187	04-Jan-23	(12)
EUR 252 356	CAD 353 700	04-Jan-23	8 337
EUR 80 397	CAD 117 000	04-Jan-23	(530)
EUR 8 434	CAD 11 800	04-Jan-23	294
EUR 575 306	GBP 498 100	04-Jan-23	14 925
EUR 197 137	GBP 172 400	04-Jan-23	3 047
EUR 40 646	GBP 35 200	04-Jan-23	1 044
EUR 1 869	GBP 1 600	04-Jan-23	70
EUR 6 119 447	USD 6 324 499	04-Jan-23	207 955
EUR 1 997 288	USD 2 123 000	04-Jan-23	9 087
EUR 286 345	USD 295 700	04-Jan-23	9 970
GBP 117 900	EUR 134 469	04-Jan-23	(1 712)
GBP 2 600	EUR 3 014	04-Jan-23	(90)
USD 1 451 900	EUR 1 363 666	04-Jan-23	(3 801)
USD 31 700	EUR 30 105	04-Jan-23	(437)
USD 30 700	EUR 29 198	04-Jan-23	(468)
EUR 2 114 469	JPY 303 852 900	05-Jan-23	(46 680)
EUR 683 017	JPY 99 020 900	05-Jan-23	(21 674)
EUR 15 549	JPY 2 230 600	05-Jan-23	(314)
EUR 8 839	JPY 1 258 000	05-Jan-23	(103)
JPY 67 718 500	EUR 484 665	05-Jan-23	(3 918)
JPY 1 479 200	EUR 10 314	05-Jan-23	205
EUR 274 800	CAD 398 600	02-Feb-23	(326)
EUR 661 750	GBP 586 800	02-Feb-23	1 222
EUR 2 373 754	JPY 337 164 700	02-Feb-23	(26 396)
EUR 6 772 534	USD 7 228 899	02-Feb-23	14 359
			164 131

The counterparties of these foreign exchange contracts are BOFA SECURITIES EUROPE, CREDIT AGRICOLE , JP MORGAN AG, SOCIETE GENERALE and STANDARD CHARTERED.

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 171 473 030	USD 177 176 000	03-Jan-23	5 861 639
EUR 4 481 081	USD 4 712 000	03-Jan-23	71 297
EUR 2 365 541	USD 2 522 000	03-Jan-23	3 080
EUR 2 350 686	USD 2 494 000	03-Jan-23	15 222
EUR 1 563 913	USD 1 652 000	03-Jan-23	17 387
EUR 1 295 599	USD 1 382 000	03-Jan-23	978
EUR 670 838	USD 715 000	03-Jan-23	1 081
EUR 125 187	USD 133 000	03-Jan-23	630
USD 4 788 000	EUR 4 504 907	03-Jan-23	(20 730)
USD 3 331 000	EUR 3 164 247	03-Jan-23	(46 653)
USD 2 523 000	EUR 2 376 015	03-Jan-23	(13 260)
USD 2 501 000	EUR 2 375 692	03-Jan-23	(34 915)
USD 1 887 000	EUR 1 769 108	03-Jan-23	(1 422)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
USD	1 774 000	EUR	1 674 722	03-Jan-23	(13 670)
USD	1 755 000	EUR	1 647 818	03-Jan-23	(3 951)
USD	1 318 000	EUR	1 250 517	03-Jan-23	(16 855)
USD	1 209 000	EUR	1 133 517	03-Jan-23	(964)
USD	1 079 000	EUR	1 015 950	03-Jan-23	(5 468)
USD	1 058 000	EUR	995 890	03-Jan-23	(5 056)
USD	821 000	EUR	782 002	03-Jan-23	(13 743)
USD	363 000	EUR	343 966	03-Jan-23	(4 164)
USD	156 000	EUR	147 671	03-Jan-23	(1 631)
					5 788 832

The counterparties of these foreign exchange contracts are BOFA SECURITIES EUROPE and SOCIETE GENERALE.

12 - Cash at broker

As at December 31, 2022, the Cash at broker which is composed of margin deposits for the purpose of transacting in futures contracts are as follows:

Sub-Funds	Currency	Counterparty	Cash at broker (in Sub-Fund Currency)
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	EUR	NEWEDGE	519 278
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	EUR	NEWEDGE	138 573
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	EUR	NEWEDGE	17 217
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	EUR	NEWEDGE	133 675
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	USD	NEWEDGE	495 616
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	JPY	NEWEDGE	52 453 606
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	GBP	NEWEDGE	231 889
MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	USD	NEWEDGE	9 851
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF	USD	NEWEDGE	265 470
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	USD	NEWEDGE	81 058
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	EUR	NEWEDGE	3 699 399
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	EUR	NEWEDGE	109 820
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	EUR	NEWEDGE	1 440 884
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF	USD	NEWEDGE	13 051
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF	EUR	NEWEDGE	3 285
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF	USD	NEWEDGE	67 674
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS	EUR	NEWEDGE	1 085 016
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	EUR	NEWEDGE	41 054
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF	USD	NEWEDGE	31 491

Notes to the financial statements (continued)

13 - Operating and management expenses (TER)

These expenses cover all the fees charged directly to the Fund. The expenses rates for the period as from January 1, 2022 to December 31, 2022 are the following:

Sub-Funds	Class of shares	Rate p.a
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.15%
	Class Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.35%
	Class Dist	0.35%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	0.09%
	Class Daily Hedged to CHF - Dist	0.09%
	Class Daily Hedged to EUR - Dist	0.09%
	Class Daily Hedged to EUR - Acc	0.09%
	Class Daily Hedged to GBP - Dist	0.09%
	Class Dist (EUR)	0.09%
	Class Dist (USD)	0.09%
	Class S - Acc	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	0.40%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	0.45%
	Class Dist	0.45%
	Class Monthly Hedged to GBP - Acc	0.45%
	Class S - Dist	-
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.10%
	Class Dist	0.10%
	Class S - Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	0.85%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	0.17%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Rate p.a
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
	Class Monthly Hedged to GBP - Dist	0.30%
	Class Monthly Hedged to EUR - Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	Class Acc	0.07%
	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.10%
	Class Monthly Hedged to HKD - Acc	0.10%
	Class Monthly Hedged to MXN - Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF	Class Dist	0.07%
	Class Monthly Hedged to GBP - Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10Y+ (DR) UCITS ETF	Class Acc	0.07%
	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.10%
	Class Monthly Hedged to GBP - Dist	0.05%
	Class Monthly Hedged to HKD - Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF	Class Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF	Class Dist	0.07%
	Class Monthly Hedged to GBP - Dist	0.05%
	Class Monthly Hedged to HKD - Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF	Class Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
	Class Monthly Hedged to EUR- Dist	0.12%
	Class Monthly Hedged to GBP- Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.25%
	Class Dist	0.25%
	Class Monthly Hedged to EUR - Acc	0.30%
	Class Monthly Hedged to CHF - Acc	0.30%
	Class Monthly Hedged to GBP - Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	0.12%
	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.15%
	Class Daily Hedged to CHF - Acc	0.25%
	Class Daily Hedged to EUR - Acc	0.25%
	Class Daily Hedged to EUR - Dist	0.25%
	Class Daily Hedged to GBP - Acc	0.25%
	Class Daily Hedged to USD - Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.16%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	0.14%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Rate p.a
	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.14%
	Class Dist	0.14%
	Class Monthly Hedged to EUR - Acc	0.30%
	Class Monthly Hedged to USD - Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class Acc	0.12%
	Class Dist	0.12%
	Class Daily Hedged to GBP - Acc	0.20%
	Class Daily Hedged EUR - Dist	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.18%
	Class Dist	0.18%
	Class Monthly Hedged to EUR - Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	0.45%
	Class Acc (USD)	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	0.22%
	Class Dist (USD)	0.22%
	Class Daily Hedged to EUR - Acc	0.27%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF	Class Acc	0.14%
	Class Monthly Hedged to SEK - Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	Class Acc	0.14%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF	Class Acc	0.35%
	Class Daily Hedged to EUR - Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	0.29%
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Class Acc	0.65%
	Class USD	0.65%
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	0.50%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	0.60%
	Class USD	0.60%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF	Class Acc	0.45%
	Class Dist	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	0.50%
	Class Dist	0.50%

Notes to the financial statements (continued)

Sub-Funds	Class of shares	Rate p.a
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	0.20%
	Class Dist	0.09%
	Class Monthly Hedged to GBP - Dist	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*	Class Acc	0.65%
	Class Dist	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	0.20%
	Class Monthly Hedged to EUR - Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Acc	0.19%
	Class Monthly Hedged to CHF - Acc	0.15%
	Class Monthly Hedged to CHF - Dist	0.15%
	Class Monthly Hedged to EUR - Acc	0.15%
	Class Monthly Hedged to GBP - Dist	0.15%
	Class Monthly Hedged to USD - Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF	Class Acc	0.07%
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF	Class Acc	0.07%
	Class Daily Hedged to EUR - Acc	0.25%
	Class Dist	0.07%
	Class S - Acc	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	Class Acc	0.18%
	Class S - Acc	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF	Class Acc	0.20%

* For more details, please refer to the Note 1 of this report.

Notes to the financial statements (continued)

14 - Liquidated Sub-Fund

The following Sub-Funds have been merged out during the year end as at 31 December 2022 are still holding residual cash at custody level mainly for accrued costs not yet paid :

Sub-Fund	Date of merger out	Currency	Cash amount
MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF	18/11/2022	JPY	35 674 019,00
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF	18/11/2022	EUR	4 561,55
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF	18/11/2022	EUR	32 347,21

15 - Sustainable Finance Disclosure Regulation

Information on environmental and/or social characteristics and/or sustainable investments is available in the relevant annexes under the (unaudited) Sustainable Finance Disclosure Regulation section.

16 - Subsequent Events

The Board of Directors has decided :

On January 17, 2023, to rename Lyxor ESG Euro Corporate Bond (DR) into Amundi EUR Corporate Bond Climate Net Zero Ambition PAB.

On January 20, 2023 :

To merge Lyxor Commodities Refinitiv/Core Commodity CRB Ex-Energy TR UCITS ETF into Amundi Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF (previously Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF).

To rename Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF into Amundi Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF.

On March 14, 2023:

To merge MSCI EM ESG Leaders Extra UCITS ETF into Amundi Index Solutions - Amundi Index MSCI Emerging Markets SRI PAB.

The management company has decided to proceed with the liquidation of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF as of February 15, 2023.

Global risk exposure (Unaudited information)

In terms of risk management, the commitment approach is used in order to determine the global risk for:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF

Global risk exposure (Unaudited information) (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Japan
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Global risk exposure (Unaudited information) (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF.

The absolute VaR approach is used in order to determine the global risk for :

- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF

The lowest, the highest and the average utilisation of the VaR limit calculating during the year from January 1, 2022 to December 31, 2022 are described below :

VaR Model	Historical
Market risk calculation	Absolute VaR
Interval of time	20 days
Limits	20%
Scenarios	Historical, 260 business days
Reliable interval	99%

Overview of VaR (2021)	VaR Utilisation Max (VaR 20 Day)	VaR Utilisation Min (VaR 20 Day)	Average level of leverage (sum of notionals)	Average level of leverage (gross delta)	Average level of leverage (net delta)
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	3.62%	3.36%	100.00%	100.00%	1.06%

The level of leverage using the commitment approach is determined in accordance with CSSF circular 11-512 which is further clarified in ESMA Guidelines 10-788.

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 2021 fiscal year, its compliance with the AIFM/UCITS Directives’ principles and approved the policy applicable for the 2022 exercise at its meeting held on February 1st 2022.

In 2022, the implementation of the Amundi remuneration policy was subject to an internal, central and independent audit, driven by the Amundi Internal Audit.

1.1 Amounts of remuneration paid by the Management companies to its employees

In 2022, Amundi Asset Management’s headcount increased due to the integration of Lyxor’s employees.

During fiscal year 2022, the total amount of compensation (including fixed, deferred and non-deferred variable compensation) paid by Amundi Asset Management to its employees (1 673 employees at December 31st 2022) is EUR 202 172 869. This amount is split as follows:

- Total amount of fixed remuneration paid by Amundi Asset Management in 2022:
EUR 134 493 396, which represents 67% of the total amount of compensation paid by Amundi Asset Management to its staff, were in the form of fixed remuneration.
- Total amount of variable compensation deferred and non-deferred paid by Amundi Asset Management in 2022:
EUR 67 679 473, which represents 33% of the total amount of compensation paid by Amundi Asset Management to its staff, were in this form. The entire staff is eligible for variable compensation.

Additionally, some ‘carried interest’ was paid by Amundi AM with respect to fiscal year 2022, and is taken into account in the total amount of bonus referred to here above.

Of the total amount of remuneration (fixed and variable compensation deferred and non-deferred) paid during the fiscal year, EUR 19 393 477 were paid to the ‘executives and senior managers’ of Amundi Asset Management (31 employees at December 31st 2022), and EUR 16 540 119 were paid to the ‘senior investment managers’ whose professional activities have a material impact on Amundi Asset Management’s risk profile (50 employees at December 31st 2022).

Remuneration policy (Unaudited information) (continued)

Alignment of remuneration policy and practices with risk profile of the AIFs/UCITS

The Amundi Group has adopted and implemented remuneration policy and practices compliant with the latest norms, rules, and guidelines issued from the regulatory authorities for its management companies (AIFM/UCITS).

The Amundi Group has also identified all of its 'Identified Staff', that include all the employees of the Amundi Group having a decision authority on the UCITS/AIFM management companies or the UCITS/AIFs managed and consequently likely to have a significant impact on the performance or the risk profile.

The variable remuneration awarded to the Amundi Group staff takes into account the performance of the employee, its business unit and the Amundi Group as a whole, and is based on quantitative and qualitative criteria as well as the respect of sound risk management rules.

The criteria taken into account for performance assessment and remuneration award depends on the nature of the employee's functions :

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)

Remuneration policy (Unaudited information) (continued)

2. Sales and marketing functions

Quantitative criteria:

- Net inflows, notably on ESG and impact denominated products
- Revenues
- Gross Inflows
- Client base development and retention; product mix
- Number of commercial activities per year, notably prospection activities
- Number of clients approached on their net zero strategy

Qualitative criteria:

- Compliance with risk policy, compliance and legal rules
- Joint consideration of Amundi's interests and of client's interests
- Securing/developing the business
- Client satisfaction
- Quality of management
- 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)

Total return swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of November 25, 2015 on transparency of securities financing transactions, please find below details about total return swaps for the year ending December 31, 2022:

	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	1 609 743	2 157 622	404 111	409 345	579 630
Proportion of AUM	1.29%	0.03%	0.56%	0.95%	0.89%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	1 609 743	2 549 919 942	-	-	-
Three months to one year	-	259 419 348	404 111	409 345	579 630
Above one year	-	2 807 077 319	-	-	-
Open maturity	-	-	-	-	-
Total	1 609 743	5 616 416 609	404 111	409 345	579 630
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	6 610	1 035 824	2 454 712	40 333	764 282
Proportion of AUM	0.03%	0.11%	0.27%	0.09%	0.39%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	6 610	1 035 824	2 454 712	40 333	764 282
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	6 610	1 035 824	2 454 712	40 333	764 282
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced RoII UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	73 261	78 440	254 989	892 619	275 908
Proportion of AUM	0.05%	0.13%	0.33%	0.79%	0.10%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	892 619	-
Three months to one year	73 261	78 440	254 989	-	275 908
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	73 261	78 440	254 989	892 619	275 908
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific Ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	1 632 868	103 464	222 624	421 004	1 092 457
Proportion of AUM	1.67%	0.64%	0.31%	1.27%	1.73%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	1 092 457
Three months to one year	1 632 868	103 464	222 624	421 004	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	1 632 868	103 464	222 624	421 004	1 092 457
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	4 934 065	767 352	52 251	4 002 663	528 336
Proportion of AUM	0.41%	0.88%	1.19%	0.72%	0.66%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	4 934 065	767 352	52 251	4 002 663	528 336
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	4 934 065	767 352	52 251	4 002 663	528 336
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/ Core Commodity CRB TR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	175 056	1 738 626	556 896	2 645 141	11 654 690
Proportion of AUM	0.12%	0.18%	0.07%	0.16%	1.06%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	20 015 547	11 654 690
Three months to one year	175 056	1 738 626	556 896	17 370 406	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	175 056	1 738 626	556 896	37 385 953	11 654 690
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/ Core Commodity CRB Ex-Energy TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	120 413	461 731	145 169	468 346	1 236 267
Proportion of AUM	0.10%	0.13%	0.49%	0.33%	0.45%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	461 731	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	120 413	-	145 169	468 346	1 236 267
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	120 413	461 731	145 169	468 346	1 236 267
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	3 387 526	283 786	137 875	270 767	2 055
Proportion of AUM	0.77%	0.71%	0.45%	0.08%	0.00%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	2 055
One month to three months	-	-	-	-	-
Three months to one year	3 387 526	283 786	137 875	270 767	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	3 387 526	283 786	137 875	270 767	2 055
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF**	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	238 498	2 617 309	619 963	13 488 544	339 097
Proportion of AUM	0.84%	3.16%	0.80%	100%	0.09%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	2 617 309	619 963	13 488 544	-
One month to three months	-	-	-	-	-
Three months to one year	238 498	-	-	-	339 097
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	238 498	2 617 309	619 963	13 488 544	339 097
Counterparty					
Name of counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6	see note 6	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

** For more details, please refer to the Note 1 of this report.

SFT Regulation (Unaudited information) (continued)

	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)	82 829	386 634
Proportion of AUM	0.20%	0.59%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets		
Less than one day	-	-
One day to one week	-	-
One week to one month	-	-
One month to three months	-	-
Three months to one year	82 829	386 634
Above one year	-	-
Open maturity	-	-
Total	82 829	386 634
Counterparty		
Name of counterparty	see note 6	see note 6
Country of domicile of the counterparty	see note 6	see note 6
Gross volume of outstanding transactions	see note 6	see note 6
Data on Collateral		
<i>Type of collateral</i>		
Cash	-	-
Securities	-	-
<i>Quality of collateral</i>		
Rating	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)		
Less than one day	-	-
One day to one week	-	-
One week to one month	-	-
One month to three months	-	-
Three months to one year	-	-
Above one year	-	-
Open maturity	-	-
Total	-	-
Safekeeping of collateral received by the fund as part of total return swap		
Name of custodian	-	-
Cash	-	-
Securities	-	-
Proportion of collateral granted	-	-

The settlement and clearing of all swaps transactions are bilateral.

Returns and costs incurred from total return swaps transactions during the year ended December 31, 2022 are included in the valuation of the swaps.

Transparency of sustainable investments in periodic reports (Unaudited information)

Regulation (EU) 2020/852 on the establishment of a framework to facilitate sustainable investment (the “Taxonomy Regulation”) sets out criteria to determine which economic activities qualify as environmentally sustainable at Union level.

According to the Taxonomy Regulation, an economic activity shall qualify as environmentally sustainable where that economic activity contributes substantially to one or more of the six environmental objectives defined by the Taxonomy Regulation (Climate change mitigation; Climate change adaptation; Sustainable use and protection of water and marine resources; Transition to a circular economy; Pollution prevention and control; Protection and restoration of biodiversity and ecosystems).

In addition, such economic activity shall not significantly harm any such environmental objectives (“do no significant harm” or “DNSH” principle) and shall be carried out in compliance with the minimum safeguards laid down in Article 18 of the Taxonomy Regulation.

In accordance with Article 7 of the Taxonomy Regulation, the management company draws the attention of investors to the fact that the investments of the below Sub-Funds do not take into account the European Union criteria for environmentally sustainable economic activities.

These Sub-Funds fall under Article 6 of regulation (EU) 2019/2088 (“SFDR”). It does not promote environmental and/or social characteristics, nor it has sustainable investment as its objective

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF

Transparency of sustainable investments in periodic reports (Unaudited information)
(continued)

- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Amundi MSCI Japan
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Transparency of sustainable investments in periodic reports (Unaudited information)
(continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF

* For more details please refer to the Note 1 of this report

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 S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF

Legal entity identifier: 549300JDVXJULA4ZPW45

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 **72.12%** 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 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 **8.079**

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 above sustainability indicators were not compared to previous periods as the regulation was not yet in force

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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?

Largest Investments	Sector	% Assets	Country
UPM-KYMMENE OYJ	Paper & Forest Products	4,95%	FIN
BOUYGUES	Construction & Engineering	4,78%	FRA
KONE OYJ-B	Machinery	4,71%	FIN
MUENCHENER RUECKVER AG-REG	Insurance	4,58%	DEU
ALLIANZ SE-REG	Insurance	4,57%	DEU
BASF SE XETRA	Chemicals	4,50%	DEU
SMURFIT KAPPA GROUP	Containers & Packaging	4,09%	IRL
SANOFI	Pharmaceuticals	3,86%	FRA
CRH PLC - IRL	Construction Materials	3,76%	IRL
SOLVAY SA	Chemicals	3,71%	BEL
DEUTSCHE POST AG-REG (XETRA)	Air Freight & Logistics	3,64%	DEU
AGEAS - NEW	Insurance	3,22%	BEL
ENAGAS	Gas Utilities	3,11%	ESP
ELISA COM. OYJ	Diversified Telecommunication Services	3,03%	FIN
SCHNEIDER ELECT SE	Electrical Equipment	2,93%	USA

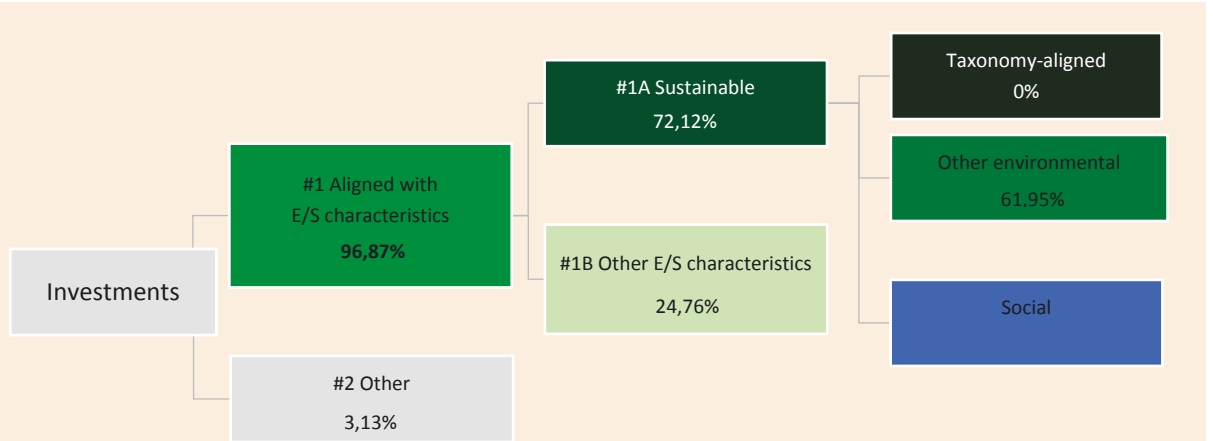
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2022 to 31/12/2022**



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>Insurance</i>	<i>15,28%</i>
<i>Chemicals</i>	<i>12,71%</i>
<i>Pharmaceuticals</i>	<i>8,29%</i>
<i>Machinery</i>	<i>6,69%</i>
<i>Containers & Packaging</i>	<i>5,65%</i>
<i>Electrical Equipment</i>	<i>5,36%</i>

<i>Construction Materials</i>	5,26%
<i>Paper & Forest Products</i>	4,95%
<i>Construction & Engineering</i>	4,78%
<i>Air Freight & Logistics</i>	3,64%
<i>Professional Services</i>	3,33%
<i>Gas Utilities</i>	3,11%
<i>Health Care Providers & Services</i>	3,04%
<i>Diversified Telecommunication Services</i>	3,03%
<i>Oil, Gas & Consumable Fuels</i>	1,97%
<i>Personal Products</i>	1,93%
<i>REITs</i>	1,81%
<i>Software</i>	1,71%
<i>Multi-Utilities</i>	1,45%
<i>Trading Companies & Distributors</i>	1,29%
<i>Food Products</i>	1,25%
<i>Diversified Financial Services</i>	1,00%
<i>Independent Power & Renewable Electricity Producers</i>	0,95%

Semiconductors & Semiconductor Equipment	0,87%
--	-------

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
-operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

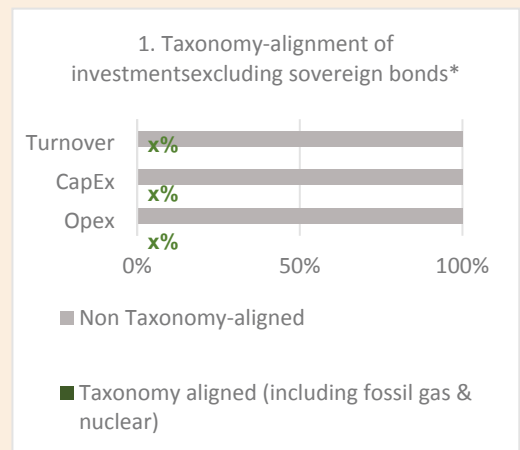
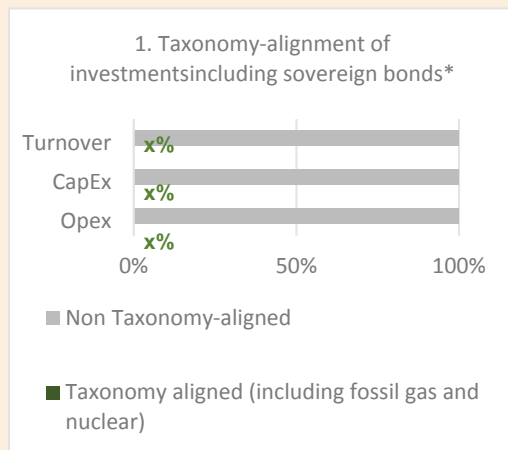
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes: In fossil gas In nuclear energy

No

¹Fossil 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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures


● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

Enabling activities directly enable other activities to make a substantial


contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.


 **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 **61,95%** 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.

 **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 ?**

This product does not have an ESG Benchmark

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 EM ESG Leaders Extra UCITS ETF

Legal entity identifier: 5493007ZZ1WTXRWHKT84

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 **46.49%** 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 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 **6.478**

Sustainability indicators measure how the environmental or social characteristics promoted by the

financial product are attained.

- **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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?

Largest Investments	Sector	% Assets	Country
INDEX LEG BO LYXOR MSCI EM ESG LEA MAY23	Others	100%	
AP MOLLER-MAERSK A/S-A	Marine	9,51%	DNK
TELEFONICA DEUTSCHLAND HOLDI	Diversified Telecommunication Services	8,71%	DEU
NN GROUP NV	Insurance	7,87%	NLD
KBC GROUP NV	Banks	7,03%	BEL
ESSITY AKTIEBOLAG - B	Household Products	5,40%	SWE
MERCK KGA	Pharmaceuticals	4,67%	DEU
UMICORE	Chemicals	4,63%	BEL
NOVO NORDISK A/S-B	Pharmaceuticals	4,62%	DNK
ADIDAS AG	Textiles, Apparel & Luxury Goods	4,44%	DEU
HENKEL AG & CO -DE- PFD	Household Products	4,44%	DEU
ORSTED A/S	Electric Utilities	4,38%	DNK
TESLA INC	Automobiles	4,32%	USA
ALLIANZ SE-REG	Insurance	4,25%	DEU
NOVOZYMES A/S - B	Chemicals	4,05%	DNK

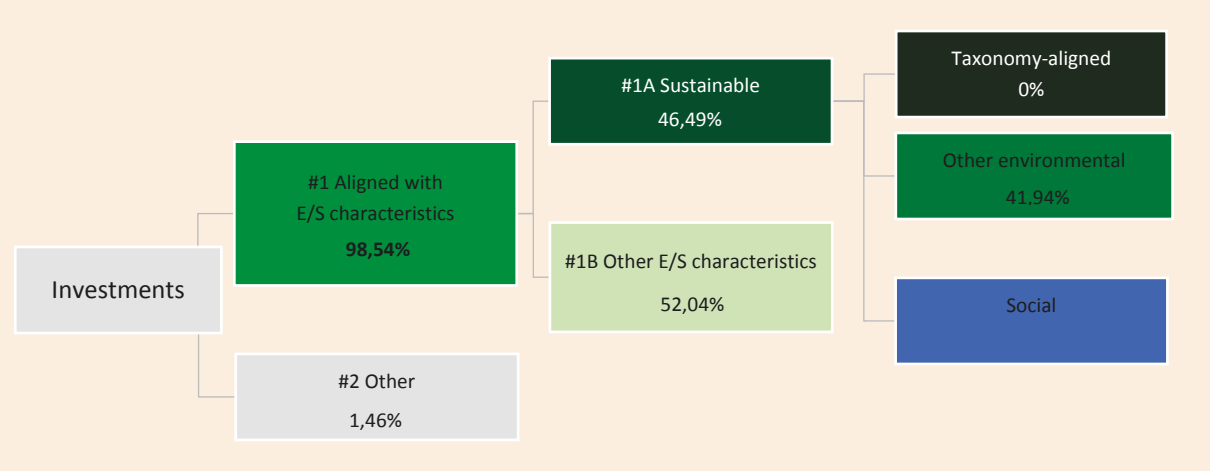
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2022 to 31/12/2022**



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>Insurance</i>	<i>12,12%</i>
<i>Chemicals</i>	<i>10,63%</i>
<i>Household Products</i>	<i>9,84%</i>
<i>Marine</i>	<i>9,51%</i>
<i>Diversified Telecommunication Services</i>	<i>9,41%</i>
<i>Pharmaceuticals</i>	<i>9,29%</i>

<i>Banks</i>	7,03%
<i>Textiles, Apparel & Luxury Goods</i>	4,44%
<i>Electric Utilities</i>	4,38%
<i>Automobiles</i>	4,32%
<i>Communications Equipment</i>	3,92%
<i>Machinery</i>	3,29%
<i>Metals & Mining</i>	3,07%
<i>Health Care Equipment & Supplies</i>	2,80%
<i>Software</i>	2,73%
<i>Wireless Telecommunication Services</i>	1,22%
<i>Internet & Direct Marketing Retail</i>	0,62%
<i>Biotechnology</i>	0,32%
<i>Food Products</i>	0,21%
<i>Professional Services</i>	0,19%

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 ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

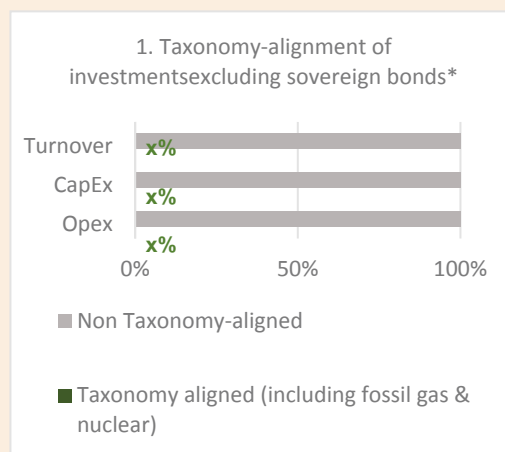
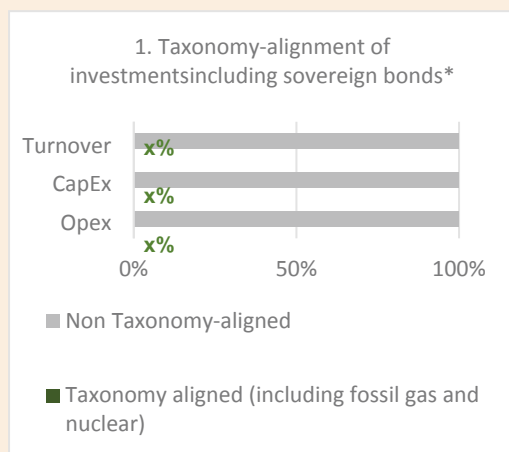
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
 - operational expenditure (OpEx) reflecting green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes: In fossil gas In nuclear energy
 No

¹Fossil 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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to


● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

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 **41,94%** 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.



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 ?**

This product does not have an ESG Benchmark

● **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 USA ESG Leaders Extra (DR) UCITS ETF

Legal entity identifier: 549300ZNVJ9T5G0KW774

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



P

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 **51.29%** 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 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 . **75**.

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 above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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?

Largest Investments	Sector	% Assets	Country
MICROSOFT CORP	Software	10,44%	USA
ALPHABET INC CL A	Interactive Media & Services	3,25%	USA
ALPHABET INC CL C	Interactive Media & Services	3,02%	USA
NVIDIA CORP	Semiconductors & Semiconductor Equipment	2,24%	USA
PROCTER GAMBLE	Household Products	2,22%	USA
VISA INC -A	IT Services	2,09%	USA
TESLA INC	Automobiles	2,02%	USA
HOME DEPOT INC	Specialty Retail	2,00%	USA
ABBVIE INC	Biotechnology	1,77%	USA
COCA-COLA CO	Beverages	1,61%	USA
PEPSICO INC	Beverages	1,53%	USA
THERMO FISHER SCIENT	Life Sciences Tools & Services	1,33%	USA
COSTCO WHOLESALE CO.	Food & staples retailing	1,24%	USA
CISCO SYSTEMS INC	Communications Equipment	1,21%	USA
ABBOTT LABORATORIES	Health Care Equipment & Supplies	1,18%	USA

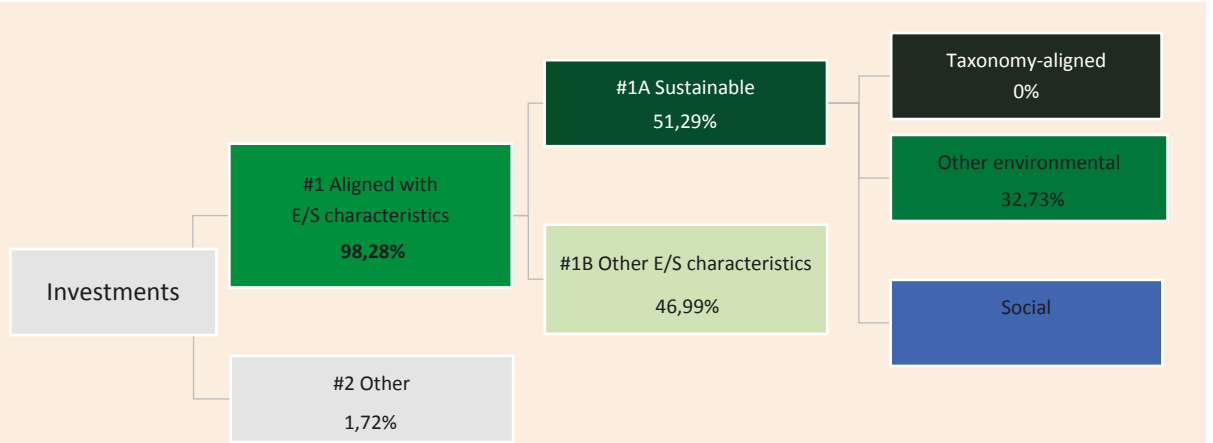
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **from 01/01/2022 to 31/12/2022**



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>Software</i>	<i>14,97%</i>
<i>Interactive Media & Services</i>	<i>6,32%</i>
<i>Biotechnology</i>	<i>5,60%</i>
<i>Semiconductors & Semiconductor Equipment</i>	<i>5,49%</i>
<i>Capital Markets</i>	<i>4,58%</i>
<i>Specialty Retail</i>	<i>4,45%</i>

<i>Insurance</i>	4,39%
<i>IT Services</i>	4,18%
<i>Life Sciences Tools & Services</i>	3,85%
<i>Beverages</i>	3,31%
<i>Machinery</i>	3,28%
<i>Health Care Equipment & Supplies</i>	3,21%
<i>Health Care Providers & Services</i>	3,16%
<i>Household Products</i>	3,10%
<i>REITs</i>	2,86%
<i>Automobiles</i>	2,05%
<i>Chemicals</i>	1,99%
<i>Banks</i>	1,98%
<i>Hotels, Restaurants & Leisure</i>	1,76%
<i>Communications Equipment</i>	1,53%
<i>Road & Rail</i>	1,53%
<i>Food & staples retailing</i>	1,24%
<i>Building Products</i>	1,06%

<i>Diversified Telecommunication Services</i>	1,05%
<i>Food Products</i>	1,01%
<i>Air Freight & Logistics</i>	0,97%
<i>Consumer Finance</i>	0,88%
<i>Multiline Retail</i>	0,77%
<i>Oil, Gas & Consumable Fuels</i>	0,73%
<i>Electrical Equipment</i>	0,69%
<i>Commercial Services & Supplies</i>	0,63%
<i>Pharmaceuticals</i>	0,56%
<i>Trading Companies & Distributors</i>	0,49%
<i>Entertainment</i>	0,45%
<i>Technology Hardware, Storage & Peripherals</i>	0,45%
<i>Electronic Equipment, Instruments & Components</i>	0,40%
<i>Internet & Direct Marketing Retail</i>	0,37%
<i>Metals & Mining</i>	0,33%
<i>Distributors</i>	0,33%
<i>Containers & Packaging</i>	0,31%

<i>Construction Materials</i>	<i>0,29%</i>
<i>Household Durables</i>	<i>0,29%</i>
<i>Textiles, Apparel & Luxury Goods</i>	<i>0,28%</i>
<i>Auto Components</i>	<i>0,25%</i>
<i>Water Utilities</i>	<i>0,23%</i>
<i>Professional Services</i>	<i>0,22%</i>
<i>Multi-Utilities</i>	<i>0,21%</i>
<i>Electric Utilities</i>	<i>0,17%</i>
<i>Real Estate Management & Development</i>	<i>0,16%</i>
<i>Gas Utilities</i>	<i>0,15%</i>
<i>Health Care Technology</i>	<i>0,13%</i>
<i>Construction & Engineering</i>	<i>0,12%</i>
<i>Media</i>	<i>0,11%</i>
<i>Aerospace & Defense</i>	<i>0,09%</i>
<i>Diversified Financial Services</i>	<i>0,07%</i>
<i>Mortgage REITs</i>	<i>0,05%</i>
<i>Leisure Products</i>	<i>0,05%</i>

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

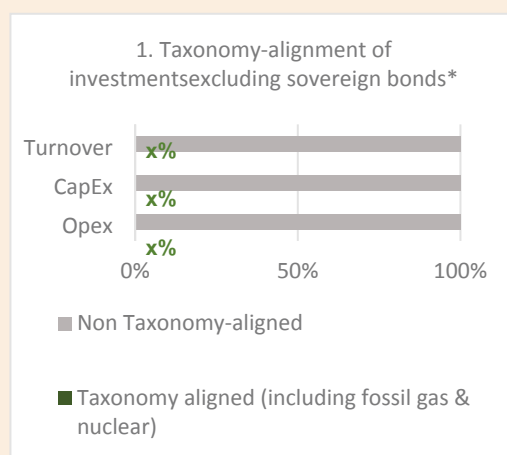
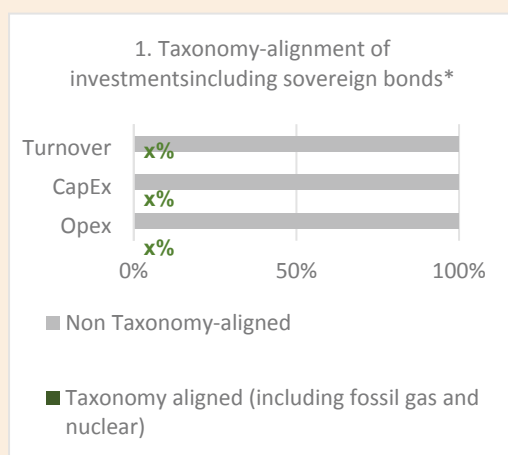
Yes:

In fossil gas In nuclear energy

No

¹Fossil 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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures


Enabling activities directly enable other activities to make a substantial

● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.


contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.


 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**


In previous periods the regulation was not yet in force.

 **F hat 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 **X2, X%** 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.

 **F hat was the share of socially sustainable investments ?**


This product did not commit to have social sustainable investments over the period.

 **F hat 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.

 **F hat 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

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 ?**
This product does not have an ESG Benchmark

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 World ESG Leaders Extra (DR) UCITS ETF

Legal entity identifier: 5493000SXC4CP0ET2K74

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No

X



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 **54.89%** 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 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 . **4572**

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 above sustainability indicators were not compared to previous periods as the regulation was not yet in force

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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 01/01/2022 to 31/12/2022**

3argest Investments	Sector	I Assets	%ountry
LYXOR MSCI WLD ESG LEADR EXTRA DR-MASTER	Mutual Funds	99,98%	LUX
TERME +EUR/-USD 1.0331698 03/01/2023	Forex	0,16%	EUR
TERME +EUR/-USD 1.056325 03/01/2023	Forex	0,01%	EUR
TERME +EUR/-CAD 1.4009487 03/01/2023	Forex	0,01%	EUR
TERME +EUR/-GBP 0.865948 04/01/2023	Forex	0,01%	EUR
TERME +EUR/-AUD 1.542928 04/01/2023	Forex	0,00%	EUR
TERME +EUR/-HKD 8.0654759 04/01/2023	Forex	0,00%	EUR
TERME +EUR/-USD 1.06942 02/02/2023	Forex	0,00%	EUR
TERME +EUR/-USD 1.053398 03/01/2023	Forex	0,00%	EUR
TERME +EUR/-GBP 0.85841 04/01/2023	Forex	0,00%	EUR
TERME +EUR/-SEK 10.96779 03/01/2023	Forex	0,00%	EUR

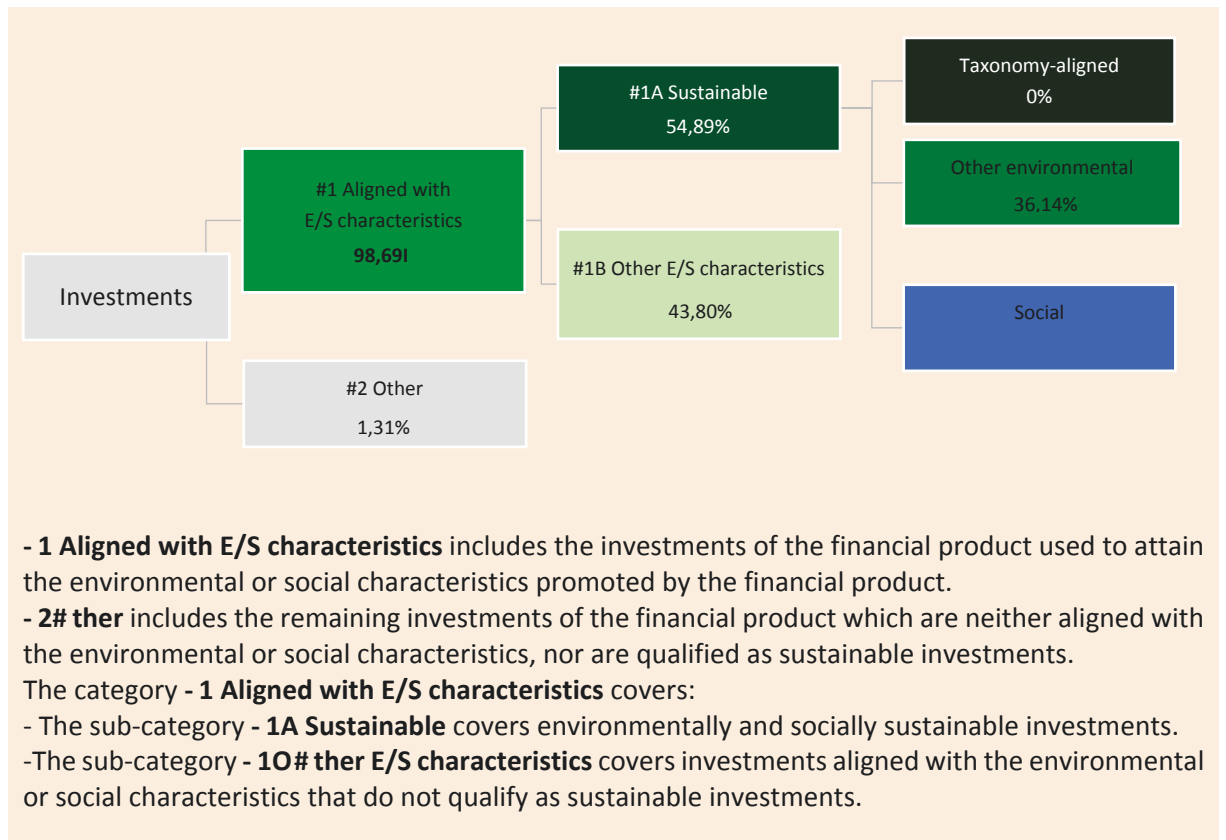
TERME +EUR/-CHF 0.9805954 04/01/2023	Forex	0,00%	EUR
TERME +EUR/-CHF 0.9827776 02/02/2023	Forex	0,00%	EUR
TERME +EUR/-GBP 0.887131 02/02/2023	Forex	0,00%	EUR
TERME +EUR/-SGD 1.4149123 04/01/2023	Forex	0,00%	EUR



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
--------	----------

Mutual Funds	99,98%
Forex	0,18%



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

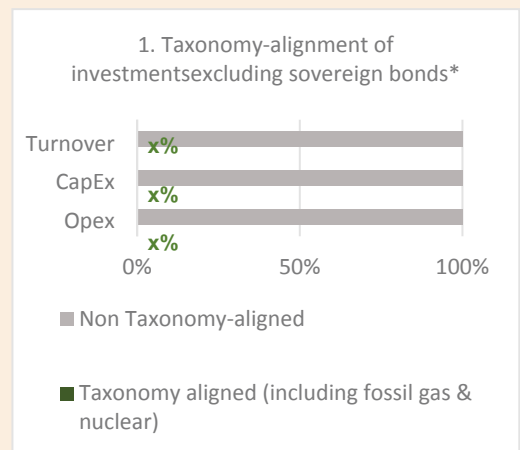
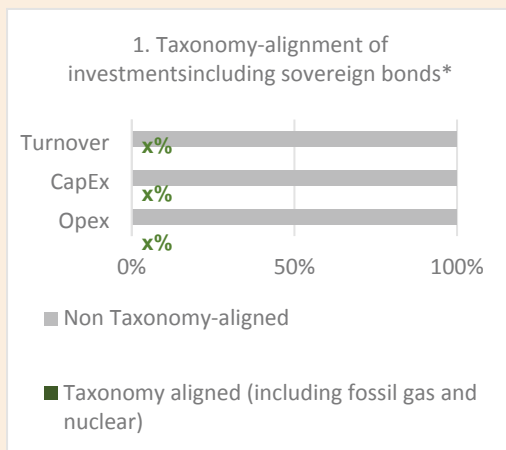
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes: In fossil gas In nuclear energy

No

¹Fossil 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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments in transitional and enabling activities ?**

Taxonomy Aligned activities are expressed as a share of: **-turnover** reflecting the share of revenue from green activities of investee companies

Capital expenditure (%CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy. **- operational expenditure (# OpEx)** reflecting green operational activities of investee companies.

Enabling activities directly enable


other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Reliable data regarding transitional and enabling activities was not available during the period.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

 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 **76,1BI** 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.

 **What actions have been taken to meet the environmental and/or social characteristics during the reference period ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

 **How did this financial product perform compared to the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- **How does the reference benchmark differ from a broad market index ?**

Reference benchmarks are indexes to measure whether the financial product

attains the environmental or social characteristics that they promote.

This product does not have an ESG Benchmark

- ***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 Euro Floating Rate Note UCITS ETF

Legal entity identifier: 549300N26ZN4D8FYS426

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.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____</p> <p><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> It made a sustainable investments with a social objective: _____</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 48.92% of sustainable investments</p> <p><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> with a social objective</p> <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
--	--



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **8.2**

financial product are attained.

- **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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 01/01/2022 to 31/12/2022**

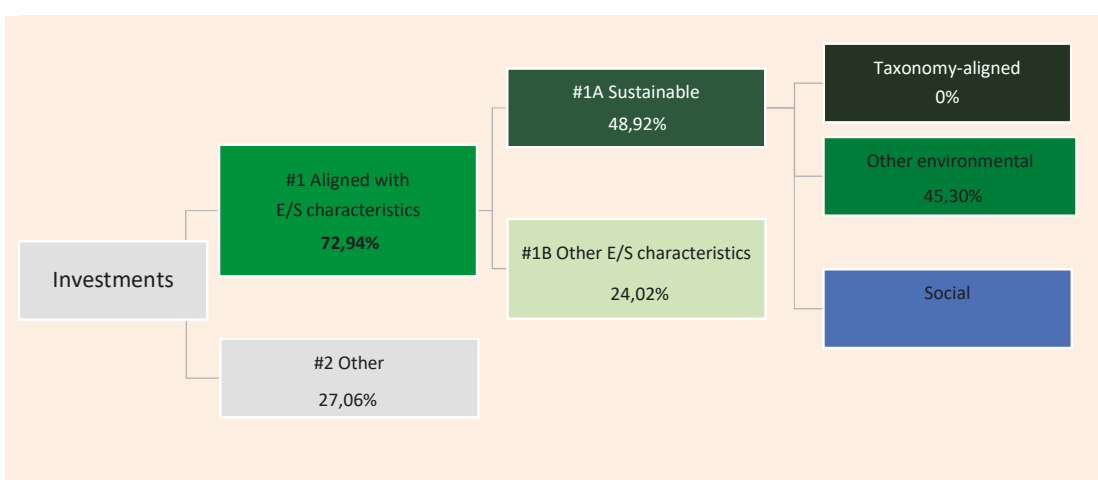
Largest Investments	Sector	% Assets	Country
CM FRN 01/24 EMTN	Banking	4,72%	CAN
CREDIT AGRICOLE SA	Others	3,90%	
CITIGROUP INC	Others	3,90%	
RY FRN 01/24 EMTN	Banking	3,77%	CAN
BNS FRN 02/24 EMTN	Banking	3,62%	CAN
LLOYDS FRN 06/24	Banking	3,14%	GBR
INTNED FRN 09/23 EMTN	Banking	3,13%	NLD
BPCE SA	Others	2,96%	
SANTAN FRN 05/24 EMTN	Banking	2,86%	ESP
HSBC BANK PLC	Others	2,81%	
SOCGEN FRN 05/24	Banking	2,51%	FRA
SOCIETE GENERALE	Others	2,49%	
ORFP FRN 03/24	Consumer Staples	2,35%	FRA
AMADEUS IT GROUP SA	Others	2,34%	
SANTANDER UK GROUP HLDINGS	Others	2,34%	



What was the proportion of sustainability-related investments?

● **What was the asset allocation?**

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

Sector	% Assets
<i>Banking</i>	60,40%
<i>Others</i>	28,62%
<i>Consumer Discretionary</i>	5,01%
<i>Consumer Staples</i>	4,40%
<i>Capital Goods</i>	1,56%

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies

- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

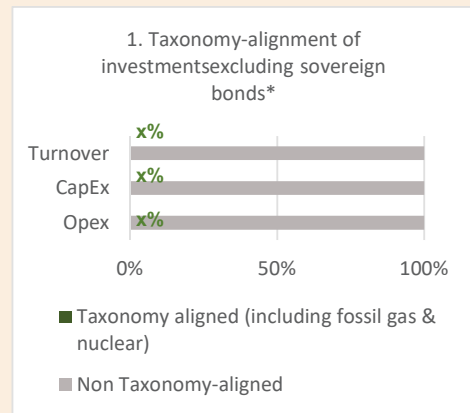
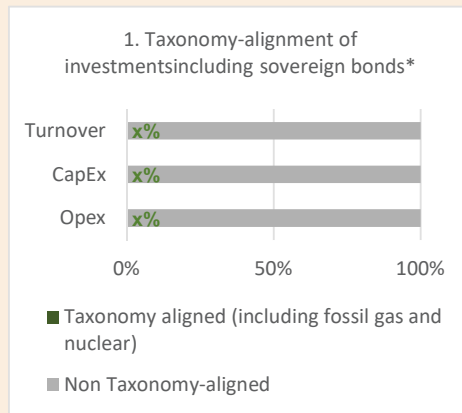
- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes: In fossil gas In nuclear energy

No

¹Fossil 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.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon


- **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **45,30%** 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 ?

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.



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 ?**

This product is passively managed. Its investment strategy is to replicate an Index with ESG’s characteristics.

To get further details on the index ESG features please refer to the index methodology available on the index provider website.

- **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 ESG Euro Corporate Bond (DR) UCITS ETF

Legal entity identifier: 5493006LD608VBS18F78

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.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes
 No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____</p> <p style="margin-left: 40px;"><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p style="margin-left: 40px;"><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> It made a sustainable investments with a social objective: _____</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 68,33% of sustainable investments</p> <p style="margin-left: 40px;"><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p style="margin-left: 40px;"><input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p style="margin-left: 40px;"><input type="checkbox"/> with a social objective</p> <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
--	---



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 meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the

● **How did the sustainability indicators perform?**

The weighted average ESG score of the portfolio is 0.73

financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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 01/01/2022 to 31/12/2022**

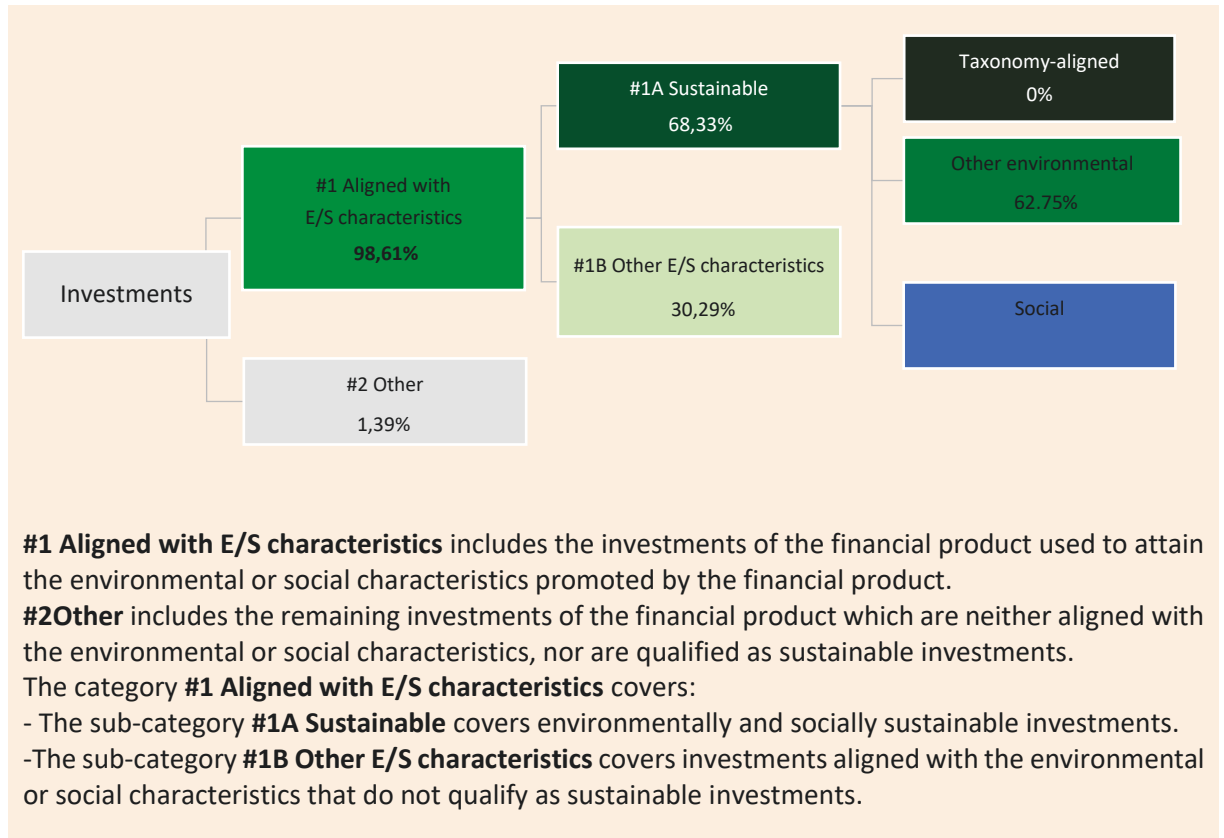
Largest Investments	Sector	% Assets	Country
JPM VAR 03/30 EMTN	Banking	0,23%	USA
ALVGR 2.241% 07/45 EUR	Insurance	0,20%	DEU
GS 1.25% 01/05/25	Banking	0,19%	USA
VOD 2.20% 08/26	Communications	0,18%	GBR
RABOBK 1.25% 23/03/26	Banking	0,18%	NLD
NOVNVX % 09/28	Consumer Staples	0,18%	CHE
AT&T 1.6% 05/28	Communications	0,17%	USA
SOCGEN 1.25% 02/24 EMTN	Banking	0,17%	FRA
C VAR 07/26 EMTN	Banking	0,17%	USA
KBCBB VAR 03/26 EMTN	Banking	0,16%	BEL
RABOBK 4.125% 07/25	Banking	0,16%	NLD
BFCM 0.01% 05/26 EMTN	Banking	0,16%	FRA
INTNED 1.625% 09/29	Banking	0,16%	NLD
EFFP 0.125% 05/25 EMTN	Consumer Staples	0,16%	FRA
DB VAR 11/25 EMTN	Banking	0,16%	DEU



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>Banking</i>	<i>41,94%</i>
<i>Consumer Staples</i>	<i>12,86%</i>
<i>Communications</i>	<i>7,71%</i>
<i>Consumer Discretionary</i>	<i>6,31%</i>

<i>Insurance</i>	5,29%
<i>Capital Goods</i>	4,49%
<i>Transportation</i>	3,74%
<i>Technology</i>	3,57%
<i>Immobilier</i>	3,45%
<i>Basic Industry</i>	2,88%
<i>Other Financials</i>	2,47%
<i>Electric</i>	1,92%
<i>Natural Gas</i>	1,24%
<i>Other Utilities</i>	0,92%
<i>BROKERAGE</i>	0,73%
<i>Finance Companies</i>	0,15%
<i>Other Industrials</i>	0,13%
<i>Cash</i>	0,20%

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 ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

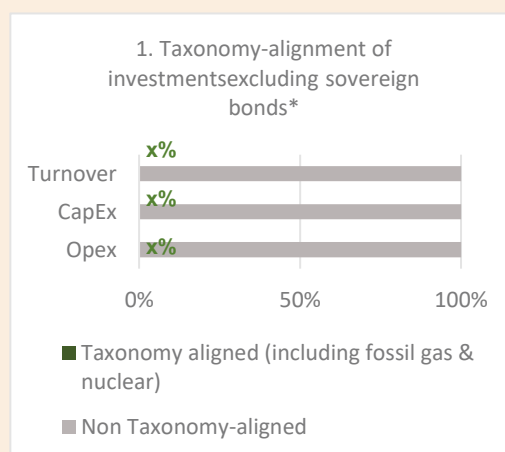
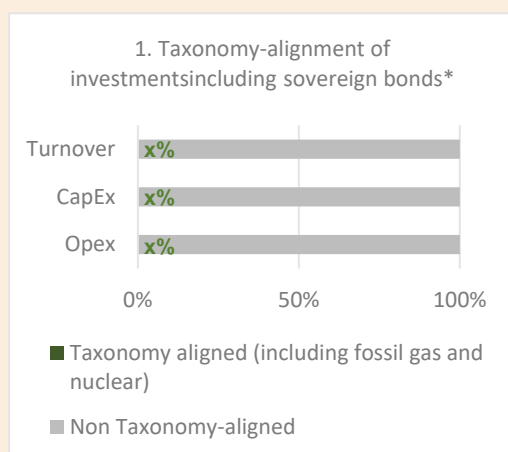
- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

-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.

Yes: In fossil gas In nuclear energy
 No

⁴Fossil 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.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.


Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

 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 **62,75%** 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.



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 ?**

This product is passively managed. Its investment strategy is to replicate an Index with ESG’s characteristics.

To get further details on the index ESG features please refer to the index methodology available on the index provider website

- **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.

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 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 ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF

Legal entity identifier: 54930010RGQB1KEUC57

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 **68,78%** 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 investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **7.354**

promoted by the financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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 01/01/2022 to 31/12/2022**

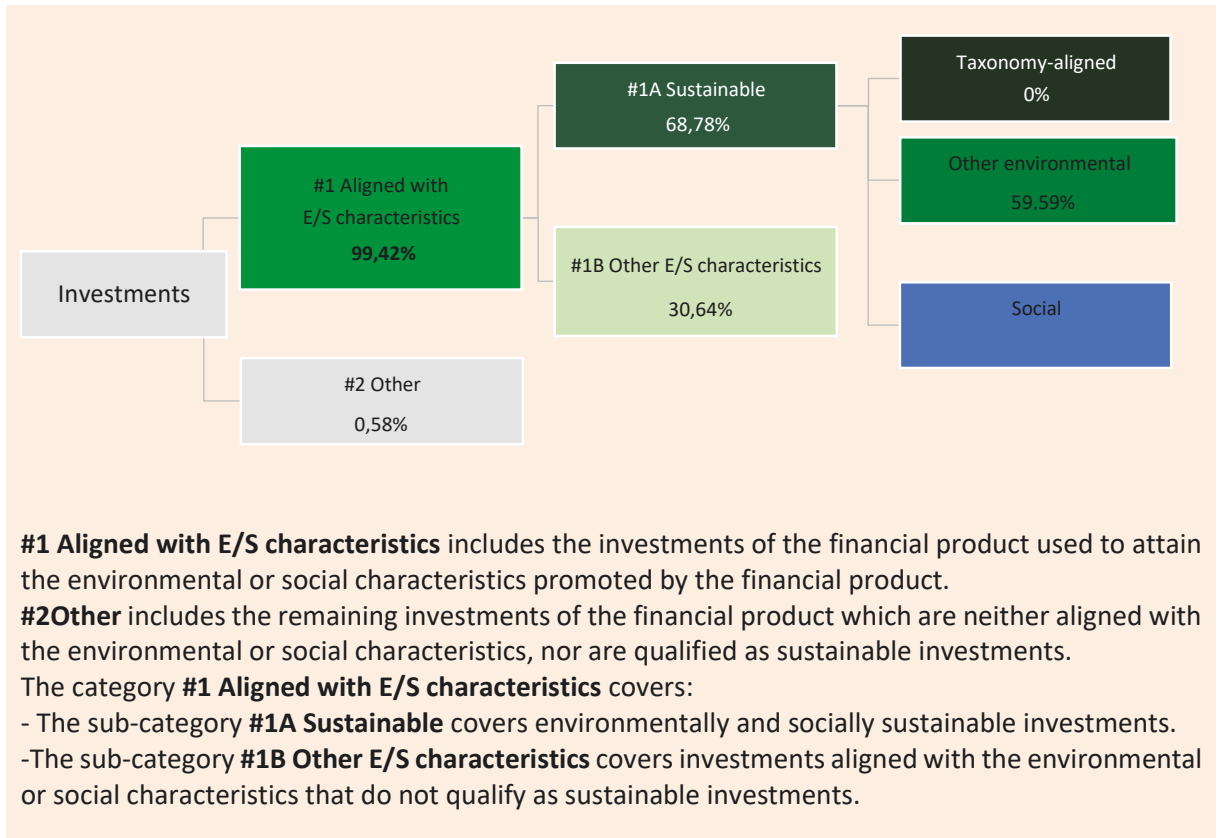
Largest Investments	Sector	% Assets	Country
BKNG 2.375% 09/24	Consumer Discretionary	0,41%	USA
NGGLN 3.53% 09/28 EMTN	Electric	0,41%	GBR
MDT 3% 10/28	Consumer Staples	0,41%	USA
ORAFP VAR PERP(5%)	Communications	0,40%	FRA
SANFP 1.75% 9/26	Consumer Staples	0,40%	FRA
SSELN 1.25% 04/25 EMTN	Electric	0,40%	GBR
SGOFP 2.375% 10/27	Capital Goods	0,40%	FRA
SIEGR 3% 09/33 EMTN	Capital Goods	0,40%	DEU
MDT 3.375% 10/34	Consumer Staples	0,39%	USA
AT&T 3.55 12/32	Communications	0,39%	USA
BSX 0.75% 03/25	Consumer Staples	0,39%	USA
DT 0.875% 03/26 EMTN	Communications	0,39%	DEU
MRKGR 0.125% 07/25 EMTN	Consumer Staples	0,39%	DEU
CAPFP 2% 04/29	Technology	0,38%	FRA
PPG 0.875% 11/25	Basic Industry	0,38%	USA



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



● In which economic sectors were the investments made ?

Sector	% Assets
Consumer Staples	28,32%
Communications	18,05%
Consumer Discretionary	13,66%
Capital Goods	9,17%

<i>Transportation</i>	<i>7,99%</i>
<i>Technology</i>	<i>7,89%</i>
<i>Basic Industry</i>	<i>6,28%</i>
<i>Electric</i>	<i>4,09%</i>
<i>Natural Gas</i>	<i>2,18%</i>
<i>Other Utilities</i>	<i>1,74%</i>
<i>Other Industrials</i>	<i>0,33%</i>
<i>Cash</i>	<i>0,31%</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



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

In fossil gas

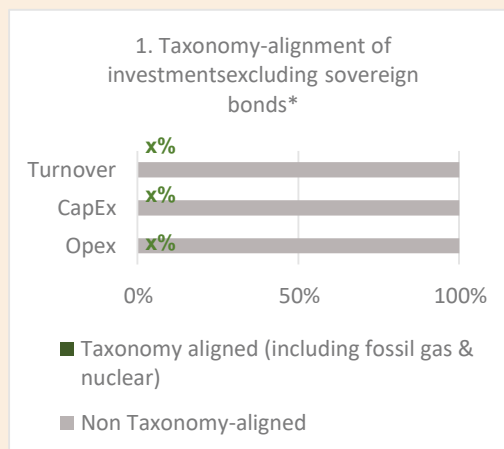
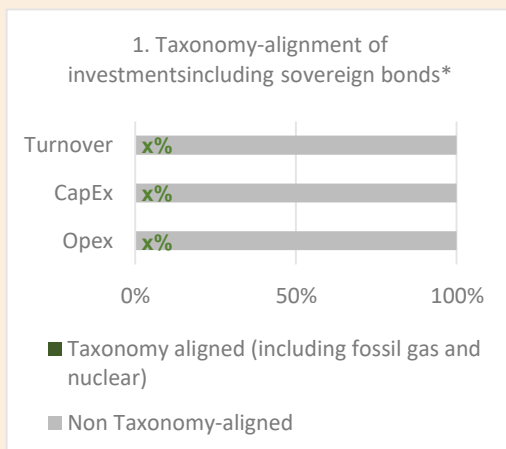
In nuclear energy

No

¹Fossil 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.

operational activities of investee companies.

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.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

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 ?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.



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 **59,59%** 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.



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 ?***

This product is passively managed. Its investment strategy is to replicate an Index with ESG’s characteristics.

To get further details on the index ESG features please refer to the index methodology available on the index provider website

● ***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 China ESG Leaders Extra (DR) UCITS ETF

Legal entity identifier: 549300E7C8KZ5P6BZI39

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.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes **No**

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____</p> <p><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> It made a sustainable investments with a social objective: _____</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 26.32% of sustainable investments</p> <p><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> with a social objective</p> <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
--	--



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **5.631**

financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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 01/01/2022 to 31/12/2022**

Largest Investments	Sector	% Assets	Country
TENCENT HOLDINGS LTD	Interactive Media & Services	15,84%	CHN
ALIBABA GROUP HOLDING LTD	Internet & Direct Marketing Retail	14,72%	CHN
MEITUAN-CLASS B	Internet & Direct Marketing Retail	10,03%	CHN
CHINA CONSTRUCT BANK	Banks	6,12%	CHN
BAIDU INC-CLASS A	Interactive Media & Services	3,21%	CHN
IND & COMM BK OF CHINA-H	Banks	2,95%	CHN
NETEASE INC	Entertainment	2,94%	CHN
BANK OF CHINA LTD-H	Banks	2,94%	CHN
WUXI BIOLOGICS CAYMAN INC	Life Sciences Tools & Services	2,83%	CHN
YUM CHINA HOLDINGS INC	Hotels, Restaurants & Leisure	2,36%	CHN
CHINA MERCHANTS BK H	Banks	2,22%	CHN
CHINA RES LAND LTD	Real Estate Management & Development	1,49%	CHN
CHINA MENGNIU DAIRY CO	Food Products	1,46%	CHN
ZTO EXPRESS CAYMAN INC-ADR	Air Freight & Logistics	1,18%	CHN

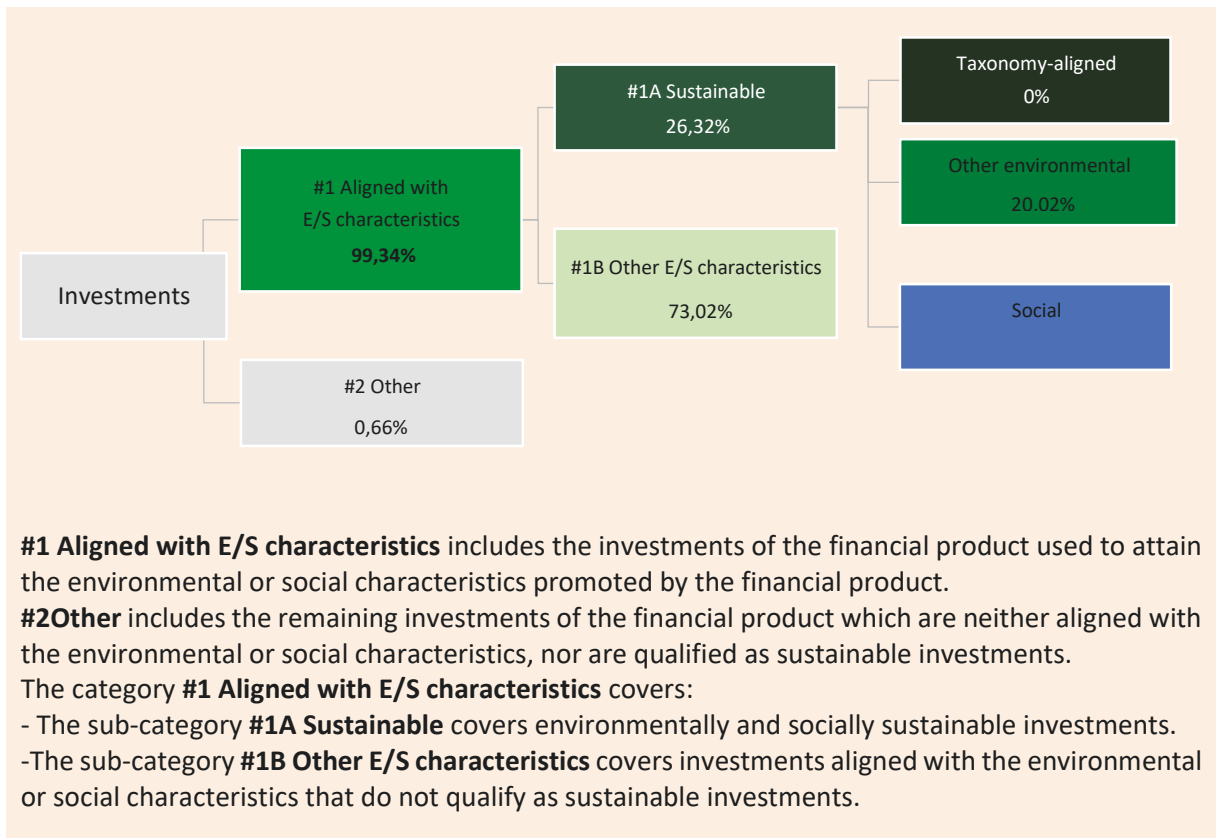
ENN ENERGY HLDGS LTD	Gas Utilities	1,13%	CHN
----------------------	---------------	-------	-----



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
Internet & Direct Marketing Retail	25,36%
Interactive Media & Services	19,04%

<i>Banks</i>	16,12%
<i>Life Sciences Tools & Services</i>	3,57%
<i>Real Estate Management & Development</i>	3,47%
<i>Entertainment</i>	3,46%
<i>Food Products</i>	3,30%
<i>Hotels, Restaurants & Leisure</i>	2,36%
<i>Pharmaceuticals</i>	2,18%
<i>Electronic Equipment, Instruments & Components</i>	2,08%
<i>Automobiles</i>	1,79%
<i>Gas Utilities</i>	1,52%
<i>Electrical Equipment</i>	1,44%
<i>Air Freight & Logistics</i>	1,43%
<i>Semiconductors & Semiconductor Equipment</i>	1,30%
<i>Software</i>	1,08%
<i>Construction Materials</i>	0,76%
<i>Health Care Equipment & Supplies</i>	0,74%
<i>Chemicals</i>	0,72%

<i>IT Services</i>	<i>0,68%</i>
<i>Technology Hardware, Storage & Peripherals</i>	<i>0,64%</i>
<i>Metals & Mining</i>	<i>0,58%</i>
<i>Health Care Providers & Services</i>	<i>0,58%</i>
<i>Machinery</i>	<i>0,56%</i>
<i>Transportation Infrastructure</i>	<i>0,52%</i>
<i>Airlines</i>	<i>0,49%</i>
<i>Capital Markets</i>	<i>0,48%</i>
<i>Construction & Engineering</i>	<i>0,46%</i>
<i>Personal Products</i>	<i>0,46%</i>
<i>Biotechnology</i>	<i>0,45%</i>
<i>Marine</i>	<i>0,45%</i>
<i>Insurance</i>	<i>0,33%</i>
<i>Communications Equipment</i>	<i>0,22%</i>
<i>Commercial Services & Supplies</i>	<i>0,22%</i>
<i>Independent Power & Renewable Electricity Producers</i>	<i>0,19%</i>
<i>Trading Companies & Distributors</i>	<i>0,18%</i>

<i>Building Products</i>	<i>0,14%</i>
<i>Diversified Financial Services</i>	<i>0,12%</i>
<i>Household Products</i>	<i>0,12%</i>
<i>Water Utilities</i>	<i>0,10%</i>
<i>Media</i>	<i>0,09%</i>
<i>Food & staples retailing</i>	<i>0,04%</i>
<i>Industrial Conglomerates</i>	<i>0,03%</i>
<i>Cash</i>	<i>0,18%</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



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

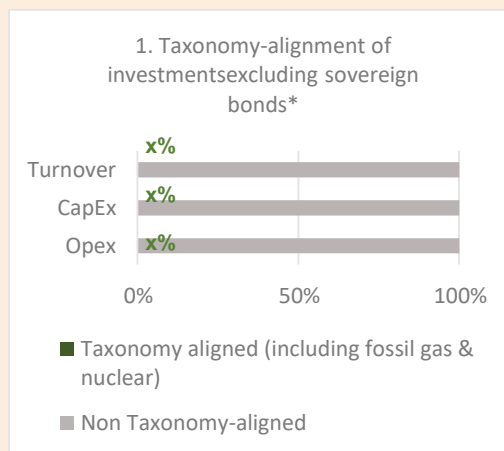
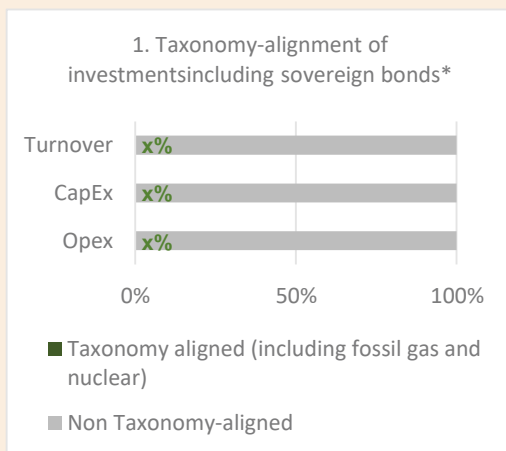
Yes: In fossil gas In nuclear energy

No

¹Fossil 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.

operational activities of investee companies.

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.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

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 ?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

 **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 **20,02%** 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.



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 ?***

This product is passively managed. Its investment strategy is to replicate an Index with ESG’s characteristics.

To get further details on the index ESG features please refer to the index methodology available on the index provider website

● ***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 Semiconductors ESG Filtered UCITS ETF

Legal entity identifier: 549300PEVY81KWEMRO55

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 **67.43%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It 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 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 . **7.66**

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 above sustainability indicators were not compared to previous periods as the regulation was not yet in force

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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 01/01/2022 to 31/12/2022**

Largest Investments	Sector	% Assets	Country
INDEX LEG SG LU1900066033 MAY23	Others	87,92%	LUX
INDEX LEG SG LU2090063327 MAY23	Others	12,07%	LUX
DAIICHI SANKYO	Pharmaceuticals	9,59%	JPN
FAST RETAILING	Specialty Retail	8,00%	JPN
MICROSOFT CORP	Software	6,87%	USA
ALPHABET INC CL A	Interactive Media & Services	6,30%	USA
ELEVANCE HEALTH INC	Health Care Providers & Services	4,84%	USA
TOKYO ELECTRON LTD	Semiconductors & Semiconductor Equipment	4,77%	JPN
COMMONWEALTH BK AUST	Banks	4,60%	AUS
ELI LILLY & CO	Pharmaceuticals	4,51%	USA
INTEL CORP	Semiconductors & Semiconductor Equipment	4,50%	USA
NVIDIA CORP	Semiconductors & Semiconductor Equipment	4,37%	USA
KROGER CO	Food & staples retailing	4,36%	USA

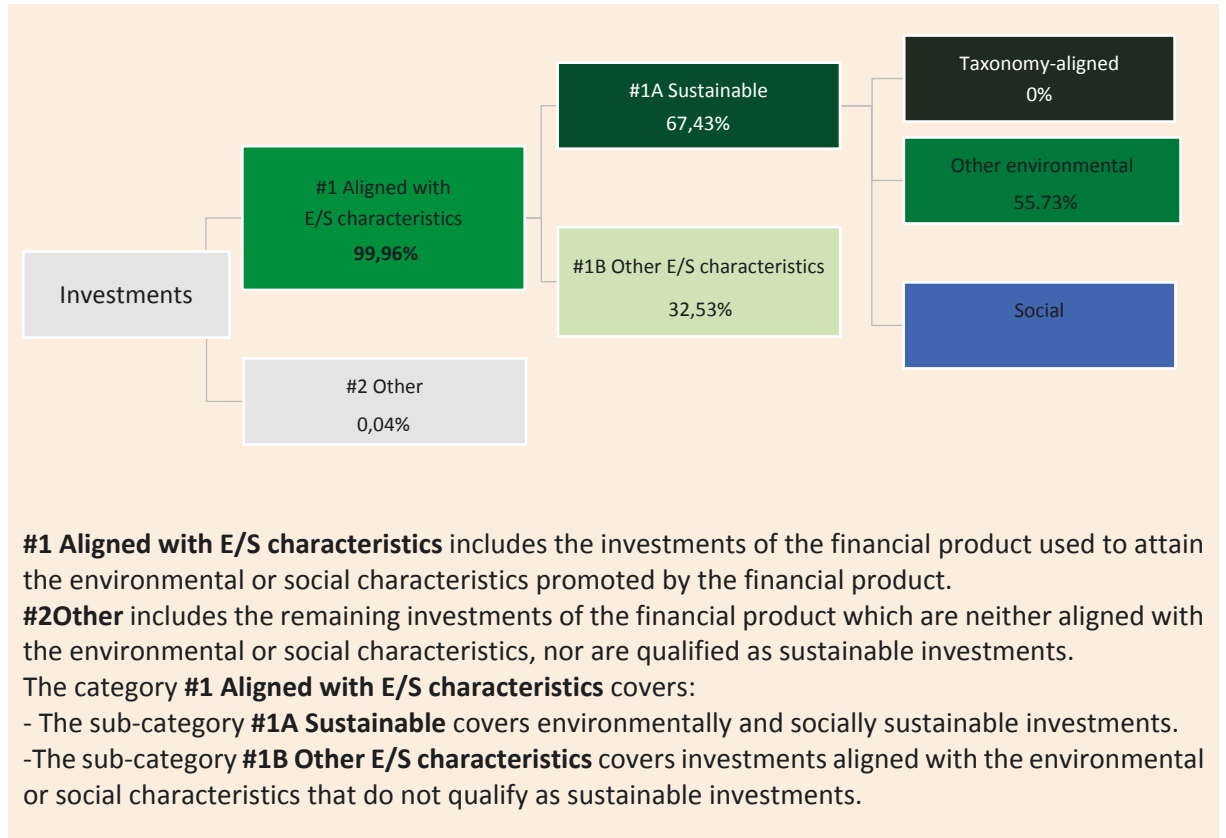
FUJIFILM HLDS CORP	Technology Hardware, Storage & Peripherals	4,19%	JPN
WALT DISNEY CO/THE	Entertainment	4,16%	USA



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



● In which economic sectors were the investments made ?

<i>Sector</i>	<i>% Assets</i>
<i>Semiconductors & Semiconductor Equipment</i>	<i>15,50%</i>
<i>Pharmaceuticals</i>	<i>14,10%</i>
<i>Software</i>	<i>10,01%</i>

<i>Interactive Media & Services</i>	9,19%
<i>Specialty Retail</i>	8,00%
<i>Health Care Providers & Services</i>	4,84%
<i>Banks</i>	4,60%
<i>Food & staples retailing</i>	4,36%
<i>Technology Hardware, Storage & Peripherals</i>	4,19%
<i>Entertainment</i>	4,16%
<i>Electronic Equipment, Instruments & Components</i>	4,03%
<i>Health Care Equipment & Supplies</i>	3,72%
<i>Machinery</i>	3,69%
<i>Automobiles</i>	3,27%
<i>Beverages</i>	1,78%
<i>Household Durables</i>	1,64%
<i>Gas Utilities</i>	1,34%
<i>Oil, Gas & Consumable Fuels</i>	1,30%
<i>Auto Components</i>	0,88%

Taxonomy-aligned activities are expressed as a share of: **-turnover**



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

reflecting the share of revenue from green activities of investee companies

- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
 - **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

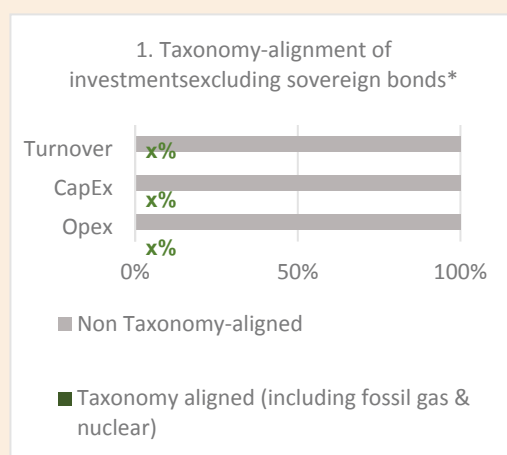
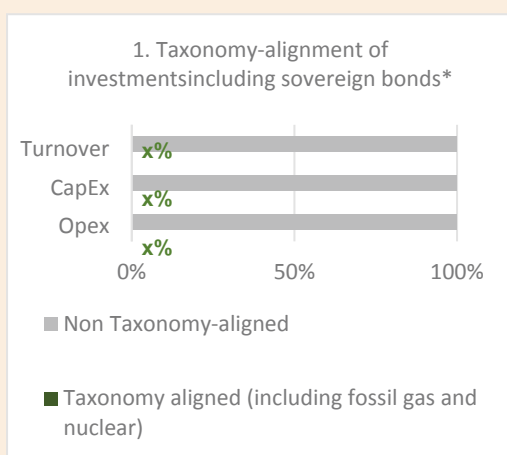
- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes: In fossil gas In nuclear energy

No

¹Fossil 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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have


- **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

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 **55.3%** 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.



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 ?**
This product does not have an ESG Benchmark
- **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 Europe ESG Leaders (DR) UCITS ETF

Legal entity identifier: 5493003TSM6WSACG3290

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.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes **7** **No**

- | | |
|---|---|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made a sustainable investments with a social objective: _____</p> | <p><input checked="" type="checkbox"/> 7 It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 67.39% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> 7 with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|---|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **8.525**

Sustainability indicators measure how the environmental or social characteristics promoted by the

financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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 01/01/2022 to 31/12/2022**

3argest Investments	Sector	I Assets	%ountry
LX MSCI EU ESG LD DR U ETF-MASTER	Mutual Funds	100%	LUX
TERME 9EUR/-GBP 0.8+5+58 03/01/2026	Forex	0,03%	EUR
TERME 9EUR/-CHF 0.480544+ 03/01/2026	Forex	0,01%	EUR
TERME 9EUR/-SE7 10.45334+ 06/01/2026	Forex	0,01%	EUR
TERME 9EUR/-NO7 10.281K15 06/01/2026	Forex	0,00%	EUR
TERME 9EUR/-GBP 0.85858+ 03/01/2026	Forex	0,00%	EUR
TERME 9EUR/-GBP 0.88+443 02/02/2026	Forex	0,00%	EUR
TERME 9EUR/-CHF 0.486364+ 02/02/2026	Forex	0,00%	EUR
TERME 9EUR/-USD 1.066K318 06/01/2026	Forex	0,00%	EUR
TERME 9EUR/-GBP 0.8K280K 03/01/2026	Forex	0,00%	EUR
SPOT -EUR/9SE7 11.124KK 06/01/2026	Forex	0,00%	EUR

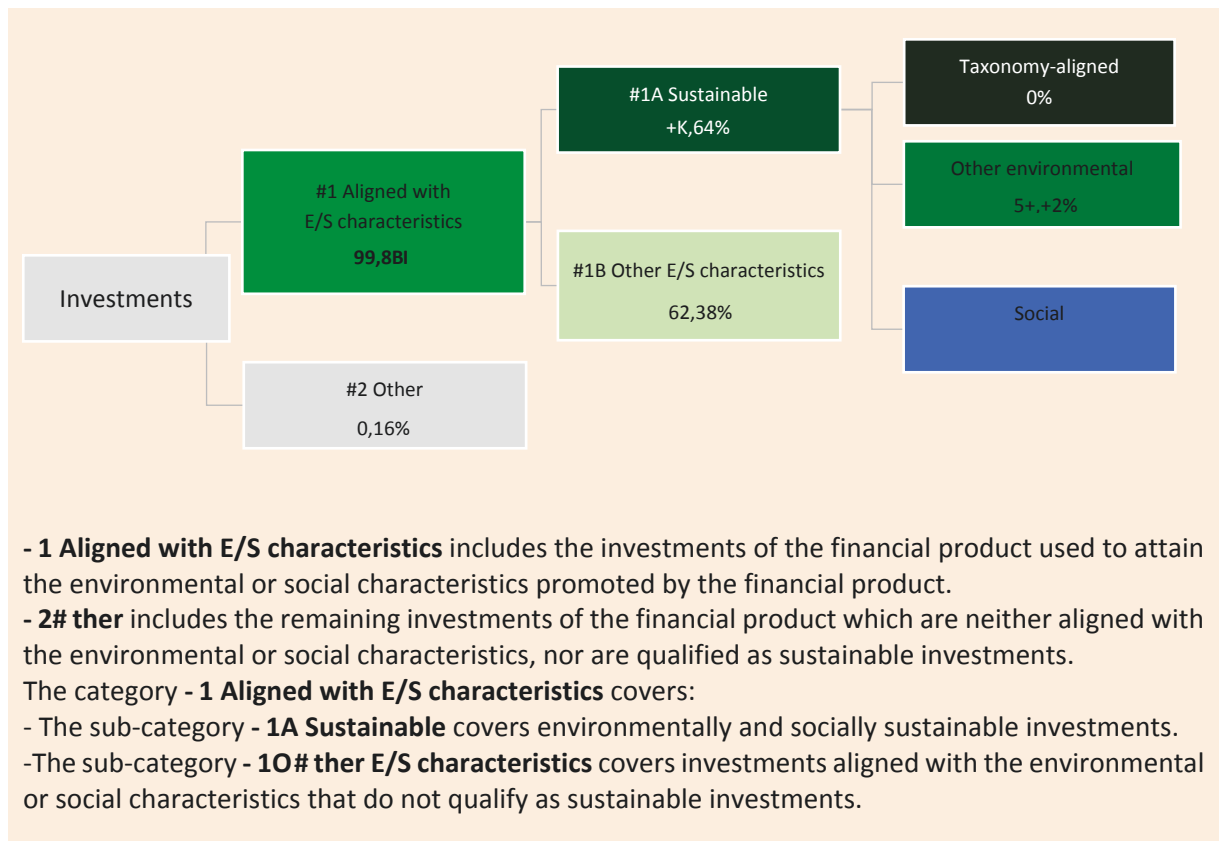
TERME 9EUR/-SE7 10.84434K 06/01/2026	Forex	0,00%	EUR
SPOT -EUR/9NO7 10.5260K 06/01/2026	Forex	0,00%	EUR
TERME 9EUR/-NO7 10.622212 06/01/2026	Forex	0,00%	EUR
TERME 9EUR/-CHF 0.483641 03/01/2026	Forex	0,00%	EUR



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
Mutual Funds	100%

Forex	0,05%
-------	-------



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

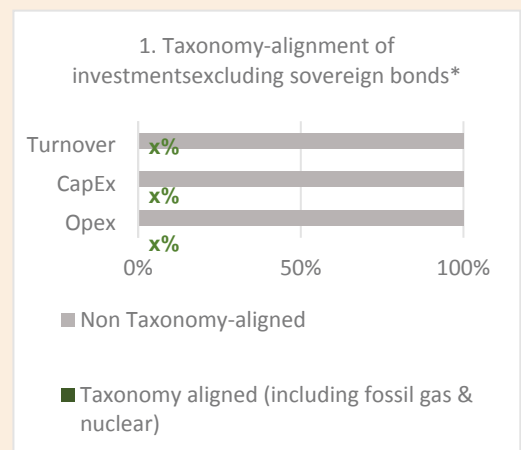
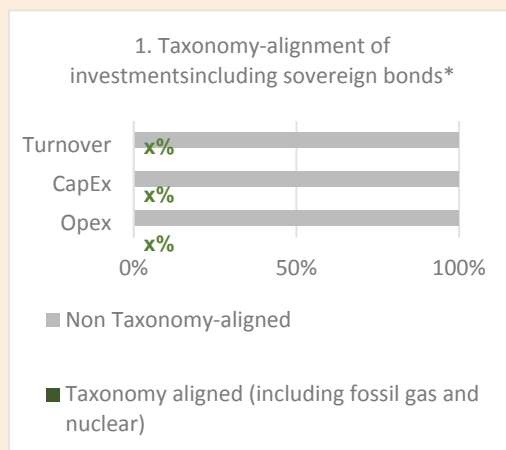
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes: In fossil gas In nuclear energy

No

¹Fossil 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) 2022/1213.

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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.


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 (# pEx)** reflecting green operational activities of investee companies.

Enabling activities directly enable other activities to make a substantial


contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

 **H hat 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 **56,621** 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.

 **H hat was the share of socially sustainable investments ?**


This product did not commit to have social sustainable investments over the period.

 **H hat 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.

 **H hat 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

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 ?**
This product does not have an ESG Benchmark

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 Green Bond (DR)
UCITS ETF

Legal entity identifier:
549300NMTL8UEBWJK406

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.

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 **88.00%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It 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 composed of bonds which are considered as “Green Bond” according to the MSCI ESG research.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

At the end of the period, the portfolio holds **98.71 %** of green bonds

- **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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.

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 robust852

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.

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 01/01/2022 to 31/12/2022**

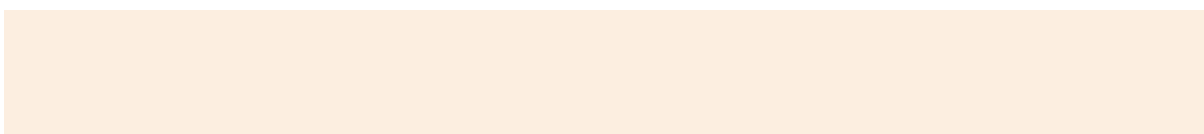
Largest Investments	Sector	% Assets	Country
OAT 1.75% 06/39	Treasuries	3,83%	FRA
NEDERLD 0.5% 01/40	Treasuries	1,62%	NLD
OAT 0.5% 06/44	Treasuries	1,49%	FRA
BELGIUM 1.25% 22/04/33 EUR	Treasuries	1,39%	BEL
DBR % 08/30 G	Treasuries	1,25%	DEU
BTPS 1.5% 04/45 34Y	Treasuries	1,18%	ITA
BTPS 4% 04/35 13Y	Treasuries	1,11%	ITA
DBR 0% 08/31 G	Treasuries	1,08%	DEU
IRELAND 1.35% 03/31	Treasuries	0,96%	IRL
KFW % 09/28 EMTN	Government-Owned No Guarantee	0,91%	DEU
DBR 0% 08/50 G	Treasuries	0,79%	DEU
OBL 1.3% 10/27 G	Treasuries	0,76%	DEU
SPAIN 1% 07/42	Treasuries	0,76%	ESP
OBL % 10/25 G	Treasuries	0,75%	DEU
KFW 0.01% 05/27 EMTN	Government-Owned No Guarantee	0,66%	DEU

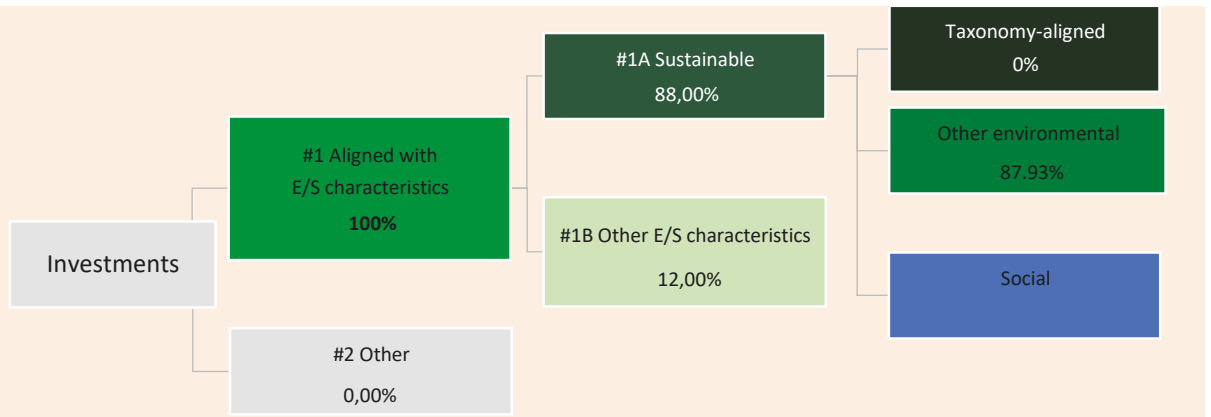


What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.





#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.


● **In which economic sectors were the investments made ?**

<i>Sector</i>	<i>% Assets</i>
<i>Banking</i>	<i>18,15%</i>
<i>Treasuries</i>	<i>18,13%</i>
<i>Electric</i>	<i>16,30%</i>
<i>Government-Owned No Guarantee</i>	<i>8,64%</i>
<i>Supranationals</i>	<i>6,93%</i>
<i>Mortgage Assets</i>	<i>4,42%</i>
<i>Real Estate Investment Trust (REIT)</i>	<i>4,01%</i>
<i>Transportation</i>	<i>2,91%</i>

<i>Other Financials</i>	2,69%
<i>Sovereign</i>	2,37%
<i>Consumer Discretionary</i>	2,29%
<i>Natural Gas</i>	2,10%
<i>Technology</i>	1,74%
<i>Communications</i>	1,31%
<i>Local Authorities</i>	1,20%
<i>Insurance</i>	1,12%
<i>Consumer Staples</i>	1,08%
<i>Basic Industry</i>	1,01%
<i>BROKERAGE</i>	0,94%
<i>Government Guarantee</i>	0,84%
<i>Finance Companies</i>	0,38%
<i>Capital Goods</i>	0,37%
<i>Energy</i>	0,21%
<i>Other Utilities</i>	0,20%
<i>Other Industrials</i>	0,16%
<i>Forex</i>	0,13%

contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.



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 **87,93%** 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.



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

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 reference benchmark contains only green bonds

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 Global Green Bond 1-10Y (DR) UCITS ETF

Legal entity identifier: 549300AN4QVQ0SPP1Y68

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.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes
 No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____</p> <p><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> It made a sustainable investments with a social objective: _____</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 86.41% of sustainable investments</p> <p><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> with a social objective</p> <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
--	--



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 composed of bonds which are considered as "green" and according to the "SMES" research.

Sustainability indicators measure how the environmental or social characteristics promoted by the

● **How did the sustainability indicators perform?**

At the end of the period, the portfolio holds **96.34 %** of green bonds

financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that see: to meet two criteria1

- 1. follow best environmental and social practices" and
- 2. avoid ma: ing 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 AmundiB proprietary ES% methodology which aims to measure the ES% 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, " or M) out of a rating scale going from A to %) within its sector on at least one material environmental or social factor. " aterial environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ES% analysis framework: which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Pactors identified as material result in a contribution of more than ; 0C to the overall ES% score. Por energy sector for example, material factors are1 emissions and energy, biodiversity and pollution, health and security, local communities and human rights. Por a more complete overview of sectors and factors, please refer to the Amundi ES% Regulatory Statement available at 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, fertiliFer 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 (B DSNB), Amundi utilises two filters1

The first z DSN filter relies on monitoring the mandatory Hprincipal Adverse Impacts indicators in Annex ; , Table ; of the RTS where robust data is available (e.g.%N% intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee companyB carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Hprinciple Adverse Impacts within its exclusion policy as part of AmundiB Responsible Investment Holicy. These exclusions, which apply on the top of the tests detailed above, cover the following topics1exclusions on controversial weapons, violations of UD %lobal Mompact principles, coal and tobacco.

"eyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not ta: e the mandatory Hprincipal 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 AmundiB ES% 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 (z DSN) filter above.

The first z DSN filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex ; , Table ; of the z delegated Regulation (EU) 2022/; 288 where robust data is available via the combination of following indicators and specific thresholds or rules¹

- Have a MD2 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 z directors’ diversity which does not belong to the last decile compared to other companies within its sector, and
- “e cleared of any controversy in relation to wor: conditions and human rights.
- “e 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 topics¹ exclusions on controversial weapons, Violations of UD %lobal Mmpact 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 OEMt %uidelines for ” ultinational Enterprises and the UD %uiding Principles on “usiness and Numan Rights are integrated into our ES% scoring methodology. Our proprietary ES% rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called kMmmunity Involvement & Numan RightsG which is applied to all sectors in addition to other human rights lin: ed criteria including socially responsible supply chains, wor: ing 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. Mntroversy scores are updated quarterly to trac: 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 kdo no significant harmGprinciple applies only to those investments underlying the financial product that ta: e into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not ta: e 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 ; , Table ; of the delegated Regulation (EU) 2022/; 288 applying to the product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches1

- Exclusion 1Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the :ey adverse sustainability indicators listed by the z disclosure Regulation.
- Engagement 1 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 categories1to 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 1AmundiB voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ES% issues. Por more information, please refer to AmundiB Voting Holicy .
- Controversies monitoring 1Amundi has developed a controversy trac:ing system that relies on three external data providers to systematically trac: controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ES% analysts and the periodic review of its evolution. This approach applies to all of AmundiB 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 **1From 01/01/2022 to 31/12/2022**

Largest Investments	Sector	% Assets	Country
LX %L %REED “z ; -; 0Y z R ETP-” ASTER	” utual Punds	; 00C	LUX
SWAH 9USz /-MNP 0.+388+86 03/0; /2024	Porex	0,48C	USA
SWAH -EUR/9USz ; .0443004 03/0; /2024	Porex	0,; 6C	EUR
SWAH 9MAz /-MNP 0.6+++6; 03/0; /2024	Porex	0,07C	MAD
SWAH -EUR/9MAz ; .4+88; 4 03/0; /2024	Porex	0,04C	EUR
SWAH 9%“ H/-MNP ; .; 4243 03/0; /2024	Porex	0,04C	%“ R
SWAH 9AUz /-MNP 0.6455+5+ 03/0; /2024	Porex	0,0; C	AUS
SWAH -EUR/9%“ H 0.866; 2+ 03/0; /2024	Porex	0,0; C	EUR
SWAH -EUR/9MNP 0.+824+4 03/0; /2024	Porex	0,0; C	EUR
SWAH 9USz /-MNP 0.+2086+2 02/02/2024	Porex	0,0; C	USA
TER” E -USz /9MNP 0.+38324 03/0; /2024	Porex	0,0; C	USA

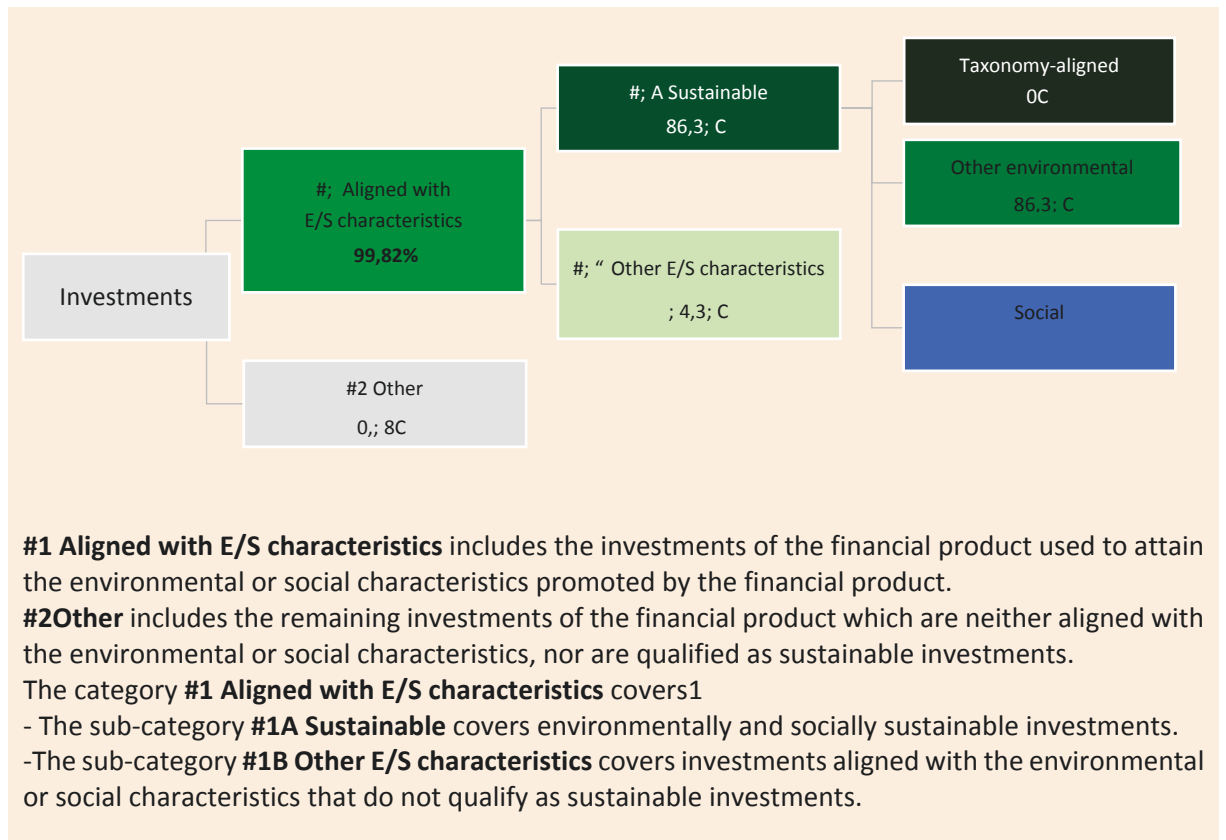
SWAH9USz /-MNP 0.+385+87 03/0; /2024	Porex	0,0; C	USA
SWAH9EUR/-MNP 0.+8252; 02/02/2024	Porex	0,0; C	EUR
SWAH -EUR/9AUz ; .53; 34; ; 03/0; /2024	Porex	0,0; C	EUR
SWAH -MNP/9SEK ; ; .; 82663 03/0; /2024	Porex	0,0; C	MNE



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
--------	----------

Mutual Funds	100%
Forex	0,23%



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

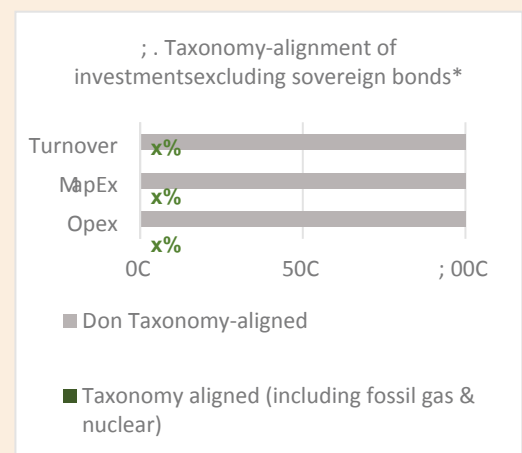
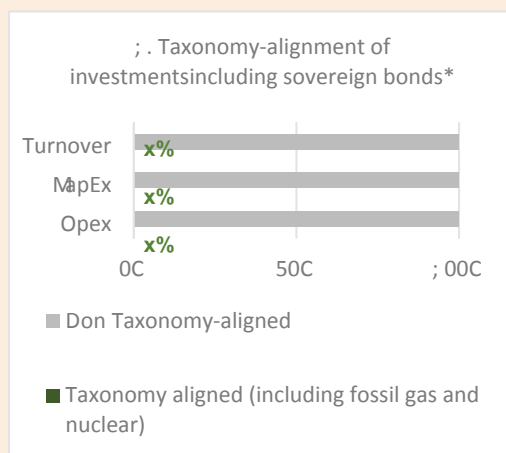
- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes¹
 In fossil gas
 In nuclear energy

Do

¹Possil 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/; 2; 3.

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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

- **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

Taxonomy-aligned activities are expressed as a share of **turnover** reflecting the share of revenue from green activities of investee companies


capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

operational expenditure (OpEx) reflecting green operational activities of investee companies.

Enabling activities directly enable other activities to make a substantial


contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

 **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 **86,41%** at the end of the period.
 This is due to the fact that some issuers are considered sustainable investments under the SPz R 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 ?**

k#2 OtherGincludes cash and other instruments held for the purpose of liquidity and portfolio risk management.

 **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. “indexing 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 ?**

This product does not have an ESG “benchmark”:

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 Now 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 USA ESG Climate Transition CTB (DR) UCITS ETF

Legal entity identifier: 549300XCGQROVUWQZ809

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 **55.20%** 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 Sub Fund promoted environmental and/or social characteristics through among others replicating an index meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the

- **How did the sustainability indicators perform?**

financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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 01/01/2022 to 31/12/2022**

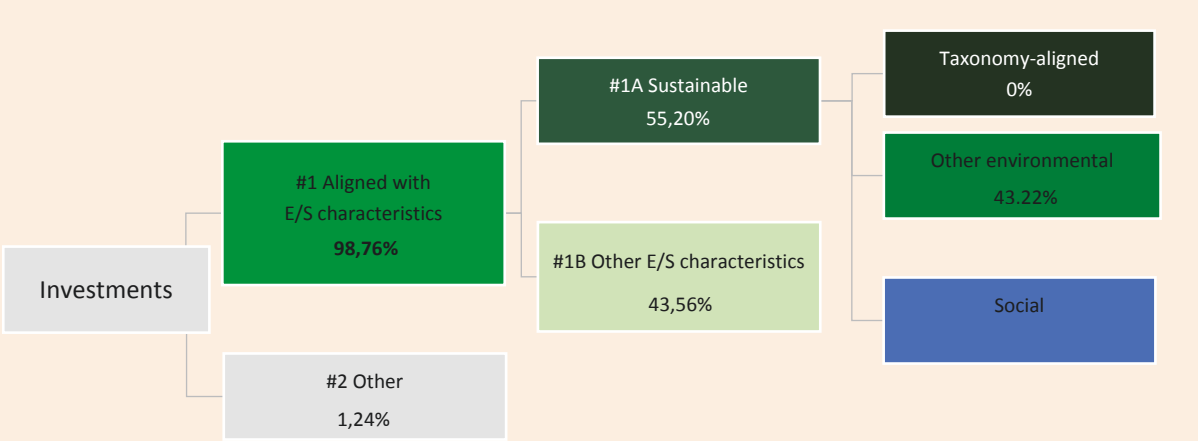
Largest Investments	Sector	% Assets	Country
APPLE INC	Technology Hardware, Storage & Peripherals	7,50%	USA
MICROSOFT CORP	Software	6,34%	USA
AMAZON.COM INC	Internet & Direct Marketing Retail	2,44%	USA
S&P GLOBAL INC	Capital Markets	2,36%	USA
LOWE S COS INC	Specialty Retail	2,34%	USA
EMERSON ELECTRIC	Electrical Equipment	2,31%	USA
PROLOGIS INC	REITs	2,22%	USA
SHERWIN-WILLIAMS	Chemicals	2,09%	USA
SERVICENOW INC	Software	2,08%	USA
ZOETIS INC	Pharmaceuticals	1,96%	USA
AUTODESK INC	Software	1,96%	USA
TESLA INC	Automobiles	1,94%	USA
VISA INC -A	IT Services	1,88%	USA
ECOLAB INC	Chemicals	1,86%	USA
INTUIT INC	Software	1,81%	USA



What was the proportion of sustainability-related investments?

● **What was the asset allocation?**

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
 The category **#1 Aligned with E/S characteristics** covers:
 - The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
 -The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

<i>Sector</i>	<i>% Assets</i>
<i>Software</i>	<i>16,96%</i>
<i>Technology Hardware, Storage & Peripherals</i>	<i>7,50%</i>
<i>Pharmaceuticals</i>	<i>7,11%</i>
<i>Chemicals</i>	<i>6,43%</i>
<i>Electrical Equipment</i>	<i>5,28%</i>
<i>IT Services</i>	<i>5,11%</i>
<i>Capital Markets</i>	<i>5,00%</i>

<i>REITs</i>	4,86%
<i>Machinery</i>	4,78%
<i>Semiconductors & Semiconductor Equipment</i>	4,49%
<i>Specialty Retail</i>	4,23%
<i>Internet & Direct Marketing Retail</i>	3,90%
<i>Beverages</i>	2,27%
<i>Automobiles</i>	2,11%
<i>Health Care Equipment & Supplies</i>	2,01%
<i>Electric Utilities</i>	1,71%
<i>Household Products</i>	1,54%
<i>Biotechnology</i>	1,42%
<i>Health Care Technology</i>	1,35%
<i>Insurance</i>	1,26%
<i>Banks</i>	1,22%
<i>Road & Rail</i>	1,05%
<i>Interactive Media & Services</i>	0,99%
<i>Electronic Equipment, Instruments & Components</i>	0,78%

<i>Entertainment</i>	<i>0,67%</i>
<i>Health Care Providers & Services</i>	<i>0,58%</i>
<i>Textiles, Apparel & Luxury Goods</i>	<i>0,51%</i>
<i>Communications Equipment</i>	<i>0,48%</i>
<i>Consumer Finance</i>	<i>0,47%</i>
<i>Food Products</i>	<i>0,42%</i>
<i>Building Products</i>	<i>0,36%</i>
<i>Life Sciences Tools & Services</i>	<i>0,32%</i>
<i>Commercial Services & Supplies</i>	<i>0,32%</i>
<i>Hotels, Restaurants & Leisure</i>	<i>0,31%</i>
<i>Auto Components</i>	<i>0,26%</i>
<i>Real Estate Management & Development</i>	<i>0,22%</i>
<i>Multiline Retail</i>	<i>0,22%</i>
<i>Industrial Conglomerates</i>	<i>0,21%</i>
<i>Trading Companies & Distributors</i>	<i>0,20%</i>
<i>Diversified Financial Services</i>	<i>0,19%</i>
<i>Professional Services</i>	<i>0,09%</i>

<i>Mortgage REITs</i>	<i>0,08%</i>
<i>Leisure Products</i>	<i>0,08%</i>
<i>Containers & Packaging</i>	<i>0,06%</i>
<i>Media</i>	<i>0,05%</i>
<i>Air Freight & Logistics</i>	<i>0,04%</i>
<i>Distributors</i>	<i>0,00%</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



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

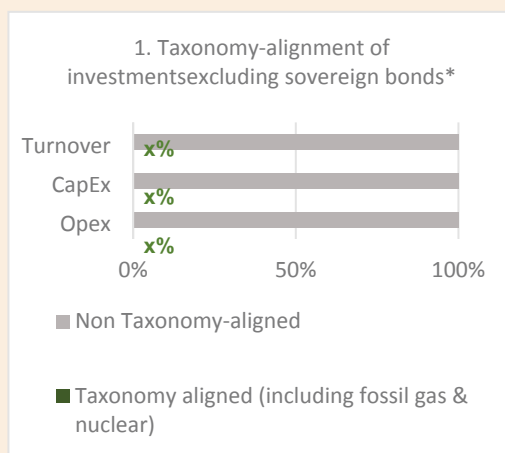
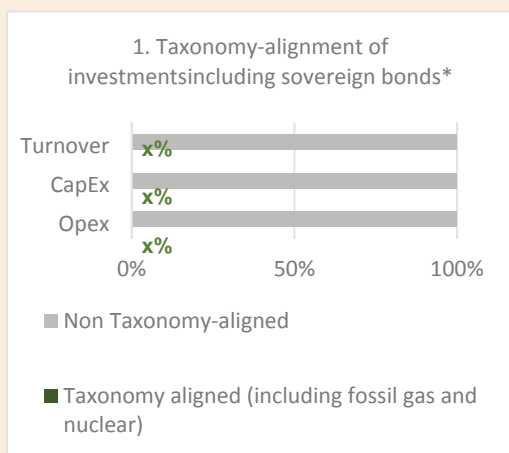
Yes: In fossil gas In nuclear energy

No

¹Fossil 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.

investee companies.

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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

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 **43,22%** 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.



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 ?***
- ***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 EM ESG Climate Transition CTB UCITS ETF

Legal entity identifier: 549300D9U4AYZLXEWE03

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 **39.65%** 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 Sub Fund promoted environmental and/or social characteristics through among others replicating an index meeting the minimum standards for EU climate Transition Benchmark (EU kT%) under Regulation (EU) 2020/852 amending Regulation (EU) 2017/1033.

- **How did the sustainability indicators perform?**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the

financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that see“ to meet two criteriaC

- G. follow best environmental and social practices: and
- 2. avoid ma“ing 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 1best performer1 within its sector of activity on at least one of its material environmental or social factors.

The definition of 1best performer1 relies on Amundi;s proprietary ES" methodology which aims to measure the ES" performance of an investee company. In order to be considered a 1best performer1, an investee company must perform with the best top three rating (A, %or k, out of a rating scale going from A to ") within its sector on at least one material environmental or social factor. ' aterial environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ES" analysis framewor“ which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Pactors identified as material result in a contribution of more than GOB to the overall ES" score. Por energy sector for example, material factors areC emissions and energy, biodiversity and pollution, health and security, local communities and human rights. Por a more complete overview of sectors and factors, please refer to the Amundi ES" Regulatory Statement available at 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, fertiliFer 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 (;z DSN;), Amundi utilises two filtersC

The first z DSN filter relies on monitoring the mandatory Hprincipal Adverse Impacts indicators in Annex G, Table G of the RTS where robust data is available (e.g." N" 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 Hinciple Adverse Impacts within its exclusion policy as part of Amundi;s Responsible Investment Holicy. These exclusions, which apply on the top of the tests detailed above, cover the following topicsCexclusions on controversial weapons, violations of UD " lbal kompact principles, coal and tobacco.

%eyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not ta“e the mandatory Hprincipal 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 ES" 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 (z DSN) filter above.

The first z DSN filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex G, Table G of the z elegated Regulation (EU) 2022/G288 where robust data is available via the combination of following indicators and specific thresholds or rulesC

- Have a kO2 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 %oard of z irectors’ diversity which does not belong to the last decile compared to other companies within its sector, and
- %e cleared of any controversy in relation to wor“ conditions and human rights.
- %e cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Hinciple Adverse Impacts within its exclusion policy as part of Amundi’s Responsible Investment Holicy. These exclusions, which apply on the top of the tests detailed above, cover the following topicsC exclusions on controversial weapons, Violations of UD " lobal kompact 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 OEKz " uidelines for ' ultinational Enterprises and the UD " uiding Hinciples on %usiness and Numan Rights are integrated into our ES" scoring methodology. Our proprietary ES" rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called &kommunity Involvement WNuman RightsK which is applied to all sectors in addition to other human rights lin“ed criteria including socially responsible supply chains, wor“ing conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. J hen 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. kontroversy scores are updated quarterly to trac“ 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 harmK principle applies only to those investments underlying the financial product that ta“e into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not ta“e 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 G, Table G of the Delegated Regulation (EU) 2022/2464 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 01/01/2022 to 31/12/2022

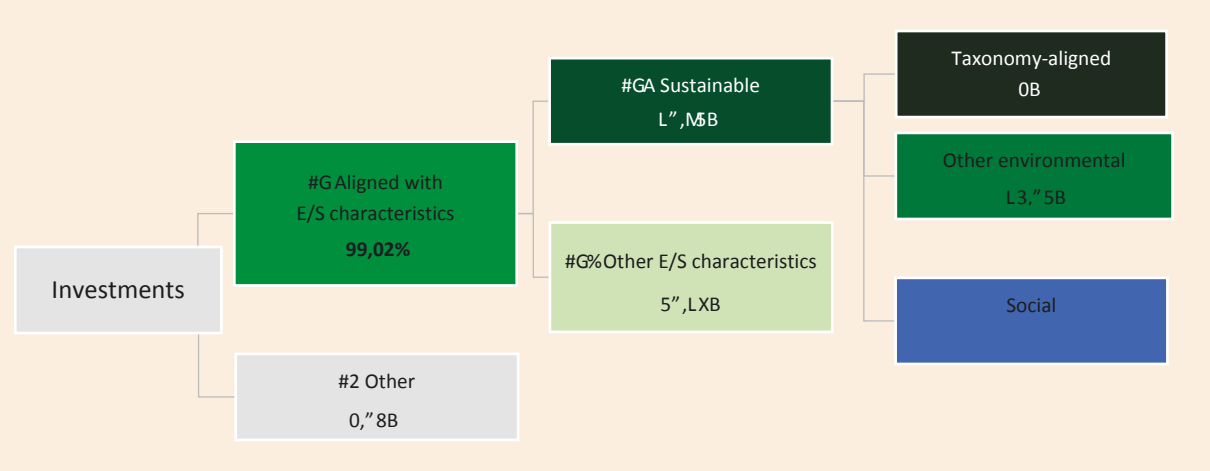
Largest Investments	Sector	% Assets	Country
IDEA 9E" %O 444 7U92L	Others	600,00B	
DOVO DORz ISZ A/S-%	Pharmaceuticals	1,0MB	z DZ
" ED' A%A/S	Technology	8,10B	z DZ
% J -z E-HPz	Automobiles	8,65B	z EU
Az O%E IDk	Software	1,0MB	USA
VERTE4 HNR' AkeUTik	Technology	1,55B	USA
AH' O99ER-' AERSZ A/S-A	Finance	3,1MB	z DZ
SA9ESPORKE kO'	Software	3,38B	USA
A99IAD6 SE-RE"	Insurance	3,11B	z EU
TE9EPODIKA z EUTSkN9ADz NO9z I	Diversified Telecommunication Services	3,2" B	z EU
DD " ROUHDV	Insurance	3,03B	D9z
SERVIKEDOJ IDk	Software	1,18B	USA
SVEDSZA kE99U9OSA A%	Consumer Products	1,1MB	SJ E
Z%k " ROUHDV	Energy	1,58B	%E9
TE9E2 A%-%SNS DEJ	Wireless Telecommunication Services	1,5MB	SJ E



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>Software</i>	<i>18,21%</i>
<i>Biotechnology</i>	<i>14,84%</i>
<i>Automobiles</i>	<i>11,04%</i>
<i>Pharmaceuticals</i>	<i>9,06%</i>
<i>Insurance</i>	<i>8,37%</i>
<i>Marine</i>	<i>4,64%</i>

<i>Diversified Telecommunication Services</i>	4,29%
<i>Paper & Forest Products</i>	3,63%
<i>Banks</i>	3,58%
<i>Wireless Telecommunication Services</i>	3,56%
<i>Health Care Equipment & Supplies</i>	3,54%
<i>Household Products</i>	3,39%
<i>Interactive Media & Services</i>	3,34%
<i>Entertainment</i>	2,62%
<i>Metals & Mining</i>	2,32%
<i>Machinery</i>	2,06%
<i>Distributors</i>	0,61%
<i>Chemicals</i>	0,29%

Taxonomy-aligned activities are expressed as a share of **C-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



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

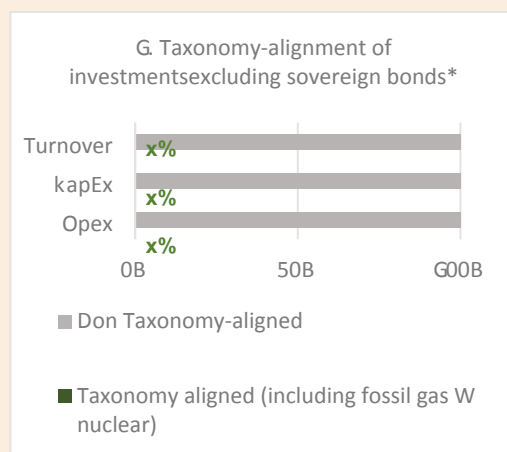
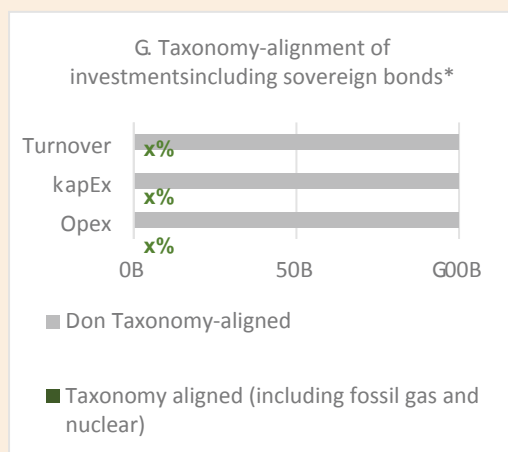
YesC
 In fossil gas
 In nuclear energy

Do

a transition to a green economy.
 - **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

¹Possible 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) 2022/2383.

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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

 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 **34,95%** 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 SPz R 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 ?

OtherK includes cash and other instruments held for the purpose of liquidity and portfolio risk management.



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. Indexing 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 ?*
- *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 Now 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 Europe ESG Climate Transition CTB (DR) UCITS ETF

Legal entity identifier: 5493005U8VB8W12D3X04

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 **71.63%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It 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 meeting the minimum standards for EU climate Transition Benchmark (EU kT%) under Regulation (EU) 2020/852 amending Regulation (EU) 2017/1035.

● **How did the sustainability indicators perform?**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the

financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that see“ to meet two criteriaC

- G. follow best environmental and social practices: and
- 2. avoid ma“ing 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 1best performer1 within its sector of activity on at least one of its material environmental or social factors.

The definition of 1best performer1 relies on Amundi;s proprietary ES" methodology which aims to measure the ES" performance of an investee company. In order to be considered a 1best performer1, an investee company must perform with the best top three rating (A, %or k, out of a rating scale going from A to ") within its sector on at least one material environmental or social factor. ' aterial environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ES" analysis framewor“ which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Pactors identified as material result in a contribution of more than GOB to the overall ES" score. Por energy sector for example, material factors areC emissions and energy, biodiversity and pollution, health and security, local communities and human rights. Por a more complete overview of sectors and factors, please refer to the Amundi ES" Regulatory Statement available at 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, fertiliFer 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 (;z DSN;), Amundi utilises two filtersC

The first z DSN filter relies on monitoring the mandatory Hincipal Adverse Impacts indicators in Annex G, Table G of the RTS where robust data is available (e.g." N" 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 Hinciple Adverse Impacts within its exclusion policy as part of Amundi;s Responsible Investment Holicy. These exclusions, which apply on the top of the tests detailed above, cover the following topicsCexclusions on controversial weapons, violations of UD " lobal kompact principles, coal and tobacco.

%eyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not ta“e the mandatory Hincipal 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 ES" 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 (z DSN) filter above.

The first z DSN filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex G, Table G of the z elegated Regulation (EU) 2022/G288 where robust data is available via the combination of following indicators and specific thresholds or rulesC

- Have a kO2 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 %oard of z irectors’ diversity which does not belong to the last decile compared to other companies within its sector, and
- %e cleared of any controversy in relation to wor“ conditions and human rights.
- %e cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Hinciple Adverse Impacts within its exclusion policy as part of Amundi’s Responsible Investment Holicy. These exclusions, which apply on the top of the tests detailed above, cover the following topicsC exclusions on controversial weapons, Violations of UD " lobal kompact 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 OEKz " uidelines for ' ultinational Enterprises and the UD " uiding Hinciples on %usiness and Numan Rights are integrated into our ES" scoring methodology. Our proprietary ES" rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called &kommunity Involvement WNuman RightsX which is applied to all sectors in addition to other human rights lin“ed criteria including socially responsible supply chains, wor“ing conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. L hen 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. kontroversy scores are updated quarterly to trac“ 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 harmX principle applies only to those investments underlying the financial product that ta“e into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not ta“e 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 G, Table G of the delegated Regulation (EU) 2022/858 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?

Largest Investments	Sector	% Assets	Country
DEST3E SA-RE	Food Products	1,02B	USA
AS' 3 NO3z ID" DV	Semiconductors W Semiconductor Equipment	9,9KB	D3z
SIE' EDS A" -RE	Industrial konglomerates	9,65B	z EU
DOVO DORz IS7 A/S-%	Pharmaceuticals	2,80B	z D7
ASTRA4EDEKA " %H	Pharmaceuticals	2,1" B	" %R
3V' N' OET NEDESSY	Textiles, Apparel W Luxury "oods	2,09B	PRA
SL ISSKO' A" -RE	z iversified Telecommunication Services	2,06B	k NE
TERDA SHA	Electric Utilities	6,89B	ITA
DOVARTIS	Pharmaceuticals	6,15B	k NE
AZA SA	Insurance	6,12B	PRA
SKNDEIz ER E3EkT SE	Electrical Equipment	6,55B	USA
REz E3EkTRiKA kORHORAKIOD SA	Electric Utilities	6,59B	ESH
VESTAS L IDz SYSTE' S A/S	Electrical Equipment	6,18B	z D7
z IA" EO	%verages	6,9MB	" %R
UDI3EVER H3k (" %H)	Personal Products	6,9MB	" %R

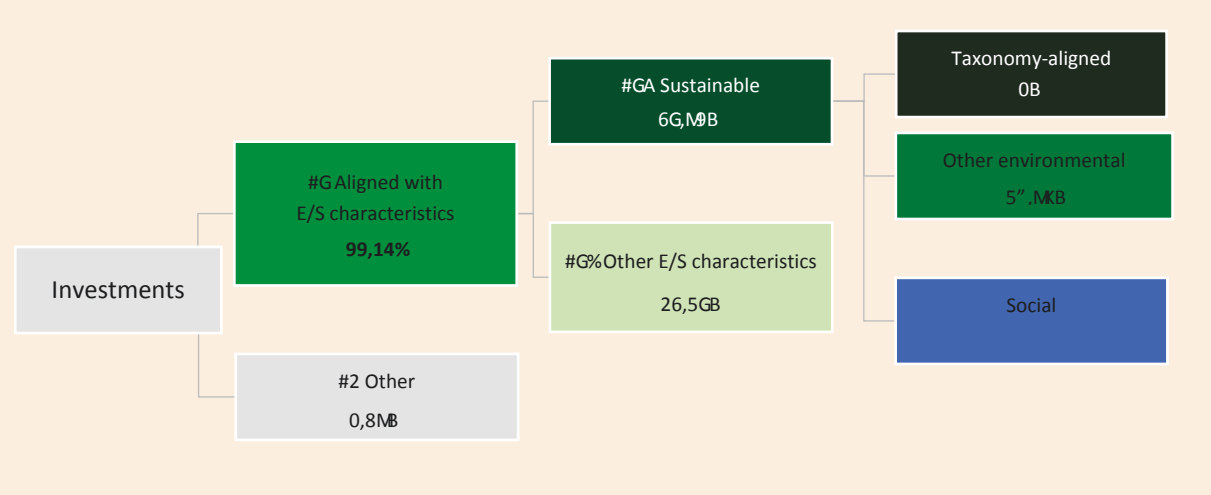
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is **From 01/01/2022 to 31/12/2022**



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>Sharmaceuticals</i>	<i>14,97</i>
<i>%surance</i>	<i>14,17</i>
<i>Electric Utilities</i>	<i>14,17</i>
<i>Chemicals</i>	<i>3,917</i>
<i>Electrical E2uipment</i>	<i>9,417</i>
<i>Food Sroducts</i>	<i>9,587</i>

<i>Semiconductors & Semiconductor Equipment</i>	<i>94C7</i>
<i>Machinery</i>	<i>94M7</i>
<i>Textiles & Apparel & Luxury Goods</i>	<i>94C7</i>
<i>Industrial Conglomerates</i>	<i>M537</i>
<i>Beverages</i>	<i>M597</i>
<i>Diversified Telecommunication Services</i>	<i>M897</i>
<i>Capital Markets</i>	<i>I4C87</i>
<i>IT Services</i>	<i>I437</i>
<i>Personal Products</i>	<i>I4917</i>
<i>Construction & Engineering</i>	<i>I417</i>
<i>Software</i>	<i>L4, 7</i>
<i>Household Durables</i>	<i>L4M7</i>
<i>Others</i>	<i>L4, 7</i>
<i>Professional Services</i>	<i>L497</i>
<i>Building Products</i>	<i>L4M7</i>
<i>Food & Staples Retailing</i>	<i>L4M7</i>
<i>Services</i>	<i>L4C7</i>

<i>Trading Companies q Distributors</i>	<i>L437</i>
<i>Health Care Equipment q Supplies</i>	<i>L497</i>
<i>Specialty Retail</i>	<i>L487</i>
<i>Hotels/Restaurants q Leisure</i>	<i>L487</i>
<i>Internet q Direct Marketing Retail</i>	<i>&CC7</i>
<i>Hotels q Lodging</i>	<i>&CN7</i>
<i>Household Products</i>	<i>&CN7</i>
<i>Media</i>	<i>&A&7</i>
<i>Aerospace q Defense</i>	<i>&457</i>
<i>Communications Equipment</i>	<i>&537</i>
<i>Super q Groceries Products</i>	<i>&537</i>
<i>Automobiles</i>	<i>&B97</i>
<i>Wireless Telecommunication Services</i>	<i>&B97</i>
<i>Life Sciences Tools q Services</i>	<i>&BL7</i>
<i>Real Estate Management q Development</i>	<i>&9C7</i>
<i>Multi-Utilities</i>	<i>&9N7</i>
<i>Biotechnology</i>	<i>&AM7</i>

<i>Automotive Retail</i>	<i>€4,7</i>
<i>Diversified Financial Services</i>	<i>€4,57</i>
<i>Marine</i>	<i>€4,57</i>
<i>Wine & Consumables</i>	<i>€1,7</i>
<i>Air Freight & Logistics</i>	<i>€1,7</i>
<i>Auto Components</i>	<i>€1,7</i>
<i>Commercial Services & Supplies</i>	<i>€1,7</i>
<i>Technology Hardware & Storage & Peripherals</i>	<i>€4,57</i>
<i>Transportation Infrastructure</i>	<i>€1,37</i>
<i>Gas Utilities</i>	<i>€1,7</i>
<i>Distributors</i>	<i>€1,7</i>
<i>Health Care Providers & Services</i>	<i>€1,37</i>
<i>Containers & Packaging</i>	<i>€1,7</i>

Taxonomy-aligned activities are expressed as a share of C-**turnover** reflecting the share of revenue from green activities of investee companies

-**capital expenditure (CapEx)** showing



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

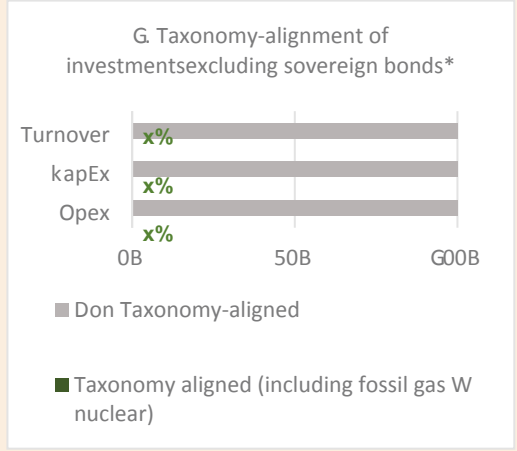
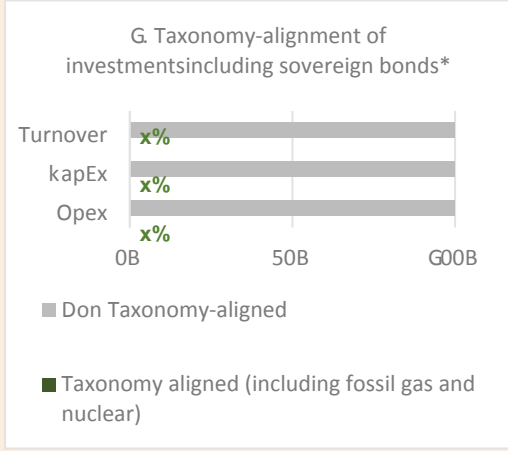
the green investments made by investee companies, e.g. for a transition to a green economy.

- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

- YesC
- In fossil gas
- In nuclear energy
- Do

⁴Possil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (1climate change mitigation1) 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 k ommission z elegated Regulation (EU) 2022/G2GK.

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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.


Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

 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 **59,64%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SPz R 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 ?

 OtherX includes cash and other instruments held for the purpose of liquidity and portfolio risk management.



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. Vending 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 ?***
- ***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 Now 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 World Climate Change (DR) UCITS ETF

Legal entity identifier: 549300FOPNBBN5MMKM82

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



7

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 **47.02%** 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 investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, the weight of the Parent Index constituents were tilted based on an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

At the end of the period, the MSCI ESG score of the index is **.4096**

- **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

- **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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?**

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 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.



Pow 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 01/01/2022 to 31/12/2022**

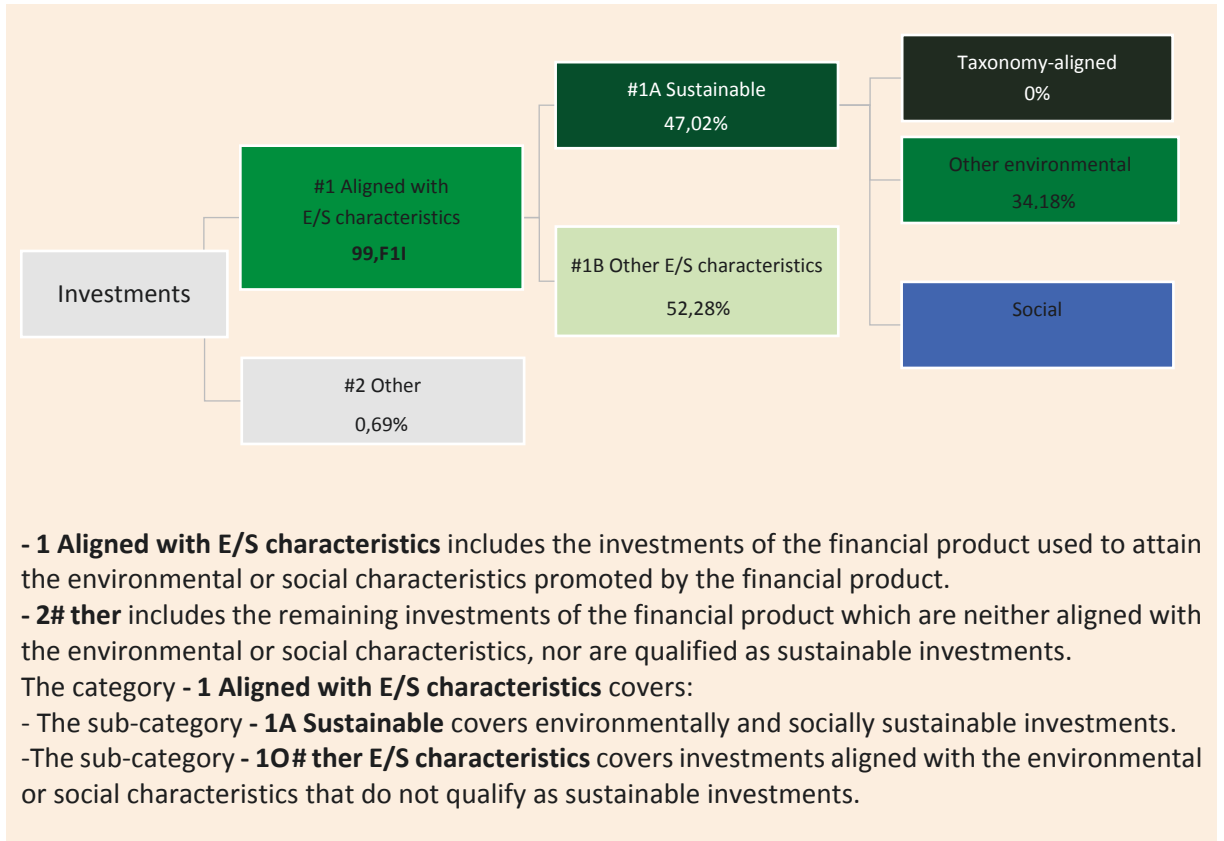
Largest Investments	Sector	% Assets	Country
MICROSOFT CORP	Software	5,12%	USA
APPLE INC	Technology Hardware, Storage & Peripherals	4,42%	USA
TESLA INC	Automobiles	2,33%	USA
NVIDIA CORP	Semiconductors & Semiconductor Equipment	2,21%	USA
AMAZON.COM INC	Internet & Direct Marketing Retail	1,91%	USA
JOHNSON & JOHNSON	Pharmaceuticals	1,16%	USA
ALPHABET INC CL A	Interactive Media & Services	0,99%	USA
UNITEDHEALTH GRP INC	Health Care Providers & Services	0,95%	USA
ALPHABET INC CL C	Interactive Media & Services	0,93%	USA
PROCTER GAMBLE	Household Products	0,86%	USA
JPMORGAN CHASE & CO	Banks	0,75%	USA
ELI LILLY & CO	Pharmaceuticals	0,74%	USA
PFIZER INC-USD	Pharmaceuticals	0,72%	USA
MERCK AND CO	Pharmaceuticals	0,71%	USA
BERKSHIRE HATHAWAY-B	Diversified Financial Services	0,67%	USA



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



In which economic sectors were the investments made ?

<i>Sector</i>	<i>% Assets</i>
<i>Software</i>	<i>14,97</i>
<i>Pharmaceuticals</i>	<i>14,17</i>
<i>Semiconductors & Semiconductor Equipment</i>	<i>3,27</i>
<i>Banks</i>	<i>0,27</i>
<i>Technology hardware, Storage & Peripherals</i>	<i>0,7</i>
<i>IT Services</i>	<i>94,27</i>

<i>Insurance</i>	<i>9427</i>
<i>Capital Resources</i>	<i>MLC7</i>
<i>Health Care Equipment & Supplies</i>	<i>ML, 7</i>
<i>LETs</i>	<i>MB27</i>
<i>Automobiles</i>	<i>MBH7</i>
<i>Interactive Media & Services</i>	<i>MD07</i>
<i>Health Care Providers & Services</i>	<i>MCN7</i>
<i>Machinery</i>	<i>MBH7</i>
<i>Internet & Direct Marketing Retail</i>	<i>MD 07</i>
<i>Beverages</i>	<i>MD N7</i>
<i>Biotechnology</i>	<i>, 417</i>
<i>Specialty Retail</i>	<i>, 4, 7</i>
<i>Life Sciences Tools & Services</i>	<i>, 4297</i>
<i>Hotels/Restaurants & Leisure</i>	<i>, 437</i>
<i>Electric Utilities</i>	<i>, 4397</i>
<i>Electrical Equipment</i>	<i>, 437</i>
<i>Chemicals</i>	<i>, 4N7</i>

<i>Food Products</i>	<i>, 437</i>
<i>Textiles & Apparel & Luxury Goods</i>	<i>, 497</i>
<i>Household Products</i>	<i>, 477</i>
<i>Food & Staples Retailing</i>	<i>, 487</i>
<i>Food & Staples Retailing</i>	<i>, 487</i>
<i>Diversified Telecommunication Services</i>	<i>, 417</i>
<i>Electronic Equipment, Instruments & Components</i>	<i>, 47</i>
<i>Entertainment</i>	<i>, 4, 7</i>
<i>Diversified Financial Services</i>	<i>, 4, 7</i>
<i>Aerospace & Defense</i>	<i>4107</i>
<i>Building Products</i>	<i>4197</i>
<i>Communications Equipment</i>	<i>417</i>
<i>Personal Products</i>	<i>417</i>
<i>Professional Services</i>	<i>4, 7</i>
<i>Media</i>	<i>4817</i>
<i>Air Freight & Logistics</i>	<i>4807</i>
<i>Household Durables</i>	<i>4897</i>

<i>R etals & R ining</i>	<i>H3N7</i>
<i>Leal Estate R anagement & P evelopment</i>	<i>H417</i>
<i>R ultiline Letail</i>	<i>H497</i>
<i>Trading 8ompanies & P istributors</i>	<i>H497</i>
<i>Industrial 8onglomerates</i>	<i>H4N7</i>
<i>8ommercial Services & Supplies</i>	<i>H4H7</i>
<i>G ireless Telecommunication Services</i>	<i>H4C37</i>
<i>8onstruction & Engineering</i>	<i>H4C07</i>
<i>8onsumer Finance</i>	<i>H4I 7</i>
<i>W4Oas & 8onsumable Duels</i>	<i>H4N7</i>
<i>R ulti-Utilities</i>	<i>H4H7</i>
<i>8ontainers & %ac5aging</i>	<i>H4 17</i>
<i>Auto 8omponents</i>	<i>H4 27</i>
<i>Independent %ower & Lenewable Electricity %roducers</i>	<i>H4 37</i>
<i>8onstruction R aterials</i>	<i>H4 07</i>
<i>P istributors</i>	<i>H4 97</i>
<i>Transportation Infrastructure</i>	<i>H4 N7</i>

<i>Paper & Forest Products</i>	<i>H4 H7</i>
<i>Water Utilities</i>	<i>H4 H7</i>
<i>Leisure Products</i>	<i>H4-27</i>
<i>Marine</i>	<i>H4-27</i>
<i>Health Care Technology</i>	<i>H4-17</i>
<i>Energy Equipment & Services</i>	<i>H4-B7</i>
<i>Gas Utilities</i>	<i>H4-C7</i>
<i>Airlines</i>	<i>H4-C7</i>
<i>Diversified Consumer Services</i>	<i>H4-17</i>
<i>Real Estate REITs</i>	<i>H4-17</i>

Taxonomy Aligned activities are expressed as a share of: **-turnover** reflecting the share of revenue from green activities of investee companies

Capital expenditure (%CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy. **- operational expenditure (# opEx)** reflecting green operational activities of



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

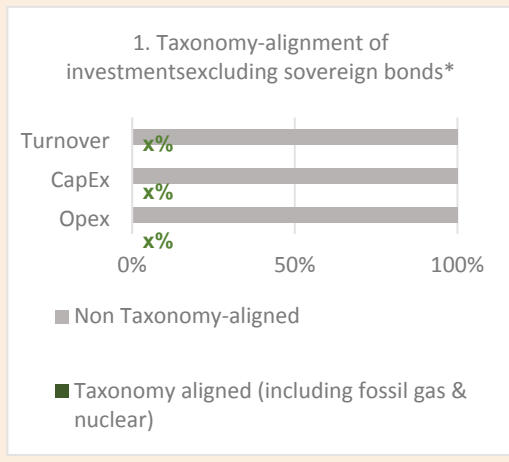
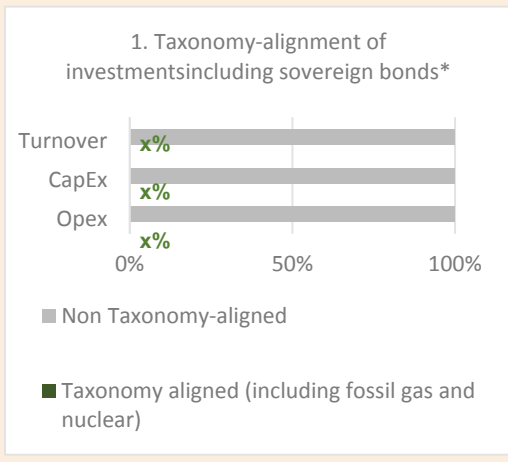
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

- Yes: In fossil gas In nuclear energy
- No

¹Fossil 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.

investee companies.

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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

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 **FB,18I** 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.



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 ?**

This product does not have an ESG Benchmark

- **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 Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF

Legal entity identifier: 549300S2QFMA0J61VE20

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 **87.42%** 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 Sub Fund promoted environmental and/or social characteristics through among others replicating an index meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

- **How did the sustainability indicators perform?**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the

financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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 01/01/2022 to 31/12/2022**

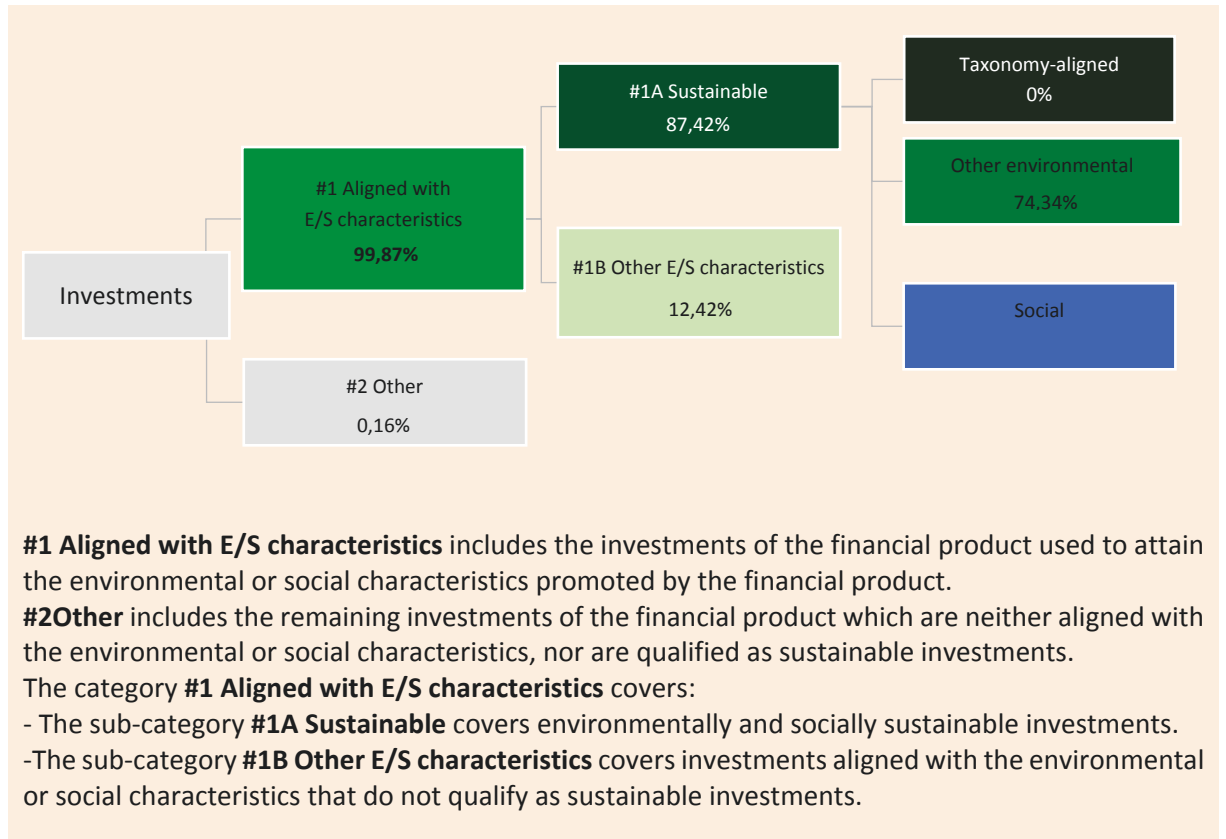
Largest Investments	Sector	% Assets	Country
ASML HOLDING NV	Semiconductors & Semiconductor Equipment	4,81%	NLD
SAP SE	Software	4,46%	DEU
SANOFI	Pharmaceuticals	4,25%	FRA
SIEMENS AG-REG	Industrial Conglomerates	4,22%	DEU
SCHNEIDER ELECT SE	Electrical Equipment	3,75%	USA
L OREAL	Personal Products	3,47%	FRA
BNP PARIBAS	Banks	3,35%	FRA
HERMES INTERNATIONAL	Textiles, Apparel & Luxury Goods	3,05%	FRA
KERING	Textiles, Apparel & Luxury Goods	2,95%	FRA
DEUTSCHE TELEKOM NAM (XETRA)	Diversified Telecommunication Services	2,77%	DEU
BANCO SANTANDER SA	Banks	2,11%	ESP
ADIDAS AG	Textiles, Apparel & Luxury Goods	2,09%	DEU
PROSUS NV	Internet & Direct Marketing Retail	1,87%	CHN
FERRARI NV MILAN	Automobiles	1,80%	ITA
WOLTERS KLUWER	Professional Services	1,78%	NLD



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
San1s	6, 9 %H
Textiles9Apparel & Puxury 7oods	650%4
Cemiconductors & Cemiconductor E4uipment	, 92H
Coftware	, 56H
qharmaceuticals	%2, H

<i>Electrical Equipment</i>	<i>78, H</i>
<i>Personal products</i>	<i>1 92H</i>
<i>Services</i>	<i>1 92H</i>
<i>Industrial conglomerates</i>	<i>1 90H</i>
<i>Diversified Telecommunication Services</i>	<i>89, H</i>
<i>Internet & Direct Marketing Retail</i>	<i>09.0H</i>
<i>Automobiles</i>	<i>09 6H</i>
<i>Pipe Sciences Tools & Services</i>	<i>09 5H</i>
<i>Machinery</i>	<i>09 6H</i>
<i>Chemicals</i>	<i>0958H</i>
<i>Insurance</i>	<i>0956H</i>
<i>Professional Services</i>	<i>0955H</i>
<i>Capital Markets</i>	<i>69.1 H</i>
<i>Health care Equipment & Supplies</i>	<i>692H</i>
<i>Electric Utilities</i>	<i>690H</i>
<i>Trading companies & Distributors</i>	<i>692H</i>
<i>Food & staples retailing</i>	<i>695LH</i>

<i>Air Freight & Logistics</i>	<i>658H</i>
<i>Media</i>	<i>65, H</i>
<i>Food products</i>	<i>596H</i>
<i>Specialty Retail</i>	<i>59 LH</i>
<i>Multi-Utilities</i>	<i>592H</i>
<i>Siotechnology</i>	<i>596H</i>
<i>Hotels & Restaurants & Leisure</i>	<i>59 6H</i>
<i>Transportation Infrastructure</i>	<i>598H</i>
<i>Real Estate Development & Revelopment</i>	<i>595H</i>
<i>Diversified Financial Services</i>	<i>59, H</i>
<i>Entertainment</i>	<i>598H</i>
<i>BEVs</i>	<i>595H</i>
<i>Independent power & Renewable Electricity producers</i>	<i>591 H</i>
<i>Health care providers & Services</i>	<i>59, H</i>
<i>Drugs</i>	<i>594H</i>
<i>Containers & Packaging</i>	<i>594H</i>
<i>Forex</i>	<i>5H</i>

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

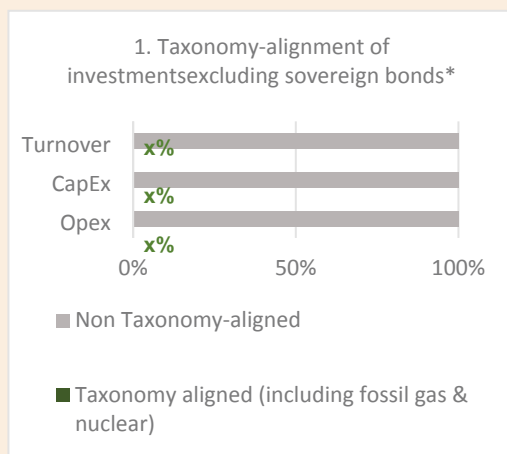
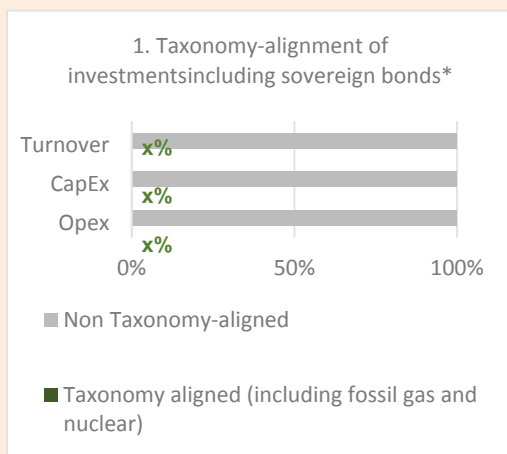
Yes:

In fossil gas In nuclear energy

No

¹Fossil 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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Rata not yet available

** For the purpose of these graphs 'sovereign bonds' consist of all sovereign exposures*


Enabling activities directly enable other activities to make a substantial

● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

 **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 **47,37%** 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.

 **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

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 ?**

This product does not have an ESG Benchmark

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 Net Zero 2050 S&P
500 Climate PAB (DR) UCITS ETF

Legal entity identifier:
549300WRYXK65DHCAU26

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 **44.90%** 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 Sub Fund promoted environmental and/or social characteristics through among others replicating an index meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the

- **How did the sustainability indicators perform?**

financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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 01/01/2022 to 31/12/2022**

Largest Investments	Sector	% Assets	Country
LYXOR NET 0 2050 SP500 CLM PAB DR-MASTER	Mutual Funds	99,99%	LUX
TERME +EUR/-USD 1.0332587 03/01/2023	Forex	0,52%	EUR
TERME +EUR/-USD 1.068872 02/02/2023	Forex	0,01%	EUR
TERME +EUR/-USD 1.051532 03/01/2023	Forex	0,01%	EUR
TERME +EUR/-USD 1.056325 03/01/2023	Forex	0,00%	EUR
TERME +EUR/-USD 1.060967 03/01/2023	Forex	0,00%	EUR
TERME +EUR/-USD 1.0661409 03/01/2023	Forex	0,00%	EUR
TERME +EUR/-USD 1.065831 03/01/2023	Forex	0,00%	EUR
TERME +EUR/-USD 1.066688 03/01/2023	Forex	0,00%	EUR
TERME +EUR/-USD 1.0624127 03/01/2023	Forex	0,00%	EUR
TERME -EUR/+USD 1.066592 03/01/2023	Forex	0%	EUR
TERME -EUR/+USD 1.066639 03/01/2023	Forex	0%	EUR

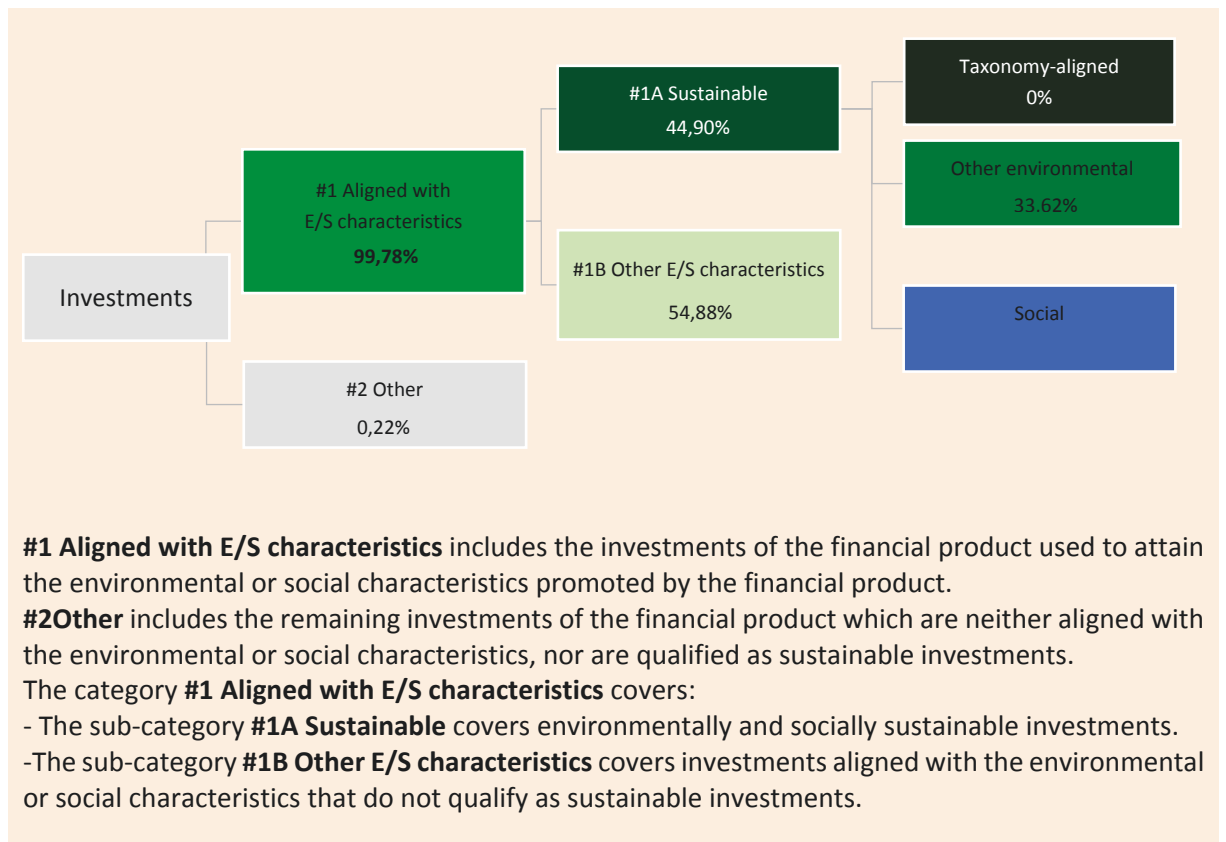
TERME -EUR/+USD 1.0564 03/01/2023	Forex	0%	EUR
TERME -EUR/+USD 1.065045 03/01/2023	Forex	0%	EUR
TERME -EUR/+USD 1.055336 03/01/2023	Forex	0%	EUR



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>Mutual Funds</i>	<i>99,99%</i>
<i>Forex</i>	<i>0,52%</i>

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

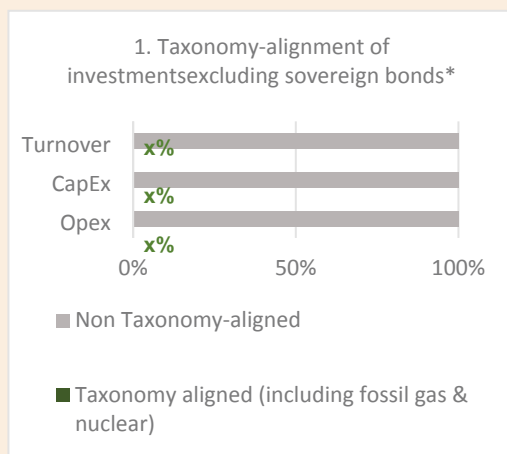
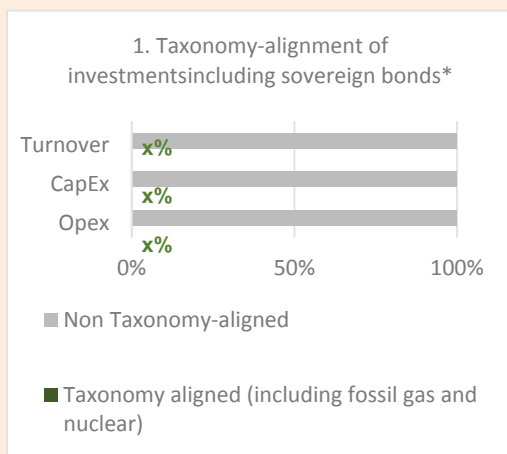
Yes:

In fossil gas In nuclear energy

No

¹Fossil 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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures


Enabling activities directly enable other activities to make a substantial

● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

 **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 **33,62%** 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.

 **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 ?**

This product does not have an ESG Benchmark

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 Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF

Legal entity identifier: 549300ZEXQL0Z5VWDJ60

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.

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 **73.40%** 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 Sub Fund promoted environmental and/or social characteristics through among others replicating an index meeting the minimum standards for EU Caris Aligned Benchmarks (EU CABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the

- **How did the sustainability indicators perform?**

financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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 M) 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

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 ('NHSP'), Amundi utilises two filters:

The first NHSP 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 (NHSP) filter above.

The first NHSP 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 M2 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 Nelegated 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 Nislosure 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 Colicy .
- **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 01/01/2022 to 31/12/2022**

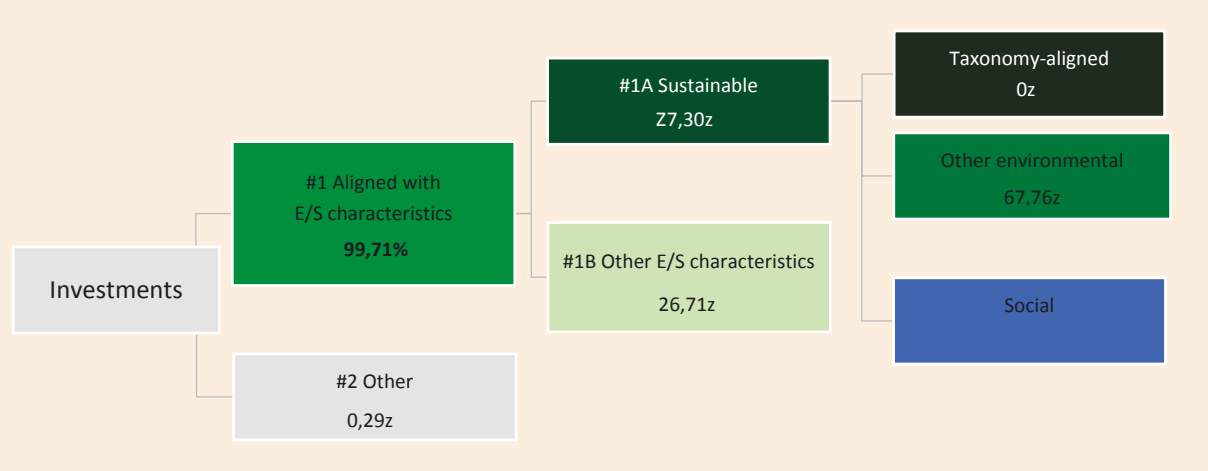
Largest Investments	Sector	% Assets	Country
ASTRALEHEMA GBC	Charmaceuticals	7,93z	GBR
HEST4E SA-REG	Food Croducts	7,91z	USA
HOVARTIS	Charmaceuticals	7,22z	MPE
UHI4EVER C4M(GBC)	Cersonal Croducts	7,75z	GBR
AS% 4 PO4NIHG HV	Semiconductors & Semiconductor Equipment	7,26z	H4N
4 OREA4	Cersonal Croducts	7,00z	FRA
SIE% EHS AG-REG	Industrial Conglomerates	2,88z	NEU
ROMPE P4NG AG-GEHUSS	Charmaceuticals	2,83z	USA
SAC SE	Software	2,71z	NEU
SMP HEINER E4EMT SE	Electrical Equipment	2,25z	USA
KERIHG	Textiles, Apparel & Luxury Goods	2,07z	FRA
GSK C4M	Charmaceuticals	1,82z	USA
PSBMP O4NIHG C4M GBC	Banks	1,85z	GBR
HOVO HORNISK A/S-B	Charmaceuticals	1,22z	NHK
SAHOFI	Charmaceuticals	1,55z	FRA



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>Sharmaceuticals</i>	<i>14,197</i>
<i>%anl s</i>	<i>11,MM7</i>
<i>Sersonal Sroducts</i>	<i>4,867</i>
<i>Textiles, Apparel 3 2uxury Boods</i>	<i>5,917</i>
<i>Oood Sroducts</i>	<i>q,8q7</i>
<i>Electrical ECUipment</i>	<i>q,197</i>

<i>Chemicals</i>	<i>8,997</i>
<i>Semiconductors 3 Semiconductor Equipment</i>	<i>8,967</i>
<i>Industrial conglomerates</i>	<i>6,997</i>
<i>Software</i>	<i>6,997</i>
<i>Capital Markets</i>	<i>6,917</i>
<i>Insurance</i>	<i>6,887</i>
<i>Professional Services</i>	<i>6,447</i>
<i>Machinery</i>	<i>6,167</i>
<i>IT Services</i>	<i>6,157</i>
<i>Diversified Telecommunication Services</i>	<i>1,857</i>
<i>Household Products</i>	<i>1,487</i>
<i>Trading Companies 3 Distributors</i>	<i>1,497</i>
<i>Electric Utilities</i>	<i>1,887</i>
<i>Internet 3 Direct Marketing Retail</i>	<i>1,847</i>
<i>Hotels 3 Mining</i>	<i>1,867</i>
<i>Automobiles</i>	<i>1,647</i>
<i>Life Sciences Tools 3 Services</i>	<i>1,187</i>

<i>Diversified Financial Services</i>	<i>1,1q7</i>
<i>Health care Equipment & Supplies</i>	<i>1,1P7</i>
<i>Hotels, Restaurants & Leisure</i>	<i>1,1P7</i>
<i>Media</i>	<i>1,P67</i>
<i>Building Products</i>	<i>P,9M7</i>
<i>Air Freight & Logistics</i>	<i>P,947</i>
<i>Multi-Utilities</i>	<i>P,967</i>
<i>Entertainment</i>	<i>P,887</i>
<i>Food & staples retailing</i>	<i>P,587</i>
<i>OETs</i>	<i>P,587</i>
<i>Specialty Retail</i>	<i>P,q47</i>
<i>Household Furnables</i>	<i>P,q17</i>
<i>Interactive Media & Services</i>	<i>P,857</i>
<i>Multi-line Retail</i>	<i>P,8q7</i>
<i>Biotechnology</i>	<i>P,697</i>
<i>Real Estate Management & Development</i>	<i>P,6M7</i>
<i>Electronic Equipment, Instruments & Components</i>	<i>P,6q7</i>

<i>konstruktion 3 Engineering</i>	<i>P,667</i>
<i>F iversified konsumer Rervices</i>	<i>P,617</i>
<i>G ater Utilities</i>	<i>P,1M7</i>
<i>kommercial Rervices 3 Ruppies</i>	<i>P,1M7</i>
<i>%verages</i>	<i>P,1&7</i>
<i>Transportation Infrastructure</i>	<i>P,157</i>
<i>Saper 3 Oorest Sroducs</i>	<i>P,1q7</i>
<i>H arine</i>	<i>P,167</i>
<i>Wl, Bas 3 konsumable Ouels</i>	<i>P,P47</i>
<i>Independent Sower 3 Oenewable Electricity Sroducers</i>	<i>P,P47</i>
<i>Dealth kare Sroviders 3 Rervices</i>	<i>P,P87</i>
<i>kontainers 3 Sacl aging</i>	<i>P,P67</i>
<i>Dealth kare Technology</i>	<i>P,P17</i>
<i>Oorex</i>	<i>P7</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 ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

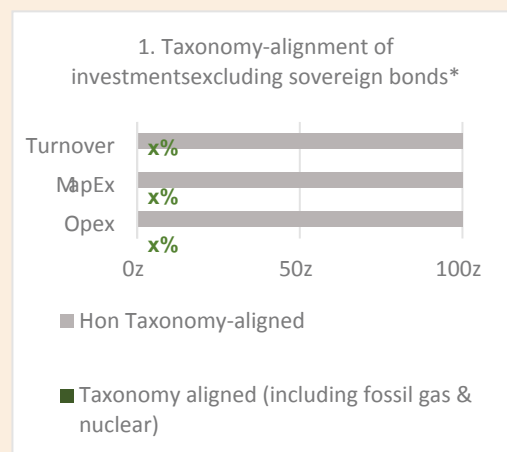
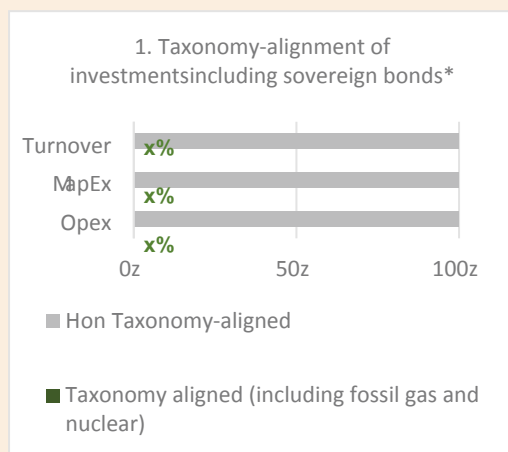
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
 - operational expenditure (OpEx) reflecting green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:
 In fossil gas In nuclear energy
 No

¹Fossil 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) 2022/1213.

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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to


● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

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 **63,36%** at the end of the period. This is due to the fact that some issuers are considered sustainable investments under the SFNR 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.



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 ?**

This product does not have an ESG Benchmark

● **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 P. 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 Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF

Legal entity identifier: 549300NMQMC1S9MLYP26

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.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes
 No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____</p> <p><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> It made a sustainable investments with a social objective: _____</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 49.45% of sustainable investments</p> <p><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> with a social objective</p> <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
--	--



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 meeting the minimum standards for EU aligned "encompassing" (EU KAS) under Regulation (EU) 2019/2088 amending Regulation (EU) 2017/1033.

Sustainability indicators measure how the environmental or social characteristics promoted by the

- **How did the sustainability indicators perform?**

financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments are to invest in investee companies that seeG to meet two criteria:

- 1. follow best environmental and social practices1and
- 2. avoid maGng 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 ES' methodology which aims to measure the ES' 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, " or B, out of a rating scale going from A to ') within its sector on at least one material environmental or social factor. F aterial environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ES' analysis frameworG which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Pactors identified as material result in a contribution of more than "0% to the overall ES' score. Por energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. Por a more complete overview of sectors and factors, please refer to the Amundi ES' Regulatory Statement available at 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 kprincipal Adverse Impacts indicators in Annex ", Table " of the RTS where robust data is available (e.g.' H' 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 kinciple Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment kolicy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN ' lbal Bompact principles, coal and tobacco.

"eyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not taGe the mandatory kprincipal 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 ES' 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) 2022/288 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 working 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 related 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) 2022/288 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?

Largest Investments	Sector	% Assets	Country
FIBROSOPT BORK	Software	3,35%	USA
AKKZE INB	Technology Hardware, Storage Peripherals	3,33%	USA
AF A9ON.BOF INB	Internet W Direct Marketing Retail	1,01%	USA
AZKHA " ET INB BZ A	Interactive Media W Services	0,82%	USA
AZKHA " ET INB BZ B	Interactive Media W Services	0,71%	USA
KROBTER " AF " ZE	Household Products	0,71%	USA
NVIDIA BORK	Semiconductors W Semiconductor Equipment	0,67%	USA
A " " VIE INB	IoT technology	0,01%	USA
HOF E DEKOT INB	Specialty Retail	0,08%	USA
GF OR " AN BHASE W BO	Banking	0,07%	USA
VISA INB -A	IT Services	0,01%	USA
NESTLE SA-RE "	Food Products	0,08%	USA
UNITEDHEALTH " Rk INB	Health Care Providers W Services	0,08%	USA
TESZA INB	Automobiles	0,02%	USA
" AN7 OP AF ERIBA	Banking	0,01%	USA

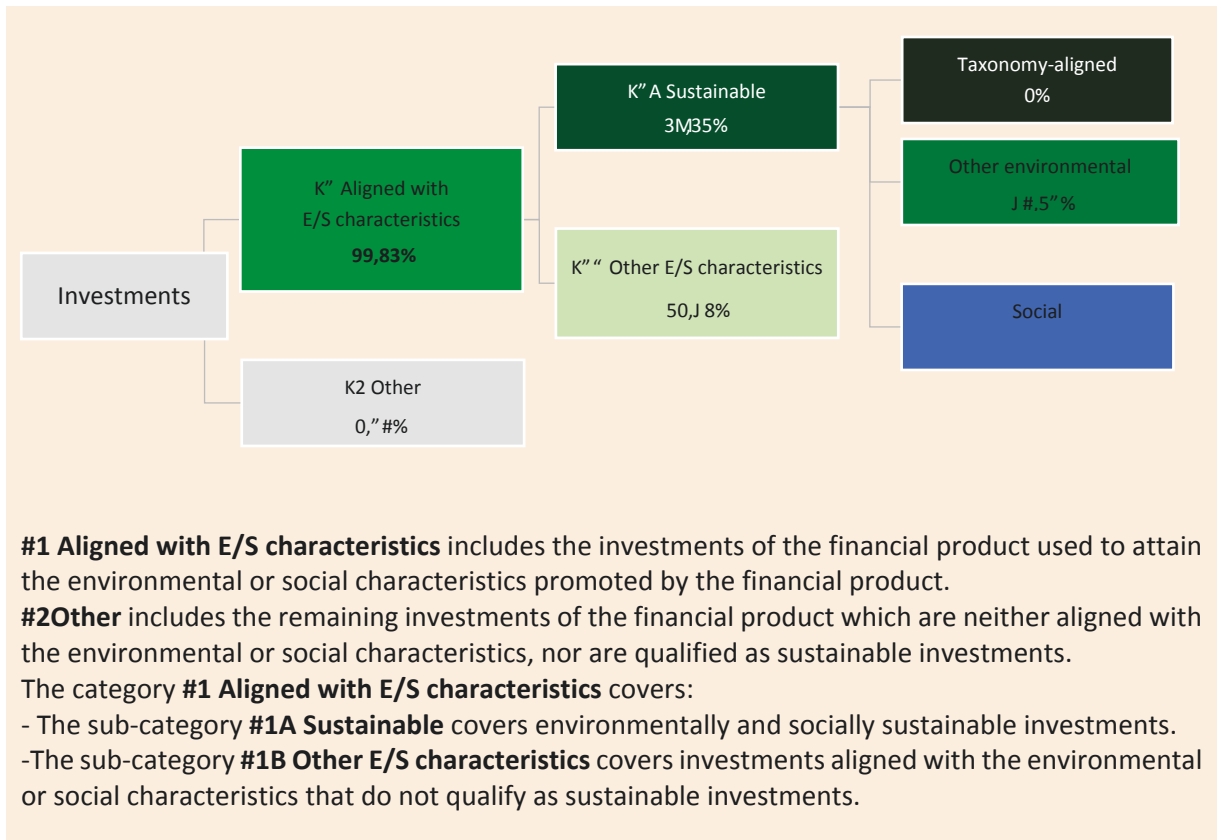
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2022 to 31/12/2022**



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
San1s	4,97%
l ofware	M86%
3harmaceuticals	2,4M%
Technology Bardware, l torage 5 3eripherals	0,4q%
l emiconductors 5 l emiconductor ECuipment	0,MM%
kapital 8 ar1ets	0,27%

<i>IT services</i>	9,14%
<i>Interactive media services</i>	9,22%
<i>Internet Direct Marketing Retail</i>	9,07%
<i>Machinery</i>	9,44%
<i>Siotechnology</i>	9,70%
<i>Specialty Retail</i>	9,14%
<i>HEATs</i>	9,01%
<i>Health care Equipment supplies</i>	9,96%
<i>Household products</i>	9,47%
<i>Insurance</i>	9,72%
<i>Food products</i>	9,75%
<i>Health care providers services</i>	9,88%
<i>Professional services</i>	7,84%
<i>Defense Tools services</i>	7,85%
<i>Personal products</i>	7,45%
<i>Chemicals</i>	7,62%
<i>Electric Utilities</i>	7,64%

<i>Entertainment</i>	<i>7,08%</i>
<i>Severages</i>	<i>7,06%</i>
<i>8 etals 5 8 ining</i>	<i>7,02%</i>
<i>Botels, Hestaurants 5 Deisure</i>	<i>7,98%</i>
<i>Automobiles</i>	<i>7,98%</i>
<i>Electrical ECuipment</i>	<i>7,99%</i>
<i>Hoad 5 Hail</i>	<i>7,70%</i>
<i>Textiles, Apparel 5 Duxury Ooods</i>	<i>7,7F%</i>
<i>8 edia</i>	<i>F,10%</i>
<i>L iversified Telecommunication I ervices</i>	<i>F,6M%</i>
<i>Industrial konglomerates</i>	<i>F,69%</i>
<i>Pood 5 staples retailing</i>	<i>F,67%</i>
<i>Trading kompanies 5 L istributors</i>	<i>F,28%</i>
<i>Suilding 3roducts</i>	<i>F,24%</i>
<i>kommunications ECuipment</i>	<i>F,26%</i>
<i>G ireless Telecommunication I ervices</i>	<i>F,26%</i>
<i>Bousehold L urables</i>	<i>F,20%</i>

<i>konsumer Pinance</i>	<i>F,29%</i>
<i>kommercial I ervices 5 I upplies</i>	<i>F,2q%</i>
<i>konstruktion 5 Engineering</i>	<i>F,27%</i>
<i>Air Preight 5 Dgistics</i>	<i>F,2F%</i>
<i>Electronic ECuipment, Ristruments 5 komponents</i>	<i>F,0&%</i>
<i>Energy ECuipment 5 I ervices</i>	<i>F,0M%</i>
<i>8 ulti-Utilities</i>	<i>F,00%</i>
<i>Heal Estate 8 anagement 5 L evelopment</i>	<i>F,9F%</i>
<i>Transportation Rnfrasturcture</i>	<i>F,qM%</i>
<i>kontainers 5 3ac1aging</i>	<i>F,q2%</i>
<i>L iversified Pincial I ervices</i>	<i>F,qq%</i>
<i>L istributors</i>	<i>F,76%</i>
<i>konstruktion 8 aterials</i>	<i>F,77%</i>
<i>8 ulti-line Hetail</i>	<i>F,7F%</i>
<i>Auto komponents</i>	<i>F,F&%</i>
<i>G ater Utilities</i>	<i>F,F4%</i>
<i>Bealth kare Technology</i>	<i>F,FM%</i>

<i>8 arine</i>	<i>F,FM%</i>
<i>Deisure 3products</i>	<i>F,F6%</i>
<i>3aper 5 Porest 3products</i>	<i>F,F0%</i>
<i>Rdependent 3ower 5 Henewable Electricity 3roducers</i>	<i>F,F0%</i>
<i>Wl, Oas 5 konsumable Puels</i>	<i>F,F9%</i>
<i>L iversified konsumer l ervices</i>	<i>F,Fq%</i>
<i>Aerospace 5 L efense</i>	<i>F,Fq%</i>
<i>Porex</i>	<i>F%</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



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

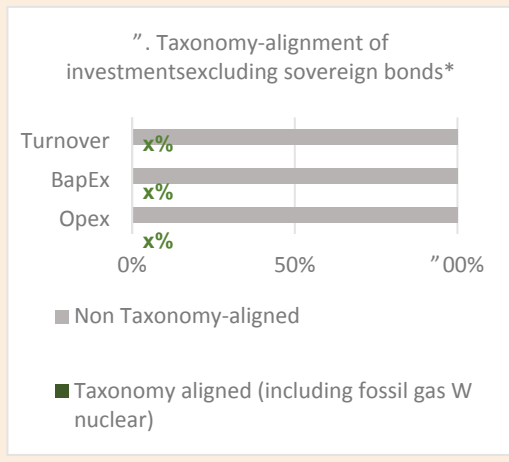
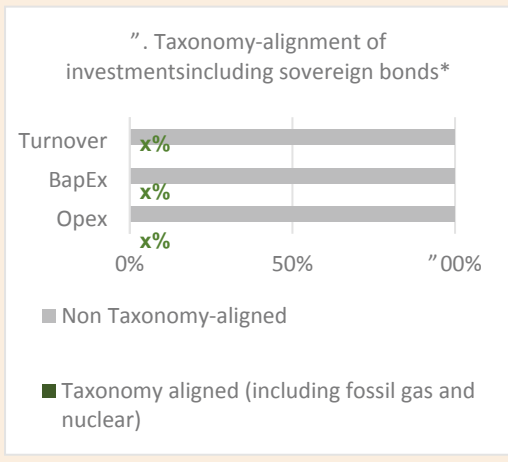
Yes: In fossil gas In nuclear energy

No

¹Possil 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 Bommission Delegated Regulation (EU) 2022/ 2" 3.

investee companies.

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, while the second graph shows the Taxonomy alignment only in relation to the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

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 **37,51%** at the end of the period. This is due to the fact that some issuers are considered sustainable investments under the SPDR 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 ?

&K2 OtherL includes cash and other instruments held for the purpose of liquidity and portfolio risk management.



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. Including 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 ?**

This product does not have an ESG benchmark

● **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 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5 first paragraph, of Regulation (EU) 2020/852

Product name: Lyxor Euro Government Green Bond (DR) UCITS ETF

Legal entity identifier: 549300JJ88530HI0FM17

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.

Sustainable investment objective

Did this financial product have a sustainable investment objective?



X

Yes



No



It made **sustainable investments with an environmental objective:** 100%



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 was the sustainable investment objective of this financial product met ?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an Index composed of bonds which are considered as “Green Bond” according to the MSCI ESG research.

Sustainability indicators measure how the environmental or social characteristics promoted by the

● **How did the sustainability indicators perform?**

At the end of the period, the portfolio holds **100.00 %** of green bonds

financial product are attained.

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.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **How did the sustainable investments not cause significant harm to any 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.

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.



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?

Largest Investments	Sector	% Assets	Country
OAT 1.75% 06/39	Treasuries	21,53%	FRA
NEDERLD 0.5% 01/40	Treasuries	9,16%	NLD
OAT 0.5% 06/44	Treasuries	8,12%	FRA
BELGIUM 1.25% 22/04/33 EUR	Treasuries	7,59%	BEL
DBR % 08/30 G	Treasuries	6,68%	DEU
BTPS 1.5% 04/45 34Y	Treasuries	6,43%	ITA
BTPS 4% 04/35 13Y	Treasuries	6,33%	ITA
DBR 0% 08/31 G	Treasuries	6,16%	DEU
IRELAND 1.35% 03/31	Treasuries	5,22%	IRL
DBR 0% 08/50 G	Treasuries	4,35%	DEU
SPAIN 1% 07/42	Treasuries	4,27%	ESP
OBL 1.3% 10/27 G	Treasuries	4,04%	DEU

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2022 to 31/12/2022**

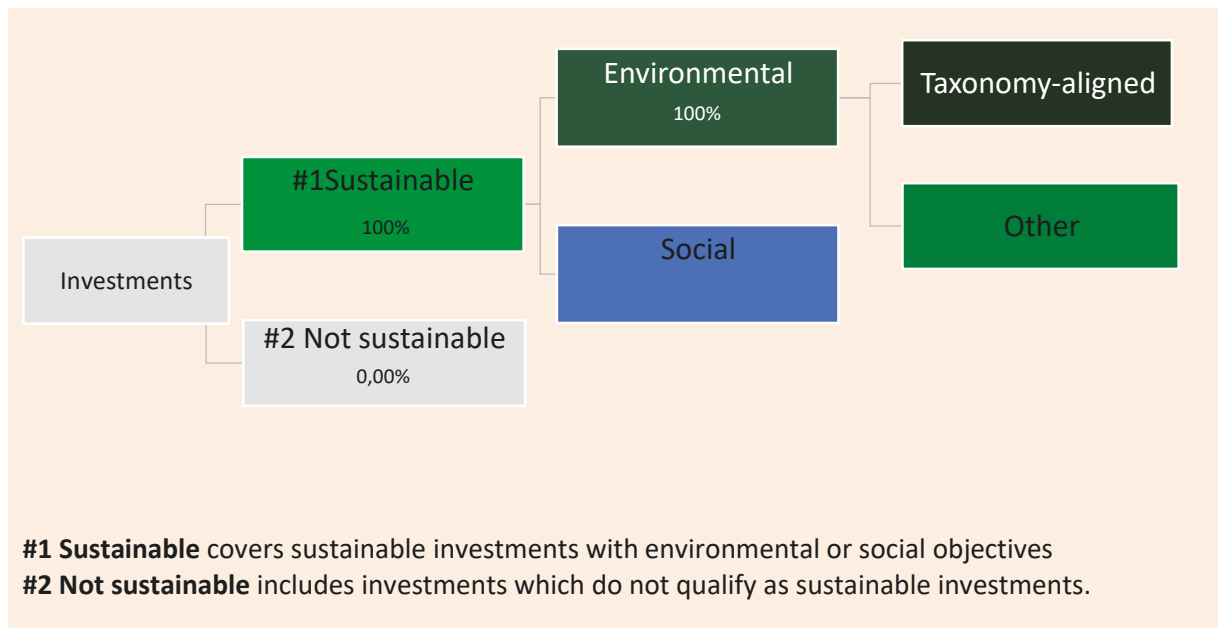
OBL % 10/25 G	Treasuries	3,97%	DEU
BELGIUM 2.75% 04/39 96	Treasuries	3,51%	BEL
AUSTRIA 1.85% 05/49	Treasuries	2,65%	AUT



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
Treasuries	100%

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 ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

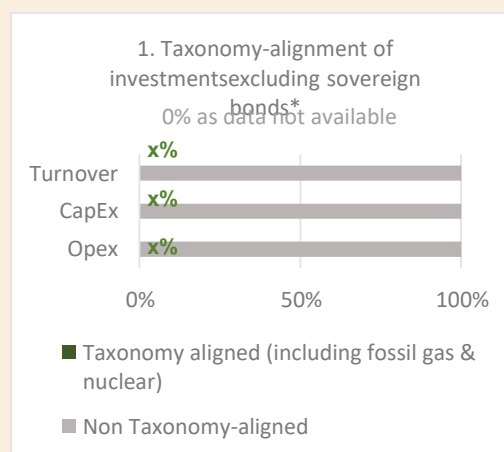
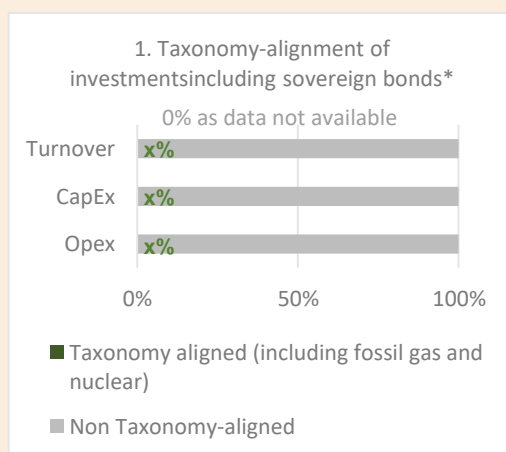
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

- operational expenditure (OpEx) reflecting green operational activities of investee companies.

Yes	In fossil gas	In nuclear energy
No		

⁴Fossil 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.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.


Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.

 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 **100%** 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 “not sustainable”, 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.



What actions have been taken to attain the sustainable investment objective 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 reference benchmark contains only green bonds

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective ?**

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 Corporate Green Bond (DR) UCITS ETF

Legal entity identifier: 549300DGW633M4IHL895

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.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____</p> <p style="margin-left: 40px;"><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p style="margin-left: 40px;"><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> It made a sustainable investments with a social objective: _____</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 79,47% of sustainable investments</p> <p style="margin-left: 40px;"><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p style="margin-left: 40px;"><input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p style="margin-left: 40px;"><input type="checkbox"/> with a social objective</p> <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
--	---



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 composed of bonds which are considered as “Green Bond” according to the MSCI ESG research.

Sustainability indicators measure how the environmental or social characteristics promoted by the

● **How did the sustainability indicators perform?**

At the end of the period, the portfolio holds **98.88 %** of green bonds

financial product are attained.

● **... and compared to previous periods?**

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force

● **What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?**

The objectives of the sustainable investments 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

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?

Largest Investments	Sector	% Assets	Country
ENELIM 1.5% 07/25 EMTN	Electric	1,59%	ITA
LPTY 0.25% 02/26 EMTN	Other Financials	1,45%	NLD
ABNANV 0.5% 09/29 EMTN	Banking	1,32%	NLD
INTNED 4.625% 01/26 REGS	Banking	1,17%	NLD
FITB VAR 11/27	Banking	0,83%	USA
AMPRIO 3.971% 09/32	Electric	0,83%	DEU
EDPPL 6.3% 10/27 REGS	Electric	0,81%	PRT
ENGIFP 0.875% 03/24	Natural Gas	0,81%	FRA
FIBRBZ 5.5 01/27	Basic Industry	0,80%	BRA
ABNANV 0.875% 04/25 EMTN	Banking	0,79%	NLD
FDRFP 1.875% 05/26	Real Estate Investment Trust (REIT)	0,79%	FRA
MUNRE VAR 05/42 REGS	Insurance	0,78%	DEU
NAB 2.125% 05/28 GMTN	Banking	0,78%	AUS
NTT 4.239% 07/25 REGS	Communications	0,78%	JPN
LENOVO 5.831% 01/28 REGS	Technology	0,77%	CHN

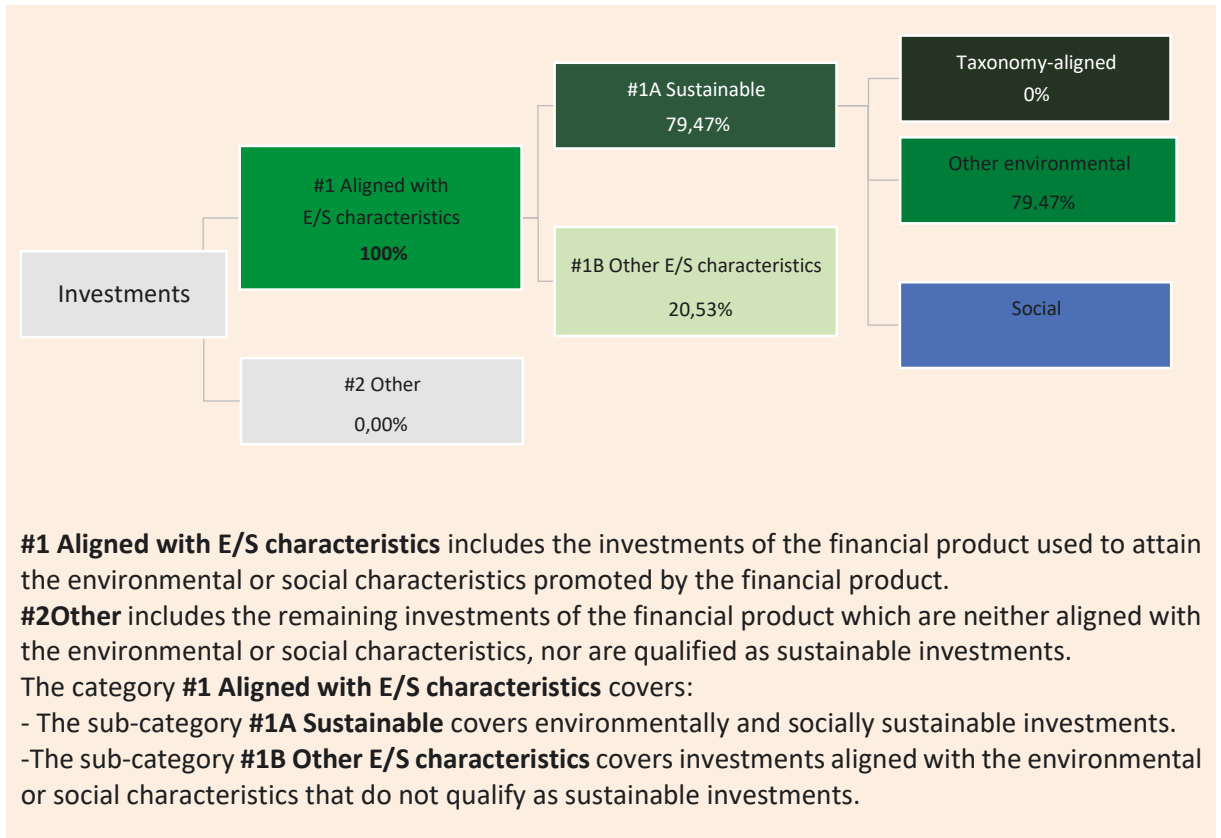
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2022 to 31/12/2022**



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
Banking	30,83%
Electric	22,44%
Real Estate Investment Trust (REIT)	10,79%
Other Financials	5,73%

<i>Consumer Discretionary</i>	5,72%
<i>Technology</i>	4,26%
<i>Natural Gas</i>	4,23%
<i>Communications</i>	3,76%
<i>Insurance</i>	3,22%
<i>Consumer Staples</i>	2,40%
<i>Basic Industry</i>	2,04%
<i>Transportation</i>	1,27%
<i>Capital Goods</i>	1,15%
<i>Local Authorities</i>	0,73%
<i>Government Guarantee</i>	0,70%
<i>Other Industrials</i>	0,38%
<i>Cash</i>	0,35%

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



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

Reliable data regarding the EU Taxonomy (including fossil gas and nuclear energy related activities) was not available during the period.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

In fossil gas

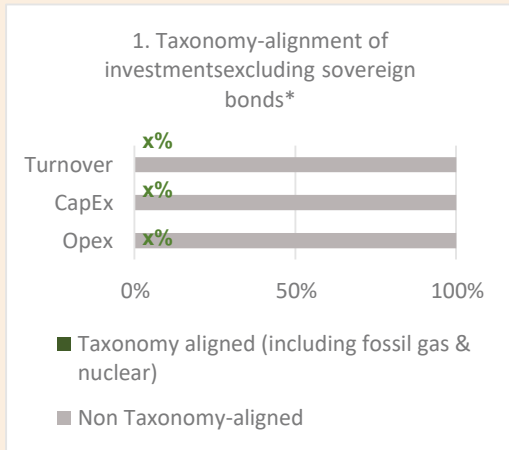
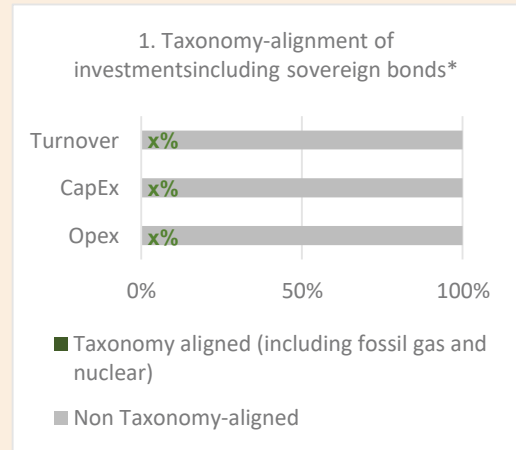
In nuclear energy

No

investments made by investee companies, e.g. for a transition to a green economy.
 - **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

¹Fossil 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.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the share of investments in transitional and enabling activities ?**

Reliable data regarding transitional and enabling activities was not available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In previous periods the regulation was not yet in force.



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 **79,47%** at the end of the period.

are sustainable investments with

an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

This product 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.



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 reference benchmark contains only green bonds

- ***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 ?

Tracking errors and Performance (Unaudited information)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		Tracking error
				Share	Index	
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	LU0252633754	EUR	(12.91%)	(12.35%)	0.22%
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Dist	LU2090062436	EUR	(12.91%)	(12.35%)	0.22%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	LU0252634307	EUR	(28.24%)	(27.35%)	0.46%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Dist	LU2090062600	EUR	(28.24%)	(27.35%)	0.46%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	LU1135865084	EUR	(12.85%)	(13.17%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Daily Hedged to CHF - Dist	LU1302703878	CHF	(20.88%)	(21.06%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Daily Hedged to EUR - Acc	LU0959211326	EUR	(20.58%)	(20.73%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Daily Hedged to EUR - Dist	LU0959211243	EUR	(20.58%)	(20.73%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Daily Hedged to GBP - Dist	LU1950341179	GBP	(19.73%)	(19.85%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Dist (EUR)	LU0496786574	EUR	(12.85%)	(13.17%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Dist (USD)	LU0496786657	USD	(18.21%)	(18.51%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class S - Acc	LU2266995542	USD	(18.22%)	(18.51%)	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	LU0496786905	EUR	(2.19%)	(1.92%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	LU0533034558	EUR	1.30%	1.59%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (USD)	LU0533034632	USD	(4.94%)	(4.66%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	LU0533033824	EUR	(4.95%)	(4.90%)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (USD)	LU0533034046	USD	(10.80%)	(10.75%)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	LU0533034129	EUR	(33.01%)	(32.79%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (USD)	LU0533034392	USD	(37.13%)	(36.93%)	0.02%

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		Tracking error
				Share	Index	
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	LU0533033667	EUR	(26.53%)	(26.25%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (USD)	LU0533033741	USD	(31.05%)	(30.79%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	LU0533033238	EUR	0.47%	0.79%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (USD)	LU0533033311	USD	(5.71%)	(5.41%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	LU0533033402	EUR	(7.50%)	(7.51%)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (USD)	LU0533033584	USD	(13.19%)	(13.20%)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	LU0533032420	EUR	55.43%	55.58%	0.06%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (USD)	LU0533032776	USD	45.87%	46.01%	0.06%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	LU0533032859	EUR	(4.18%)	(4.30%)	0.06%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (USD)	LU0533033071	USD	(10.07%)	(10.19%)	0.06%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	LU0533032008	EUR	(29.22%)	(29.00%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (USD)	LU0533032180	USD	(33.57%)	(33.36%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	LU0533032263	EUR	(0.21%)	0.03%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (USD)	LU0533032347	USD	(6.34%)	(6.13%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	LU0832435464	EUR	(7.37%)	(5.41%)	0.09%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	LU0855692520	GBP	7.66%	8.22%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Dist	LU0832436512	EUR	1.88%	2.41%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Monthly Hedged to GBP - Acc	LU1040688639	GBP	0.59%	1.30%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class S - Dist	LU2181361846	EUR	0.54%	2.41%	1.94%

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		
				Share	Index	Tracking error
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Class Acc	LU0959210781	EUR	(13.96%)	(13.93%)	0.19%
MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone ESG Dividend Aristocrats (DR) UCITS ETF	Class Dist	LU0959210278	EUR	(13.96%)	(13.93%)	0.19%
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	LU1215415214	EUR	(9.21%)	(8.74%)	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	LU1220245556	USD	(5.99%)	(5.94%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	LU1233598447	USD	1.61%	1.72%	0.00%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Dist	LU2090062352	USD	1.60%	1.72%	0.00%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class S - Dist	LU2181362653	USD	5.99%	1.72%	4.16%
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	LU1287022708	EUR	(7.50%)	(6.27%)	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	LU1287023003	EUR	(14.46%)	(14.32%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Dist	LU2090062865	EUR	(14.46%)	(14.32%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	LU1287023185	EUR	(19.45%)	(19.31%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Dist	LU2090062949	EUR	(19.45%)	(19.31%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	LU1287023268	EUR	(35.92%)	(35.81%)	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Dist	LU2090062782	EUR	(35.92%)	(35.81%)	0.04%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	LU1287023342	EUR	(19.29%)	(19.17%)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	LU1327051279	USD	31.72%	31.73%	0.19%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062245	EUR	10.69%	11.14%	0.05%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062831	USD	2.81%	3.17%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Monthly Hedged to EUR - Dist	LU2418815473	EUR	0.78%	1.20%	0.02%

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		
				Share	Index	Tracking error
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Monthly Hedged to GBP - Dist	LU2418815390	GBP	2.09%	2.52%	0.54%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	Class Acc	LU1407887089	USD	(3.88%)	(3.82%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	Class Dist	LU1407887162	USD	(3.88%)	(3.82%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1407887329	EUR	(6.00%)	(5.83%)	0.08%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	Class Monthly Hedged to HKD - Acc	LU2338178218	HKD	(4.57%)	(4.37%)	0.12%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF	Class Monthly Hedged to MXN - Acc	LU2093217771	MXN	2.14%	2.85%	0.26%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF	Class Dist	LU1407888996	USD	(9.43%)	(9.39%)	0.04%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF	Class Monthly Hedged to GBP - Dist	LU1407889457	GBP	-	-	-
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF	Class Acc	LU1407890547	USD	(29.29%)	(29.26%)	0.05%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF	Class Dist	LU1407890620	USD	(29.29%)	(29.26%)	0.05%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1407890976	EUR	(31.36%)	(31.39%)	0.28%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF	Class Monthly Hedged to GBP- Dist	LU1407891271	GBP	-	-	-
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF	Class Monthly Hedged to HKD - Acc	LU2338178648	HKD	(29.84%)	(29.72%)	0.14%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	LU1407891602	GBP	(20.83%)	(20.73%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Bond (DR) UCITS ETF	Class Dist	LU1407892592	GBP	(23.89%)	(23.83%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF	Class Dist	LU1407893301	GBP	(33.60%)	(33.60%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF	Class Dist	LU1407888053	USD	(14.94%)	(14.89%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF	Class Monthly Hedged to GBP- Dist	LU1407888483	GBP	-	-	-
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF	Class Monthly Hedged to HKD - Acc	LU2338178481	HKD	(15.56%)	(15.41%)	0.09%

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		Tracking error
				Share	Index	
MULTI UNITS LUXEMBOURG - Lyxor UK Government Bond 0-5Y (DR) UCITS ETF	Class Dist	LU1439943090	GBP	(4.55%)	(4.50%)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	LU1452600197	USD	(12.70%)	(12.60%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Dist	LU1452600270	USD	(12.69%)	(12.60%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1452600437	EUR	(14.99%)	(14.68%)	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Monthly Hedged to GBP - Dist	LU1452600601	GBP	(14.14%)	(13.72%)	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	LU1563454310	EUR	(18.02%)	(17.70%)	0.06%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Dist	LU1563454401	EUR	(18.00%)	(17.70%)	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Monthly Hedged to CHF - Acc	LU1563455713	CHF	(20.24%)	(19.82%)	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Monthly Hedged to EUR - Acc	LU1563454823	EUR	(19.77%)	(19.40%)	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Monthly Hedged to GBP - Dist	LU1563455630	GBP	(19.06%)	(18.51%)	0.15%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	Class Acc	LU1605710802	EUR	(12.04%)	(12.56%)	0.40%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	LU1646361276	EUR	(12.10%)	(12.47%)	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Dist	LU1646360971	EUR	(12.10%)	(12.47%)	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	LU1650487413	EUR	(4.99%)	(4.81%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Dist	LU1650487926	EUR	(4.99%)	(4.81%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	LU1650488494	EUR	(10.09%)	(9.93%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Dist	LU1650488817	EUR	(10.09%)	(9.93%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	LU1650489385	EUR	(25.41%)	(25.27%)	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Dist	LU1650489898	EUR	(25.41%)	(25.27%)	0.04%

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		
				Share	Index	Tracking error
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	LU1650490474	EUR	(18.54%)	(18.42%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Dist	LU1650490805	EUR	(18.50%)	(18.42%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	Class Acc	LU1650491282	EUR	(9.75%)	(9.61%)	0.33%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF	Class Dist	LU1650491795	EUR	(9.75%)	(9.61%)	0.33%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	LU1650492173	GBP	4.50%	4.70%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Dist	LU1650492256	GBP	4.49%	4.70%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Monthly Hedged to EUR - Acc	LU1650492330	EUR	2.81%	3.44%	0.01%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Monthly Hedged to USD - Acc	LU1650492504	USD	5.32%	5.91%	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF	Class Acc	LU1769088581	USD	(21.39%)	(21.09%)	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	LU1781541179	USD	(18.26%)	(18.14%)	0.23%
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class Acc	LU1781541252	JPY	(4.64%)	(4.49%)	0.10%
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class Dist	LU2090063673	JPY	(4.65%)	(4.49%)	0.10%
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class Daily Hedged EUR - Dist	LU2133056387	EUR	(6.23%)	(5.01%)	0.29%
MULTI UNITS LUXEMBOURG - Amundi MSCI Japan	Class Daily Hedged to GBP - Acc	LU1781541682	GBP	(5.34%)	(3.70%)	0.41%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	LU1781541849	USD	(21.01%)	(21.11%)	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	Class Dist	LU1781541096	GBP	1.19%	1.24%	0.27%
MULTI UNITS LUXEMBOURG - Lyxor Core US Equity (DR) UCITS ETF	Class Dist	LU1781540957	USD	(19.93%)	(19.88%)	0.13%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1792117696	USD	(22.16%)	(22.03%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1792117779	USD	(20.93%)	(20.88%)	0.10%

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		
				Share	Index	Tracking error
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Dist	LU1799934499	USD	(20.98%)	(20.88%)	0.12%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF	Class Monthly Hedged to EUR - Acc	LU1799934903	EUR	(20.97%)	(20.73%)	0.26%
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	Class Acc	LU1829218319	EUR	(0.48%)	(0.21%)	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	LU1829220216	EUR	(13.15%)	(13.01%)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (USD)	LU1829220133	USD	(18.49%)	(18.36%)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	LU1829221024	EUR	(28.14%)	(28.14%)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Daily Hedged to EUR - Acc	LU1954152853	EUR	(34.51%)	(34.39%)	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Dist (USD)	LU2197908721	USD	(32.56%)	(32.56%)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	LU1829219390	EUR	0.54%	(0.12%)	0.47%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF	Class Acc	LU1829219127	EUR	(13.80%)	(13.46%)	0.07%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF	Class Monthly hedged to SEK - Acc	LU2093240757	SEK	(13.89%)	(13.33%)	0.14%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	Class Acc	LU1829218822	EUR	(14.21%)	(14.00%)	0.08%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF	Class Acc	LU1829218749	EUR	29.44%	29.98%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF	Class Daily Hedged to EUR - Acc	LU1900069219	EUR	18.92%	19.71%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	LU1829218582	EUR	10.40%	10.85%	0.04%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	LU1829219556	EUR	(5.37%)	(5.30%)	0.04%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	LU1829219713	EUR	(10.52%)	(10.47%)	0.05%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	LU1841731745	USD	(21.85%)	(21.93%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1879532940	USD	(1.20%)	(0.75%)	0.01%

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		Tracking error
				Share	Index	
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1900068914	EUR	(20.47%)	(20.02%)	0.13%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China ESG Leaders Extra (DR) UCITS ETF	Class USD	LU1900069136	USD	(25.36%)	(24.94%)	0.13%
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	LU1900067940	EUR	(8.38%)	(7.08%)	1.21%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	LU1900068161	EUR	(14.78%)	(14.41%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	LU1900068328	EUR	(12.62%)	(12.07%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class USD	LU1900068674	USD	(18.00%)	(17.48%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	LU1900065811	EUR	9.84%	10.38%	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF	Class Acc	LU1900066033	EUR	(32.87%)	(32.27%)	0.05%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Semiconductors ESG Filtered UCITS ETF	Class Dist	LU2090063327	EUR	(32.89%)	(32.27%)	0.05%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	LU1900066207	EUR	21.04%	21.63%	0.05%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	LU1900066462	EUR	(21.79%)	(21.48%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Dist	LU2090063160	EUR	(21.79%)	(21.48%)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	LU1900066629	EUR	15.54%	16.06%	0.05%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	LU1900066975	EUR	(24.98%)	(24.56%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	LU1900067601	EUR	104.39%	102.90%	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Dist	LU1910939849	USD	(9.17%)	(9.08%)	0.28%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU1910940268	EUR	(6.83%)	(6.60%)	0.28%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Monthly Hedged to GBP - Dist	LU1910940425	GBP	(5.78%)	(5.49%)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*	Class Acc	LU1923627092	EUR	(96.28%)	(96.25%)	1.68%

* For more details please refer to the Note 1 of this report

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		Tracking error
				Share	Index	
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF*	Class Dist	LU1923627332	GBP	(96.34%)	(96.31%)	1.79%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	LU1940199711	EUR	(11.95%)	(12.08%)	0.10%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Monthly Hedged to EUR- Acc	LU1940199984	EUR	(11.24%)	(11.23%)	0.14%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Acc	LU1981859819	EUR	(15.32%)	(14.97%)	0.23%
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Monthly Hedged to CHF - Acc	LU1981860668	CHF	-	-	-
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Monthly Hedged to CHF - Dist	LU1981860742	CHF	-	-	-
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Monthly Hedged to EUR - Acc	LU1981860072	EUR	-	-	-
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Monthly Hedged to GBP - Dist	LU1981860585	GBP	-	-	-
MULTI UNITS LUXEMBOURG - Lyxor Global Green Bond 1-10Y (DR) UCITS ETF	Class Monthly Hedged to USD - Acc	LU1981860239	USD	-	-	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	LU2009202107	USD	(19.46%)	(19.26%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Dist	LU2099288503	USD	(18.69%)	(18.67%)	0.14%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Monthly Hedged to EUR - Dist	LU2099289147	EUR	(15.38%)	(15.24%)	0.15%
MULTI UNITS LUXEMBOURG - Lyxor Core Japanese Government Bond (DR) UCITS ETF	Class Acc	LU2099287448	JPY	(7.57%)	(7.43%)	0.04%
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	LU2018762653	USD	(4.19%)	(3.69%)	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	LU2055175025	USD	(25.78%)	(25.68%)	0.06%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF	Class Acc	LU2056738144	USD	(21.58%)	(21.11%)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Climate Transition CTB (DR) UCITS ETF	Class Acc	LU2056738490	EUR	(14.46%)	(14.55%)	0.10%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF	Class Acc	LU2056739464	USD	(22.97%)	(22.86%)	0.10%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF	Class Acc	LU2195226068	EUR	(17.24%)	(17.40%)	0.15%

* For more details, please refer to the Note 1 of this report.

Tracking errors and Performance (Unaudited information) (continued)

Sub-fund Name	Share name	ISIN	Share Currency	Performance over the accounting year		Tracking error
				Share	Index	
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF	Class Acc	LU2198883410	USD	(21.97%)	(21.95%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF	Class Daily Hedged to EUR - Acc	LU2198884145	EUR	(24.85%)	(24.08%)	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF	Class Dist	LU2198883501	USD	(21.97%)	(21.95%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF	Class S - Acc	LU2286442004	USD	(21.96%)	(21.95%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	Class Acc	LU2198884491	EUR	(13.51%)	(13.49%)	0.10%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF	Class S - Acc	LU2266995971	EUR	(13.42%)	(13.49%)	0.10%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF	Class Acc	LU2198882362	USD	(22.89%)	(22.76%)	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Green Bond (DR) UCITS ETF	Class Acc	LU2356220926	EUR	(30.37%)	(30.28%)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Corporate Green Bond (DR) UCITS ETF	Class Acc	LU2370241684	EUR	(13.07%)	(12.72%)	0.11%

MULTI UNITS LUXEMBOURG

Annual report including the audited financial statements