MULTI UNITS LUXEMBOURG

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 115.129

Unaudited semi annual report

as at June 30, 2021

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 2
Information to the Shareholders 14
Statement of Net Assets 15
Statement of Operations and Changes in Net Assets 43
Statistical information 73

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
Schedule of Investments 100
Economic and Geographical Classification of Investments 101

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
Schedule of Investments 102
Economic and Geographical Classification of Investments 103

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
Schedule of Investments 104
Economic and Geographical Classification of Investments 108

MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
Schedule of Investments 109
Economic and Geographical Classification of Investments 110

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
Schedule of Investments 111
Economic and Geographical Classification of Investments 112

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
Schedule of Investments 113
Economic and Geographical Classification of Investments 114

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
Schedule of Investments 115
Economic and Geographical Classification of Investments 116

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
Schedule of Investments 117
Economic and Geographical Classification of Investments 120

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
Schedule of Investments 121
Economic and Geographical Classification of Investments 124

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
Schedule of Investments 125
Economic and Geographical Classification of Investments 126

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
Schedule of Investments 127
Economic and Geographical Classification of Investments 128

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
Schedule of Investments 129
Economic and Geographical Classification of Investments 132

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
Schedule of Investments 133
Economic and Geographical Classification of Investments 135

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
Schedule of Investments 136
Economic and Geographical Classification of Investments 137

MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
Schedule of Investments 138
Economic and Geographical Classification of Investments 140

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
Schedule of Investments 141
Economic and Geographical Classification of Investments 142

MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
Schedule of Investments 143
Economic and Geographical Classification of Investments 145

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
Schedule of Investments 146
Economic and Geographical Classification of Investments 148

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
Schedule of Investments 149
Economic and Geographical Classification of Investments 151

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
Schedule of Investments 152
Economic and Geographical Classification of Investments 155

MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
Schedule of Investments 156
Economic and Geographical Classification of Investments 161

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
Schedule of Investments 162
Economic and Geographical Classification of Investments 163

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
Schedule of Investments 164
Economic and Geographical Classification of Investments 177

MULTI UNITS LUXEMBOURG - Lyxor US$ 10Y Inflation Expectations UCITS ETF
Schedule of Investments 178
Economic and Geographical Classification of Investments 181

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF
Schedule of Investments 182
Economic and Geographical Classification of Investments 185

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
Schedule of Investments 186
Economic and Geographical Classification of Investments 189

MULTI UNITS LUXEMBOURG -Lyxor US Treasury 10+Y (DR) UCITS ETF
Schedule of Investments 190
Economic and Geographical Classification of Investments 192

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF
Schedule of Investments 193
Economic and Geographical Classification of Investments 194

MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
Schedule of Investments 195
Economic and Geographical Classification of Investments 197

MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
Schedule of Investments 198
Economic and Geographical Classification of Investments 209

MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
Schedule of Investments 210
Economic and Geographical Classification of Investments 216

MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
Schedule of Investments 217
Economic and Geographical Classification of Investments 227

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
Schedule of Investments 228
Economic and Geographical Classification of Investments 230

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
Schedule of Investments 231
Economic and Geographical Classification of Investments 233

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
Schedule of Investments 234
Economic and Geographical Classification of Investments 235

MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
Schedule of Investments 236
Economic and Geographical Classification of Investments 245

MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF
Schedule of Investments 246
Economic and Geographical Classification of Investments 247

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
Schedule of Investments 248
Economic and Geographical Classification of Investments 250

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF
Schedule of Investments 251
Economic and Geographical Classification of Investments 252

MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
Schedule of Investments 253
Economic and Geographical Classification of Investments 289

MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
Schedule of Investments 290
Economic and Geographical Classification of Investments 297

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
Schedule of Investments 298
Economic and Geographical Classification of Investments 300

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
Schedule of Investments 301
Economic and Geographical Classification of Investments 310

MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
Schedule of Investments 311
Economic and Geographical Classification of Investments 330

MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF
Schedule of Investments 331
Economic and Geographical Classification of Investments 334

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF
Schedule of Investments 335
Economic and Geographical Classification of Investments 343

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF
Schedule of Investments 344
Economic and Geographical Classification of Investments 363

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
Schedule of Investments 364
Economic and Geographical Classification of Investments 369

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
Schedule of Investments 370
Economic and Geographical Classification of Investments 372

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
Schedule of Investments 373
Economic and Geographical Classification of Investments 375

MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
Schedule of Investments 376
Economic and Geographical Classification of Investments 377

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF
Schedule of Investments 378
Economic and Geographical Classification of Investments 419

MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF
Schedule of Investments 420
Economic and Geographical Classification of Investments 432

MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF
Schedule of Investments 433
Economic and Geographical Classification of Investments 438

MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF
Schedule of Investments 439
Economic and Geographical Classification of Investments 440

MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
Schedule of Investments 441
Economic and Geographical Classification of Investments 442

MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
Schedule of Investments 443
Economic and Geographical Classification of Investments 444

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
Schedule of Investments 445
Economic and Geographical Classification of Investments 446

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
Schedule of Investments 447
Economic and Geographical Classification of Investments 448

MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
Schedule of Investments 449
Economic and Geographical Classification of Investments 451

MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
Schedule of Investments 452
Economic and Geographical Classification of Investments 454

MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
Schedule of Investments 455
Economic and Geographical Classification of Investments 456

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
Schedule of Investments 457
Economic and Geographical Classification of Investments 459

MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
Schedule of Investments 460
Economic and Geographical Classification of Investments 461

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
Schedule of Investments 462
Economic and Geographical Classification of Investments 464

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
Schedule of Investments 465
Economic and Geographical Classification of Investments 467

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
Schedule of Investments 468
Economic and Geographical Classification of Investments 469

MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
Schedule of Investments 470
Economic and Geographical Classification of Investments 473

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
Schedule of Investments 474
Economic and Geographical Classification of Investments 475

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
Schedule of Investments 476
Economic and Geographical Classification of Investments 481

Table of contents (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
Schedule of Investments 482
Economic and Geographical Classification of Investments 483

MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
Schedule of Investments 484
Economic and Geographical Classification of Investments 495

MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
Schedule of Investments 496
Economic and Geographical Classification of Investments 497

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF
Schedule of Investments 498
Economic and Geographical Classification of Investments 499

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF
Schedule of Investments 500
Economic and Geographical Classification of Investments 501

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF
Schedule of Investments 502
Economic and Geographical Classification of Investments 512

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
Schedule of Investments 513
Economic and Geographical Classification of Investments 547

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF
Schedule of Investments 548
Economic and Geographical Classification of Investments 552

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF
Schedule of Investments 553
Economic and Geographical Classification of Investments 561

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF
Schedule of Investments 562
Economic and Geographical Classification of Investments 569

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF
Schedule of Investments 570
Economic and Geographical Classification of Investments 587

MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF
Schedule of Investments 588
Economic and Geographical Classification of Investments 597

Table of contents (continued)

Notes to the financial statements 598
Tracking Error 646
SFT Regulation 650
Information to shareholders for shares distributed in Switzerland 659

Organisation and Administration

Registered Office

28-32, Place de la gare,
L-1616 Luxembourg
Grand Duchy of Luxembourg

Promoter

Société Générale
29, boulevard Haussmann,
F-75009 Paris
France

Board of Directors

Chairman:

Lucien CAYTAN
1, rue des Foyers,
L- 1537 Luxembourg
Grand Duchy of Luxembourg

Directors:

Arnaud LLINAS
Lyxor International Asset Management S.A.S.
17, cours Valmy,
F-92987 Paris-La Défense
France

Alexandre CEGARRA
Société Générale Private Banking
18, boulevard Royal,
L-2449 Luxembourg
Grand Duchy of Luxembourg

Grégory BERTHIER
Lyxor International Asset Management S.A.S.
17, cours Valmy,
F-92987 Paris-La Défense
France

Martin RAUSCH
Lyxor Funds Solutions S.A.
22, boulevard Royal,
L-2449 Luxembourg
Grand Duchy of Luxembourg

Management Company

Lyxor International Asset Management S.A.S.
Tour Société Générale,
17, cours Valmy,
F-92987 Paris-La Défense
France

Depositary and Paying Agent

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

Administrative, Corporate and Domiciliary Agent

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

Registrar and Transfer Agent

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

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 June 30, 2021, 82 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 SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
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- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Goverment 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 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 JPX-Nikkei 400 (DR) UCITS ETF

General information on the Fund (continued)

- 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 Core MSCI Japan (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 Morningstar US (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
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan 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 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 Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

General information on the Fund (continued)

- 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.

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 United States Dollars (USD) , 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 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%.

General information on the Fund (continued)

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 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 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 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%.

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF is to reflect the performance of the "FTSE MTS Highest Rated Macro-Weighted Government Bond (Mid Price) Index" (the "Benchmark Index") denominated in Euro (EUR).The 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 reflect the performance of the "Markit iBoxx EUR Breakeven Euro-Inflation France & Germany Index" (the "Benchmark Index") denominated in Euro (EUR), in order to offer an exposure to a long position in inflation-linked bonds issued by France and Germany and a short position in French and German sovereign bonds with adjacent durations. The 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 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 Treasury 10+ Year 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 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 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%.

General information on the Fund (continued)

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

General information on the Fund (continued)

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 (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI World Net Total Return USD Index (the "Index") denominated in US Dollars and representative of large-cap and mid-cap companies listed on developed markets, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The 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 Japan (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of MSCI Japan Net Total Return Index (the "Index") denominated in JPY and representative of large-cap and mid-cap companies listed in Japan, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The 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 (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI Emerging Markets Asia Net Total Return Index (the "Index") denominated in US Dollars and representative of the performance of large and mid cap companies across Asian Emerging Markets, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").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 (the "Sub-Fund") is to track both the upward and the downward evolution of the Morningstar UK NR Index (the "Index") denominated in GBP and representative of the United Kingdom's large and mid cap equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The 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 Morningstar US (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Morningstar US Large-Mid Cap NR Index (the "Index") denominated in US Dollars and representative of the United States' large and mid cap equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").The 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 EMU ESG Leaders Extra (DR) UCITS ETF is to track both the upward and the downward evolution of the MSCI EMU Select ESG Rating and Trend Leaders Net Return EUR Index (the "Index") denominated in Euro in order to offer an exposure to the performance of large and mid cap stocks, across developed European Economic and Monetary Union (EMU) countries, issued by companies having a robust Environmental, Social and Governance (ESG) ratings, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index ("Tracking Error"). The 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%.

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%.

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF (the "Sub-Fund") 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 (the "Sub-Fund") 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 United States Dollars (USD) 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 (the "Sub-Fund") 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 (the "Sub-Fund") 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 (DR) Bond UCITS ETF (the "Sub-Fund") 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 (the "Sub-Fund") 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(the "Sub-Fund") 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%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF (the "Sub-Fund") 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%.

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF (the "Sub-Fund") 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 (the "Sub-Fund") 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 (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI China Net Total Return USD Index (the "Index") denominated in US Dollars 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 investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Hang Seng China Enterprises Index Net Total Return index (the "Index") denominated in Hong Kong dollars, and representative of the major Chinese equities known as "H-shares", 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 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, 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 Pacific Ex Japan UCITS ETF (the "Sub-Fund") 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%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI Taiwan 20/35 Net Total Return index (the "Index") denominated in US Dollars and representative of the Taiwanese 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 1.00%.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF (the "Sub-Fund") 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 (the "Sub-Fund") 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%.

General information on the Fund (continued)

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF (the "Sub-Fund") 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 (the "Sub-Fund") 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 (the "Sub-Fund") 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 (the "Sub-Fund") 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%.

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 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 MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF (the "Sub-Fund") 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 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%.

General information on the Fund (continued)

The investment objective of the MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI USA 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 USA 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 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI Emerging Markets 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 Emerging Markets 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 2.00%.

The investment objective of the MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI Europe Climate Change Net Total Return Index (the "Index") denominated in Euro and representative of the performance of an investment strategy that re-weights securities composing the MSCI Europe 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 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF (the "Sub-Fund") 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 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 Paris Aligned Climate 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 MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the S&P 500 Paris-Aligned Climate 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 MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the S&P Europe LargeMidCap Paris-Aligned Climate 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%.

General information on the Fund (continued)

The investment objective of the MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the S&P Developed ex-Korea LargeMidCap Paris-Aligned Climate 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 investment objective of MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF (the "Sub-Fund") is to reflect the performance of the FTSE EMU Government 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 1.00%.

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 period ended June 30, 2021 is available, free of charge, at the registered office of the Fund.

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF EUR
ASSETS				
Securities portfolio at cost		646 035 335	139 561 553	8 078 110 000
Net unrealised profit/ (loss)		136 725 056	7 091 965	899 689 794
Securities portfolio at market value	2.2	782 760 391	146 653 518	8 977 799 794
Cash at bank		303 225	77	1 049 731
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		99 676	2 029 742	47 774 642
Receivable on swaps		-	-	25 523 424
Receivable on spot exchange		-	-	12 480 228
Dividends receivable, net		206 372	-	2 026 750
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	41 258 239
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		2 434 435	-	-
		785 804 099	**148 683 337**	**9 107 912 808**
LIABILITIES				
Bank Overdraft		3 084 841	-	214
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		-	-	60 764 811
Payable on swaps		-	2 029 742	14 506 790
Payable on spot exchange		-	-	12 528 638
Management fees payable	3	107 660	42 483	702 499
Swaps at market value	2.4, 6	-	457 577	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		3 969	-	18 993
		3 196 470	**2 529 802**	**88 521 945**
TOTAL NET ASSETS		**782 607 629**	**146 153 535**	**9 019 390 863**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		65 276 829	23 217 827	49 815 525
Net unrealised profit/ (loss)		2 915 691	2 383 853	2 309 129
Securities portfolio at market value	2.2	68 192 520	25 601 680	52 124 654
Cash at bank		19 355	-	15 058
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		525 628	633 669	-
Receivable on swaps		-	-	-
Receivable on spot exchange		523 597	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	194 680	148 874	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		69 455 780	**26 384 223**	**52 139 712**
LIABILITIES				
Bank Overdraft		-	-	4 197
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		523 590	633 669	-
Payable on spot exchange		525 628	-	-
Management fees payable	3	25 584	6 412	13 954
Swaps at market value	2.4, 6	-	-	370 636
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		691	-	1 055
		1 075 493	**640 081**	**389 842**
TOTAL NET ASSETS		**68 380 287**	**25 744 142**	**51 749 870**

Statement of 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
ASSETS				
Securities portfolio at cost		35 031 993	853 967 564	533 825 553
Net unrealised profit/ (loss)		2 830 044	49 701 370	25 243 896
Securities portfolio at market value	2.2	37 862 037	903 668 934	559 069 449
Cash at bank		4 717	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	323 415	8 313 041
Receivable on swaps		-	5 555 297	2 201 499
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	270 233	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		37 866 754	**909 817 879**	**569 583 989**
LIABILITIES				
Bank Overdraft		5 067	7	2 170 200
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		-	5 878 712	8 344 338
Payable on swaps		-	270 233	-
Payable on spot exchange		-	-	-
Management fees payable	3	9 922	211 488	133 484
Swaps at market value	2.4, 6	7 278	3 057 501	949 226
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		202	-	-
		22 469	**9 417 941**	**11 597 248**
TOTAL NET ASSETS		**37 844 285**	**900 399 938**	**557 986 741**

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		56 753 975	90 563 302	1 512 681 512
Net unrealised profit/ (loss)		(950)	6 022 024	133 345 555
Securities portfolio at market value	2.2	56 753 025	96 585 326	1 646 027 067
Cash at bank		12 120	-	-
Receivable for Fund shares issued		-	-	1 293 908
Receivable for securities sold		2 289 296	5 946 215	9 049 648
Receivable on swaps		-	-	704 235
Receivable on spot exchange		-	-	4 362 177
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	714 573	488 899	3 393 778
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		59 769 014	**103 020 440**	**1 664 830 813**
LIABILITIES				
Bank Overdraft		-	-	537 577
Payable for Fund shares redeemed		-	-	1 982 936
Subscriptions received in advance		-	-	-
Payable for securities purchased		1 972 867	5 648 165	2 088 355
Payable on swaps		316 375	298 049	6 947 153
Payable on spot exchange		-	-	4 379 130
Management fees payable	3	15 057	23 918	448 714
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		873	-	21 152
		2 305 172	**5 970 132**	**16 405 017**
TOTAL NET ASSETS		**57 463 842**	**97 050 308**	**1 648 425 796**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		76 427 559	42 160 782	898 603 033
Net unrealised profit/ (loss)		4 399 152	3 085 002	158 097 489
Securities portfolio at market value	2.2	80 826 711	45 245 784	1 056 700 522
Cash at bank		-	-	29
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		576 015	-	51 976 260
Receivable on swaps		85 657	-	-
Receivable on spot exchange		-	-	146 776
Dividends receivable, net		-	-	1 351 167
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	3 230 616
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		81 488 383	**45 245 784**	**1 113 405 370**
LIABILITIES				
Bank Overdraft		-	-	182 160
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		661 672	-	47 480 618
Payable on swaps		-	-	5 846 808
Payable on spot exchange		-	-	146 780
Management fees payable	3	19 390	10 987	431 159
Swaps at market value	2.4, 6	163 478	230 252	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	18
		844 540	**241 239**	**54 087 543**
TOTAL NET ASSETS		**80 643 843**	**45 004 545**	**1 059 317 827**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		USD	USD	EUR
ASSETS				
Securities portfolio at cost		28 560 575	36 674 694	203 803 511
Net unrealised profit/ (loss)		245 106	521 435	(1 633 614)
Securities portfolio at market value	2.2	28 805 681	37 196 129	202 169 897
Cash at bank		-	1 618	39 296
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	4 335 899	8 082 386
Receivable on swaps		459 825	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	129 370	1 545 578
Swaps at market value	2.4, 6	70 045	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		29 335 551	**41 663 016**	**211 837 157**
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		459 825	-	8 261 535
Payable on swaps		-	4 337 512	-
Payable on spot exchange		-	-	-
Management fees payable	3	2 884	3 726	29 143
Swaps at market value	2.4, 6	-	199 633	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	72
		462 709	**4 540 871**	**8 290 750**
TOTAL NET ASSETS		**28 872 842**	**37 122 145**	**203 546 407**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		422 817 902	92 897 910	695 905 601
Net unrealised profit/ (loss)		(2 551 262)	(379 865)	(17 428 637)
Securities portfolio at market value	2.2	420 266 640	92 518 045	678 476 964
Cash at bank		236 717	131 302	121 941
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		8 080 567	848 570	14 115 298
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		2 289 541	843 128	4 657 734
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		430 873 465	**94 341 045**	**697 371 937**
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		13 233 736	1 147 098	15 729 669
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	54 719	13 004	91 895
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		811	264	504
		13 289 266	**1 160 366**	**15 822 068**
TOTAL NET ASSETS		**417 584 199**	**93 180 679**	**681 549 869**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		USD	EUR	USD
ASSETS				
Securities portfolio at cost		40 056 816	1 624 870 721	371 538 296
Net unrealised profit/ (loss)		(332 912)	(975 225)	1 069 568
Securities portfolio at market value	2.2	39 723 904	1 623 895 496	372 607 864
Cash at bank		-	-	20
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	45 124 143	1 292 657
Receivable on swaps		-	85 404 223	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	3 783 649	1 150 087
Swaps at market value	2.4, 6	227 457	-	91 307
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		39 951 361	**1 758 207 511**	**375 141 935**
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		-	85 404 223	-
Payable on swaps		-	45 124 143	1 292 657
Payable on spot exchange		-	-	-
Management fees payable	3	22 258	339 267	72 805
Swaps at market value	2.4, 6	-	2 927 717	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		22 258	**133 795 350**	**1 365 462**
TOTAL NET ASSETS		**39 929 103**	**1 624 412 161**	**373 776 473**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		USD	USD	USD
ASSETS				
Securities portfolio at cost		169 739 283	35 954 688	360 301 794
Net unrealised profit/ (loss)		(693 396)	(239 486)	(10 476 416)
Securities portfolio at market value	2.2	169 045 887	35 715 202	349 825 378
Cash at bank		111 543	48 283	8 155
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		9 860 679	1 157 765	10 850 064
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		473 988	116 894	2 073 856
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	36 505	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		179 528 602	**37 038 144**	**362 757 453**
LIABILITIES				
Bank Overdraft		15 049	-	166 487
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		9 389 856	1 204 978	8 760 581
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	9 966	2 063	22 111
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	678 144	-	2 171 214
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		4 932	-	5 812
		10 097 947	**1 207 041**	**11 126 205**
TOTAL NET ASSETS		**169 430 655**	**35 831 103**	**351 631 248**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		132 964 077	4 092 525 961	579 648 506
Net unrealised profit/ (loss)		(3 567 483)	250 239 409	(6 891 181)
Securities portfolio at market value	2.2	129 396 594	4 342 765 370	572 757 325
Cash at bank		13 982 122	32 012 083	921 930
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		5 200 289	155 910 678	32 206 699
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	2 112 107
Dividends receivable, net		-	-	-
Interest receivable on bonds		564 116	10 807 540	2 254 372
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	1 455 107	22 224
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		149 143 121	**4 542 950 778**	**610 274 657**
LIABILITIES				
Bank Overdraft		14 006 946	39 679 763	2 855 845
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	2 936 219
Payable for securities purchased		5 170 695	53 395 170	26 275 309
Payable on swaps		-	-	-
Payable on spot exchange		-	-	2 113 644
Management fees payable	3	8 252	379 813	136 915
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	88 457 449	1 241 095
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		66	155 261	3 951
		19 185 959	**182 067 456**	**35 562 978**
TOTAL NET ASSETS		**129 957 162**	**4 360 883 322**	**574 711 679**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
		EUR	JPY	EUR
ASSETS				
Securities portfolio at cost		227 879 846	47 991 561 824	1 257 007 370
Net unrealised profit/ (loss)		52 836 515	7 012 125 433	(14 235 056)
Securities portfolio at market value	2.2	280 716 361	55 003 687 257	1 242 772 314
Cash at bank		3 105 366	76 808 290	362 676
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		3 033 344	264 839 589	25 739 797
Receivable on swaps		-	-	-
Receivable on spot exchange		-	22 726 949 744	-
Dividends receivable, net		175 474	57 031 335	-
Interest receivable on bonds		-	-	9 491 191
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	31 733 533	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	2 032 320	-
Other assets		139 345	-	-
		287 169 890	**78 163 082 068**	**1 278 365 978**
LIABILITIES				
Bank Overdraft		3 208 672	366 655 493	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	245 826 113	-
Payable for securities purchased		3 050 866	-	26 359 286
Payable on swaps		-	-	-
Payable on spot exchange		-	22 725 244 940	-
Management fees payable	3	27 907	11 354 638	167 732
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	365 741 634	-
Unrealised depreciation on financial futures contracts	2.3, 9	1 525	-	-
Other liabilities		135	3 478 730	4 019
		6 289 105	**23 718 301 548**	**26 531 037**
TOTAL NET ASSETS		**280 880 785**	**54 444 780 520**	**1 251 834 941**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		437 108 688	138 303 178	845 372 961
Net unrealised profit/ (loss)		(3 265 719)	(2 104 679)	(5 099 587)
Securities portfolio at market value	2.2	433 842 969	136 198 499	840 273 374
Cash at bank		230 864	86 595	533 245
Receivable for Fund shares issued		8 350 684	-	-
Receivable for securities sold		16 443 892	6 908 505	10 389 446
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		2 722 494	1 329 870	6 340 528
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		461 590 903	**144 523 469**	**857 536 593**
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		25 177 319	7 203 639	11 628 635
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	58 000	18 305	105 587
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		396	215	3 825
		25 235 715	**7 222 159**	**11 738 047**
TOTAL NET ASSETS		**436 355 188**	**137 301 310**	**845 798 546**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		EUR	GBP	USD
ASSETS				
Securities portfolio at cost		920 816 648	553 938 586	136 478 915
Net unrealised profit/ (loss)		27 332 170	20 773 360	2 300 054
Securities portfolio at market value	2.2	948 148 818	574 711 946	138 778 969
Cash at bank		45 752	67 981	17 596
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		7 949 920	24 196 659	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	3 016 885	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		5 436 551	-	-
Swaps at market value	2.4, 6	-	589 720	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		961 581 041	**602 583 191**	**138 796 565**
LIABILITIES				
Bank Overdraft		-	47 022	513
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		7 941 804	20 723 232	-
Payable on swaps		-	3 480 401	-
Payable on spot exchange		-	3 009 348	-
Management fees payable	3	69 548	85 646	30 955
Swaps at market value	2.4, 6	-	-	131 160
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		570	7 710	2 545
		8 011 922	**27 353 359**	**165 173**
TOTAL NET ASSETS		**953 569 119**	**575 229 832**	**138 631 392**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
		USD	JPY	USD
ASSETS				
Securities portfolio at cost		924 139 091	174 837 252 391	218 542 753
Net unrealised profit/ (loss)		271 165 359	30 904 638 359	2 956 484
Securities portfolio at market value	2.2	1 195 304 450	205 741 890 750	221 499 237
Cash at bank		697 163	2 901 920 211	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		3 647	2 816 009 117	-
Receivable on swaps		-	-	2 184 730
Receivable on spot exchange		-	21 079 868 510	-
Dividends receivable, net		889 122	234 752 238	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	495 533
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	15 816 808	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		1 196 894 382	**232 790 257 634**	**224 179 500**
LIABILITIES				
Bank Overdraft		1 365 547	2 708 231 137	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	2 673 115 508	-
Payable for securities purchased		6 485	142 164 215	2 184 730
Payable on swaps		-	-	-
Payable on spot exchange		-	21 083 363 173	-
Management fees payable	3	114 755	22 046 006	21 760
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	313 859 815	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	421 600	-
Other liabilities		15 747	2 999 387	-
		1 502 534	**26 946 200 841**	**2 206 490**
TOTAL NET ASSETS		**1 195 391 848**	**205 844 056 793**	**221 973 010**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF
		GBP	USD	EUR
ASSETS				
Securities portfolio at cost		239 771 248	36 790 423	25 563 297
Net unrealised profit/ (loss)		6 276 452	22 882 464	5 128 449
Securities portfolio at market value	2.2	246 047 700	59 672 887	30 691 746
Cash at bank		111 769	-	331
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	15 860	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	7
Dividends receivable, net		757 522	25 008	9 631
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	2 750	-	-
Other assets		-	-	-
		246 919 741	**59 713 755**	**30 701 715**
LIABILITIES				
Bank Overdraft		861 410	10 809	8 330
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		-	-	7
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	7 816	2 123	5 727
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		3 222	-	704
		872 448	**12 932**	**14 768**
TOTAL NET ASSETS		**246 047 293**	**59 700 823**	**30 686 947**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		USD	USD	EUR
ASSETS				
Securities portfolio at cost		182 318 355	363 834 640	745 931 553
Net unrealised profit/ (loss)		21 694 050	59 327 576	100 538
Securities portfolio at market value	2.2	204 012 405	423 162 216	746 032 091
Cash at bank		-	18 636 709	37
Receivable for Fund shares issued		29 390 514	-	-
Receivable for securities sold		-	2 459	9 722 692
Receivable on swaps		-	-	13 126 876
Receivable on spot exchange		-	60 821 178	-
Dividends receivable, net		63 962	487 051	-
Interest receivable on bonds		-	-	1 711 305
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	3 331	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	101 966	-
Other assets		-	-	-
		233 466 881	**503 214 910**	**770 593 001**
LIABILITIES				
Bank Overdraft		36 599	1 390 858	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		29 394 398	-	13 126 876
Payable on swaps		-	-	9 722 692
Payable on spot exchange		-	60 787 294	-
Management fees payable	3	19 121	107 327	91 004
Swaps at market value	2.4, 6	-	-	1 561 114
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	1 394 268	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		3 741	7 236	-
		29 453 859	**63 686 983**	**24 501 686**
TOTAL NET ASSETS		**204 013 022**	**439 527 927**	**746 091 315**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		521 783 099	1 616 378 957	1 058 030 230
Net unrealised profit/ (loss)		40 605 829	168 212 483	195 050 126
Securities portfolio at market value	2.2	562 388 928	1 784 591 440	1 253 080 356
Cash at bank		214 991	237 502	15 646
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 405 117	56 843 188	-
Receivable on swaps		-	5 220 504	-
Receivable on spot exchange		1 263 889	2 724 167	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	1 513 320	415 656	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	1 825
Other assets		-	-	456 396
		567 786 245	**1 850 032 457**	**1 253 554 223**
LIABILITIES				
Bank Overdraft		8 992	-	320 191
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		1 136 326	62 074 184	-
Payable on swaps		1 263 845	-	-
Payable on spot exchange		1 268 792	2 713 641	-
Management fees payable	3	222 048	336 722	319 757
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		9 624	4 965	2 184
		3 909 627	**65 129 512**	**642 132**
TOTAL NET ASSETS		**563 876 618**	**1 784 902 945**	**1 252 912 091**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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/Core Commodity CRB TR UCITS ETF
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		679 889 803	62 630 879	1 173 119 101
Net unrealised profit/ (loss)		(2 954 141)	(492 509)	23 771 421
Securities portfolio at market value	2.2	676 935 662	62 138 370	1 196 890 522
Cash at bank		4 004 810	53 761	47 693 231
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		205 258	1 275 973	14 769 390
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	405 350
Interest receivable on bonds		4 413 841	375 822	-
Swaps at market value	2.4, 6	-	-	1 483 751
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		2 799 609	-	-
		688 359 180	**63 843 926**	**1 261 242 244**
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		5 611 911	1 316 408	38 285 748
Payable on swaps		-	-	24 582 224
Payable on spot exchange		-	-	-
Management fees payable	3	162 793	14 447	366 660
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	130	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		335	-	-
		5 775 169	**1 330 855**	**63 234 632**
TOTAL NET ASSETS		**682 584 011**	**62 513 071**	**1 198 007 612**

Statement of 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
ASSETS				
Securities portfolio at cost		85 753 809	168 310 467	121 244 566
Net unrealised profit/ (loss)		2 956 102	(2 124 379)	(1 404 929)
Securities portfolio at market value	2.2	88 709 911	166 186 088	119 839 637
Cash at bank		-	17 039	4 786
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		552 297	15 331 760	10 106 510
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	1 033 380	532 776
Swaps at market value	2.4, 6	1 031 050	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		90 293 258	**182 568 267**	**130 483 709**
LIABILITIES				
Bank Overdraft		7	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		282 071	15 462 619	10 138 147
Payable on swaps		270 227	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	31 165	22 495	16 525
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	166	42
		583 470	**15 485 280**	**10 154 714**
TOTAL NET ASSETS		**89 709 788**	**167 082 987**	**120 328 995**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
		USD	EUR	EUR
ASSETS				
Securities portfolio at cost		199 230 896	309 853 942	115 878 674
Net unrealised profit/ (loss)		(5 609 463)	29 369 357	8 888 282
Securities portfolio at market value	2.2	193 621 433	339 223 299	124 766 956
Cash at bank		41 265	-	107
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 206 949	3 578 782	2 957 968
Receivable on swaps		-	9 275 635	-
Receivable on spot exchange		2 215 509	-	-
Dividends receivable, net		-	467 326	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	2 334 814	407 844	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		200 419 970	**352 952 886**	**127 725 031**
LIABILITIES				
Bank Overdraft		406	4 978 330	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		-	8 343 409	2 469 432
Payable on swaps		2 215 482	-	488 536
Payable on spot exchange		2 206 949	-	-
Management fees payable	3	45 353	177 643	65 293
Swaps at market value	2.4, 6	-	-	444 679
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		3 465	-	-
		4 471 655	**13 499 382**	**3 467 940**
TOTAL NET ASSETS		**195 948 315**	**339 453 504**	**124 257 091**

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	MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
		EUR	USD	EUR
ASSETS				
Securities portfolio at cost		677 371 713	79 067 180	204 758 960
Net unrealised profit/ (loss)		52 470 315	3 151 982	23 177 887
Securities portfolio at market value	2.2	729 842 028	82 219 162	227 936 847
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		78 754 418	3 612 548	6 230 177
Receivable on swaps		12 602 193	957 273	7 664 672
Receivable on spot exchange		-	-	-
Dividends receivable, net		341 874	-	99 134
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	84 646	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		821 540 513	**86 873 629**	**241 930 830**
LIABILITIES				
Bank Overdraft		11 365 327	18	2 980 039
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		80 333 158	4 569 821	11 013 945
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	353 378	30 627	113 578
Swaps at market value	2.4, 6	55 681	-	4 003 616
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		92 107 544	**4 600 466**	**18 111 178**
TOTAL NET ASSETS		**729 432 969**	**82 273 163**	**223 819 652**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		162 904 760	45 434 946	124 249 966
Net unrealised profit/ (loss)		24 057 859	1 311 645	7 482 585
Securities portfolio at market value	2.2	186 962 619	46 746 591	131 732 551
Cash at bank		68 103	6	9
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		6 047 764	-	3 579 301
Receivable on swaps		-	262 952	586 539
Receivable on spot exchange		-	-	-
Dividends receivable, net		156 447	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		193 234 933	**47 009 549**	**135 898 400**
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		3 654 982	262 952	4 165 840
Payable on swaps		2 549 229	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	84 456	24 751	47 497
Swaps at market value	2.4, 6	3 082 046	704 747	28 067
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		9 370 713	**992 450**	**4 241 404**
TOTAL NET ASSETS		**183 864 220**	**46 017 099**	**131 656 996**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		EUR	USD	EUR
ASSETS				
Securities portfolio at cost		53 830 375	114 033 148	267 064 345
Net unrealised profit/ (loss)		7 671 254	963 739	35 448 339
Securities portfolio at market value	2.2	61 501 629	114 996 887	302 512 684
Cash at bank		-	167 172	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		844 202	2 003 607	898 036
Receivable on swaps		1 240 620	-	4 937 482
Receivable on spot exchange		-	327 336	-
Dividends receivable, net		37 967	-	370 747
Interest receivable on bonds		-	348 761	-
Swaps at market value	2.4, 6	-	-	983 852
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	36 835	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		63 624 418	**117 880 598**	**309 702 801**
LIABILITIES				
Bank Overdraft		-	109 399	46
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		2 084 821	1 108 811	5 835 518
Payable on swaps		37 967	-	370 747
Payable on spot exchange		-	327 343	-
Management fees payable	3	22 624	14 948	175 969
Swaps at market value	2.4, 6	622 501	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	1 185 034	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	3 195	-
		2 767 913	**2 748 730**	**6 382 280**
TOTAL NET ASSETS		**60 856 505**	**115 131 868**	**303 320 521**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (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
		EUR	USD	USD
ASSETS				
Securities portfolio at cost		734 051 722	43 775 803	28 713 571
Net unrealised profit/ (loss)		130 719 889	275 821	(471 116)
Securities portfolio at market value	2.2	864 771 611	44 051 624	28 242 455
Cash at bank		996 682	-	63 160
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		63 317	236 378	615 906
Receivable on swaps		-	369 825	-
Receivable on spot exchange		34 569 615	-	336 219
Dividends receivable, net		2 002 380	-	-
Interest receivable on bonds		-	-	144 140
Swaps at market value	2.4, 6	-	199 135	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	9 409	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		426 157	-	-
		902 839 171	**44 856 962**	**29 401 880**
LIABILITIES				
Bank Overdraft		1 903 127	-	481
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		37 887	-	-
Payable for securities purchased		-	606 203	372 602
Payable on swaps		-	-	-
Payable on spot exchange		34 568 022	-	336 227
Management fees payable	3	145 365	8 958	3 263
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	76 919	-	361 101
Unrealised depreciation on financial futures contracts	2.3, 9	8 060	-	-
Other liabilities		3 209	-	-
		36 742 589	**615 161**	**1 073 674**
TOTAL NET ASSETS		**866 096 582**	**44 241 801**	**28 328 206**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF
		USD	USD	USD
ASSETS				
Securities portfolio at cost		130 321 135	72 952 426	51 821 608
Net unrealised profit/ (loss)		518 189	4 270 332	(524 639)
Securities portfolio at market value	2.2	130 839 324	77 222 758	51 296 969
Cash at bank		48 476	10 783	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		478 191	-	-
Receivable on swaps		-	-	438 111
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		776 979	-	-
Swaps at market value	2.4, 6	-	392 193	211 970
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		132 142 970	**77 625 734**	**51 947 050**
LIABILITIES				
Bank Overdraft		-	40	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		-	-	438 111
Payable on swaps		526 667	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	35 459	10 271	10 701
Swaps at market value	2.4, 6	314 546	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	68	-
		876 672	**10 379**	**448 812**
TOTAL NET ASSETS		**131 266 298**	**77 615 355**	**51 498 238**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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
		EUR	USD	EUR
ASSETS				
Securities portfolio at cost		2 869 608	203 880 143	683 900 922
Net unrealised profit/ (loss)		575 876	19 278 095	69 200 973
Securities portfolio at market value	2.2	3 445 484	223 158 238	753 101 895
Cash at bank		13 900	9 653 344	37
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		890 419	722	219 287 964
Receivable on swaps		-	-	-
Receivable on spot exchange		442 330	-	9 703 853
Dividends receivable, net		4 557	136 005	185 485
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	14 068	-
Other assets		-	-	41 246
		4 796 690	**232 962 377**	**982 320 480**
LIABILITIES				
Bank Overdraft		-	687 367	529 455
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		379	1 498	219 722 694
Payable on swaps		-	-	-
Payable on spot exchange		442 341	-	9 704 094
Management fees payable	3	539	36 593	123 189
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		157	8 274	38 663
		443 416	**733 732**	**230 118 095**
TOTAL NET ASSETS		**4 353 274**	**232 228 645**	**752 202 385**

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	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
		USD	EUR	USD
ASSETS				
Securities portfolio at cost		189 996 813	43 332 566	54 518 544
Net unrealised profit/ (loss)		22 918 291	3 039 212	8 617 964
Securities portfolio at market value	2.2	212 915 104	46 371 778	63 136 508
Cash at bank		8 978 923	76 424	270 754
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		37 747 103	11 964 340	12 051 586
Receivable on swaps		-	-	-
Receivable on spot exchange		86 808 964	3 159 444	2 631 510
Dividends receivable, net		73 277	31 735	35 269
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	52 548	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		4 776 408	-	-
		351 352 327	**61 603 721**	**78 125 627**
LIABILITIES				
Bank Overdraft		14 068	3 077	8 659
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		48 962 708	12 132 998	12 330 405
Payable on swaps		-	-	-
Payable on spot exchange		86 803 992	3 159 543	2 631 579
Management fees payable	3	44 426	3 731	10 290
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	2 624 655	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		12 079	5 223	1 351
		138 461 928	**15 304 572**	**14 982 284**
TOTAL NET ASSETS		**212 890 399**	**46 299 149**	**63 143 343**

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF EUR	Combined EUR
ASSETS			
Securities portfolio at cost		181 800 659	40 030 310 198
Net unrealised profit/ (loss)		412 837	3 167 172 094
Securities portfolio at market value	2.2	182 213 496	43 197 482 292
Cash at bank		48 906	154 977 919
Receivable for Fund shares issued		-	34 427 849
Receivable for securities sold		2 873 798	1 018 015 259
Receivable on swaps		-	178 110 297
Receivable on spot exchange		-	537 068 725
Dividends receivable, net		-	12 684 296
Interest receivable on bonds		1 361 703	64 109 215
Swaps at market value	2.4, 6	-	59 415 362
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	1 728 983
Unrealised appreciation on financial futures contracts	2.3, 9	-	118 319
Other assets		-	10 324 846
		186 497 903	**45 268 463 362**
LIABILITIES			
Bank Overdraft		-	107 053 468
Payable for Fund shares redeemed		-	1 982 936
Subscriptions received in advance		-	25 158 062
Payable for securities purchased		3 090 811	1 040 416 280
Payable on swaps		-	126 896 177
Payable on spot exchange		-	537 095 699
Management fees payable	3	8 081	7 515 836
Swaps at market value	2.4, 6	-	19 210 292
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	88 169 346
Unrealised depreciation on financial futures contracts	2.3, 9	-	12 789
Other liabilities		-	377 649
		3 098 892	**1 953 888 534**
TOTAL NET ASSETS		**183 399 011**	**43 314 574 828**

Statement of Operations and Changes in Net Assets

(expressed in the Sub-Fund's currency)

	Notes	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
		EUR	EUR	EUR
Net assets at the beginning of the year		**837 781 676**	**150 661 558**	**7 766 817 057**
INCOME				
Dividends, net	2.9	14 621 983	427 964	38 041 537
Interest on Bonds, net		-	-	-
Bank interest		-	-	34 090
Other income		39 657	-	-
		14 661 640	**427 964**	**38 075 627**
EXPENSES				
Management fees	3	603 553	260 109	3 671 007
Interest and bank charges		120 049	-	35 101
Transaction costs		32 410	-	-
Other expenses		34 771	-	116 638
		790 783	**260 109**	**3 822 746**
Net investment income/ (loss)		**13 870 857**	**167 855**	**34 252 881**
Net realised gains/ (losses) on				
- securities sold	2.5	37 752 199	14 929 773	766 829 810
- currencies	2.6	9 466	-	(4 991 852)
- forward foreign exchange contracts	2.7	-	-	(1 525)
- financial futures contracts	2.3	10 742 882	-	-
- swaps	2.4	-	19 989 644	31 393 973
		48 504 547	**34 919 417**	**793 230 406**
Net realised result for the year		**62 375 404**	**35 087 272**	**827 483 287**
Change in net unrealised profit/ (loss) on				
- securities		34 578 697	1 449 518	553 925 138
- forward foreign exchange contracts		-	-	-
- financial futures contracts		(61 875)	-	-
- swaps		-	(1 190 829)	10 409 745
		34 516 822	**258 689**	**564 334 883**
Result of operations		**96 892 226**	**35 345 961**	**1 391 818 170**
Movements in capital				
Subscriptions		41 295 241	11 254 279	1 151 721 114
Redemptions		(193 361 514)	(51 108 263)	(1 290 965 478)
		(152 066 273)	**(39 853 984)**	**(139 244 364)**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**782 607 629**	**146 153 535**	**9 019 390 863**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF[1]	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
		EUR	EUR	EUR
Net assets at the beginning of the year		**33 946 708**	**63 913 903**	**29 597 089**
INCOME				
Dividends, net	2.9	-	-	-
Interest on Bonds, net		-	-	-
Bank interest		-	-	-
Other income		2 801	1 807	-
		2 801	**1 807**	**-**
EXPENSES				
Management fees	3	51 829	134 588	40 763
Interest and bank charges		663	-	-
Transaction costs		-	-	-
Other expenses		3 288	2 165	-
		55 780	**136 753**	**40 763**
Net investment income/ (loss)		**(52 979)**	**(134 946)**	**(40 763)**
Net realised gains/ (losses) on				
- securities sold	2.5	3 088 931	10 288 394	5 519 294
- currencies	2.6	-	(1 306)	-
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	4 370 109	(1 931 988)	(4 373 140)
		7 459 040	**8 355 100**	**1 146 154**
Net realised result for the year		**7 406 061**	**8 220 154**	**1 105 391**
Change in net unrealised profit/ (loss) on				
- securities		(693 721)	(506 565)	(140 820)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(344 841)	452 666	(237 951)
		(1 038 562)	**(53 899)**	**(378 771)**
Result of operations		**6 367 499**	**8 166 255**	**726 620**
Movements in capital				
Subscriptions		4 299 906	3 014 510	7 561 531
Redemptions		(44 614 113)	(6 714 381)	(12 141 098)
		(40 314 207)	**(3 699 871)**	**(4 579 567)**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**-**	**68 380 287**	**25 744 142**

(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 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
		EUR	EUR	EUR
Net assets at the beginning of the year		**23 512 141**	**37 464 663**	**722 584 161**
INCOME				
Dividends, net	2.9	-	-	1 316 832
Interest on Bonds, net		-	-	-
Bank interest		2 547	-	-
Other income		23 247	10 276	-
		25 794	**10 276**	**1 316 832**
EXPENSES				
Management fees	3	53 776	52 468	1 208 449
Interest and bank charges		2 689	1 188	-
Transaction costs		-	-	-
Other expenses		2 191	860	11
		58 656	**54 516**	**1 208 460**
Net investment income/ (loss)		**(32 862)**	**(44 240)**	**108 372**
Net realised gains/ (losses) on				
- securities sold	2.5	5 840 825	6 542 597	124 782 659
- currencies	2.6	613	(1 465)	11
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	(2 609 513)	(20 547)	(35 034 618)
		3 231 925	**6 520 585**	**89 748 052**
Net realised result for the year		**3 199 063**	**6 476 345**	**89 856 424**
Change in net unrealised profit/ (loss) on				
- securities		1 499 615	371 071	32 611 151
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(639 844)	(394 950)	1 896 057
		859 771	**(23 879)**	**34 507 208**
Result of operations		**4 058 834**	**6 452 466**	**124 363 632**
Movements in capital				
Subscriptions		30 988 190	6 004 731	151 833 936
Redemptions		(6 809 295)	(12 077 575)	(98 381 791)
		24 178 895	**(6 072 844)**	**53 452 145**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**51 749 870**	**37 844 285**	**900 399 938**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF EUR
Net assets at the beginning of the year		**522 240 012**	**37 656 165**	**69 208 225**
INCOME				
Dividends, net	2.9	897 086	-	253 110
Interest on Bonds, net		-	-	-
Bank interest		-	-	-
Other income		-	16 836	-
		897 086	**16 836**	**253 110**
EXPENSES				
Management fees	3	787 703	70 863	130 911
Interest and bank charges		-	413	-
Transaction costs		-	-	-
Other expenses		-	6 345	-
		787 703	**77 621**	**130 911**
Net investment income/ (loss)		**109 383**	**(60 785)**	**122 199**
Net realised gains/ (losses) on				
- securities sold	2.5	81 400 938	7 804 881	21 748 057
- currencies	2.6	-	162	-
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	(30 491 440)	835 052	1 320 726
		50 909 498	**8 640 095**	**23 068 783**
Net realised result for the year		**51 018 881**	**8 579 310**	**23 190 982**
Change in net unrealised profit/ (loss) on				
- securities		16 906 667	(2 081 765)	1 335 389
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(1 748 953)	95 850	1 172 245
		15 157 714	**(1 985 915)**	**2 507 634**
Result of operations		**66 176 595**	**6 593 395**	**25 698 616**
Movements in capital				
Subscriptions		17 893 333	20 717 295	23 096 648
Redemptions		(48 323 199)	(7 503 013)	(20 953 181)
		(30 429 866)	**13 214 282**	**2 143 467**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**557 986 741**	**57 463 842**	**97 050 308**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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
		EUR	EUR	EUR
Net assets at the beginning of the year		**23 295 298**	**63 887 896**	**45 450 846**
INCOME				
Dividends, net	2.9	-	155 999	-
Interest on Bonds, net		-	-	-
Bank interest		58	-	-
Other income		1 086 215	-	-
		1 086 273	**155 999**	**-**
EXPENSES				
Management fees	3	1 419 837	106 865	68 201
Interest and bank charges		207	-	-
Transaction costs		-	-	-
Other expenses		207 398	-	-
		1 627 442	**106 865**	**68 201**
Net investment income/ (loss)		**(541 169)**	**49 134**	**(68 201)**
Net realised gains/ (losses) on				
- securities sold	2.5	50 785 448	8 803 427	7 127 394
- currencies	2.6	(30 941)	-	-
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	(79 158 298)	(38 340)	(3 573 749)
		(28 403 791)	**8 765 087**	**3 553 645**
Net realised result for the year		**(28 944 960)**	**8 814 221**	**3 485 444**
Change in net unrealised profit/ (loss) on				
- securities		131 597 498	349 477	253 675
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		3 090 103	147 584	(241 111)
		134 687 601	**497 061**	**12 564**
Result of operations		**105 742 641**	**9 311 282**	**3 498 008**
Movements in capital				
Subscriptions		1 533 209 311	24 819 876	7 631 217
Redemptions		(13 821 454)	(17 375 211)	(11 575 526)
		1 519 387 857	**7 444 665**	**(3 944 309)**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**1 648 425 796**	**80 643 843**	**45 004 545**

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	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
		EUR	USD	USD
Net assets at the beginning of the year		**1 193 070 128**	**27 928 200**	**35 452 935**
INCOME				
Dividends, net	2.9	10 371 016	-	-
Interest on Bonds, net		-	-	456 225
Bank interest		1 263	-	-
Other income		-	-	5
		10 372 279	**-**	**456 230**
EXPENSES				
Management fees	3	2 668 523	17 083	19 786
Interest and bank charges		1 917	-	-
Transaction costs		-	-	3 889
Other expenses		954	18	-
		2 671 394	**17 101**	**23 675**
Net investment income/ (loss)		**7 700 885**	**(17 101)**	**432 555**
Net realised gains/ (losses) on				
- securities sold	2.5	122 843 979	4 758 095	(2 860 918)
- currencies	2.6	21 609	19	-
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	(49 818 614)	(391 510)	1 624 507
		73 046 974	**4 366 604**	**(1 236 411)**
Net realised result for the year		**80 747 859**	**4 349 503**	**(803 856)**
Change in net unrealised profit/ (loss) on				
- securities		90 986 361	(1 768 305)	885 768
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		6 539 025	62 875	(87 830)
		97 525 386	**(1 705 430)**	**797 938**
Result of operations		**178 273 245**	**2 644 073**	**(5 918)**
Movements in capital				
Subscriptions		182 615 761	6 310 952	152 452 047
Redemptions		(346 647 807)	(8 010 383)	(34 751 919)
		(164 032 046)	**(1 699 431)**	**117 700 128**
Dividend paid	8	(147 993 500)	-	(116 025 000)
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**1 059 317 827**	**28 872 842**	**37 122 145**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF[1]	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
		EUR	EUR	EUR
Net assets at the beginning of the year		**7 652 232**	**203 152 672**	**280 306 032**
INCOME				
Dividends, net	2.9	39 524	-	-
Interest on Bonds, net		-	1 631 444	2 304 910
Bank interest		2 211	-	-
Other income		809	1 442	778
		42 544	**1 632 886**	**2 305 688**
EXPENSES				
Management fees	3	3 842	168 172	253 147
Interest and bank charges		239	1 707	2 863
Transaction costs		2 925	-	54
Other expenses		2 524	10 123	12 799
		9 530	**180 002**	**268 863**
Net investment income/ (loss)		**33 014**	**1 452 884**	**2 036 825**
Net realised gains/ (losses) on				
- securities sold	2.5	662 962	(634 130)	(828 050)
- currencies	2.6	329	-	-
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	(1 385)	-	-
- swaps	2.4	-	-	-
		661 906	**(634 130)**	**(828 050)**
Net realised result for the year		**694 920**	**818 754**	**1 208 775**
Change in net unrealised profit/ (loss) on				
- securities		(340 890)	(3 140 163)	(7 153 495)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		880	-	-
- swaps		-	-	-
		(340 010)	**(3 140 163)**	**(7 153 495)**
Result of operations		**354 910**	**(2 321 409)**	**(5 944 720)**
Movements in capital				
Subscriptions		-	59 792 449	192 407 961
Redemptions		(8 007 142)	(57 077 305)	(49 185 074)
		(8 007 142)	**2 715 144**	**143 222 887**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**-**	**203 546 407**	**417 584 199**

(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 15+Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest RatedMacro-Weighted Govt Bond (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
		EUR	EUR	USD
Net assets at the beginning of the year		**121 528 988**	**803 944 544**	**41 822 501**
INCOME				
Dividends, net	2.9	-	-	-
Interest on Bonds, net		1 025 410	5 077 259	-
Bank interest		-	-	-
Other income		261	946	-
		1 025 671	**5 078 205**	**-**
EXPENSES				
Management fees	3	88 163	655 127	119 293
Interest and bank charges		267	1 291	-
Transaction costs		-	-	-
Other expenses		4 060	15 719	-
		92 490	**672 137**	**119 293**
Net investment income/ (loss)		**933 181**	**4 406 068**	**(119 293)**
Net realised gains/ (losses) on				
- securities sold	2.5	570 565	(6 233 120)	8 791 602
- currencies	2.6	-	-	-
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	-	-	(15 614 386)
		570 565	**(6 233 120)**	**(6 822 784)**
Net realised result for the year		**1 503 746**	**(1 827 052)**	**(6 942 077)**
Change in net unrealised profit/ (loss) on				
- securities		(10 999 988)	(28 803 014)	(5 771 930)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	-	401 137
		(10 999 988)	**(28 803 014)**	**(5 370 793)**
Result of operations		**(9 496 242)**	**(30 630 066)**	**(12 312 870)**
Movements in capital				
Subscriptions		11 918 337	151 749 785	14 878 192
Redemptions		(30 770 404)	(243 514 394)	(4 458 720)
		(18 852 067)	**(91 764 609)**	**10 419 472**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**93 180 679**	**681 549 869**	**39 929 103**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	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(1)
		EUR	USD	USD
Net assets at the beginning of the year		**975 728 044**	**224 634 738**	**205 173 078**
INCOME				
Dividends, net	2.9	-	-	-
Interest on Bonds, net		3 639 551	3 231 195	1 148 512
Bank interest		-	-	3 188
Other income		-	20	3 482
		3 639 551	**3 231 215**	**1 155 182**
EXPENSES				
Management fees	3	1 603 559	447 526	66 378
Interest and bank charges		-	-	5 322
Transaction costs		1 674	42 847	-
Other expenses		5	-	26 500
		1 605 238	**490 373**	**98 200**
Net investment income/ (loss)		**2 034 313**	**2 740 842**	**1 056 982**
Net realised gains/ (losses) on				
- securities sold	2.5	(6 359 900)	(33 115 990)	461 108
- currencies	2.6	-	-	77 743
- forward foreign exchange contracts	2.7	-	-	499 868
- financial futures contracts	2.3	-	-	-
- swaps	2.4	74 278 983	41 809 447	-
		67 919 083	**8 693 457**	**1 038 719**
Net realised result for the year		**69 953 396**	**11 434 299**	**2 095 701**
Change in net unrealised profit/ (loss) on				
- securities		(24 050 881)	4 192 128	(1 789 219)
- forward foreign exchange contracts		-	-	(1 440 761)
- financial futures contracts		-	-	-
- swaps		(4 765 047)	822 963	-
		(28 815 928)	**5 015 091**	**(3 229 980)**
Result of operations		**41 137 468**	**16 449 390**	**(1 134 279)**
Movements in capital				
Subscriptions		743 279 051	366 204 990	15 459 447
Redemptions		(135 732 402)	(233 512 645)	(50 067 591)
		607 546 649	**132 692 345**	**(34 608 144)**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**1 624 412 161**	**373 776 473**	**169 430 655**

(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 US Treasury 3-7Y (DR) UCITS ETF(1)	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF(1)	MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF(1)
		USD	USD	USD
Net assets at the beginning of the year		**33 760 951**	**557 708 501**	**182 792 245**
INCOME				
Dividends, net	2.9	-	-	-
Interest on Bonds, net		223 364	4 413 734	1 363 642
Bank interest		-	-	-
Other income		-	10 537	1 749
		223 364	**4 424 271**	**1 365 391**
EXPENSES				
Management fees	3	10 601	142 673	55 030
Interest and bank charges		31	3 543	763
Transaction costs		-	-	-
Other expenses		-	59 309	8 602
		10 632	**205 525**	**64 395**
Net investment income/ (loss)		**212 732**	**4 218 746**	**1 300 996**
Net realised gains/ (losses) on				
- securities sold	2.5	(88 611)	(19 219 721)	(2 880 973)
- currencies	2.6	-	210 184	-
- forward foreign exchange contracts	2.7	-	1 566 207	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	-	-	-
		(88 611)	**(17 443 330)**	**(2 880 973)**
Net realised result for the year		**124 121**	**(13 224 584)**	**(1 579 977)**
Change in net unrealised profit/ (loss) on				
- securities		(583 223)	(27 578 057)	(5 003 606)
- forward foreign exchange contracts		-	(4 187 700)	-
- financial futures contracts		-	-	-
- swaps		-	-	-
		(583 223)	**(31 765 757)**	**(5 003 606)**
Result of operations		**(459 102)**	**(44 990 341)**	**(6 583 583)**
Movements in capital				
Subscriptions		12 144 969	120 020 932	3 363 232
Redemptions		(9 615 715)	(281 107 844)	(49 614 732)
		2 529 254	**(161 086 912)**	**(46 251 500)**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**35 831 103**	**351 631 248**	**129 957 162**

(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 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
		USD	EUR	EUR
Net assets at the beginning of the year		**4 306 771 297**	**548 741 547**	**244 258 309**
INCOME				
Dividends, net	2.9	-	-	4 410 714
Interest on Bonds, net		13 852 327	3 558 847	-
Bank interest		7 149	17 631	10
Other income		226 278	28 711	12 054
		14 085 754	**3 605 189**	**4 422 778**
EXPENSES				
Management fees	3	2 425 941	729 587	157 501
Interest and bank charges		140 596	36 473	3 290
Transaction costs		-	14 156	70 698
Other expenses		949 732	33 711	3 603
		3 516 269	**813 927**	**235 092**
Net investment income/ (loss)		**10 569 485**	**2 791 262**	**4 187 686**
Net realised gains/ (losses) on				
- securities sold	2.5	80 042 751	(2 860 888)	256 526
- currencies	2.6	35 076	65 209	172
- forward foreign exchange contracts	2.7	179 952 998	551 527	-
- financial futures contracts	2.3	-	-	71 625
- swaps	2.4	-	-	-
		260 030 825	**(2 244 152)**	**328 323**
Net realised result for the year		**270 600 310**	**547 110**	**4 516 009**
Change in net unrealised profit/ (loss) on				
- securities		(29 998 030)	(11 695 605)	33 273 713
- forward foreign exchange contracts		(157 996 532)	(1 872 856)	-
- financial futures contracts		-	-	(1 805)
- swaps		-	-	-
		(187 994 562)	**(13 568 461)**	**33 271 908**
Result of operations		**82 605 748**	**(13 021 351)**	**37 787 917**
Movements in capital				
Subscriptions		1 100 778 155	168 867 631	5 418 898
Redemptions		(1 129 271 878)	(129 876 148)	(6 584 339)
		(28 493 723)	**38 991 483**	**(1 165 441)**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**4 360 883 322**	**574 711 679**	**280 880 785**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF(1)	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
		JPY	USD	EUR
Net assets at the beginning of the year		**41 256 556 678**	**34 502 873**	**863 174 128**
INCOME				
Dividends, net	2.9	483 638 639	-	-
Interest on Bonds, net		-	-	8 793 158
Bank interest		109 898	-	-
Other income		14 601 176	-	1 072
		498 349 713	**-**	**8 794 230**
EXPENSES				
Management fees	3	62 535 424	19 865	805 518
Interest and bank charges		1 943 183	-	6 747
Transaction costs		14 146 759	-	-
Other expenses		16 819 091	6	45 891
		95 444 457	**19 871**	**858 156**
Net investment income/ (loss)		**402 905 256**	**(19 871)**	**7 936 074**
Net realised gains/ (losses) on				
- securities sold	2.5	239 093 122	4 912 902	(6 981 031)
- currencies	2.6	189 601 314	-	-
- forward foreign exchange contracts	2.7	1 241 990 300	-	-
- financial futures contracts	2.3	(1 203 345)	-	-
- swaps	2.4	-	(720 713)	-
		1 669 481 391	**4 192 189**	**(6 981 031)**
Net realised result for the year		**2 072 386 647**	**4 172 318**	**955 043**
Change in net unrealised profit/ (loss) on				
- securities		2 863 559 658	(1 419 204)	(5 528 161)
- forward foreign exchange contracts		(603 902 296)	-	-
- financial futures contracts		542 614	-	-
- swaps		-	(218 034)	-
		2 260 199 976	**(1 637 238)**	**(5 528 161)**
Result of operations		**4 332 586 623**	**2 535 080**	**(4 573 118)**
Movements in capital				
Subscriptions		11 695 600 352	1 122 015	473 619 514
Redemptions		(2 839 963 133)	(38 159 968)	(80 385 583)
		8 855 637 219	**(37 037 953)**	**393 233 931**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**54 444 780 520**	**-**	**1 251 834 941**

(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	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
		EUR	EUR	EUR
Net assets at the beginning of the year		**410 374 972**	**159 933 959**	**1 021 924 183**
INCOME				
Dividends, net	2.9	-	-	-
Interest on Bonds, net		2 952 704	1 381 723	8 398 982
Bank interest		-	-	-
Other income		7 319	826	1 481
		2 960 023	**1 382 549**	**8 400 463**
EXPENSES				
Management fees	3	325 966	106 427	676 095
Interest and bank charges		1 082	965	2 952
Transaction costs		-	-	-
Other expenses		19 510	7 577	39 807
		346 558	**114 969**	**718 854**
Net investment income/ (loss)		**2 613 465**	**1 267 580**	**7 681 609**
Net realised gains/ (losses) on				
- securities sold	2.5	(3 185 605)	(796 323)	(2 058 274)
- currencies	2.6	-	-	-
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	-	-	-
		(3 185 605)	**(796 323)**	**(2 058 274)**
Net realised result for the year		**(572 140)**	**471 257**	**5 623 335**
Change in net unrealised profit/ (loss) on				
- securities		(2 149 908)	(5 794 162)	(36 436 085)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	-	-
		(2 149 908)	**(5 794 162)**	**(36 436 085)**
Result of operations		**(2 722 048)**	**(5 322 905)**	**(30 812 750)**
Movements in capital				
Subscriptions		65 624 437	67 013 566	217 284 337
Redemptions		(36 922 173)	(84 323 310)	(362 597 224)
		28 702 264	**(17 309 744)**	**(145 312 887)**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**436 355 188**	**137 301 310**	**845 798 546**

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[1]	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF[1]
		EUR	GBP	USD
Net assets at the beginning of the year		**531 663 238**	**454 470 475**	**117 891 448**
INCOME				
Dividends, net	2.9	-	2 901 392	-
Interest on Bonds, net		3 838 866	-	-
Bank interest		-	-	-
Other income		-	-	29 057
		3 838 866	**2 901 392**	**29 057**
EXPENSES				
Management fees	3	394 164	398 198	167 140
Interest and bank charges		3 892	885	1 016
Transaction costs		-	-	-
Other expenses		10 438	48 177	17 748
		408 494	**447 260**	**185 904**
Net investment income/ (loss)		**3 430 372**	**2 454 132**	**(156 847)**
Net realised gains/ (losses) on				
- securities sold	2.5	2 519 003	23 373 764	29 338 826
- currencies	2.6	-	3 827	24 652
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	-	6 687 984	(5 735 616)
		2 519 003	**30 065 575**	**23 627 862**
Net realised result for the year		**5 949 375**	**32 519 707**	**23 471 015**
Change in net unrealised profit/ (loss) on				
- securities		5 938 521	16 304 783	(11 018 647)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	257 479	(544 720)
		5 938 521	**16 562 262**	**(11 563 367)**
Result of operations		**11 887 896**	**49 081 969**	**11 907 648**
Movements in capital				
Subscriptions		453 418 482	150 005 247	16 633 529
Redemptions		(43 400 497)	(78 327 859)	(7 801 233)
		410 017 985	**71 677 388**	**8 832 296**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**953 569 119**	**575 229 832**	**138 631 392**

(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 Core MSCI World (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
		USD	JPY	USD
Net assets at the beginning of the year		**847 521 360**	**150 207 824 803**	**176 033 034**
INCOME				
Dividends, net	2.9	8 376 649	1 820 555 291	84 805
Interest on Bonds, net		-	-	-
Bank interest		10	361	-
Other income		191 408	42 384 842	-
		8 568 067	**1 862 940 494**	**84 805**
EXPENSES				
Management fees	3	594 527	123 669 364	126 472
Interest and bank charges		33 535	4 839 147	-
Transaction costs		138 360	37 352 261	-
Other expenses		58 933	19 296 555	-
		825 355	**185 157 327**	**126 472**
Net investment income/ (loss)		**7 742 712**	**1 677 783 167**	**(41 667)**
Net realised gains/ (losses) on				
- securities sold	2.5	131 235	1 233 928 954	35 725 526
- currencies	2.6	(15 480)	120 167 497	10
- forward foreign exchange contracts	2.7	-	1 890 918 421	-
- financial futures contracts	2.3	874 275	11 896 900	-
- swaps	2.4	-	-	(17 843 961)
		990 030	**3 256 911 772**	**17 881 575**
Net realised result for the year		**8 732 742**	**4 934 694 939**	**17 839 908**
Change in net unrealised profit/ (loss) on				
- securities		112 056 870	11 904 756 474	(8 364 884)
- forward foreign exchange contracts		-	(443 359 798)	-
- financial futures contracts		(310)	(36 100)	-
- swaps		-	-	188 655
		112 056 560	**11 461 360 576**	**(8 176 229)**
Result of operations		**120 789 302**	**16 396 055 515**	**9 663 679**
Movements in capital				
Subscriptions		227 081 186	59 769 403 741	58 329 303
Redemptions		-	(20 529 227 266)	(22 053 006)
		227 081 186	**39 240 176 475**	**36 276 297**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**1 195 391 848**	**205 844 056 793**	**221 973 010**

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[1]	MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF[1]
		GBP	USD	EUR
Net assets at the beginning of the year		**63 640 493**	**62 047 453**	**37 303 857**
INCOME				
Dividends, net	2.9	2 420 676	278 824	580 131
Interest on Bonds, net		-	-	-
Bank interest		-	-	-
Other income		858 412	495	20 042
		3 279 088	**279 319**	**600 173**
EXPENSES				
Management fees	3	26 660	11 407	38 276
Interest and bank charges		2 024	366	375
Transaction costs		822 718	1 092	26 781
Other expenses		4 638	-	6 457
		856 040	**12 865**	**71 889**
Net investment income/ (loss)		**2 423 048**	**266 454**	**528 284**
Net realised gains/ (losses) on				
- securities sold	2.5	179 572	3 496 867	2 256 692
- currencies	2.6	(538)	-	(116)
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	22 885	1 617	(305)
- swaps	2.4	-	-	-
		201 919	**3 498 484**	**2 256 271**
Net realised result for the year		**2 624 967**	**3 764 938**	**2 784 555**
Change in net unrealised profit/ (loss) on				
- securities		8 363 247	3 793 949	2 940 785
- forward foreign exchange contracts		-	-	-
- financial futures contracts		2 750	-	-
- swaps		-	-	-
		8 365 997	**3 793 949**	**2 940 785**
Result of operations		**10 990 964**	**7 558 887**	**5 725 340**
Movements in capital				
Subscriptions		171 415 836	-	7 134 591
Redemptions		-	(9 905 517)	(19 476 841)
		171 415 836	**(9 905 517)**	**(12 342 250)**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**246 047 293**	**59 700 823**	**30 686 947**

(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[1]	MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF[1]	MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
		USD	USD	EUR
Net assets at the beginning of the year		**78 616 035**	**272 659 990**	**619 461 949**
INCOME				
Dividends, net	2.9	589 517	2 585 978	-
Interest on Bonds, net		-	-	1 985 988
Bank interest		-	41	-
Other income		9 878	252 748	-
		599 395	**2 838 767**	**1 985 988**
EXPENSES				
Management fees	3	101 982	315 628	485 253
Interest and bank charges		407	16 081	-
Transaction costs		4 438	227 021	2 114
Other expenses		11 871	69 887	-
		118 698	**628 617**	**487 367**
Net investment income/ (loss)		**480 697**	**2 210 150**	**1 498 621**
Net realised gains/ (losses) on				
- securities sold	2.5	5 211 732	10 438 968	(2 270 468)
- currencies	2.6	-	(174 610)	-
- forward foreign exchange contracts	2.7	-	339 653	-
- financial futures contracts	2.3	1 991	512 259	-
- swaps	2.4	-	-	8 680 161
		5 213 723	**11 116 270**	**6 409 693**
Net realised result for the year		**5 694 420**	**13 326 420**	**7 908 314**
Change in net unrealised profit/ (loss) on				
- securities		12 264 538	29 951 673	(6 496 171)
- forward foreign exchange contracts		-	(1 390 937)	-
- financial futures contracts		544	103 246	-
- swaps		-	-	(2 078 253)
		12 265 082	**28 663 982**	**(8 574 424)**
Result of operations		**17 959 502**	**41 990 402**	**(666 110)**
Movements in capital				
Subscriptions		139 746 847	182 850 195	210 386 202
Redemptions		(32 309 362)	(57 972 660)	(83 090 726)
		107 437 485	**124 877 535**	**127 295 476**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**204 013 022**	**439 527 927**	**746 091 315**

(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 All Country World UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
		EUR	EUR	EUR
Net assets at the beginning of the year		**393 154 683**	**1 474 336 811**	**727 029 523**
INCOME				
Dividends, net	2.9	-	2 460 370	13 204 713
Interest on Bonds, net		-	-	-
Bank interest		-	2 876	14
Other income		105 010	11 354	605 793
		105 010	**2 474 600**	**13 810 520**
EXPENSES				
Management fees	3	1 067 004	1 753 728	1 584 590
Interest and bank charges		423	4 060	13 188
Transaction costs		-	-	591 196
Other expenses		32 015	42 035	66 826
		1 099 442	**1 799 823**	**2 255 800**
Net investment income/ (loss)		**(994 432)**	**674 777**	**11 554 720**
Net realised gains/ (losses) on				
- securities sold	2.5	38 039 788	146 700 565	6 790 210
- currencies	2.6	(82 466)	52 034	-
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	407 760
- swaps	2.4	4 013 951	(42 628 569)	-
		41 971 273	**104 124 030**	**7 197 970**
Net realised result for the year		**40 976 841**	**104 798 807**	**18 752 690**
Change in net unrealised profit/ (loss) on				
- securities		30 639 864	144 491 849	225 559 459
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	1 825
- swaps		(1 429 089)	1 880 800	-
		29 210 775	**146 372 649**	**225 561 284**
Result of operations		**70 187 616**	**251 171 456**	**244 313 974**
Movements in capital				
Subscriptions		123 911 820	156 861 157	342 660 388
Redemptions		(23 377 501)	(97 466 479)	(61 091 794)
		100 534 319	**59 394 678**	**281 568 594**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**563 876 618**	**1 784 902 945**	**1 252 912 091**

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	MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/Core Commodity CRB TR UCITS ETF(1)
		EUR	EUR	EUR
Net assets at the beginning of the year		**741 784 770**	**57 775 421**	**644 929 734**
INCOME				
Dividends, net	2.9	-	-	4 748 062
Interest on Bonds, net		4 992 111	386 440	-
Bank interest		545	1 769	-
Other income		2 627	283	-
		4 995 283	**388 492**	**4 748 062**
EXPENSES				
Management fees	3	502 406	41 977	1 659 602
Interest and bank charges		11 620	2 345	-
Transaction costs		-	-	-
Other expenses		23 270	1 865	-
		537 296	**46 187**	**1 659 602**
Net investment income/ (loss)		**4 457 987**	**342 305**	**3 088 460**
Net realised gains/ (losses) on				
- securities sold	2.5	(1 123 493)	(44 847)	140 076 895
- currencies	2.6	(6 261)	-	-
- forward foreign exchange contracts	2.7	15 577	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	-	-	81 968 217
		(1 114 177)	**(44 847)**	**222 045 112**
Net realised result for the year		**3 343 810**	**297 458**	**225 133 572**
Change in net unrealised profit/ (loss) on				
- securities		(7 859 693)	(814 971)	12 789 963
- forward foreign exchange contracts		(15 709)	-	-
- financial futures contracts		-	-	-
- swaps		-	-	4 262 721
		(7 875 402)	**(814 971)**	**17 052 684**
Result of operations		**(4 531 592)**	**(517 513)**	**242 186 256**
Movements in capital				
Subscriptions		96 796 788	12 349 403	495 672 340
Redemptions		(151 465 955)	(7 094 240)	(184 780 718)
		(54 669 167)	**5 255 163**	**310 891 622**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**682 584 011**	**62 513 071**	**1 198 007 612**

(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 Commodities Refinitiv/Core Commodity CRB Ex-Energy TR UCITS ETF[1]	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
		EUR	EUR	EUR
Net assets at the beginning of the year		**60 571 857**	**143 895 116**	**142 131 402**
INCOME				
Dividends, net	2.9	-	-	-
Interest on Bonds, net		-	974 653	573 533
Bank interest		-	-	-
Other income		-	55	-
		-	**974 708**	**573 533**
EXPENSES				
Management fees	3	146 529	125 415	108 472
Interest and bank charges		-	726	1 251
Transaction costs		-	-	-
Other expenses		-	8 309	6 143
		146 529	**134 450**	**115 866**
Net investment income/ (loss)		**(146 529)**	**840 258**	**457 667**
Net realised gains/ (losses) on				
- securities sold	2.5	12 066 181	(1 365 937)	(1 224 408)
- currencies	2.6	-	-	-
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	2 001 893	-	-
		14 068 074	**(1 365 937)**	**(1 224 408)**
Net realised result for the year		**13 921 545**	**(525 679)**	**(766 741)**
Change in net unrealised profit/ (loss) on				
- securities		(2 576 212)	(308 156)	(630 840)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		1 119 407	-	-
		(1 456 805)	**(308 156)**	**(630 840)**
Result of operations		**12 464 740**	**(833 835)**	**(1 397 581)**
Movements in capital				
Subscriptions		35 970 271	34 253 030	6 062 718
Redemptions		(19 297 080)	(10 231 324)	(26 467 544)
		16 673 191	**24 021 706**	**(20 404 826)**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**89 709 788**	**167 082 987**	**120 328 995**

(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 EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF(1)	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF(1)	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
		EUR	USD	USD
Net assets at the beginning of the year		**37 111 535**	**8 048 494**	**128 804 283**
INCOME				
Dividends, net	2.9	-	-	-
Interest on Bonds, net		90 567	-	-
Bank interest		-	-	-
Other income		-	7 290	67 440
		90 567	**7 290**	**67 440**
EXPENSES				
Management fees	3	14 210	8 984	244 500
Interest and bank charges		166	50	587
Transaction costs		-	-	-
Other expenses		-	581	26 758
		14 376	**9 615**	**271 845**
Net investment income/ (loss)		**76 191**	**(2 325)**	**(204 405)**
Net realised gains/ (losses) on				
- securities sold	2.5	(435 177)	405 683	23 459 893
- currencies	2.6	-	20	144 927
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	-	2 618 946	(4 489 361)
		(435 177)	**3 024 649**	**19 115 459**
Net realised result for the year		**(358 986)**	**3 022 324**	**18 911 054**
Change in net unrealised profit/ (loss) on				
- securities		23 946	(174 580)	(19 932 231)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		-	(115 227)	724 990
		23 946	**(289 807)**	**(19 207 241)**
Result of operations		**(335 040)**	**2 732 517**	**(296 187)**
Movements in capital				
Subscriptions		1 272 300	16 665 919	67 440 219
Redemptions		(38 048 795)	(27 446 930)	-
		(36 776 495)	**(10 781 011)**	**67 440 219**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**-**	**-**	**195 948 315**

(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 China Enterprise (HSCEI) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
		EUR	EUR	EUR
Net assets at the beginning of the year		**335 033 333**	**107 316 608**	**720 932 363**
INCOME				
Dividends, net	2.9	5 999 856	451 166	3 158 913
Interest on Bonds, net		-	-	-
Bank interest		-	-	-
Other income		-	-	-
		5 999 856	**451 166**	**3 158 913**
EXPENSES				
Management fees	3	1 031 436	395 152	2 369 544
Interest and bank charges		-	-	-
Transaction costs		-	-	-
Other expenses		-	-	-
		1 031 436	**395 152**	**2 369 544**
Net investment income/ (loss)		**4 968 420**	**56 014**	**789 369**
Net realised gains/ (losses) on				
- securities sold	2.5	16 968 756	15 995 489	125 300 699
- currencies	2.6	-	-	-
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	(43 671 410)	(10 955 700)	(91 385 265)
		(26 702 654)	**5 039 789**	**33 915 434**
Net realised result for the year		**(21 734 234)**	**5 095 803**	**34 704 803**
Change in net unrealised profit/ (loss) on				
- securities		34 091 891	5 799 077	29 438 322
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		476 672	(162 169)	3 225 887
		34 568 563	**5 636 908**	**32 664 209**
Result of operations		**12 834 329**	**10 732 711**	**67 369 012**
Movements in capital				
Subscriptions		75 299 610	19 683 120	122 226 844
Redemptions		(83 713 768)	(13 475 348)	(181 095 250)
		(8 414 158)	**6 207 772**	**(58 868 406)**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**339 453 504**	**124 257 091**	**729 432 969**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
		USD	EUR	EUR
Net assets at the beginning of the year		**69 433 060**	**204 941 925**	**129 507 610**
INCOME				
Dividends, net	2.9	-	1 741 951	1 578 394
Interest on Bonds, net		-	-	-
Bank interest		-	-	-
Other income		-	-	92 398
		-	**1 741 951**	**1 670 792**
EXPENSES				
Management fees	3	192 480	661 595	388 007
Interest and bank charges		-	-	162
Transaction costs		-	-	-
Other expenses		-	-	-
		192 480	**661 595**	**388 169**
Net investment income/ (loss)		**(192 480)**	**1 080 356**	**1 282 623**
Net realised gains/ (losses) on				
- securities sold	2.5	11 721 778	29 922 326	6 950 969
- currencies	2.6	1	-	-
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	3 910 867	(14 916 000)	389 019
		15 632 646	**15 006 326**	**7 339 988**
Net realised result for the year		**15 440 166**	**16 086 682**	**8 622 611**
Change in net unrealised profit/ (loss) on				
- securities		(1 085 741)	15 048 618	19 068 236
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		317 679	(2 966 841)	(3 447 872)
		(768 062)	**12 081 777**	**15 620 364**
Result of operations		**14 672 104**	**28 168 459**	**24 242 975**
Movements in capital				
Subscriptions		28 989 970	66 047 084	59 719 193
Redemptions		(30 821 971)	(75 337 816)	(29 605 558)
		(1 832 001)	**(9 290 732)**	**30 113 635**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**82 273 163**	**223 819 652**	**183 864 220**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF(1)
		EUR	EUR	EUR
Net assets at the beginning of the year		**40 764 300**	**122 202 203**	**15 165 086**
INCOME				
Dividends, net	2.9	191 842	85 183	-
Interest on Bonds, net		-	-	-
Bank interest		-	-	-
Other income		-	-	-
		191 842	**85 183**	**-**
EXPENSES				
Management fees	3	136 030	282 581	23 903
Interest and bank charges		-	-	-
Transaction costs		-	-	-
Other expenses		-	-	-
		136 030	**282 581**	**23 903**
Net investment income/ (loss)		**55 812**	**(197 398)**	**(23 903)**
Net realised gains/ (losses) on				
- securities sold	2.5	4 447 581	25 884 671	2 493 549
- currencies	2.6	-	-	-
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	1 047 397	(11 447 750)	348 132
		5 494 978	**14 436 921**	**2 841 681**
Net realised result for the year		**5 550 790**	**14 239 523**	**2 817 778**
Change in net unrealised profit/ (loss) on				
- securities		48 182	(574 806)	(571 747)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		(608 955)	(601 184)	(158 299)
		(560 773)	**(1 175 990)**	**(730 046)**
Result of operations		**4 990 017**	**13 063 533**	**2 087 732**
Movements in capital				
Subscriptions		1 484 851	15 276 557	760 485
Redemptions		(1 222 069)	(18 885 297)	(18 013 303)
		262 782	**(3 608 740)**	**(17 252 818)**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**46 017 099**	**131 656 996**	**-**

(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 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
		EUR	USD	EUR
Net assets at the beginning of the year		**64 790 564**	**13 608 876**	**267 568 520**
INCOME				
Dividends, net	2.9	663 263	-	3 874 908
Interest on Bonds, net		-	192 686	-
Bank interest		-	3 381	-
Other income		-	20 117	-
		663 263	**216 184**	**3 874 908**
EXPENSES				
Management fees	3	137 422	38 401	919 740
Interest and bank charges		-	5 757	-
Transaction costs		-	6 193	-
Other expenses		-	6 266	-
		137 422	**56 617**	**919 740**
Net investment income/ (loss)		**525 841**	**159 567**	**2 955 168**
Net realised gains/ (losses) on				
- securities sold	2.5	5 419 778	400 685	30 363 149
- currencies	2.6	-	157 118	(2)
- forward foreign exchange contracts	2.7	-	210 924	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	(20 359 162)	-	21 591 934
		(14 939 384)	**768 727**	**51 955 081**
Net realised result for the year		**(14 413 543)**	**928 294**	**54 910 249**
Change in net unrealised profit/ (loss) on				
- securities		3 781 948	(111 943)	18 678 976
- forward foreign exchange contracts		-	(1 252 363)	-
- financial futures contracts		-	-	-
- swaps		(711 698)	-	(811 700)
		3 070 250	**(1 364 306)**	**17 867 276**
Result of operations		**(11 343 293)**	**(436 012)**	**72 777 525**
Movements in capital				
Subscriptions		12 169 033	149 890 829	23 080 007
Redemptions		(4 759 799)	(47 931 825)	(60 105 531)
		7 409 234	**101 959 004**	**(37 025 524)**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**60 856 505**	**115 131 868**	**303 320 521**

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	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
		EUR	USD	USD
Net assets at the beginning of the year		**1 022 393 428**	**52 342 139**	**24 940 199**
INCOME				
Dividends, net	2.9	15 084 460	-	-
Interest on Bonds, net		-	-	237 525
Bank interest		725	-	1 499
Other income		362 347	-	4 369
		15 447 532	**-**	**243 393**
EXPENSES				
Management fees	3	807 127	65 038	18 397
Interest and bank charges		28 171	-	5 232
Transaction costs		521 086	-	2 255
Other expenses		108 973	-	-
		1 465 357	**65 038**	**25 884**
Net investment income/ (loss)		**13 982 175**	**(65 038)**	**217 509**
Net realised gains/ (losses) on				
- securities sold	2.5	53 657 630	8 690 229	30 813
- currencies	2.6	43 443	-	102 538
- forward foreign exchange contracts	2.7	23 397	-	234 405
- financial futures contracts	2.3	(50 162)	-	-
- swaps	2.4	-	655 604	-
		53 674 308	**9 345 833**	**367 756**
Net realised result for the year		**67 656 483**	**9 280 795**	**585 265**
Change in net unrealised profit/ (loss) on				
- securities		39 027 856	(4 632 999)	(1 509 378)
- forward foreign exchange contracts		(67 510)	-	(557 841)
- financial futures contracts		(8 060)	-	-
- swaps		-	82 940	-
		38 952 286	**(4 550 059)**	**(2 067 219)**
Result of operations		**106 608 769**	**4 730 736**	**(1 481 954)**
Movements in capital				
Subscriptions		161 346 257	23 188 978	12 759 672
Redemptions		(424 251 872)	(36 020 052)	(7 889 711)
		(262 905 615)	**(12 831 074)**	**4 869 961**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**866 096 582**	**44 241 801**	**28 328 206**

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF(1)	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF
		USD	USD	USD
Net assets at the beginning of the year		**75 528 607**	**772 943**	**61 567 017**
INCOME				
Dividends, net	2.9	-	-	6 370
Interest on Bonds, net		993 417	8 395	-
Bank interest		-	-	-
Other income		-	7	1 824
		993 417	**8 402**	**8 194**
EXPENSES				
Management fees	3	154 702	1 279	50 854
Interest and bank charges		-	-	163
Transaction costs		6 238	34	-
Other expenses		-	-	4 367
		160 940	**1 245**	**55 384**
Net investment income/ (loss)		**832 477**	**7 157**	**(47 190)**
Net realised gains/ (losses) on				
- securities sold	2.5	(7 358 794)	(36 885)	7 608 584
- currencies	2.6	-	-	(1)
- forward foreign exchange contracts	2.7	-	-	-
- financial futures contracts	2.3	-	-	-
- swaps	2.4	4 784 892	(8 265)	1 931 586
		(2 573 902)	**(45 150)**	**9 540 169**
Net realised result for the year		**(1 741 425)**	**(37 993)**	**9 492 979**
Change in net unrealised profit/ (loss) on				
- securities		1 897 755	9 882	(201 044)
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	-
- swaps		86 170	1 206	(110 065)
		1 983 925	**11 088**	**(311 109)**
Result of operations		**242 500**	**(26 905)**	**9 181 870**
Movements in capital				
Subscriptions		106 919 360	3 206 366	6 866 468
Redemptions		(51 424 169)	(3 952 404)	-
		55 495 191	**(746 038)**	**6 866 468**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**131 266 298**	**-**	**77 615 355**

(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 EM Climate Change UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF USD
Net assets at the beginning of the year		**70 760 405**	**1 951 398**	**76 758 620**
INCOME				
Dividends, net	2.9	-	50 549	1 001 798
Interest on Bonds, net		-	13	393
Bank interest		-	-	-
Other income		-	5 215	114 808
		-	**55 777**	**1 116 999**
EXPENSES				
Management fees	3	81 847	2 145	132 307
Interest and bank charges		-	56	1 107
Transaction costs		-	4 564	92 573
Other expenses		-	599	22 004
		81 847	**7 364**	**247 991**
Net investment income/ (loss)		**(81 847)**	**48 413**	**869 008**
Net realised gains/ (losses) on				
- securities sold	2.5	13 374 818	187 342	1 297 538
- currencies	2.6	-	349	28 643
- forward foreign exchange contracts	2.7	-	(165)	-
- financial futures contracts	2.3	-	540	36 936
- swaps	2.4	(4 969 666)	-	-
		8 405 152	**188 066**	**1 363 117**
Net realised result for the year		**8 323 305**	**236 479**	**2 232 125**
Change in net unrealised profit/ (loss) on				
- securities		(2 948 237)	161 955	14 900 699
- forward foreign exchange contracts		-	-	-
- financial futures contracts		-	-	14 068
- swaps		73 802	-	-
		(2 874 435)	**161 955**	**14 914 767**
Result of operations		**5 448 870**	**398 434**	**17 146 892**
Movements in capital				
Subscriptions		8 919 263	2 003 442	138 323 133
Redemptions		(33 630 300)	-	-
		(24 711 037)	**2 003 442**	**138 323 133**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**51 498 238**	**4 353 274**	**232 228 645**

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 Eurozone Climate PAB (DR) UCITS ETF[1] EUR	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF[1] USD	MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF[1] EUR
Net assets at the beginning of the year		**283 525 170**	**117 195 133**	**4 209 270**
INCOME				
Dividends, net	2.9	8 863 167	624 761	552 478
Interest on Bonds, net		32	-	97
Bank interest		-	1 599	-
Other income		650 782	44 211	78 833
		9 513 981	**670 571**	**631 408**
EXPENSES				
Management fees	3	558 934	128 643	15 292
Interest and bank charges		6 773	8 575	594
Transaction costs		828 498	31 090	94 139
Other expenses		83 376	38 340	11 706
		1 477 581	**206 648**	**121 731**
Net investment income/ (loss)		**8 036 400**	**463 923**	**509 677**
Net realised gains/ (losses) on				
- securities sold	2.5	24 833 878	4 646 567	1 171 765
- currencies	2.6	(76)	146 540	1 341
- forward foreign exchange contracts	2.7	(154)	1 630 572	-
- financial futures contracts	2.3	237 970	108 196	16 424
- swaps	2.4	-	-	-
		25 071 618	**6 531 875**	**1 189 530**
Net realised result for the year		**33 108 018**	**6 995 798**	**1 699 207**
Change in net unrealised profit/ (loss) on				
- securities		57 230 339	17 240 443	2 868 148
- forward foreign exchange contracts		-	(2 572 106)	-
- financial futures contracts		(22 520)	-	-
- swaps		-	-	-
		57 207 819	**14 668 337**	**2 868 148**
Result of operations		**90 315 837**	**21 664 135**	**4 567 355**
Movements in capital				
Subscriptions		378 361 378	171 231 004	37 522 524
Redemptions		-	(97 199 873)	-
		378 361 378	**74 031 131**	**37 522 524**
Dividend paid	8	-	-	-
Exchange differences on the net assets at December 31, 2020		-	-	-
Net assets at the end of the year		**752 202 385**	**212 890 399**	**46 299 149**

(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 Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF[1] USD	MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF[1] EUR	Combined EUR
Net assets at the beginning of the year		**55 686 348**	**-**	**34 785 163 682**
INCOME				
Dividends, net	2.9	417 711	-	169 313 707
Interest on Bonds, net		1 044	283 094	73 916 677
Bank interest		-	-	78 800
Other income		-	-	5 435 452
		418 755	**283 094**	**248 744 636**
EXPENSES				
Management fees	3	58 702	8 082	39 376 427
Interest and bank charges		1 006	-	537 840
Transaction costs		13 927	-	4 020 618
Other expenses		2 403	-	2 406 974
		76 038	**8 082**	**46 341 859**
Net investment income/ (loss)		**342 717**	**275 012**	**202 402 777**
Net realised gains/ (losses) on				
- securities sold	2.5	1 522 796	5 681	2 132 788 522
- currencies	2.6	792	-	(1 939 217)
- forward foreign exchange contracts	2.7	-	-	179 921 418
- financial futures contracts	2.3	11 870	-	12 837 892
- swaps	2.4	-	-	(176 036 505)
		1 535 458	**5 681**	**2 147 572 110**
Net realised result for the year		**1 878 175**	**280 693**	**2 349 974 887**
Change in net unrealised profit/ (loss) on				
- securities		5 578 820	412 837	1 595 337 598
- forward foreign exchange contracts		-	-	(152 758 639)
- financial futures contracts		-	-	14 619
- swaps		-	-	13 954 656
		5 578 820	**412 837**	**1 456 548 234**
Result of operations		**7 456 995**	**693 530**	**3 806 523 121**
Movements in capital				
Subscriptions		-	182 705 481	12 084 365 368
Redemptions		-	-	(7 294 791 953)
		-	**182 705 481**	**4 789 573 415**
Dividend paid	8	-	-	(245 830 421)
Exchange differences on the net assets at December 31, 2020		-	-	179 145 031
Net assets at the end of the year		**63 143 343**	**183 399 011**	**43 314 574 828**

(1) For more details, please refer the Note 1 of this report.

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

Statistical information

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		4 997 254	6 072 144	6 570 088
Net asset value per share	EUR	145.3000	128.8157	125.0916
Class Dist				
Number of shares		847 400	940 400	-
Net asset value per share	EUR	66.6822	59.1171	-
Total Net Assets	EUR	782 607 629	837 781 676	821 863 190

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		971 884	1 267 884	1 286 898
Net asset value per share	EUR	136.3243	107.8593	113.8654
Class Dist				
Number of shares		917 656	1 180 756	-
Net asset value per share	EUR	14.8879	11.7792	-
Total Net Assets	EUR	146 153 535	150 661 558	146 533 194

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		6 510 016	6 478 415	8 380 227
Net asset value per share	EUR	246.2176	207.1748	190.8426
Class Daily Hedged to CHF - Dist				
Number of shares		67 258	73 476	242 996
Net asset value per share	CHF	190.1861	165.9720	144.1678
Class Daily Hedged to EUR - Acc				
Number of shares		36 000	29 310	-
Net asset value per share	EUR	124.7480	108.6973	-
Class Daily Hedged to EUR - Dist				
Number of shares		4 247 013	4 678 703	4 862 632
Net asset value per share	EUR	232.3828	202.5080	176.0844

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Daily Hedged to GBP - Dist				
Number of shares		1 658 508	3 548 777	62 190
Net asset value per share	GBP	151.4424	131.4515	113.8769
Class Dist (EUR)				
Number of shares		100 957 988	96 191 236	131 583 708
Net asset value per share	EUR	37.2337	31.3297	29.3319
Class Dist (USD)				
Number of shares		60 492 847	61 525 795	105 714 595
Net asset value per share	USD	44.1635	38.3398	32.9331
Class S - Acc				
Number of shares		1 165 490	-	-
Net asset value per share	USD	110.9151	-	-
Total Net Assets	EUR	9 019 390 863	7 766 817 057	9 457 308 828

MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

	Currency	05/05/21	31/12/20	31/12/19
Class Dist				
Number of shares		511 243	534 728	734 693
Net asset value per share	EUR	75.1344	63.4840	67.9530
Total Net Assets	EUR	38 411 969	33 946 708	49 924 647

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

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		1 416 545	1 496 285	1 600 229
Net asset value per share	EUR	48.2725	42.7150	43.1811
Total Net Assets	EUR	68 380 287	63 913 903	69 099 728

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (EUR)				
Number of shares		93 209	112 607	140 725
Net asset value per share	EUR	241.4593	234.8658	245.0929

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (USD)				
Number of shares		13 410	13 410	24 310
Net asset value per share	USD	286.3454	287.3698	275.1164
Total Net Assets	EUR	25 744 142	29 597 089	40 448 902

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (EUR)				
Number of shares		84 421	42 012	40 974
Net asset value per share	EUR	448.5932	390.6983	355.2371
Class Acc (USD)				
Number of shares		30 938	18 167	25 076
Net asset value per share	USD	532.0097	478.0595	398.7710
Total Net Assets	EUR	51 749 870	23 512 141	23 463 803

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (EUR)				
Number of shares		177 989	217 210	149 300
Net asset value per share	EUR	169.0085	140.6450	125.0761
Class Acc (USD)				
Number of shares		45 928	49 165	70 165
Net asset value per share	USD	200.4372	172.0947	140.3980
Total Net Assets	EUR	37 844 285	37 464 663	27 449 847

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (EUR)				
Number of shares		1 641 197	1 563 826	1 156 479
Net asset value per share	EUR	480.5765	412.6728	313.9930
Class Acc (USD)				
Number of shares		232 386	187 160	163 594
Net asset value per share	USD	569.9148	504.9249	352.4581
Total Net Assets	EUR	900 399 938	722 584 161	414 493 843

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (EUR)				
Number of shares		1 264 731	1 374 837	1 001 260
Net asset value per share	EUR	388.0246	342.6376	329.9887
Class Acc (USD)				
Number of shares		173 297	149 347	140 493
Net asset value per share	USD	460.1337	419.2116	370.3951
Total Net Assets	EUR	557 986 741	522 240 012	376 763 454

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (EUR)				
Number of shares		112 930	84 797	130 677
Net asset value per share	EUR	401.0765	346.2890	338.0379
Class Acc (USD)				
Number of shares		30 344	23 945	20 628
Net asset value per share	USD	475.6366	423.7019	379.4474
Total Net Assets	EUR	57 463 842	37 656 165	51 146 825

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (EUR)				
Number of shares		278 589	288 329	121 863
Net asset value per share	EUR	234.9389	172.1676	274.5759

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (USD)				
Number of shares		134 499	113 653	127 637
Net asset value per share	USD	278.6128	210.6549	308.2114
Total Net Assets	EUR	97 050 308	69 208 225	68 506 696

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (EUR)				
Number of shares		1 269 077	96 473	80 043
Net asset value per share	EUR	198.8269	159.4639	178.5655
Class Acc (USD)				
Number of shares		7 021 678	49 612	48 906
Net asset value per share	USD	235.7889	195.1121	200.4398
Total Net Assets	EUR	1 648 425 796	23 295 298	23 025 852

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (EUR)				
Number of shares		158 705	142 793	143 933
Net asset value per share	EUR	452.0903	398.1349	318.5417
Class Acc (USD)				
Number of shares		19 675	17 675	21 358
Net asset value per share	USD	536.1319	487.1362	357.5630
Total Net Assets	EUR	80 643 843	63 887 896	52 652 079

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (EUR)				
Number of shares		108 896	120 896	131 327
Net asset value per share	EUR	354.0572	326.7238	330.9166
Class Acc (USD)				
Number of shares		18 215	18 215	24 165
Net asset value per share	USD	419.8748	399.7604	371.4538
Total Net Assets	EUR	45 004 545	45 450 846	51 454 886

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		37 513	28 860	31 050
Net asset value per share	GBP	179.7187	165.9443	176.5654
Class Dist				
Number of shares		603 493	771 345	1 169 662
Net asset value per share	EUR	120.6408	106.8531	125.1382
Class Monthly Hedged to GBP - Acc				
Number of shares		5 997 546	7 844 421	8 676 162
Net asset value per share	GBP	140.0785	126.1187	137.3957
Class S - Dist				
Number of shares		13	210	-
Net asset value per share	EUR	145.2131	131.5371	-
Total Net Assets	EUR	1 059 317 827	1 193 070 128	1 559 658 615

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		253 107	267 907	25 393
Net asset value per share	USD	114.0736	104.2458	100.9443
Total Net Assets	USD	28 872 842	27 928 200	2 563 279

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		230 000	243 000	187 000
Net asset value per share	USD	105.5485	105.5683	105.2844
Class Dist				
Number of shares		125 980	95 980	-
Net asset value per share	USD	101.8492	101.8683	-
Class S - Dist				
Number of shares		100	150	-
Net asset value per share	USD	150.0393	150.0905	-
Total Net Assets	USD	37 122 145	35 452 935	19 688 187

MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF

	Currency	07/04/21	31/12/20	31/12/19
Class Acc				
Number of shares		47 244	63 574	379 209
Net asset value per share	EUR	126.6868	120.3673	127.0432
Total Net Assets	EUR	5 985 195	7 652 232	48 175 958

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		1 157 800	1 130 800	1 561 800
Net asset value per share	EUR	169.3892	171.4716	167.0613
Class Dist				
Number of shares		43 370	53 370	-
Net asset value per share	EUR	171.2605	173.3659	-
Total Net Assets	EUR	203 546 407	203 152 672	260 916 468

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		2 161 971	1 395 971	1 700 700
Net asset value per share	EUR	189.4366	193.6859	185.6399

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		42 990	51 990	-
Net asset value per share	EUR	186.7329	190.9215	-
Total Net Assets	EUR	417 584 199	280 306 032	315 717 831

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		335 900	404 900	397 900
Net asset value per share	EUR	266.2092	290.0259	256.5985
Class Dist				
Number of shares		15 350	15 350	-
Net asset value per share	EUR	245.0161	266.9368	-
Total Net Assets	EUR	93 180 679	121 528 988	102 100 582

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		4 577 260	5 213 260	3 628 786
Net asset value per share	EUR	148.8990	154.2114	148.7745
Total Net Assets	EUR	681 549 869	803 944 544	539 870 959

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		3 515 655	2 698 355	986 155
Net asset value per share	USD	11.3575	15.4992	30.7819
Total Net Assets	USD	39 929 103	41 822 501	30 355 725

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		16 683 000	10 368 000	14 036 000
Net asset value per share	EUR	97.3693	94.1095	96.8814
Total Net Assets	EUR	1 624 412 161	975 728 044	1 359 827 500

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		3 389 000	2 137 000	1 956 000
Net asset value per share	USD	110.2910	105.1168	104.4249
Total Net Assets	USD	373 776 473	224 634 738	204 255 138

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		65 200	65 200	-
Net asset value per share	USD	10.2545	10.2695	-
Class Dist				
Number of shares		1 441 001	1 631 001	2 435 501
Net asset value per share	USD	102.1467	102.2962	100.8271
Class Monthly Hedged to EUR - Dist				
Number of shares		186 700	322 200	436 200
Net asset value per share	EUR	91.9601	92.5142	92.3189
Class Monthly Hedged to MXN - Acc				
Number of shares		100 000	100 000	-
Net asset value per share	MXN	240.4843	236.4229	-
Total Net Assets	USD	169 430 655	205 173 078	290 767 079

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		300 771	279 071	201 001
Net asset value per share	USD	119.1308	120.9762	113.5938
Total Net Assets	USD	35 831 103	33 760 951	22 832 484

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

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		1 770 101	2 771 101	2 638 001
Net asset value per share	USD	158.1076	171.8202	149.3056
Class Monthly Hedged to EUR - Dist				
Number of shares		563 606	568 302	446 000
Net asset value per share	EUR	107.3712	117.3189	103.6314
Total Net Assets	USD	351 631 248	557 708 501	445 750 068

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

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		1 270 758	1 725 858	1 116 000
Net asset value per share	USD	102.2674	105.9138	98.3627
Total Net Assets	USD	129 957 162	182 792 245	109 772 810

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		2 854 096	2 575 631	61 000
Net asset value per share	USD	22.6866	22.3471	20.0520
Class Dist				
Number of shares		8 544 067	9 004 467	10 115 885
Net asset value per share	USD	118.0591	116.2914	105.0186
Class Monthly Hedged to EUR - Dist				
Number of shares		4 269 091	3 274 091	-
Net asset value per share	EUR	21.1596	20.9416	-

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Monthly Hedged to GBP - Dist				
Number of shares		20 087 179	20 185 748	7 665 200
Net asset value per share	GBP	114.6084	113.0071	103.0457
Total Net Assets	USD	4 360 883 322	4 306 771 297	2 109 930 347

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		7 021 357	7 428 812	2 717 500
Net asset value per share	EUR	54.0254	55.1822	53.5665
Class Dist				
Number of shares		202 000	253 000	-
Net asset value per share	EUR	9.7665	9.9745	-
Class Monthly Hedged to EUR - Acc				
Number of shares		3 492 397	2 420 340	633 400
Net asset value per share	EUR	53.7236	55.3239	52.8713
Class Monthly Hedged to GBP - Dist				
Number of shares		503 182	210 000	-
Net asset value per share	GBP	9.8650	10.1289	-
Total Net Assets	EUR	574 711 679	548 741 547	179 055 844

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		499 000	10 000	-
Net asset value per share	EUR	11.1781	9.6769	-
Class Dist				
Number of shares		4 880 272	4 998 575	5 495 345
Net asset value per share	EUR	56.4113	48.8462	50.3254
Total Net Assets	EUR	280 880 785	244 258 309	276 555 846

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		1 419 048	1 123 862	1 829 219
Net asset value per share	EUR	173.8172	166.8343	160.5104
Class Daily Hedged to CHF - Acc				
Number of shares		56 334	73 334	73 334
Net asset value per share	CHF	117.4189	109.2307	102.2164
Class Daily Hedged to EUR - Acc				
Number of shares		698 927	583 532	880 361
Net asset value per share	EUR	146.5382	136.1043	127.3360
Class Daily Hedged to EUR - Dist				
Number of shares		1 231 965	1 291 108	554 994
Net asset value per share	EUR	23.9856	22.2926	21.2906
Class Daily Hedged to GBP - Acc				
Number of shares		114 675	89 322	101 654
Net asset value per share	GBP	147.6531	136.7523	126.2853
Class Daily Hedged to USD - Acc				
Number of shares		70 669	70 669	165 962
Net asset value per share	USD	155.3817	143.9502	133.6197
Total Net Assets	JPY	54 444 780 520	41 256 556 678	56 075 059 039

MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF

	Currency	05/05/21	31/12/20	31/12/19
Class Acc				
Number of shares		38 600	215 643	1 063 969
Net asset value per share	USD	175.3500	159.9999	155.5782
Total Net Assets	USD	6 768 513	34 502 873	165 530 481

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		9 853 694	6 709 469	6 936 406
Net asset value per share	EUR	124.1602	124.7670	124.9723

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		221 561	202 280	-
Net asset value per share	EUR	128.1721	128.7985	-
Total Net Assets	EUR	1 251 834 941	863 174 128	866 858 647

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		2 787 071	2 594 071	3 747 757
Net asset value per share	EUR	154.7984	155.8952	154.1915
Class Dist				
Number of shares		34 150	41 150	-
Net asset value per share	EUR	144.0963	145.1173	-
Total Net Assets	EUR	436 355 188	410 374 972	577 872 283

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		554 112	623 612	330 112
Net asset value per share	EUR	240.5355	249.7738	233.9312
Class Dist				
Number of shares		21 600	21 600	-
Net asset value per share	EUR	186.0044	193.1484	-
Total Net Assets	EUR	137 301 310	159 933 959	77 223 524

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		4 285 107	5 115 107	4 157 239
Net asset value per share	EUR	192.7927	198.9118	189.7883
Class Dist				
Number of shares		1 022 266	225 266	5 000
Net asset value per share	EUR	19.2327	19.8381	19.3908
Total Net Assets	EUR	845 798 546	1 021 924 183	789 092 594

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		5 642 032	3 151 832	3 504 000
Net asset value per share	EUR	165.4231	162.8168	158.1159
Class Dist				
Number of shares		138 800	128 800	-
Net asset value per share	EUR	145.8683	143.5701	-
Total Net Assets	EUR	953 569 119	531 663 238	554 038 286

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		42 371 154	42 122 860	31 567 970
Net asset value per share	GBP	10.7662	9.7188	11.0188
Class Dist				
Number of shares		283 938	221 817	87
Net asset value per share	GBP	107.5753	97.1085	113.6456
Class Monthly Hedged to EUR - Acc				
Number of shares		488 700	208 707	273 216
Net asset value per share	EUR	121.1342	109.8805	125.2379
Class Monthly Hedged to USD - Acc				
Number of shares		384 904	33 758	18 250
Net asset value per share	USD	135.2564	122.2437	136.9651
Total Net Assets	GBP	575 229 832	454 470 475	378 734 185

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		5 610 144	5 233 581	1 735 529
Net asset value per share	USD	24.7108	22.5259	19.1501
Total Net Assets	USD	138 631 392	117 891 448	33 235 647

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		78 935 824	63 256 500	42 373 394
Net asset value per share	USD	15.1438	13.3981	11.5639
Total Net Assets	USD	1 195 391 848	847 521 360	490 005 680

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		99 535 575	79 048 072	39 463 563
Net asset value per share	JPY	1 820.2167	1674	1542
Class Daily Hedged EUR - Dist				
Number of shares		425 000	275 000	-
Net asset value per share	EUR	19.3268	17.8578	-
Class Daily Hedged to GBP - Acc				
Number of shares		10 497 911	10 029 320	6 344 588
Net asset value per share	GBP	12.1268	11.1607	10.4229
Class Dist				
Number of shares		515 772	214 883	-
Net asset value per share	JPY	7 885.5486	7251	-
Total Net Assets	JPY	205 844 056 793	150 207 824 803	70 293 318 615

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		16 319 181	13 725 606	6 971 369
Net asset value per share	USD	13.6019	12.8251	10.0113
Total Net Assets	USD	221 973 010	176 033 034	69 792 938

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

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		23 746 706	6 822 831	4 057 831
Net asset value per share	GBP	10.3613	9.3275	10.8579
Total Net Assets	GBP	246 047 293	63 640 493	44 059 863

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

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		3 732 600	4 442 600	4 905 600
Net asset value per share	USD	15.9944	13.9664	11.7872
Total Net Assets	USD	59 700 823	62 047 453	57 823 700

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		1 164 373	1 630 174	349 828
Net asset value per share	EUR	26.3549	22.8833	22.8248
Total Net Assets	EUR	30 686 947	37 303 857	7 984 781

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		6 043 070	2 711 089	1 346 403
Net asset value per share	USD	33.7598	28.9979	24.2962
Total Net Assets	USD	204 013 022	78 616 035	32 712 596

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		12 131 521	9 942 302	1 279 825
Net asset value per share	USD	31.2757	27.4242	23.5776
Class Monthly Hedged to EUR - Acc				
Number of shares		2 477 290	-	-
Net asset value per share	EUR	20.4593	-	-
Total Net Assets	USD	439 527 927	272 659 990	30 175 211

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		7 422 000	6 156 000	10 098 000
Net asset value per share	EUR	100.5242	100.6273	100.5044
Total Net Assets	EUR	746 091 315	619 461 949	1 014 894 158

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc (EUR)				
Number of shares		1 590 461	1 232 054	1 283 212
Net asset value per share	EUR	346.6890	299.4552	281.3681
Class Acc (USD)				
Number of shares		50 805	114 089	230 268
Net asset value per share	USD	291.3399	259.6363	223.8067
Total Net Assets	EUR	563 876 618	393 154 683	406 966 315

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		21 139 345	19 443 450	17 851 802
Net asset value per share	EUR	48.6282	41.6315	30.5848
Class Daily Hedged to EUR - Acc				
Number of shares		160 000	-	-
Net asset value per share	EUR	11.2196	-	-
Class Dist				
Number of shares		5 837 049	6 003 049	-
Net asset value per share	USD	153.4199	135.5158	-
Total Net Assets	EUR	1 784 902 945	1 474 336 811	545 994 213

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		13 990 027	10 435 594	5 364 636
Net asset value per share	EUR	89.5575	69.6682	90.3070
Total Net Assets	EUR	1 252 912 091	727 029 523	484 464 708

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		4 355 000	4 706 000	4 880 000
Net asset value per share	EUR	156.5364	157.4383	153.5728
Class Monthly Hedged to SEK - Acc				
Number of shares		43 250	43 250	-
Net asset value per share	SEK	203.5304	204.4607	-
Total Net Assets	EUR	682 584 011	741 784 770	749 435 603

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		442 000	405 000	690 000
Net asset value per share	EUR	141.4322	142.6553	138.5363
Total Net Assets	EUR	62 513 071	57 775 421	95 590 115

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		58 708 951	41 338 894	30 259 502
Net asset value per share	EUR	17.0300	12.9996	15.7189
Class Daily Hedged to EUR - Acc				
Number of shares		8 830 689	6 045 575	17 300
Net asset value per share	EUR	22.4436	17.7881	20.0530
Total Net Assets	EUR	1 198 007 612	644 929 734	475 993 358

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		4 452 552	3 529 102	4 958 702
Net asset value per share	EUR	20.1479	17.1635	16.8069
Total Net Assets	EUR	89 709 788	60 571 857	83 340 443

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		1 672 000	1 432 000	1 217 000
Net asset value per share	EUR	99.9300	100.4854	101.1463
Total Net Assets	EUR	167 082 987	143 895 116	123 095 102

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		1 076 530	1 258 530	1 681 572
Net asset value per share	EUR	111.7748	112.9344	112.6326
Total Net Assets	EUR	120 328 995	142 131 402	189 399 926

MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF

	Currency	07/04/21	31/12/20	31/12/19
Class Acc				
Number of shares		204 100	291 500	242 000
Net asset value per share	EUR	125.9917	127.3122	125.4068
Total Net Assets	EUR	25 714 917	37 111 535	30 348 450

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

	Currency	05/05/21	31/12/20	31/12/19
Class Acc				
Number of shares		286 458	394 501	727 877
Net asset value per share	USD	26.7428	20.4017	21.9137
Total Net Assets	USD	7 660 714	8 048 494	15 950 481

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		7 147 830	4 785 008	2 643 858
Net asset value per share	USD	27.4136	26.9183	20.8297
Total Net Assets	USD	195 948 315	128 804 283	55 070 792

MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		2 208 604	2 250 614	3 144 635
Net asset value per share	EUR	141.5037	137.2575	151.1279

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class USD				
Number of shares		1 901 544	1 901 544	7 403 544
Net asset value per share	USD	16.7935	16.8066	16.9767
Total Net Assets	EUR	339 453 504	335 033 333	587 214 114

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

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		4 241 524	4 035 224	6 601 824
Net asset value per share	EUR	29.2953	26.5949	29.9779
Total Net Assets	EUR	124 257 091	107 316 608	197 909 109

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		10 095 651	10 983 054	6 688 111
Net asset value per share	EUR	70.3649	64.0610	57.4508
Class USD				
Number of shares		2 707 818	2 707 818	3 990 818
Net asset value per share	USD	8.3444	7.8380	6.4488
Total Net Assets	EUR	729 432 969	720 932 363	407 165 472

MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		2 466 982	2 516 947	2 149 347
Net asset value per share	EUR	25.6983	20.6382	16.5441
Class Dist				
Number of shares		133 900	133 900	-
Net asset value per share	EUR	44.6516	35.8620	-
Total Net Assets	USD	82 273 163	69 433 060	39 915 178

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		12 027 223	12 519 323	11 546 834
Net asset value per share	EUR	18.6094	16.3700	22.2695
Total Net Assets	EUR	223 819 652	204 941 925	257 142 447

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		9 094 500	7 316 424	5 915 180
Net asset value per share	EUR	19.6364	17.0211	20.9619
Class Dist				
Number of shares		166 155	180 560	-
Net asset value per share	EUR	31.7790	27.5464	-
Total Net Assets	EUR	183 864 220	129 507 610	123 993 887

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		1 736 366	1 721 466	1 648 100
Net asset value per share	EUR	26.5019	23.6799	30.1999
Total Net Assets	EUR	46 017 099	40 764 300	49 772 547

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		1 625 746	1 674 346	1 522 753
Net asset value per share	EUR	80.9825	72.9850	56.1401
Total Net Assets	EUR	131 656 996	122 202 203	85 487 615

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF

	Currency	05/05/21	31/12/20	31/12/19
Class Acc				
Number of shares		461 260	500 460	574 560
Net asset value per share	EUR	34.8101	30.3022	34.1673
Total Net Assets	EUR	16 056 513	15 165 086	19 631 175

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		2 937 468	2 567 031	2 505 416
Net asset value per share	EUR	20.7173	25.2394	30.4001
Total Net Assets	EUR	60 856 505	64 790 564	76 165 023

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

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		3 769 200	404 000	519 000
Net asset value per share	USD	11.3408	11.2350	10.4350
Class Monthly Hedged to CHF - Dist				
Number of shares		-	-	507 000
Net asset value per share	CHF	-	-	10.1037
Class Monthly Hedged to EUR - Dist				
Number of shares		1 987 300	707 300	447 300
Net asset value per share	EUR	10.6610	10.4803	10.1396
Class Monthly Hedged to GBP - Dist				
Number of shares		3 370 000	-	-
Net asset value per share	GBP	10.1516	-	-
Class Monthly Hedged to USD - Dist				
Number of shares		-	-	500 000
Net asset value per share	USD	-	-	10.3240
Total Net Assets	USD	115 131 868	13 608 876	20 958 786

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		5 774 893	6 732 374	9 969 389
Net asset value per share	EUR	47.6424	37.0901	48.4370
Class Dist				
Number of shares		1 136 281	924 910	163 924
Net asset value per share	GBP	21.2978	17.2878	22.7705
Total Net Assets	EUR	303 320 521	267 568 520	487 292 378

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		29 013 556	42 714 647	22 571 202
Net asset value per share	EUR	27.3111	23.9354	23.8541
Class Monthly Hedged to EUR- Acc				
Number of shares		3 610 775	-	-
Net asset value per share	EUR	20.4120	-	-
Total Net Assets	EUR	866 096 582	1 022 393 428	538 416 664

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		1 679 354	2 200 454	4 285 458
Net asset value per share	USD	26.3445	23.7869	21.2370
Total Net Assets	USD	44 241 801	52 342 139	91 010 299

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		500 000	500 000	-
Net asset value per share	USD	10.0553	10.5624	-
Class Monthly Hedged to EUR - Dist				
Number of shares		2 013 000	1 600 000	-
Net asset value per share	EUR	9.7605	10.0419	-
Total Net Assets	USD	28 328 206	24 940 199	-

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		1 306 500	765 500	1 031 500
Net asset value per share	USD	100.4717	98.6657	99.1130
Total Net Assets	USD	131 266 298	75 528 607	102 235 108

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

	Currency	26/05/21	31/12/20	31/12/19
Class Acc				
Number of shares		22 600	7 600	16 500
Net asset value per share	USD	97.5553	101.7030	101.9973
Total Net Assets	USD	2 204 750	772 943	1 682 956

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		2 317 969	2 100 457	-
Net asset value per share	USD	33.4842	29.3112	-
Total Net Assets	USD	77 615 355	61 567 017	-

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		1 643 300	2 420 000	-
Net asset value per share	USD	31.3383	29.2398	-
Total Net Assets	USD	51 498 238	70 760 405	-

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		145 406	75 000	-
Net asset value per share	EUR	29.9387	26.0186	-
Total Net Assets	EUR	4 353 274	1 951 398	-

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		33 627 000	2 502 710	-
Net asset value per share	USD	6.9060	30.6702	-
Total Net Assets	USD	232 228 645	76 758 620	-

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		29 268 645	13 007 083	-
Net asset value per share	EUR	25.6999	21.7977	-
Total Net Assets	EUR	752 202 385	283 525 170	-

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		3 588 007	4 990 582	-
Net asset value per share	USD	27.3576	23.4832	-

Statistical information (continued)

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

	Currency	30/06/21	31/12/20	31/12/19
Class Daily Hedged to EUR - Acc				
Number of shares		3 045 636	-	-
Net asset value per share	EUR	22.8037	-	-
Class S - Acc				
Number of shares		283 860	-	-
Net asset value per share	USD	114.0287	-	-
Total Net Assets	USD	212 890 399	117 195 133	-

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		498 500	198 500	-
Net asset value per share	EUR	24.3821	21.2053	-
Class S - Acc				
Number of shares		302 120	-	-
Net asset value per share	EUR	113.0168	-	-
Total Net Assets	EUR	46 299 149	4 209 270	-

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

	Currency	30/06/21	31/12/20	31/12/19
Class Acc				
Number of shares		2 488 000	2 488 000	-
Net asset value per share	USD	25.3791	22.3819	-
Total Net Assets	USD	63 143 343	55 686 348	-

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

	Currency	30/06/21	31/12/20	31/12/19
Class Dist				
Number of shares		1 082 550	-	-
Net asset value per share	EUR	169.4138	-	-
Total Net Assets	EUR	183 399 011	-	-

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					
118 218	ADIDAS AG - REG - REG	EUR	22 896 463	37 108 630	4.74
268 683	ALLIANZ SE - REG	EUR	53 435 581	56 504 035	7.22
598 913	BASF SE - REG	EUR	32 635 290	39 791 780	5.08
640 610	BAYER AG	EUR	40 111 200	32 805 638	4.19
208 951	BAYERISCHE MOTOREN WERKE AG	EUR	13 414 727	18 661 414	2.38
70 426	CONTINENTAL AG	EUR	10 260 957	8 731 415	1.12
125 955	COVESTRO AG	EUR	7 222 137	6 859 509	0.88
547 484	DAIMLER AG	EUR	40 768 457	41 225 545	5.27
122 797	DELIVERY HERO SE	EUR	12 467 173	13 679 586	1.75
1 347 278	DEUTSCHE BANK AG - REG	EUR	10 007 270	14 801 196	1.89
119 669	DEUTSCHE BOERSE AG	EUR	15 126 810	17 615 277	2.25
640 708	DEUTSCHE POST AG - REG	EUR	20 637 485	36 751 011	4.70
2 102 265	DEUTSCHE TELEKOM AG - REG	EUR	31 195 164	37 445 544	4.78
195 092	DEUTSCHE WOHNEN SE	EUR	7 827 189	10 062 845	1.29
1 355 299	E.ON SE	EUR	12 561 043	13 219 586	1.69
129 460	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	9 376 246	9 067 378	1.16
268 280	FRESENIUS SE & CO KGAA	EUR	13 813 929	11 802 979	1.51
96 350	HEIDELBERGCEMENT AG	EUR	5 917 899	6 969 959	0.89
113 770	HENKEL AG & CO KGAA - PFD	EUR	10 774 180	10 130 081	1.29
848 572	INFINEON TECHNOLOGIES AG - REG	EUR	16 169 418	28 698 705	3.67
326 174	LINDE PLC	EUR	52 075 392	79 374 443	10.14
84 275	MERCK KGAA	EUR	8 271 268	13 627 268	1.74
34 785	MTU AERO ENGINES AG	EUR	7 212 315	7 266 587	0.93
91 354	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	20 790 554	21 098 206	2.70
440 943	RWE AG	EUR	11 406 179	13 475 218	1.72
658 695	SAP SE	EUR	70 478 642	78 279 314	10.00
490 132	SIEMENS AG - REG	EUR	46 940 831	65 491 438	8.37
307 512	SIEMENS ENERGY AG	EUR	9 177 646	7 816 955	1.00
119 374	VOLKSWAGEN AG - PFD	EUR	17 370 190	25 211 789	3.22
351 927	VONOVIA SE	EUR	15 693 700	19 187 060	2.45
Total Shares			**646 035 335**	**782 760 391**	**100.02**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**646 035 335**	**782 760 391**	**100.02**
Total Investments			**646 035 335**	**782 760 391**	**100.02**

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Chemicals	16.10
Automobiles and Parts	11.99
Software and Computer Services	10.00
Non-life Insurance	9.92
General Industrials	9.37
Pharmaceuticals and Biotechnology	5.93
Telecommunications Service Providers	4.78
Personal Goods	4.74
Industrial Transportation	4.70
Real Estate Investment and Services	3.74
Technology Hardware and Equipment	3.67
Gas, Water and Multi-utilities	3.41
Health Care Providers	2.67
Investment Banking and Brokerage Services	2.25
Banks	1.89
Consumer Services	1.75
Personal Care, Drug and Grocery Stores	1.29
Aerospace and Defense	0.93
Construction and Materials	0.89
	100.02

Geographical classification	%
Germany	89.88
Ireland	10.14
	100.02

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					
1 987	ACKERMANS & VAN HAAREN NV	EUR	281 558	282 949	0.19
92 086	AGEAS SA/NV	EUR	4 454 200	4 309 625	2.95
123 278	AIRBUS SE	EUR	12 577 416	13 368 265	9.15
3 293	AMAZON.COM INC	USD	8 619 801	9 552 616	6.54
45 056	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 856 550	2 739 855	1.87
811	AP MOLLER - MAERSK A/S - B	DKK	1 824 531	1 965 813	1.35
104 131	APPLE INC	USD	10 955 237	12 026 125	8.23
6 420	AUTOMATIC DATA PROCESSING INC	USD	1 061 763	1 075 251	0.74
90 789	AXA SA	EUR	2 069 081	1 941 523	1.33
46 907	BASF SE - REG	EUR	3 293 810	3 116 501	2.13
100 543	BAYER AG	EUR	5 376 034	5 148 807	3.52
141 441	BNP PARIBAS SA	EUR	6 825 235	7 477 986	5.12
250 814	CNH INDUSTRIAL NV	EUR	3 418 595	3 492 585	2.39
33 490	DEUTSCHE BOERSE AG	EUR	4 516 127	4 929 728	3.37
120 077	DEUTSCHE POST AG - REG	EUR	6 545 155	6 887 617	4.71
191 334	E.ON SE	EUR	1 925 203	1 866 272	1.28
15 433	EVOLUTION AB	SEK	2 243 889	2 057 936	1.41
8 850	FACEBOOK INC	USD	2 522 783	2 594 851	1.78
20 334	FERRARI NV	EUR	3 328 676	3 538 116	2.42
40 000	GALAPAGOS NV	EUR	2 404 000	2 339 200	1.60
105 869	INFINEON TECHNOLOGIES AG - REG	EUR	3 685 990	3 580 490	2.45
29 574	KBC GROUP NV	EUR	1 986 781	1 901 608	1.30
6 003	MICRON TECHNOLOGY INC	USD	405 586	430 167	0.29
3 088	MICROSOFT CORP	USD	662 114	705 405	0.48
9 030	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 154 558	2 085 479	1.43
62 329	NESTE OYJ	EUR	3 261 053	3 218 670	2.20
1 474 520	NORDEA BANK ABP	SEK	13 341 152	13 849 612	9.47
56 845	NOVOZYMES A/S - B	DKK	3 379 527	3 613 465	2.47
737	NVIDIA CORP	USD	433 911	497 237	0.34
57 624	SAP SE	EUR	6 753 169	6 848 036	4.69
105 627	SIEMENS HEALTHINEERS AG	EUR	4 958 695	5 458 803	3.73
3 682	SYNOPSYS INC	USD	752 607	856 277	0.59
240 471	TECHNIP ENERGIES NV	EUR	3 069 612	2 779 845	1.90
325 572	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	3 464 221	3 452 822	2.36
235 227	VIVENDI SE	EUR	4 152 933	6 663 981	4.56
Total Shares			**139 561 553**	**146 653 518**	**100.34**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**139 561 553**	**146 653 518**	**100.34**
Total Investments			**139 561 553**	**146 653 518**	**100.34**

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Banks	15.88
Pharmaceuticals and Biotechnology	11.33
Technology Hardware and Equipment	11.31
Aerospace and Defense	9.15
Industrial Transportation	8.45
Software and Computer Services	7.53
Retailers	6.54
Media	4.56
Oil, Gas and Coal	4.10
Investment Banking and Brokerage Services	3.57
Life Insurance	2.95
Non-life Insurance	2.76
Automobiles and Parts	2.42
Telecommunications Equipment	2.36
Chemicals	2.13
Beverages	1.87
Travel and Leisure	1.41
Gas, Water and Multi-utilities	1.28
Industrial Support Services	0.74
	100.34

Geographical classification	%
Germany	27.31
United States of America	18.98
Netherlands	15.86
Finland	11.68
France	11.00
Belgium	7.92
Denmark	3.82
Sweden	3.77
	100.34

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					
591 065	ABBOTT LABORATORIES	USD	53 188 274	57 780 728	0.64
850 103	ABBVIE INC	USD	78 474 671	80 745 090	0.90
381 431	ACTIVISION BLIZZARD INC	USD	29 765 633	30 697 171	0.34
229 769	ADVANCED MICRO DEVICES INC	USD	14 604 725	18 199 007	0.20
90 325	AKAMAI TECHNOLOGIES INC	USD	8 514 438	8 880 930	0.10
7 846	ALASKA AIR GROUP INC	USD	444 664	399 015	0.00
2 209	ALEXION PHARMACEUTICALS INC	USD	202 511	342 200	0.00
9 150	ALIGN TECHNOLOGY INC	USD	4 242 530	4 714 268	0.05
168 068	ALPHABET CLASS - A	USD	270 635 622	346 055 116	3.84
78 838	ALPHABET INC	USD	151 247 413	166 618 818	1.85
261 669	AMAZON.COM INC	USD	708 756 273	759 071 782	8.43
4 873	AMERICAN AIRLINES GROUP INC	USD	73 061	87 154	0.00
1 964	ANSYS INC	USD	554 348	574 775	0.01
4 240 785	APPLE INC	USD	438 838 012	489 769 721	5.44
367 946	APPLIED MATERIALS INC	USD	40 726 681	44 182 065	0.49
354 800	AUTODESK INC	USD	80 623 202	87 331 242	0.97
2 506	AUTOZONE INC	USD	2 451 465	3 153 304	0.03
9 064 401	AXA SA	EUR	191 942 882	193 842 215	2.15
2 176	BERKSHIRE HATHAWAY INC - B	USD	479 063	509 954	0.01
21 563	BLACK KNIGHT INC	USD	1 311 584	1 417 896	0.02
8 130 904	BNP PARIBAS SA	EUR	374 993 128	429 880 893	4.78
1 026 146	BOEING CO	USD	164 795 605	207 288 587	2.30
88 282	BOOKING HOLDINGS INC	USD	171 098 733	162 888 069	1.81
212 583	BOSTON SCIENTIFIC CORP	USD	6 778 199	7 665 106	0.08
1 550 463	CAESARS ENTERTAINMENT INC	USD	130 703 517	135 644 267	1.50
773 225	CARRIER GLOBAL CORP	USD	31 041 809	31 687 946	0.35
662	CARVANA CO	USD	143 936	168 484	0.00
11 198	CATALENT INC	USD	982 450	1 020 936	0.01
268 213	CATERPILLAR INC	USD	51 693 925	49 221 010	0.55
26 743	CENTENE CORP	USD	1 398 058	1 644 630	0.02
661 283	CHEVRON CORP	USD	59 131 449	58 405 246	0.65
2 547	CHIPOTLE MEXICAN GRILL INC	USD	3 210 412	3 329 721	0.04
9 703	CLOUDFLARE INC	USD	449 536	865 980	0.01
263 268	COLGATE-PALMOLIVE CO	USD	17 682 672	18 059 577	0.20
16 883	COPART INC	USD	1 514 951	1 876 791	0.02
2 216	COUPA SOFTWARE INC	USD	509 270	489 785	0.01
884 102	CROWDSTRIKE HOLDINGS INC - A	USD	154 863 263	187 354 476	2.08
250 112	CROWN HOLDINGS INC	USD	23 162 099	21 556 579	0.24
252 979	DANAHER CORP	USD	57 733 612	57 247 192	0.63
968 057	DATADOG INC	USD	75 186 883	84 961 103	0.94
510 535	DELTA AIR LINES INC	USD	13 944 826	18 623 614	0.21
678 504	DISCOVERY COMMUNICATIONS INC - C	USD	18 956 807	16 580 695	0.18
29 528	DISH NETWORK CORP - A	USD	762 005	1 040 788	0.01
477 125	DOCUSIGN INC	USD	76 831 908	112 479 835	1.25

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)				
21 034	DROPBOX INC	USD	348 335	537 601	0.01
351 345	DXC TECHNOLOGY CO	USD	5 341 028	11 536 701	0.13
303 769	EDWARDS LIFESCIENCES CORP	USD	21 320 805	26 529 518	0.29
111 433	ETSY INC	USD	21 480 153	19 341 739	0.21
9 951	EXPEDIA GROUP INC	USD	1 367 247	1 373 706	0.02
3 734 837	EXXON MOBIL CORP	USD	186 027 207	198 662 213	2.20
1 220 189	FACEBOOK INC	USD	289 626 558	357 763 654	3.98
988	FLEETCOR TECHNOLOGIES INC	USD	234 181	213 329	0.00
1 860	FORTINET INC	USD	184 537	373 584	0.00
68 694	GENERAL MOTORS CO	USD	2 471 040	3 427 459	0.04
5 293	GODADDY INC	USD	338 901	388 127	0.00
1 990	HILTON WORLDWIDE HOLDINGS INC	USD	160 964	202 406	0.00
20 818	HOLOGIC INC	USD	1 210 024	1 171 243	0.01
201 157	HONEYWELL INTERNATIONAL INC	USD	36 170 264	37 207 006	0.41
331 050	HONEYWELL INTERNATIONAL INC	USD	60 384 587	61 263 372	0.68
107 450	HOWMET AEROSPACE INC	USD	1 875 069	3 123 199	0.03
6 061	HUBSPOT INC	USD	1 810 752	2 978 216	0.03
22 819	IDEXX LABORATORIES INC	USD	9 753 013	12 152 238	0.13
9 513	ILLUMINA INC	USD	2 607 989	3 795 975	0.04
17 037	INCYTE CORP	USD	1 204 359	1 208 637	0.01
103 142	INGERSOLL RAND INC	USD	2 913 724	4 245 182	0.05
566 408	INTEL CORP	USD	25 942 882	26 813 513	0.30
1 556	INTUITIVE SURGICAL INC	USD	1 045 852	1 206 645	0.01
3 093	IPG PHOTONICS CORP	USD	525 234	549 719	0.01
80 000	KERING SA	EUR	34 405 271	58 960 000	0.65
3 379	KEYSIGHT TECHNOLOGIES INC	USD	326 213	439 962	0.00
7 500	LABORATORY CORP OF AMERICA HOLDINGS	USD	1 232 587	1 744 561	0.02
2 135 220	LAS VEGAS SANDS CORP	USD	101 524 719	94 868 658	1.05
335 786	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE (ISIN US5312298707)	USD	12 791 322	12 070 628	0.13
470 060	MAXIM INTEGRATED PRODUCTS INC	USD	36 121 276	41 761 971	0.46
19 900	METTLER-TOLEDO INTERNATIONAL INC	USD	22 938 912	23 246 704	0.26
392 897	MICRON TECHNOLOGY INC	USD	26 671 913	28 154 471	0.31
2 204 113	MICROSOFT CORP	USD	453 992 063	503 494 570	5.59
345 882	MODERNA INC	USD	63 654 328	68 534 744	0.76
18 853	MOHAWK INDUSTRIES INC	USD	1 560 970	3 055 366	0.03
117 302	MOLINA HEALTHCARE INC	USD	25 170 381	25 031 153	0.28
49 258	MOLSON COORS BEVERAGE CO - B	USD	1 565 551	2 230 089	0.02
352 014	MONSTER BEVERAGE CORP	USD	27 933 307	27 115 675	0.30
23 995	NETFLIX INC	USD	10 812 911	10 687 578	0.12
182 418	NORFOLK SOUTHERN CORP	USD	41 507 821	40 826 007	0.45
4	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	101	99	0.00
88 985	NOV INC	USD	728 331	1 149 549	0.01
355 859	NVIDIA CORP	USD	217 175 555	240 090 046	2.66
827	NVR INC	USD	2 992 255	3 468 184	0.04

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
316 402	OKTA INC	USD	58 746 614	65 281 425	0.72
1 766 542	ON SEMICONDUCTOR CORP	USD	55 175 722	57 022 707	0.63
1 400 453	ORACLE CORP	USD	95 423 089	91 922 811	1.02
6 777	O'REILLY AUTOMOTIVE INC	USD	2 934 565	3 235 690	0.04
1 885 200	OTIS WORLDWIDE CORP	USD	120 542 332	129 988 029	1.44
514 767	PAYPAL HOLDINGS INC	USD	116 674 245	126 523 556	1.40
786 287	PELOTON INTERACTIVE INC - A	USD	54 627 353	82 228 952	0.91
1 595 457	PROCTER & GAMBLE CO	USD	177 447 485	181 528 808	2.01
7 632	PTC INC	USD	528 597	909 095	0.01
16 644	QORVO INC	USD	2 139 259	2 745 930	0.03
2 263	RINGCENTRAL INC - A	USD	574 258	554 501	0.01
1 019 541	SALESFORCE.COM INC	USD	190 435 749	210 003 609	2.33
1 396 290	SANOFI	EUR	105 196 489	123 376 184	1.37
468 643	SERVICENOW INC	USD	200 685 664	217 170 723	2.41
21 514	SLACK TECHNOLOGIES INC - A	USD	549 181	803 668	0.01
52 818	SNAP INC	USD	2 751 893	3 034 841	0.03
1 584 475	SNOWFLAKE INC - A	USD	292 251 735	323 067 759	3.58
2 702	SPLUNK INC	USD	484 641	329 417	0.00
398 092	SQUARE INC - A	USD	68 152 640	81 840 652	0.91
29 461	SYNOPSYS INC	USD	5 497 087	6 851 378	0.08
52 165	TAPESTRY INC	USD	1 158 219	1 912 585	0.02
472 373	TARGET CORP	USD	89 573 777	96 290 960	1.07
3 065	TELADOC HEALTH INC	USD	529 463	429 782	0.00
368 561	TESLA INC	USD	203 838 963	211 241 177	2.34
3 070 833	TOTALENERGIES SE	EUR	79 140 000	117 167 633	1.30
5 073	TRIMBLE INC	USD	228 294	350 049	0.00
312 139	TWILIO INC - A	USD	87 676 049	103 746 276	1.15
566 731	TWITTER INC	USD	29 463 737	32 883 683	0.36
7 367	TYLER TECHNOLOGIES INC	USD	2 374 059	2 810 195	0.03
31 643	UNDER ARMOUR INC - A	USD	426 334	564 339	0.01
498 055	UNITED PARCEL SERVICE INC - B	USD	86 025 278	87 343 367	0.97
211 280	VEEVA SYSTEMS INC	USD	55 005 066	55 398 867	0.61
315 367	VERISIGN INC	USD	52 363 098	60 549 719	0.67
197 600	VERTEX PHARMACEUTICALS INC	USD	35 514 291	33 596 499	0.37
10 510 534	VIATRIS INC	USD	131 010 950	126 651 093	1.40
2 509 605	VIVENDI SE	EUR	45 036 890	71 097 110	0.79
3 516	VMWARE INC - A	USD	420 662	474 285	0.01
176 376	WALMART INC	USD	20 423 029	20 973 559	0.23
8 669	WATERS CORP	USD	1 612 432	2 526 430	0.03
59 283	WESTERN DIGITAL CORP	USD	1 951 287	3 557 780	0.04
364 532	WORKDAY INC	USD	69 668 970	73 385 926	0.81
808 889	XILINX INC	USD	84 741 070	98 657 311	1.09
5 063	XPO LOGISTICS INC	USD	386 431	597 237	0.01
3 612	ZEBRA TECHNOLOGIES CORP - A	USD	771 604	1 612 714	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)				
13 800	ZENDESK INC	USD	1 223 018	1 679 646	0.02
432 476	ZOETIS INC	USD	62 766 238	67 962 077	0.75
317 499	ZOOM VIDEO COMMUNICATIONS INC	USD	86 786 982	103 618 887	1.15
136 956	ZSCALER INC	USD	25 078 614	24 952 115	0.28
	Total Shares		**8 078 110 000**	**8 977 799 794**	**99.54**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**8 078 110 000**	**8 977 799 794**	**99.54**
Total Investments			**8 078 110 000**	**8 977 799 794**	**99.54**

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	34.90
Technology Hardware and Equipment	11.91
Retailers	10.66
Pharmaceuticals and Biotechnology	5.62
Travel and Leisure	5.54
Banks	4.77
Oil, Gas and Coal	4.15
General Industrials	2.60
Automobiles and Parts	2.38
Aerospace and Defense	2.30
Personal Care, Drug and Grocery Stores	2.21
Non-life Insurance	2.15
Industrial Transportation	1.97
Medical Equipment and Services	1.90
Investment Banking and Brokerage Services	1.64
Telecommunications Service Providers	1.59
Industrial Support Services	0.91
Media	0.79
Construction and Materials	0.39
Leisure Goods	0.35
Beverages	0.33
Health Care Providers	0.32
Industrial Engineering	0.05
Electronic and Electrical Equipment	0.03
Household Goods and Home Construction	0.03
Personal Goods	0.03
Consumer Services	0.02
	99.54

Geographical classification	%
United States of America	88.52
France	11.02
	99.54

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					
24 758	ALEXION PHARMACEUTICALS INC	USD	3 568 557	3 835 308	5.62
1 102	AMAZON.COM INC	USD	2 954 767	3 196 776	4.67
27 358	APPLE INC	USD	3 063 377	3 159 585	4.62
4 310	APPLIED MATERIALS INC	USD	490 831	517 534	0.76
26 953	AT&T INC	USD	672 508	654 109	0.96
578	CHARTER COMMUNICATIONS INC	USD	332 604	351 630	0.51
16 429	CIGNA CORP	USD	3 239 060	3 284 276	4.80
2 328	DOVER CORP	USD	280 711	295 638	0.43
11 128	FACEBOOK INC	USD	3 046 604	3 262 768	4.77
70 275	INTEL CORP	USD	3 330 624	3 326 789	4.87
6 234	INTUIT INC	USD	2 189 989	2 576 709	3.77
3 985	IQVIA HOLDINGS INC	USD	772 104	814 272	1.19
11 883	KLA CORP	USD	3 063 960	3 248 661	4.75
18 620	LOWE'S COS INC	USD	2 917 311	3 045 553	4.45
3 140	MARRIOTT INTERNATIONAL INC/MD - A	USD	391 819	361 475	0.53
28 157	MARSH & MCLENNAN COS INC	USD	2 980 621	3 340 186	4.89
40 384	MCCORMICK & CO INC/MD	USD	2 980 671	3 007 602	4.40
38 574	MICRON TECHNOLOGY INC	USD	2 980 667	2 764 161	4.04
12 940	MICROSOFT CORP	USD	2 680 324	2 955 937	4.32
2 514	NETFLIX INC	USD	1 021 469	1 119 757	1.64
3 216	NVIDIA CORP	USD	1 832 477	2 169 763	3.17
46 362	ORACLE CORP	USD	2 980 650	3 043 105	4.45
6 550	QUALCOMM INC	USD	732 321	789 435	1.15
15 321	SALESFORCE.COM INC	USD	2 980 564	3 155 798	4.62
26 322	SEMPRA ENERGY	USD	2 980 607	2 940 500	4.30
13 009	SQUARE INC - A	USD	2 980 545	2 674 420	3.91
16 506	STARBUCKS CORP	USD	1 495 634	1 556 232	2.28
27 178	T-MOBILE US INC	USD	2 978 898	3 319 158	4.85
11 991	TRACTOR SUPPLY CO	USD	1 780 876	1 881 310	2.75
32 681	VERIZON COMMUNICATIONS INC	USD	1 575 679	1 544 073	2.26
Total Shares			**65 276 829**	**68 192 520**	**99.73**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**65 276 829**	**68 192 520**	**99.73**
Total Investments			**65 276 829**	**68 192 520**	**99.73**

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

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	23.37
Software and Computer Services	21.94
Retailers	11.88
Telecommunications Service Providers	10.22
Pharmaceuticals and Biotechnology	5.61
Non-life Insurance	4.88
Health Care Providers	4.80
Food Producers	4.40
Gas, Water and Multi-utilities	4.30
Industrial Support Services	3.91
Travel and Leisure	2.80
Investment Banking and Brokerage Services	1.19
Industrial Engineering	0.43
	99.73

Geographical classification	%
United States of America	99.73
	99.73

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					
11 045	AIRBUS SE	EUR	1 068 110	1 197 720	4.65
7 617	AMADEUS IT GROUP SA - A	EUR	345 431	451 840	1.76
831	AMAZON.COM INC	USD	2 208 429	2 410 636	9.36
21 080	APPLE INC	USD	2 197 327	2 434 536	9.46
5 017	BERKSHIRE HATHAWAY INC - B	USD	1 177 622	1 175 752	4.57
5 879	BOEING CO	USD	1 165 943	1 187 599	4.61
613	BOOKING HOLDINGS INC	USD	1 252 673	1 131 039	4.39
75	CHIPOTLE MEXICAN GRILL INC	USD	87 354	98 048	0.38
2 793	DROPBOX INC	USD	47 516	71 385	0.28
9 955	EDWARDS LIFESCIENCES CORP	USD	845 621	869 415	3.38
8 365	FACEBOOK INC	USD	2 190 916	2 452 647	9.53
9 190	HUGO BOSS AG	EUR	425 865	421 637	1.64
1 551	ILLUMINA INC	USD	499 044	618 896	2.40
5 182	INCYTE CORP	USD	343 758	367 621	1.43
964	METTLER-TOLEDO INTERNATIONAL INC	USD	606 570	1 126 122	4.37
3 422	MICROSOFT CORP	USD	699 208	781 701	3.04
12 530	MORGAN STANLEY	USD	860 604	968 780	3.76
10 230	PAYPAL HOLDINGS INC	USD	2 076 521	2 514 412	9.77
7 169	PEPSICO INC	USD	859 539	895 717	3.48
5 374	PRINCIPAL FINANCIAL GROUP INC	USD	289 407	286 351	1.11
9 640	PROCTER & GAMBLE CO	USD	1 072 519	1 096 825	4.26
2 123	SARTORIUS AG (ISIN DE0007165631)	EUR	880 196	931 997	3.62
4 187	TARGET CORP	USD	770 412	853 500	3.32
71 005	TELENOR ASA	NOK	1 006 980	1 009 596	3.92
66 197	TELIA CO AB	EUR	240 262	247 908	0.96
Total Shares			**23 217 827**	**25 601 680**	**99.45**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**23 217 827**	**25 601 680**	**99.45**
Total Investments			**23 217 827**	**25 601 680**	**99.45**

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	14.60
Technology Hardware and Equipment	13.83
Investment Banking and Brokerage Services	13.53
Retailers	12.68
Aerospace and Defense	9.27
Telecommunications Service Providers	4.88
Travel and Leisure	4.77
Non-life Insurance	4.57
Personal Care, Drug and Grocery Stores	4.26
Pharmaceuticals and Biotechnology	3.83
Industrial Engineering	3.62
Beverages	3.48
Medical Equipment and Services	3.38
Personal Goods	1.64
Life Insurance	1.11
	99.45

Geographical classification	%
United States of America	82.90
Germany	5.26
Netherlands	4.65
Norway	3.92
Spain	1.76
Sweden	0.96
	99.45

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					
4 688	ADOBE INC	USD	2 002 806	2 315 103	4.47
21 182	ALLSTATE CORP	USD	2 307 635	2 329 859	4.50
2 304	ALPHABET CLASS - A	USD	4 613 871	4 743 979	9.17
1 558	AMAZON.COM INC	USD	4 392 867	4 519 579	8.73
11 666	AMGEN INC	USD	2 307 418	2 397 831	4.63
42 883	APPLE INC	USD	4 599 471	4 952 572	9.56
14 947	APPLIED MATERIALS INC	USD	1 708 862	1 794 800	3.47
11 349	BOEING CO	USD	2 307 329	2 292 576	4.43
43 497	EXXON MOBIL CORP	USD	2 307 477	2 313 678	4.47
8 309	FACEBOOK INC	USD	2 238 975	2 436 228	4.71
26 109	FORD MOTOR CO	USD	334 066	327 161	0.63
12 576	HONEYWELL INTERNATIONAL INC	USD	2 307 475	2 327 286	4.50
19 897	MARSH & MCLENNAN COS INC	USD	2 307 438	2 360 325	4.56
11 839	MCDONALD'S CORP	USD	2 307 465	2 306 004	4.46
21 661	MICROSOFT CORP	USD	4 614 965	4 948 111	9.56
3 625	NVIDIA CORP	USD	2 127 021	2 445 706	4.73
9 785	PAYPAL HOLDINGS INC	USD	2 359 603	2 405 036	4.65
21 282	PROCTER & GAMBLE CO	USD	2 363 355	2 421 435	4.68
20 638	QUALCOMM INC	USD	2 307 426	2 487 385	4.81
Total Shares			**49 815 525**	**52 124 654**	**100.72**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**49 815 525**	**52 124 654**	**100.72**
Total Investments			**49 815 525**	**52 124 654**	**100.72**

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	27.91
Technology Hardware and Equipment	22.57
Non-life Insurance	9.06
Retailers	8.73
Personal Care, Drug and Grocery Stores	4.68
Investment Banking and Brokerage Services	4.65
Pharmaceuticals and Biotechnology	4.63
General Industrials	4.50
Oil, Gas and Coal	4.47
Travel and Leisure	4.46
Aerospace and Defense	4.43
Automobiles and Parts	0.63
	100.72

Geographical classification	%
United States of America	100.72
	100.72

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					
11 072	ABBVIE INC	USD	1 001 934	1 051 649	2.78
4 235	ABIOMED INC	USD	1 061 096	1 114 585	2.95
3 684	ADOBE INC	USD	1 462 166	1 819 290	4.81
22 210	ALASKA AIR GROUP INC	USD	1 257 050	1 129 509	2.98
115	ALIGN TECHNOLOGY INC	USD	58 206	59 250	0.16
53 311	ALTICE USA INC	USD	1 601 707	1 534 731	4.06
23 007	AMADEUS IT GROUP SA - A	EUR	1 111 698	1 364 775	3.61
12	AMAZON.COM INC	USD	32 818	34 811	0.09
26 455	APOLLO GLOBAL MANAGEMENT INC	USD	1 243 617	1 387 555	3.67
6 335	AUTODESK INC	USD	1 567 990	1 559 311	4.12
15 559	BLACK KNIGHT INC	USD	937 497	1 023 097	2.70
42 849	BOSTON SCIENTIFIC CORP	USD	1 568 005	1 545 007	4.08
1 693	BUNGE LTD	USD	124 063	111 568	0.29
4 725	CARLSBERG AS - B	DKK	629 335	742 784	1.96
7 740	CROWDSTRIKE HOLDINGS INC - A	USD	1 224 219	1 640 222	4.33
6 180	GENERAC HOLDINGS INC	USD	1 616 017	2 163 442	5.72
4 167	GENMAB A/S	DKK	1 308 634	1 437 892	3.80
17 673	GUIDEWIRE SOFTWARE INC	USD	1 567 977	1 679 822	4.44
9 060	HONEYWELL INTERNATIONAL INC	USD	1 637 140	1 675 783	4.43
2	HUBSPOT INC	USD	923	983	0.00
22 330	INCYTE CORP	USD	1 567 967	1 584 133	4.19
36 497	INGERSOLL RAND INC	USD	1 568 017	1 502 166	3.97
22 103	MICRON TECHNOLOGY INC	USD	1 567 739	1 583 871	4.19
8 088	MOHAWK INDUSTRIES INC	USD	1 316 860	1 310 762	3.46
6 269	PAYPAL HOLDINGS INC	USD	1 261 336	1 540 845	4.07
4 094	PELOTON INTERACTIVE INC - A	USD	284 431	428 146	1.13
6	SALESFORCE.COM INC	USD	1 135	1 236	0.00
8 803	SNOWFLAKE INC - A	USD	1 567 675	1 794 894	4.74
10 635	UNITED RENTALS INC	USD	2 671 562	2 860 840	7.56
10 859	WALT DISNEY CO	USD	1 734 900	1 609 483	4.25
5 587	ZALANDO SE	EUR	478 279	569 595	1.51
Total Shares			**35 031 993**	**37 862 037**	**100.05**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**35 031 993**	**37 862 037**	**100.05**
Total Investments			**35 031 993**	**37 862 037**	**100.05**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	26.07
Investment Banking and Brokerage Services	13.45
Pharmaceuticals and Biotechnology	10.76
Telecommunications Service Providers	8.31
Industrial Support Services	7.56
Medical Equipment and Services	7.18
General Industrials	7.13
Technology Hardware and Equipment	4.19
Travel and Leisure	4.12
Industrial Engineering	3.97
Household Goods and Home Construction	3.46
Beverages	1.96
Retailers	1.60
Food Producers	0.29
	100.05

Geographical classification	%
United States of America	88.88
Denmark	5.76
Spain	3.61
Germany	1.51
Bermuda	0.29
	100.05

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					
19 510	ADEVINTA ASA	NOK	325 390	315 451	0.04
58 293	ADOBE INC	USD	24 415 577	28 787 176	3.20
8 220	AIRBUS SE	EUR	804 969	891 377	0.10
28 174	AKAMAI TECHNOLOGIES INC	USD	2 489 746	2 770 123	0.31
15 647	AKZO NOBEL NV	EUR	1 577 218	1 630 417	0.18
890	ALNYLAM PHARMACEUTICALS INC	USD	122 003	127 222	0.01
16 252	ALPHABET CLASS - A	USD	31 757 320	33 463 168	3.72
4 160	ALTERYX INC	USD	448 957	301 748	0.03
13 761	AMAZON.COM INC	USD	36 563 275	39 919 084	4.43
413 556	APPLE INC	USD	43 059 568	47 761 725	5.30
105 708	APPLIED MATERIALS INC	USD	11 784 753	12 693 161	1.41
5 727	ASPEN TECHNOLOGY INC	USD	633 134	664 214	0.07
116 154	AXA SA	EUR	2 647 150	2 483 953	0.28
386 651	BASF SE - REG	EUR	26 102 809	25 689 092	2.85
259 203	BAXTER INTERNATIONAL INC	USD	17 517 022	17 594 942	1.95
195 909	BAYER AG	EUR	10 651 572	10 032 500	1.11
3 906	BIOGEN INC	USD	902 494	1 140 510	0.13
235 653	BNP PARIBAS SA	EUR	11 181 735	12 458 974	1.38
5 353	BOEING CO	USD	1 001 051	1 081 343	0.12
4 188	BOOKING HOLDINGS INC	USD	8 506 129	7 727 229	0.86
74 320	BRENNTAG SE	EUR	5 878 712	5 828 174	0.65
9 932	CADENCE DESIGN SYSTEMS INC	USD	1 055 612	1 145 878	0.13
327	CHIPOTLE MEXICAN GRILL INC	USD	394 828	427 491	0.05
206 615	CONOCOPHILLIPS	USD	10 025 777	10 610 383	1.18
201 138	CORTEVA INC	USD	7 551 093	7 522 110	0.84
1 298	COUPA SOFTWARE INC	USD	336 988	286 887	0.03
69 703	CUMMINS INC	USD	13 883 778	14 330 288	1.59
49 828	DAIMLER AG	EUR	3 963 319	3 752 048	0.42
6 815	DATADOG INC	USD	476 101	598 116	0.07
7 832	DEUTSCHE BOERSE AG	EUR	1 050 663	1 152 870	0.13
764 395	DEUTSCHE POST AG - REG	EUR	43 302 977	43 845 697	4.87
1 277	DOCUSIGN INC	USD	231 963	301 046	0.03
186 808	DOMINION ENERGY INC	USD	11 903 893	11 589 059	1.29
24 556	DROPBOX INC	USD	568 238	627 618	0.07
16 972	DYNATRACE INC	USD	597 912	836 077	0.09
12 297	ELASTIC NV	USD	1 245 041	1 511 435	0.17
131 769	ELECTRONIC ARTS INC	USD	15 768 377	15 981 394	1.77
105 448	ENGIE SA LOYALTY BONUS 2023	EUR	1 397 713	1 218 346	0.14
406	ENPHASE ENERGY INC	USD	59 337	62 867	0.01
4 268	EXACT SCIENCES CORP	USD	526 012	447 386	0.05
97 437	FACEBOOK INC	USD	27 775 417	28 568 867	3.17
11 996	FAST RETAILING CO LTD	JPY	8 157 387	7 621 959	0.85
5 118	HENRY SCHEIN INC	USD	287 326	320 182	0.04
5 554	HILTON WORLDWIDE HOLDINGS INC	USD	476 060	564 907	0.06

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)				
55 677	HOLOGIC INC	USD	3 468 805	3 132 447	0.35
32 522	HONEYWELL INTERNATIONAL INC	USD	5 969 887	6 018 449	0.67
755	HUBSPOT INC	USD	232 699	370 987	0.04
9 124	ILLUMINA INC	USD	3 117 454	3 640 752	0.40
195 443	INTEL CORP	USD	9 080 239	9 252 188	1.03
205 406	INTERNATIONAL BUSINESS MACHINES CORP	USD	25 102 410	25 390 392	2.82
2 787	INTUITIVE SURGICAL INC	USD	1 657 435	2 161 259	0.24
6 081	KEYSIGHT TECHNOLOGIES INC	USD	508 708	791 776	0.09
16 589	LIVE NATION ENTERTAINMENT INC	USD	1 083 837	1 225 256	0.14
9 637	LKQ CORP	USD	247 693	399 977	0.04
31 754	MACY'S INC	USD	293 254	507 678	0.06
35 815	MARSH & MCLENNAN COS INC	USD	3 794 764	4 248 633	0.47
77 296	MCDONALD'S CORP	USD	14 897 197	15 055 741	1.67
34 155	MEDALLIA INC	USD	986 731	972 031	0.11
2 869	METTLER-TOLEDO INTERNATIONAL INC	USD	2 670 678	3 351 497	0.37
32 173	MGM RESORTS INTERNATIONAL	USD	1 147 926	1 157 078	0.13
314 749	MICRON TECHNOLOGY INC	USD	21 265 647	22 554 490	2.50
376 628	MICROSOFT CORP	USD	78 389 283	86 034 679	9.55
66 850	MORGAN STANLEY	USD	4 591 493	5 168 628	0.57
409 285	NELES OYJ	EUR	4 954 395	4 976 906	0.55
555 770	NORDEA BANK ABP	EUR	5 210 344	5 223 126	0.58
117 264	NORDIC SEMICONDUCTOR ASA	NOK	2 512 388	2 507 325	0.28
35 000	NOVATEK PJSC - GDR REG	USD	5 389 464	6 472 300	0.72
5 039	NUANCE COMMUNICATIONS INC	USD	174 592	231 321	0.03
10 563	OKTA INC	USD	2 051 029	2 179 404	0.24
36 140	ON SEMICONDUCTOR CORP	USD	1 153 524	1 166 573	0.13
861 883	ORKLA ASA	NOK	7 471 064	7 406 946	0.82
1 830	PALO ALTO NETWORKS INC	USD	563 748	572 579	0.06
1 639	PAYCOM SOFTWARE INC	USD	539 194	502 342	0.06
157 109	PEPSICO INC	USD	18 836 835	19 629 683	2.18
406 399	PRINCIPAL FINANCIAL GROUP INC	USD	21 885 900	21 654 737	2.41
463	PTC INC	USD	49 872	55 151	0.01
155 627	QUALCOMM INC	USD	16 972 034	18 756 866	2.08
21 301	RAYTHEON TECHNOLOGIES CORP	USD	1 543 676	1 532 328	0.17
767	RINGCENTRAL INC - A	USD	209 488	187 937	0.02
6 540	SAREPTA THERAPEUTICS INC	USD	517 229	428 720	0.05
4 734	SARTORIUS AG (ISIN DE0007165631)	EUR	1 962 716	2 078 226	0.23
1 549 981	SIEMENS HEALTHINEERS AG	EUR	75 658 196	80 103 018	8.90
39 510	S&P GLOBAL INC	USD	12 470 511	13 674 745	1.52
4 755	SPLUNK INC	USD	658 196	579 710	0.06
3 030	SQUARE INC - A	USD	499 340	622 914	0.07
213 088	STARBUCKS CORP	USD	19 478 784	20 090 538	2.23
1 679	SVB FINANCIAL GROUP	USD	492 198	787 795	0.09
42 878	SYNCHRONY FINANCIAL	USD	1 738 796	1 754 314	0.19

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)				
1 293	SYNOPSYS INC	USD	297 299	300 697	0.03
48 691	TARGET CORP	USD	9 467 558	9 925 426	1.10
1 698	TELADOC HEALTH INC	USD	292 023	238 098	0.03
1 316 955	TELENOR ASA	NOK	18 676 816	18 725 335	2.08
177 541	TELIA CO AB	EUR	644 385	664 891	0.07
424	TERADATA CORP COM STK	USD	7 944	17 866	0.00
35 443	TESLA INC	USD	17 416 240	20 314 198	2.26
409 444	TOTALENERGIES SE	EUR	12 632 000	15 622 336	1.74
7 731	TRIMBLE INC	USD	464 352	533 458	0.06
11 103	TRIPADVISOR INC	USD	261 140	377 309	0.04
2 792	TWILIO INC - A	USD	863 311	927 983	0.10
27 820	UBER TECHNOLOGIES INC	USD	1 293 436	1 175 764	0.13
661	ULTA BEAUTY INC	USD	182 377	192 726	0.02
8 444	UNDER ARMOUR INC	USD	124 678	132 225	0.01
1 309	UNDER ARMOUR INC - A	USD	25 213	23 345	0.00
13 368	UNITED RENTALS INC	USD	3 665 867	3 596 025	0.40
1 349	VALMET OYJ	EUR	49 481	49 616	0.01
4 394	VEEVA SYSTEMS INC	USD	941 612	1 152 133	0.13
1 431	VERISIGN INC	USD	260 862	274 749	0.03
6 037	VERTEX PHARMACEUTICALS INC	USD	1 042 157	1 026 427	0.11
37 618	VIVENDI SE	EUR	677 124	1 065 718	0.12
3 076	VMWARE INC - A	USD	373 398	414 932	0.05
21 548	WATERS CORP	USD	4 771 978	6 279 791	0.70
5 773	WORKDAY INC	USD	1 139 792	1 162 194	0.13
4 000	XPO LOGISTICS INC	USD	390 439	471 844	0.05
78 088	YARA INTERNATIONAL ASA	NOK	3 527 966	3 467 891	0.39
2 666	ZEBRA TECHNOLOGIES CORP - A	USD	1 055 309	1 190 337	0.13
5 931	ZENDESK INC	USD	684 749	721 883	0.08
661	ZOOM VIDEO COMMUNICATIONS INC	USD	209 373	215 724	0.02
12 803	10X GENOMICS INC - A	USD	1 622 636	2 114 077	0.23
Total Shares			**853 967 564**	**903 668 934**	**100.36**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**853 967 564**	**903 668 934**	**100.36**
Total Investments			**853 967 564**	**903 668 934**	**100.36**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	24.57
Technology Hardware and Equipment	13.10
Pharmaceuticals and Biotechnology	10.76
Industrial Transportation	6.51
Retailers	6.46
Travel and Leisure	5.18
Chemicals	4.07
Oil, Gas and Coal	3.63
Medical Equipment and Services	3.51
Automobiles and Parts	2.72
Life Insurance	2.41
Investment Banking and Brokerage Services	2.22
Beverages	2.18
Telecommunications Service Providers	2.18
Banks	2.05
Leisure Goods	1.77
Food Producers	1.66
Electricity	1.29
Industrial Engineering	0.79
Non-life Insurance	0.75
General Industrials	0.67
Industrial Support Services	0.66
Aerospace and Defense	0.42
Electronic and Electrical Equipment	0.28
Consumer Services	0.17
Gas, Water and Multi-utilities	0.14
Media	0.12
Telecommunications Equipment	0.06
Personal Goods	0.02
Alternative Energy	0.01
	100.36

Geographical classification	%
United States of America	70.72
Germany	19.16
France	3.65
Norway	3.60
Finland	1.14
Japan	0.85
Russia	0.72
Netherlands	0.45
Sweden	0.07
	100.36

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					
58 472	ABBVIE INC	USD	5 574 151	5 553 829	1.00
2 249	ABIOMED INC	USD	571 858	591 901	0.11
51 605	ACKERMANS & VAN HAAREN NV	EUR	7 358 873	7 348 552	1.32
212 124	AGEAS SA/NV	EUR	10 175 588	9 927 403	1.78
128 098	AIRBUS SE	EUR	12 393 482	13 890 947	2.49
52 313	AKAMAI TECHNOLOGIES INC	USD	4 508 496	5 143 516	0.92
327	ALNYLAM PHARMACEUTICALS INC	USD	40 503	46 743	0.01
18 510	ALPHABET CLASS - A	USD	35 365 453	38 112 432	6.83
6 330	ALTERYX INC	USD	477 805	459 151	0.08
2 089	AMAZON.COM INC	USD	6 126 113	6 059 950	1.09
1 712	ANSYS INC	USD	455 421	501 026	0.09
426 677	APPLE INC	USD	47 694 612	49 277 073	8.82
62 194	ASML HOLDING NV	EUR	36 470 562	36 035 204	6.46
1 945	AUTODESK INC	USD	432 046	478 747	0.09
303 002	AXA SA	EUR	6 905 416	6 479 698	1.16
465 746	BAYER AG	EUR	25 291 349	23 850 853	4.27
69 679	BECTON DICKINSON AND CO	USD	14 072 827	14 288 925	2.56
13 312	BERKSHIRE HATHAWAY INC - B	USD	3 151 372	3 119 716	0.56
11 721	BIOGEN INC	USD	2 602 903	3 422 405	0.61
25 191	BLACK KNIGHT INC	USD	1 807 109	1 656 459	0.30
255 576	BNP PARIBAS SA	EUR	12 127 081	13 512 303	2.42
105 491	BRENNTAG SE	EUR	8 344 338	8 272 604	1.48
64 468	CADENCE DESIGN SYSTEMS INC	USD	7 151 504	7 437 821	1.33
30 993	CENTENE CORP	USD	1 509 287	1 905 995	0.34
8 038	CHEGG INC	USD	633 740	563 317	0.10
138 920	CHENIERE ENERGY INC	USD	10 137 342	10 160 992	1.82
312	CHIPOTLE MEXICAN GRILL INC	USD	363 392	407 881	0.07
21 870	CONAGRA BRANDS INC	USD	676 999	670 909	0.12
257 940	CONOCOPHILLIPS	USD	12 632 932	13 246 097	2.37
2 269	DATADOG INC	USD	116 730	199 138	0.04
832	DAVITA INC	USD	74 753	84 491	0.02
9 294	DELL TECHNOLOGIES INC	USD	643 487	781 122	0.14
378 757	DEUTSCHE BANK AG - REG	EUR	4 429 184	4 161 024	0.75
8 332	DEUTSCHE BOERSE AG	EUR	1 117 738	1 226 470	0.22
1 341	DOCUSIGN INC	USD	243 214	316 134	0.06
17 262	DR HORTON INC	USD	1 314 607	1 315 429	0.24
20 787	DROPBOX INC	USD	386 069	531 288	0.10
18 712	DYNATRACE INC	USD	731 167	921 794	0.17
228 726	ENGIE SA LOYALTY BONUS 2023	EUR	3 031 763	2 642 700	0.47
82 255	EOG RESOURCES INC	USD	4 677 558	5 787 467	1.04
1 188	EXACT SCIENCES CORP	USD	126 273	124 530	0.02
28 647	EXELIXIS INC	USD	535 165	440 128	0.08
4 462	FIVE9 INC	USD	629 569	690 013	0.12
1 717	F5 NETWORKS INC	USD	247 776	270 255	0.05

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)				
9 206	GODADDY INC	USD	558 390	675 060	0.12
6 472	GUIDEWIRE SOFTWARE INC	USD	568 591	615 165	0.11
1 256	HENRY SCHEIN INC	USD	68 891	78 575	0.01
1 251	HILTON WORLDWIDE HOLDINGS INC	USD	131 489	127 241	0.02
1 246	HUBSPOT INC	USD	492 918	612 252	0.11
8 075	ILLUMINA INC	USD	2 829 392	3 222 169	0.58
8 349	INCYTE CORP	USD	552 567	592 294	0.11
47 090	INGERSOLL RAND INC	USD	1 639 108	1 938 159	0.35
210 515	INTEL CORP	USD	9 856 232	9 965 690	1.79
400	INTUITIVE SURGICAL INC	USD	263 287	310 191	0.06
204 666	KELLOGG CO	USD	10 883 720	11 102 255	1.99
3 637	KEYSIGHT TECHNOLOGIES INC	USD	407 313	473 555	0.08
36 808	KONECRANES OYJ	EUR	1 304 844	1 307 420	0.23
19 440	LAMB WESTON HOLDINGS INC	USD	1 340 009	1 322 228	0.24
12 032	MANHATTAN ASSOCIATES INC	USD	1 198 003	1 469 529	0.26
137 002	MARATHON OIL CORP	USD	1 558 971	1 573 461	0.28
90 867	MERCK KGAA	EUR	13 307 472	14 693 194	2.63
2 979	METTLER-TOLEDO INTERNATIONAL INC	USD	2 807 511	3 479 997	0.62
236 528	MICROSOFT CORP	USD	49 272 393	54 031 060	9.67
73 137	MODERNA INC	USD	13 605 855	14 491 721	2.60
68 776	M3 INC	JPY	4 055 024	4 239 225	0.76
4 558	NETFLIX INC	USD	1 979 891	2 030 172	0.36
9 449	NUANCE COMMUNICATIONS INC	USD	211 283	433 766	0.08
34 054	NVIDIA CORP	USD	19 981 679	22 975 466	4.12
1 491	OKTA INC	USD	312 537	307 630	0.06
1 475	PALO ALTO NETWORKS INC	USD	425 017	461 505	0.08
23 870	PARKER-HANNIFIN CORP	USD	6 331 496	6 181 563	1.11
557	PAYCOM SOFTWARE INC	USD	178 992	170 717	0.03
5 212	PAYPAL HOLDINGS INC	USD	1 060 338	1 281 047	0.23
100 572	PROXIMUS SADP	EUR	1 639 826	1 638 318	0.29
16 003	PVH CORP	USD	842 728	1 451 862	0.26
2 578	QORVO INC	USD	345 757	425 319	0.08
188 410	SAP SE	EUR	21 708 500	22 390 644	4.01
11 975	SAREPTA THERAPEUTICS INC	USD	865 473	785 004	0.14
8 851	SEAGEN INC	USD	1 139 255	1 178 342	0.21
39 927	SIEMENS AG - REG	EUR	5 461 215	5 335 046	0.96
282 101	SIEMENS HEALTHINEERS AG	EUR	13 743 961	14 578 980	2.61
9 327	SMARTSHEET INC - A	USD	535 406	568 790	0.10
70 865	SOFTBANK GROUP CORP	JPY	5 311 888	4 186 010	0.75
4 691	SPLUNK INC	USD	536 346	571 907	0.10
5 053	SQUARE INC - A	USD	958 872	1 038 807	0.19
17 653	STARBUCKS CORP	USD	1 634 202	1 664 375	0.30
195 095	STORA ENSO OYJ - R	EUR	2 964 469	3 001 537	0.54
4 158	SYNOPSYS INC	USD	835 527	966 974	0.17

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)				
3 886	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	554 190	580 066	0.10
8 769	TELADOC HEALTH INC	USD	1 492 593	1 229 612	0.22
22 335	TERADATA CORP COM STK	USD	772 647	941 125	0.17
8 749	TRIMBLE INC	USD	518 086	603 702	0.11
4 549	TRIPADVISOR INC	USD	184 145	154 587	0.03
4 259	TWILIO INC - A	USD	1 260 686	1 415 573	0.25
676	TYLER TECHNOLOGIES INC	USD	255 104	257 865	0.05
50 827	UCB SA	EUR	4 498 190	4 480 908	0.80
2 212	ULTA BEAUTY INC	USD	610 314	644 948	0.12
4 985	UNITED RENTALS INC	USD	1 382 274	1 340 977	0.24
4 015	UNITED THERAPEUTICS CORP	USD	537 237	607 413	0.11
3 603	VAIL RESORTS INC	USD	803 020	961 651	0.17
6 813	VALMET OYJ	EUR	249 901	250 582	0.04
565	VEEVA SYSTEMS INC	USD	70 565	148 146	0.03
7 822	VERISIGN INC	USD	1 373 640	1 501 806	0.27
98 131	VIVENDI SE	EUR	1 766 358	2 780 051	0.50
1 833	VMWARE INC - A	USD	213 706	247 259	0.04
2 695	WATERS CORP	USD	568 103	785 411	0.14
3 820	WESTERN DIGITAL CORP	USD	222 864	229 252	0.04
5 708	WORKDAY INC	USD	1 191 762	1 149 109	0.21
139 016	XYLEM INC/NY	USD	13 596 674	14 062 197	2.52
1 943	ZEBRA TECHNOLOGIES CORP - A	USD	767 572	867 526	0.16
1 953	ZOOM VIDEO COMMUNICATIONS INC	USD	566 639	637 381	0.11
4 958	ZSCALER INC	USD	766 708	903 302	0.16
15 437	1LIFE HEALTHCARE INC	USD	538 330	430 346	0.08
Total Shares			**533 825 553**	**559 069 449**	**100.19**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**533 825 553**	**559 069 449**	**100.19**
Total Investments			**533 825 553**	**559 069 449**	**100.19**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	26.60
Technology Hardware and Equipment	22.07
Pharmaceuticals and Biotechnology	15.78
Oil, Gas and Coal	5.51
Banks	3.17
Industrial Engineering	2.91
Medical Equipment and Services	2.88
Aerospace and Defense	2.71
General Industrials	2.36
Food Producers	2.35
Life Insurance	1.78
Investment Banking and Brokerage Services	1.77
Non-life Insurance	1.72
Chemicals	1.48
Media	1.26
Retailers	1.20
Telecommunications Service Providers	0.77
Travel and Leisure	0.59
Industrial Materials	0.54
Industrial Support Services	0.53
Gas, Water and Multi-utilities	0.47
Health Care Providers	0.43
Electronic and Electrical Equipment	0.35
Personal Goods	0.26
Household Goods and Home Construction	0.24
Industrial Transportation	0.23
Telecommunications Equipment	0.13
Leisure Goods	0.10
	100.19

Geographical classification	%
United States of America	63.23
Germany	16.94
Netherlands	8.95
France	4.55
Belgium	4.19
Japan	1.51
Finland	0.82
	100.19

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					
11 169	ALLIANZ SE - REG	EUR	2 398 508	2 348 841	4.09
94 759	ARCELORMITTAL SA	EUR	2 558 493	2 449 520	4.26
4 449	ASML HOLDING NV	EUR	2 593 238	2 577 751	4.49
44 029	BASF SE - REG	EUR	2 977 135	2 925 287	5.09
83 481	BAYER AG	EUR	4 582 522	4 275 062	7.44
20 965	BAYERISCHE MOTOREN WERKE AG	EUR	1 792 298	1 872 384	3.26
23 173	BE SEMICONDUCTOR INDUSTRIES NV	EUR	1 695 337	1 657 796	2.88
16 682	BECHTLE AG	EUR	2 513 977	2 613 235	4.55
4 779	CARL ZEISS MEDITEC AG	EUR	755 560	778 738	1.36
1 016 440	EDP - ENERGIAS DE PORTUGAL SA	EUR	4 860 327	4 543 487	7.91
57 094	FRESENIUS SE & CO KGAA	EUR	2 568 659	2 511 851	4.37
15 524	HEINEKEN NV	EUR	1 526 009	1 586 553	2.76
8 705	HENKEL AG & CO KGAA - PFD	EUR	819 141	775 093	1.35
59 036	INFINEON TECHNOLOGIES AG - REG	EUR	1 871 441	1 996 598	3.47
200 354	ING GROEP NV	EUR	2 203 894	2 231 944	3.88
57 927	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 413 708	1 452 230	2.53
5 978	MERCK KGAA	EUR	958 273	966 643	1.68
11 142	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 692 590	2 573 245	4.48
47 437	NESTE OYJ	EUR	2 221 949	2 449 647	4.26
72 322	NOKIAN RENKAAT OYJ	EUR	2 281 036	2 462 564	4.29
3 057	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	293 717	276 231	0.48
75 127	PROSIEBENSAT.1 MEDIA SE	EUR	1 336 885	1 260 255	2.19
283 829	ROYAL DUTCH SHELL PLC - A	EUR	4 754 905	4 826 227	8.40
40 188	SAP SE	EUR	4 579 899	4 775 941	8.31
7 957	SCOUT24 AG	EUR	504 474	565 902	0.98
Total Shares			**56 753 975**	**56 753 025**	**98.76**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**56 753 975**	**56 753 025**	**98.76**
Total Investments			**56 753 975**	**56 753 025**	**98.76**

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	13.84
Oil, Gas and Coal	12.66
Technology Hardware and Equipment	10.85
Pharmaceuticals and Biotechnology	9.12
Non-life Insurance	8.57
Automobiles and Parts	8.02
Electricity	7.91
Chemicals	5.09
Health Care Providers	4.37
Industrial Metals and Mining	4.26
Banks	3.88
Personal Care, Drug and Grocery Stores	3.88
Beverages	2.76
Telecommunications Service Providers	2.19
Medical Equipment and Services	1.36
	98.76

Geographical classification	%
Germany	53.10
Netherlands	16.54
Finland	8.55
United Kingdom	8.40
Portugal	7.91
Luxembourg	4.26
	98.76

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					
4 115	ALPHABET CLASS - A	USD	7 809 654	8 472 862	8.72
3 647	ALTERYX INC	USD	350 184	264 537	0.27
2 138	AMAZON.COM INC	USD	5 628 989	6 202 093	6.39
64 655	APPLE INC	USD	6 772 413	7 467 028	7.69
1 701	AUTODESK INC	USD	377 846	418 688	0.43
102 414	AXA SA	EUR	2 334 015	2 190 123	2.26
1 447	BECTON DICKINSON AND CO	USD	292 246	296 733	0.31
17 736	BERKSHIRE HATHAWAY INC - B	USD	4 163 107	4 156 496	4.28
78 160	BNP PARIBAS SA	EUR	3 771 611	4 132 319	4.26
20 960	BOEING CO	USD	4 057 802	4 234 065	4.36
56 514	BRENNTAG SE	EUR	4 470 257	4 431 828	4.57
194 054	COMMERZBANK AG	EUR	1 177 908	1 160 831	1.20
115 238	CORTEVA INC	USD	4 197 315	4 309 643	4.44
302	DOCUSIGN INC	USD	54 733	71 195	0.07
2 811	DROPBOX INC	USD	46 765	71 845	0.07
26 724	FACEBOOK INC	USD	6 875 081	7 835 570	8.07
32 226	FORTIVE CORP	USD	1 879 530	1 895 136	1.95
52 573	HENRY SCHEIN INC	USD	3 489 865	3 288 971	3.39
5 265	HOLOGIC INC	USD	313 703	296 215	0.31
20 275	HOME DEPOT INC	USD	5 235 992	5 451 973	5.62
1 654	ILLUMINA INC	USD	470 628	659 996	0.68
48 401	INTEL CORP	USD	2 216 885	2 291 283	2.36
6 496	KEYSIGHT TECHNOLOGIES INC	USD	505 272	845 811	0.87
50 855	MAXIM INTEGRATED PRODUCTS INC	USD	4 368 483	4 518 157	4.66
20 083	MICROSOFT CORP	USD	4 133 477	4 587 642	4.73
6 160	NETFLIX INC	USD	2 675 764	2 743 717	2.83
2 868	NVIDIA CORP	USD	1 682 841	1 934 975	1.99
76 573	PFIZER INC	USD	2 441 112	2 528 543	2.61
9 637	SLACK TECHNOLOGIES INC - A	USD	303 661	359 996	0.37
1 580	SPLUNK INC	USD	174 880	192 627	0.20
27 058	TEXAS INSTRUMENTS INC	USD	4 011 191	4 387 599	4.52
219	VERISIGN INC	USD	36 475	42 047	0.04
33 168	VIVENDI SE	EUR	597 024	939 649	0.97
37 584	WALGREENS BOOTS ALLIANCE INC	USD	1 657 434	1 667 336	1.72
5 012	ZEBRA TECHNOLOGIES CORP - A	USD	1 989 159	2 237 797	2.31
Total Shares			**90 563 302**	**96 585 326**	**99.52**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**90 563 302**	**96 585 326**	**99.52**
Total Investments			**90 563 302**	**96 585 326**	**99.52**

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	22.99
Technology Hardware and Equipment	21.22
Retailers	12.01
Non-life Insurance	6.54
Banks	5.45
Electronic and Electrical Equipment	5.13
Chemicals	4.57
Food Producers	4.44
Aerospace and Defense	4.36
Medical Equipment and Services	4.00
Pharmaceuticals and Biotechnology	3.29
Telecommunications Service Providers	2.83
Personal Care, Drug and Grocery Stores	1.72
Media	0.97
	99.52

Geographical classification	%
United States of America	86.28
France	7.48
Germany	5.76
	99.52

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					
205 213	ABBVIE INC	USD	19 742 707	19 491 688	1.18
65 269	ACTIVISION BLIZZARD INC	USD	5 050 050	5 252 781	0.32
34 123	ADOBE INC	USD	14 132 701	16 851 163	1.02
2 123	ALASKA AIR GROUP INC	USD	117 407	107 967	0.01
340 339	ALEXION PHARMACEUTICALS INC	USD	47 944 599	52 722 554	3.21
34 190	ALIGN TECHNOLOGY INC	USD	16 651 159	17 615 389	1.07
4 446	ALLY FINANCIAL INC	USD	193 914	186 853	0.01
127 384	ALNYLAM PHARMACEUTICALS INC	USD	14 402 538	18 209 070	1.10
5 872	ALPHABET CLASS - A	USD	11 760 242	12 090 556	0.73
1 297	ALPHABET INC	USD	2 747 319	2 741 122	0.17
30 359	AMAZON.COM INC	USD	81 749 438	88 067 979	5.35
27 542	ANSYS INC	USD	7 915 761	8 060 314	0.49
703 952	APPLE INC	USD	78 710 315	81 299 658	4.94
112 945	AVANTOR INC	USD	2 964 209	3 381 969	0.21
3 912	AVERY DENNISON CORP	USD	700 581	693 531	0.04
37 110	BALL CORP	USD	2 464 926	2 535 334	0.15
138 115	BANK OF NEW YORK MELLON CORP	USD	5 866 393	5 966 466	0.36
29 539	BAXTER INTERNATIONAL INC	USD	1 997 210	2 005 135	0.12
80 314	BERKSHIRE HATHAWAY INC - B	USD	19 029 278	18 821 879	1.14
71 366	BIOGEN INC	USD	15 937 795	20 838 102	1.26
19 210	BOOKING HOLDINGS INC	USD	36 554 874	35 444 143	2.15
320 013	BOSTON SCIENTIFIC CORP	USD	11 209 555	11 538 710	0.70
60 581	CAESARS ENTERTAINMENT INC	USD	5 116 181	5 300 007	0.32
70 347	CAPITAL ONE FINANCIAL CORP	USD	9 081 547	9 176 134	0.56
83 592	CARVANA CO	USD	17 592 627	21 274 760	1.29
5 741	CATALENT INC	USD	513 581	523 414	0.03
78 122	CATERPILLAR INC	USD	14 357 982	14 336 530	0.87
91 241	CBRE GROUP INC	USD	6 517 667	6 595 911	0.40
445 400	CENTENE CORP	USD	23 545 941	27 391 030	1.66
74 697	CF INDUSTRIES HOLDINGS INC	USD	3 281 745	3 240 712	0.20
16 964	CHEVRON CORP	USD	1 548 055	1 498 279	0.09
3 270	CINTAS CORP	USD	953 250	1 053 327	0.06
365 365	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	21 199 224	21 338 376	1.29
29 210	CONSTELLATION BRANDS INC - A	USD	5 745 978	5 760 964	0.35
60 885	COPART INC	USD	6 171 238	6 768 252	0.41
8 175	COUPA SOFTWARE INC	USD	1 598 370	1 806 855	0.11
163 911	CROWDSTRIKE HOLDINGS INC - A	USD	26 154 171	34 735 200	2.11
234 839	CROWN HOLDINGS INC	USD	21 702 549	20 240 235	1.23
157 649	DOCUSIGN INC	USD	25 961 775	37 164 964	2.25
150 118	DUKE ENERGY CORP	USD	12 510 303	12 496 542	0.76
45 566	DXC TECHNOLOGY CO	USD	1 076 707	1 496 197	0.09
101 339	DYNATRACE INC	USD	4 091 846	4 992 178	0.30
48 883	ELANCO ANIMAL HEALTH INC	USD	1 318 619	1 429 928	0.09
220 952	ELECTRONIC ARTS INC	USD	26 148 429	26 797 813	1.63

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
21 590	EVERSOURCE ENERGY	USD	1 462 221	1 460 816	0.09
318 966	EXPEDIA GROUP INC	USD	45 391 838	44 032 316	2.67
110 188	FACEBOOK INC	USD	27 613 096	32 307 504	1.96
6 978	FACTSET RESEARCH SYSTEMS INC	USD	1 843 547	1 974 776	0.12
179 499	FORD MOTOR CO	USD	2 140 797	2 249 224	0.14
40 232	F5 NETWORKS INC	USD	6 123 497	6 332 494	0.38
40 412	GARTNER INC	USD	7 682 955	8 253 467	0.50
72 676	GODADDY INC	USD	5 177 264	5 329 206	0.32
17 980	HILTON WORLDWIDE HOLDINGS INC	USD	1 916 602	1 828 778	0.11
6 597	HUBSPOT INC	USD	2 691 840	3 241 592	0.20
8 184	IDEXX LABORATORIES INC	USD	3 707 321	4 358 382	0.26
171 475	IHS MARKIT LTD	USD	15 268 912	16 290 053	0.99
191 912	INTERNATIONAL BUSINESS MACHINES CORP	USD	22 515 609	23 722 388	1.44
17 988	INTUITIVE SURGICAL INC	USD	11 739 954	13 949 308	0.85
32 725	IQVIA HOLDINGS INC	USD	5 886 999	6 686 839	0.41
247 825	KINDER MORGAN	USD	3 634 272	3 809 638	0.23
3 220	KLA CORP	USD	829 144	880 307	0.05
18 757	LABORATORY CORP OF AMERICA HOLDINGS	USD	3 891 218	4 363 031	0.26
94 960	LAS VEGAS SANDS CORP	USD	4 440 786	4 219 110	0.26
6 365	LIBERTY BROADBAND CORP (ISIN US5303071071)	USD	833 946	902 607	0.05
92 770	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	11 886 619	13 584 989	0.82
118 188	LIBERTY GLOBAL PLC - A	USD	2 718 580	2 706 793	0.16
38 373	LIBERTY GLOBAL PLC - C	USD	862 976	874 952	0.05
121 525	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE (ISIN US5312298541)	USD	4 673 250	4 940 316	0.30
386 787	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	14 070 424	15 130 322	0.92
8 349	LKQ CORP	USD	337 054	346 520	0.02
392 017	MARATHON PETROLEUM CORP	USD	20 473 617	19 972 736	1.21
1 805	MARKEL CORP	USD	1 810 719	1 806 233	0.11
67 782	MARRIOTT INTERNATIONAL INC/MD - A	USD	8 162 351	7 803 018	0.47
320 963	MAXIM INTEGRATED PRODUCTS INC	USD	25 623 731	28 515 610	1.73
103 481	MCKESSON CORP	USD	16 224 302	16 687 500	1.01
3 563	MGM RESORTS INTERNATIONAL	USD	124 123	128 141	0.01
394 340	MICRON TECHNOLOGY INC	USD	27 730 352	28 257 874	1.71
22 803	MICROSOFT CORP	USD	4 607 156	5 208 983	0.32
3 840	MODERNA INC	USD	685 216	760 876	0.05
1 228	MOHAWK INDUSTRIES INC	USD	221 921	199 013	0.01
6 437	MOLINA HEALTHCARE INC	USD	1 328 090	1 373 596	0.08
145 507	MONSTER BEVERAGE CORP	USD	10 793 899	11 208 419	0.68
2 329	MOODY'S CORP	USD	632 623	711 662	0.04
23 553	NETFLIX INC	USD	9 642 698	10 490 708	0.64
306 598	NEWMONT CORP	USD	16 346 587	16 386 020	0.99
38 707	NEWS CORP - B	USD	781 452	794 768	0.05
12 568	NORDSON CORP	USD	2 291 812	2 326 336	0.14
20 185	NORFOLK SOUTHERN CORP	USD	4 592 942	4 517 498	0.27

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 769	OKTA INC	USD	330 677	364 988	0.02
61 314	O'REILLY AUTOMOTIVE INC	USD	28 056 679	29 274 475	1.78
13	OTIS WORLDWIDE CORP	USD	862	896	0.00
78 590	PAYCOM SOFTWARE INC	USD	21 720 561	24 087 282	1.46
101 518	PAYPAL HOLDINGS INC	USD	20 647 757	24 951 907	1.51
355 647	PELOTON INTERACTIVE INC - A	USD	27 973 740	37 193 137	2.26
260 355	PFIZER INC	USD	8 500 867	8 597 269	0.52
419 202	PG&E CORP	USD	3 456 647	3 594 978	0.22
59 537	PPD INC	USD	2 261 444	2 313 905	0.14
79 438	PTC INC	USD	8 372 041	9 462 359	0.57
140 889	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	7 244 783	7 097 318	0.43
6 819	PVH CORP	USD	642 667	618 649	0.04
47 020	QUALCOMM INC	USD	5 130 259	5 667 062	0.34
20 233	SEAGEN INC	USD	2 458 670	2 693 639	0.16
162 646	SERVICENOW INC	USD	68 420 148	75 370 696	4.58
817 782	SLACK TECHNOLOGIES INC - A	USD	28 650 023	30 548 733	1.85
175 684	SNOWFLAKE INC - A	USD	30 018 380	35 821 225	2.17
6 262	SOUTHERN CO	USD	330 370	319 516	0.02
6 372	SQUARE INC - A	USD	1 263 753	1 309 970	0.08
8 361	STARBUCKS CORP	USD	768 361	788 299	0.05
48 894	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	7 331 844	7 298 437	0.44
19 328	TAPESTRY INC	USD	704 039	708 644	0.04
158 369	TARGET CORP	USD	29 393 649	32 282 757	1.96
241 506	T-MOBILE US INC	USD	27 660 972	29 494 320	1.79
173 733	TRIMBLE INC	USD	11 328 777	11 988 002	0.73
109 714	TWILIO INC - A	USD	29 676 677	36 465 866	2.21
167 853	TWITTER INC	USD	7 627 334	9 739 409	0.59
15 916	TYSON FOODS INC - A	USD	1 039 192	989 935	0.06
1 114 675	UBER TECHNOLOGIES INC	USD	44 410 864	47 109 799	2.87
46 798	ULTA BEAUTY INC	USD	12 386 594	13 644 780	0.83
5 195	UNITED RENTALS INC	USD	1 327 458	1 397 468	0.08
6 221	UNITEDHEALTH GROUP INC	USD	2 080 286	2 100 630	0.13
41 077	VERISIGN INC	USD	7 524 332	7 886 687	0.48
133 924	WALMART INC	USD	15 156 099	15 925 426	0.97
66 120	WASTE MANAGEMENT INC	USD	7 577 402	7 811 850	0.47
102 066	WORKDAY INC	USD	19 857 060	20 547 463	1.25
205 612	XILINX INC	USD	21 030 807	25 077 763	1.52
22 017	XPO LOGISTICS INC	USD	2 681 558	2 597 148	0.16
8 027	ZOOM VIDEO COMMUNICATIONS INC	USD	2 192 811	2 619 690	0.16
	Total Shares		**1 512 681 512**	**1 646 027 067**	**99.85**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**1 512 681 512**	**1 646 027 067**	**99.85**
Total Investments			**1 512 681 512**	**1 646 027 067**	**99.85**

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	28.00
Retailers	12.16
Technology Hardware and Equipment	10.29
Travel and Leisure	8.30
Pharmaceuticals and Biotechnology	7.80
Telecommunications Service Providers	4.90
Investment Banking and Brokerage Services	4.18
Consumer Services	3.27
Medical Equipment and Services	3.14
Leisure Goods	2.39
Health Care Providers	2.14
Oil, Gas and Coal	1.53
Industrial Transportation	1.30
Industrial Support Services	1.29
Non-life Insurance	1.14
Personal Care, Drug and Grocery Stores	1.05
Beverages	1.03
Precious Metals and Mining	0.99
Electricity	0.76
Gas, Water and Multi-utilities	0.76
Electronic and Electrical Equipment	0.73
Waste and Disposal Services	0.47
Real Estate Investment and Services	0.40
Telecommunications Equipment	0.38
Banks	0.36
General Industrials	0.29
Chemicals	0.20
Media	0.17
Automobiles and Parts	0.16
Life Insurance	0.11
Personal Goods	0.08
Food Producers	0.06
Finance and Credit Services	0.01
Household Goods and Home Construction	0.01
	99.85

Geographical classification	%
United States of America	98.64
Bermuda	0.99
United Kingdom	0.22
	99.85

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					
3 344	ADYEN NV	EUR	6 810 056	6 890 312	8.55
25 806	AIRBUS SE	EUR	2 496 731	2 798 403	3.47
1 750	ALPHABET CLASS - A	USD	3 323 655	3 603 282	4.48
2 478	AMAZON.COM INC	USD	5 745 292	7 188 394	8.92
11 367	AMPHENOL CORP - A	USD	646 105	655 718	0.81
1 328	ANTHEM INC	USD	422 987	427 549	0.53
63 493	APPLE INC	USD	6 619 521	7 332 827	9.10
4 310	ASPEN TECHNOLOGY INC	USD	535 212	499 871	0.62
109 090	AXA SA	EUR	2 486 161	2 332 890	2.89
34 177	BAYER AG	EUR	1 827 444	1 750 204	2.17
14 091	BERKSHIRE HATHAWAY INC - B	USD	3 307 529	3 302 277	4.09
5 988	BIOGEN INC	USD	1 325 438	1 748 431	2.17
5 006	BLACKROCK INC	USD	3 577 962	3 693 482	4.59
16 738	BOEING CO	USD	3 553 504	3 381 192	4.20
8 365	BRENNTAG SE	EUR	661 672	655 983	0.81
388	CHIPOTLE MEXICAN GRILL INC	USD	472 321	507 237	0.63
71 131	COCA-COLA CO	USD	3 246 311	3 245 551	4.02
34 371	CORTEVA INC	USD	1 241 695	1 285 398	1.59
18 471	COVESTRO AG	EUR	1 031 790	1 005 931	1.25
26 135	DEUTSCHE POST AG - REG	EUR	1 495 183	1 499 104	1.86
65 607	EXELON CORP	USD	2 496 033	2 451 342	3.04
24 794	FACEBOOK INC	USD	6 289 764	7 269 687	9.02
5 714	GENERAL MOTORS CO	USD	271 420	285 098	0.35
6 469	HONEYWELL INTERNATIONAL INC	USD	1 183 646	1 197 139	1.48
4 596	INTERNATIONAL BUSINESS MACHINES CORP	USD	548 787	568 115	0.70
6 141	KEYSIGHT TECHNOLOGIES INC	USD	732 329	799 588	0.99
5 333	MARSH & MCLENNAN COS INC	USD	591 427	632 639	0.78
17 376	MEDALLIA INC	USD	573 468	494 511	0.61
2 347	MERCK KGAA	EUR	343 601	379 510	0.47
17 067	MICROSOFT CORP	USD	3 521 311	3 898 685	4.84
4 075	SEAGEN INC	USD	514 512	542 509	0.67
4 389	SPLUNK INC	USD	499 709	535 089	0.66
2 714	SQUARE INC - A	USD	611 121	557 950	0.69
671	TELEDYNE TECHNOLOGIES INC	USD	224 846	236 980	0.29
1 363	TESLA INC	USD	775 642	781 205	0.97
8 336	TRACTOR SUPPLY CO	USD	1 237 100	1 307 864	1.62
8 101	TRIMBLE INC	USD	501 274	558 989	0.69
2 081	VERTEX PHARMACEUTICALS INC	USD	370 420	353 817	0.44
23 574	WACKER CHEMIE AG	EUR	3 325 113	3 065 799	3.80
1 438	WATERS CORP	USD	322 306	419 080	0.52
1 771	WESTERN DIGITAL CORP	USD	101 606	106 284	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
2 885	WORKDAY INC	USD	565 555	580 795	0.72
	Total Shares		**76 427 559**	**80 826 711**	**100.23**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**76 427 559**	**80 826 711**	**100.23**
Total Investments			**76 427 559**	**80 826 711**	**100.23**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	21.65
Retailers	10.54
Technology Hardware and Equipment	10.04
Industrial Support Services	9.24
Aerospace and Defense	7.96
Non-life Insurance	7.77
Pharmaceuticals and Biotechnology	5.92
Chemicals	5.86
Investment Banking and Brokerage Services	4.58
Beverages	4.02
Electricity	3.04
Industrial Transportation	1.86
Electronic and Electrical Equipment	1.68
Food Producers	1.59
General Industrials	1.48
Automobiles and Parts	1.32
Travel and Leisure	0.63
Health Care Providers	0.53
Medical Equipment and Services	0.52
	100.23

Geographical classification	%
United States of America	74.97
Netherlands	12.01
Germany	10.36
France	2.89
	100.23

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					
2 042	AIRBUS SE	EUR	197 196	221 434	0.49
258	ALPHABET CLASS - A	USD	461 171	531 227	1.18
1 412	AMAZON.COM INC	USD	3 499 152	4 096 050	9.11
36 495	APPLE INC	USD	3 792 722	4 214 821	9.38
277	AUTOZONE INC	USD	317 739	348 550	0.77
10 946	BOEING CO	USD	2 127 030	2 211 168	4.91
368	CAESARS ENTERTAINMENT INC	USD	28 680	32 195	0.07
27 534	CARGURUS INC	USD	580 457	609 003	1.35
7 064	CONSOLIDATED EDISON INC	USD	436 631	427 211	0.95
6 943	DATADOG INC	USD	517 512	609 349	1.35
16 439	DOVER CORP	USD	2 032 497	2 087 624	4.64
14 570	EURONEXT NV	EUR	1 349 911	1 336 069	2.97
4 901	EXACT SCIENCES CORP	USD	513 743	513 739	1.14
6 987	FACEBOOK INC	USD	1 797 828	2 048 613	4.55
1 148	FAST RETAILING CO LTD	JPY	776 456	729 411	1.62
660	GODADDY INC	USD	42 098	48 397	0.11
2 013	INTUITIVE SURGICAL INC	USD	1 232 864	1 561 038	3.47
13 316	LOWE'S COS INC	USD	2 229 579	2 178 012	4.84
9 383	MERCK KGAA	EUR	1 374 140	1 517 231	3.37
1 787	METTLER-TOLEDO INTERNATIONAL INC	USD	1 828 586	2 087 531	4.64
2 395	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	592 882	553 125	1.23
5 997	NEWMONT CORP	USD	317 112	320 508	0.71
1 993	NVIDIA CORP	USD	1 169 422	1 344 632	2.99
7 588	ON SEMICONDUCTOR CORP	USD	244 649	244 935	0.54
9 121	PAYPAL HOLDINGS INC	USD	2 199 483	2 241 832	4.98
63 921	PFIZER INC	USD	2 037 772	2 110 757	4.69
18 450	PROCTER & GAMBLE CO	USD	2 061 239	2 099 215	4.66
1 007	SQUARE INC - A	USD	195 320	207 021	0.46
11 860	TEXAS INSTRUMENTS INC	USD	1 734 412	1 923 162	4.27
2 315	TRACTOR SUPPLY CO	USD	343 819	363 208	0.81
821	TWILIO INC - A	USD	247 854	272 877	0.61
32 860	UNDER ARMOUR INC	USD	501 551	514 555	1.14
2 393	VEEVA SYSTEMS INC	USD	521 924	627 459	1.39
5 986	VERISK ANALYTICS INC - A	USD	879 029	881 924	1.96
34 747	WALMART INC	USD	3 978 322	4 131 901	9.19
Total Shares			**42 160 782**	**45 245 784**	**100.54**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**42 160 782**	**45 245 784**	**100.54**
Total Investments			**42 160 782**	**45 245 784**	**100.54**

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

Economic and Geographical Classification of Investments

Economic classification	%
Retailers	26.33
Technology Hardware and Equipment	21.81
Software and Computer Services	10.55
Pharmaceuticals and Biotechnology	9.20
Investment Banking and Brokerage Services	7.95
Aerospace and Defense	5.41
Personal Care, Drug and Grocery Stores	4.66
Industrial Engineering	4.64
Medical Equipment and Services	3.47
Industrial Support Services	2.42
Non-life Insurance	1.23
Personal Goods	1.14
Electricity	0.95
Precious Metals and Mining	0.71
Travel and Leisure	0.07
	100.54

Geographical classification	%
United States of America	90.86
Germany	4.60
Netherlands	3.46
Japan	1.62
	100.54

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					
84 744	ADOBE INC	USD	34 179 728	41 849 630	3.95
123 535	ALEXION PHARMACEUTICALS INC	USD	16 029 873	19 137 039	1.81
23 480	ALPHABET CLASS - A	USD	35 969 794	48 345 754	4.56
23 125	ALPHABET INC	USD	30 884 030	48 873 134	4.61
19 128	AMAZON.COM INC	USD	51 116 636	55 488 136	5.24
210 608	AMGEN INC	USD	42 892 915	43 288 389	4.09
428	ANSYS INC	USD	95 573	125 257	0.01
848 697	APPLE INC	USD	88 774 007	98 016 308	9.26
22 639	AUTODESK INC	USD	3 688 007	5 572 413	0.53
1 805 233	AXA SA	EUR	39 284 680	38 604 908	3.64
205 506	BERKSHIRE HATHAWAY INC - B	USD	38 083 650	48 161 082	4.55
867 302	BNP PARIBAS SA	EUR	35 130 068	45 854 257	4.33
392 983	BOEING CO	USD	73 803 754	79 385 282	7.49
11 456	BOOKING HOLDINGS INC	USD	21 755 259	21 137 329	2.00
16 772	BOSTON SCIENTIFIC CORP	USD	567 280	604 748	0.06
6 933	COSTCO WHOLESALE CORP	USD	2 175 001	2 313 163	0.22
74 389	EDWARDS LIFESCIENCES CORP	USD	5 058 526	6 496 727	0.61
490 126	EXXON MOBIL CORP	USD	23 320 463	26 070 620	2.46
164 402	FACEBOOK INC	USD	40 306 667	48 203 238	4.55
3 786 091	FORD MOTOR CO	USD	47 441 480	47 441 869	4.48
2 905	GODADDY INC	USD	212 829	213 019	0.02
4 361	HENRY SCHEIN INC	USD	238 055	272 825	0.03
895	IDEXX LABORATORIES INC	USD	265 568	476 631	0.04
2 305	INGERSOLL RAND INC	USD	55 494	94 871	0.01
844 126	INTEL CORP	USD	40 366 855	39 960 565	3.77
62 561	KERING SA	EUR	26 905 352	46 107 457	4.35
8 210	LKQ CORP	USD	248 191	340 751	0.03
1 211	METTLER-TOLEDO INTERNATIONAL INC	USD	813 041	1 414 661	0.13
213 159	MICROSOFT CORP	USD	43 748 272	48 692 784	4.60
48 133	NETFLIX INC	USD	21 503 051	21 438 850	2.02
15 733	NOV INC	USD	173 594	203 246	0.02
14 621	NVIDIA CORP	USD	9 137 084	9 864 459	0.93
105	PVH CORP	USD	4 186	9 526	0.00
1 015	QORVO INC	USD	69 695	167 455	0.02
36 238	SALESFORCE.COM INC	USD	6 105 883	7 464 252	0.70
465 611	SANOFI	EUR	35 079 133	41 141 388	3.88
2 627	SPLUNK INC	USD	423 052	320 273	0.03
3 131	SQUARE INC - A	USD	228 221	643 678	0.06
2 047 222	TOTALENERGIES SE	EUR	60 560 000	78 111 755	7.37
117 124	UNDER ARMOUR INC	USD	931 404	1 834 044	0.17
1 408	VEEVA SYSTEMS INC	USD	241 273	369 186	0.03
2 819	VERISIGN INC	USD	514 693	541 241	0.05
1 038 141	VIVENDI SE	EUR	18 567 152	29 410 535	2.78
2 038	VMWARE INC - A	USD	268 359	274 913	0.03

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)				
5 096	WATERS CORP	USD	904 619	1 485 141	0.14
1 470	WESTERN DIGITAL CORP	USD	55 082	88 220	0.01
321	WORKDAY INC	USD	53 049	64 622	0.01
992	ZEBRA TECHNOLOGIES CORP - A	USD	233 047	442 916	0.04
864	ZOOM VIDEO COMMUNICATIONS INC	USD	139 408	281 975	0.03
	Total Shares		**898 603 033**	**1 056 700 522**	**99.75**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**898 603 033**	**1 056 700 522**	**99.75**
	Total Investments		**898 603 033**	**1 056 700 522**	**99.75**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	23.69
Technology Hardware and Equipment	14.11
Oil, Gas and Coal	9.83
Retailers	9.81
Pharmaceuticals and Biotechnology	9.78
Non-life Insurance	8.19
Aerospace and Defense	7.49
Automobiles and Parts	4.51
Banks	4.33
Media	2.78
Telecommunications Service Providers	2.05
Travel and Leisure	2.00
Medical Equipment and Services	0.88
Personal Goods	0.17
Industrial Support Services	0.06
Electronic and Electrical Equipment	0.04
General Industrials	0.02
Industrial Engineering	0.01
	99.75

Geographical classification	%
United States of America	73.39
France	26.36
	99.75

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					
171	ADYEN NV	EUR	325 947	417 847	1.45
8 667	AIRBUS SE	EUR	1 063 287	1 114 568	3.86
9 446	AKZO NOBEL NV	EUR	1 208 454	1 167 250	4.04
306	ALPHABET CLASS - A	USD	749 752	747 188	2.59
12 695	AMADEUS IT GROUP SA - A	EUR	688 927	893 063	3.09
463	ASML HOLDING NV	EUR	305 767	318 132	1.10
11 656	BANQUE CANTONALE VAUDOISE	CHF	1 106 510	1 047 873	3.63
11 062	BASF SE - REG	EUR	931 624	871 588	3.02
19 534	BAYER AG	EUR	1 237 777	1 186 299	4.11
4 883	BRENNTAG SE	EUR	459 825	454 111	1.57
19 082	EISAI CO LTD	JPY	1 289 979	1 878 285	6.51
3 172	FAST RETAILING CO LTD	JPY	2 738 463	2 390 074	8.28
5 502	FLEETCOR TECHNOLOGIES INC	USD	1 442 624	1 408 842	4.88
3 127	HONEYWELL INTERNATIONAL INC	USD	676 339	685 907	2.38
26 540	INFINEON TECHNOLOGIES AG - REG	EUR	1 091 839	1 064 443	3.69
19 371	MAEDA ROAD CONSTRUCTION CO LTD	JPY	392 014	380 823	1.32
4 579	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 339 006	1 254 113	4.34
435	NINTENDO CO LTD	JPY	262 959	253 263	0.88
125 200	NIPPON SUISAN KAISHA LTD	JPY	613 518	596 728	2.07
129 222	NOKIA OYJ	EUR	700 343	691 975	2.40
78 058	OCCIDENTAL PETROLEUM CORP	USD	2 416 675	2 440 873	8.44
862	PANDORA A/S	DKK	118 003	115 885	0.40
7 176	SAN-A CO LTD	JPY	314 763	272 842	0.94
9 267	SAP SE	EUR	1 328 106	1 306 020	4.52
61 879	SEKISUI HOUSE LTD	JPY	1 262 448	1 270 306	4.40
4 000	SIEMENS AG - REG	EUR	683 589	633 840	2.20
25 544	SIEMENS HEALTHINEERS AG	EUR	1 492 242	1 565 523	5.42
53 723	TAKASHIMAYA CO LTD	JPY	577 566	584 714	2.03
59 074	TELIA CO AB	EUR	267 177	262 359	0.91
21 489	TOYO SEIKAN GROUP HOLDINGS LTD	JPY	245 118	293 709	1.02
63 554	UBS GROUP AG	CHF	981 766	973 564	3.37
6 905	WAREHOUSES DE PAUW CVA	EUR	248 168	263 674	0.91
Total Shares			**28 560 575**	**28 805 681**	**99.77**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**28 560 575**	**28 805 681**	**99.77**
Total Investments			**28 560 575**	**28 805 681**	**99.77**

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	16.05
Retailers	10.30
Software and Computer Services	10.20
Chemicals	8.63
Oil, Gas and Coal	8.45
Banks	7.00
Industrial Support Services	6.33
General Industrials	5.59
Technology Hardware and Equipment	4.79
Household Goods and Home Construction	4.40
Non-life Insurance	4.34
Aerospace and Defense	3.86
Telecommunications Equipment	2.40
Food Producers	2.07
Construction and Materials	1.32
Personal Care, Drug and Grocery Stores	0.94
Real Estate Investment Trusts	0.91
Telecommunications Service Providers	0.91
Leisure Goods	0.88
Personal Goods	0.40
	99.77

Geographical classification	%
Germany	28.88
Japan	27.43
United States of America	18.30
Netherlands	10.45
Switzerland	7.00
Spain	3.09
Finland	2.40
Belgium	0.91
Sweden	0.91
Denmark	0.40
	99.77

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					
30 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.95% 15/01/2028	USD	33 587	33 980	0.09
50 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.5% 30/07/2029	USD	57 999	58 780	0.16
50 000	ALLY FINANCIAL INC 8% 01/11/2031	USD	69 060	70 676	0.19
100 000	AMERICAN AIRLINES 2017-1 CLASS AA PASS THROUGH TRUST 3.65% 15/02/2029	USD	81 250	83 093	0.22
363 000	BANK OF AMERICA CORP FRN 05/02/2026	USD	367 677	367 913	0.99
239 000	BANK OF AMERICA CORP FRN 24/04/2023	USD	240 979	240 726	0.65
350 000	BANK OF MONTREAL 2.5% 11/01/2022	USD	357 618	354 120	0.95
350 000	BANK OF NOVA SCOTIA FRN 15/09/2023	USD	352 361	352 433	0.95
115 000	BANK OF NOVA SCOTIA 2.375% 18/01/2023	USD	118 971	118 613	0.32
200 000	BARCLAYS PLC FRN 07/05/2025	USD	216 466	215 840	0.58
40 000	BOEING CO 6.125% 15/02/2033	USD	51 304	50 934	0.14
20 000	CAPITAL ONE FINANCIAL CORP FRN 09/03/2022	USD	20 103	20 108	0.05
114 000	CATERPILLAR FINANCIAL SERVICES CORP FRN 12/11/2021	USD	114 081	114 088	0.31
458 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL FRN 01/02/2024	USD	472 337	471 019	1.27
86 000	CHEVRON USA INC FRN 11/08/2023	USD	86 236	86 244	0.23
732 000	CITIGROUP INC FRN 01/06/2024	USD	742 891	742 021	2.00
812 000	CITIGROUP INC FRN 17/05/2024	USD	824 987	824 780	2.22
1 000	CITIGROUP INC FRN 27/10/2028	USD	1 099	1 097	0.00
70 000	COMCAST CORP 7.05% 15/03/2033	USD	100 645	101 789	0.27
69 000	CVS HEALTH CORP 4% 05/12/2023	USD	74 403	74 108	0.20
735 000	DEUTSCHE BANK AG/NEW YORK NY FRN 16/11/2022	USD	741 053	741 277	2.00
144 000	DEUTSCHE BANK AG/NEW YORK NY 4.25% 14/10/2021	USD	146 612	145 576	0.39
100 000	EDISON INTERNATIONAL 4.125% 15/03/2028	USD	108 871	106 596	0.29
100 000	EXELON CORP 4.05% 15/04/2030	USD	113 326	113 984	0.31
13 000	EXXON MOBIL CORP 2.019% 16/08/2024	USD	13 609	13 531	0.04
500 000	GENERAL MOTORS FINANCIAL CO INC FRN 17/11/2023	USD	511 543	509 155	1.37
25 000	GOLDMAN SACHS GROUP INC FRN 15/05/2026	USD	25 688	25 579	0.07
200 000	HESS CORP 4.3% 01/04/2027	USD	223 750	222 820	0.60
400 000	HSBC HOLDINGS PLC FRN 11/03/2025	USD	408 474	408 176	1.10
100 000	INTERNATIONAL BUSINESS MACHINES CORP 7% 30/10/2025	USD	125 985	125 366	0.34
50 000	JOHN DEERE CAPITAL CORP FRN 10/09/2021	USD	50 030	50 024	0.13
130 000	JPMORGAN CHASE & CO 2.972% 15/01/2023	USD	132 263	131 858	0.36
298 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	303 894	307 533	0.83
25 000	LINCOLN NATIONAL CORP 4.2% 15/03/2022	USD	25 933	25 675	0.07
23 000	MICHAEL KORS USA INC 4% 01/11/2024	USD	24 394	24 389	0.07
30 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 5.25% 01/08/2026	USD	31 124	30 921	0.08
400 000	NATWEST GROUP PLC FRN 15/05/2023	USD	404 316	403 964	1.09
100 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 2.25% 01/06/2030	USD	100 567	101 080	0.27
1 000	OESTERREICHISCHE KONTROLLBANK AG 2.375% 01/10/2021	USD	1 008	1 006	0.00
38 000	OWENS CORNING 3.95% 15/08/2029	USD	43 478	42 984	0.12
25 000	PRINCIPAL FINANCIAL GROUP INC 3.3% 15/09/2022	USD	26 062	25 870	0.07
64 000	PROLOGIS LP 1.25% 15/10/2030	USD	59 752	60 308	0.16
52 000	RAYTHEON TECHNOLOGIES CORP 4.125% 16/11/2028	USD	59 843	59 931	0.16

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)				
144 000	SHELL INTERNATIONAL FINANCE BV FRN 13/11/2023	USD	144 979	144 982	0.39
200 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 3.2% 23/09/2026	USD	218 456	217 220	0.59
90 000	SPIRIT AIRLINES PASS THROUGH TRUST 2015-1A 4.1% 01/10/2029	USD	63 485	64 305	0.17
25 000	TAPESTRY INC 3% 15/07/2022	USD	25 568	25 506	0.07
15 000	TARGET CORP 2.65% 15/09/2030	USD	15 660	16 104	0.04
822 000	TORONTO-DOMINION BANK FRN 27/01/2023	USD	826 320	826 873	2.23
71 000	TOYOTA MOTOR CREDIT CORP 2.6% 11/01/2022	USD	72 610	71 883	0.19
115 000	TRUIST FINANCIAL CORP 2.75% 01/04/2022	USD	117 562	116 945	0.32
272 000	UDR INC 1.9% 15/03/2033	USD	253 534	255 269	0.69
100 000	W R BERKLEY CORP 4.625% 15/03/2022	USD	104 080	102 946	0.28
864 000	WELLS FARGO & CO FRN 31/10/2023	USD	877 153	876 570	2.36
266 000	WESTPAC BANKING CORP FRN 11/01/2023	USD	267 954	267 918	0.72
	Total Bonds		**11 052 990**	**11 046 486**	**29.76**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
117 000	ASIAN DEVELOPMENT BANK 2.625% 12/01/2027	USD	129 477	126 982	0.34
299 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	335 645	336 865	0.91
25 000	ASIAN DEVELOPMENT BANK 5.82% 16/06/2028	USD	32 490	32 515	0.09
15 000	CANADA GOVERNMENT INTERNATIONAL BOND 2% 15/11/2022	USD	15 394	15 367	0.04
500 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 0.5% 28/01/2026	USD	491 755	492 375	1.33
53 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	55 976	56 124	0.15
243 000	INTER-AMERICAN DEVELOPMENT BANK 2.25% 18/06/2029	USD	257 053	258 705	0.70
23 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	24 310	24 207	0.07
62 000	PROVINCE OF BRITISH COLUMBIA CANADA 2.65% 22/09/2021	USD	62 484	62 339	0.17
1 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2043	USD	1 354	1 392	0.00
1 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	1 159	1 162	0.00
254 500	UNITED STATES TREASURY NOTE/BOND 0.375% 31/07/2027	USD	244 457	244 181	0.66
2 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	1 704	1 725	0.00
1 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	1 061	1 056	0.00
389 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	416 079	416 519	1.12
3 709 500	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2029	USD	3 996 407	4 007 999	10.80
9 384 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	10 569 631	10 822 581	29.15
7 219 800	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	8 985 268	9 247 549	24.91
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**25 621 704**	**26 149 643**	**70.44**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**36 674 694**	**37 196 129**	**100.20**
Total Investments			**36 674 694**	**37 196 129**	**100.20**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	70.44
Banks	20.06
Investment Banking and Brokerage Services	3.05
Leisure Goods	1.27
Real Estate Investment Trusts	1.02
Electricity	0.87
Oil, Gas and Coal	0.87
Travel and Leisure	0.40
Non-life Insurance	0.35
Software and Computer Services	0.34
Aerospace and Defense	0.30
Telecommunications Service Providers	0.27
Personal Care, Drug and Grocery Stores	0.20
Finance and Credit Services	0.19
Real Estate Investment and Services	0.16
Personal Goods	0.13
Construction and Materials	0.12
Life Insurance	0.07
Industrial Support Services	0.05
Retailers	0.04
	100.20

Geographical classification	%
United States of America	85.42
Canada	4.66
United Kingdom	4.10
Germany	2.83
Philippines	1.34
Australia	0.72
Ireland	0.59
Netherlands	0.39
Luxembourg	0.15
	100.20

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				
5 879 560	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	6 090 987	6 056 476	2.98
4 384 760	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	4 581 511	4 520 775	2.22
6 078 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	6 460 799	6 355 215	3.12
5 082 330	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	5 433 055	5 418 374	2.66
5 879 560	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	6 320 062	6 250 913	3.07
3 388 220	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	4 893 183	4 779 593	2.35
2 740 470	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	4 088 164	3 927 943	1.93
1 339 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	1 430 292	1 411 694	0.69
2 340 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	2 381 274	2 382 649	1.17
7 349 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	7 622 016	7 604 560	3.74
9 841 800	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	10 493 901	10 510 846	5.16
7 234 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	7 880 002	7 805 044	3.83
9 828 640	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	12 066 240	11 751 418	5.78
1 444 480	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	1 484 738	1 485 908	0.73
1 613 740	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	1 732 342	1 734 415	0.85
3 906 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	3 868 647	3 866 393	1.90
3 815 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	3 849 717	3 947 571	1.94
3 846 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	3 982 649	3 994 648	1.96
4 065 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	4 201 788	4 298 453	2.11
4 599 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	5 096 817	5 085 988	2.50
3 826 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	4 184 679	4 230 600	2.08
3 345 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	3 626 996	3 676 958	1.81
3 652 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	4 009 304	4 066 904	2.00
5 334 090	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	7 561 758	7 393 422	3.63
2 476 020.	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	3 479 554	3 409 826	1.68
1 594 450	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	1 649 032	1 627 280	0.80
2 736 090	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	2 953 624	2 927 835	1.44
3 094 640	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	3 327 078	3 326 614	1.63
3 855 600	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	5 454 216	5 399 614	2.65
3 141 480	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	3 242 198	3 221 588	1.58
3 779 670	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	4 015 827	3 976 515	1.95
3 065 530	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	3 334 119	3 288 179	1.62
2 596 730	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	3 703 959	3 611 506	1.77
1 312 530	PORTUGAL OBRIGACOES DO TESOURO OT 0.7% 15/10/2027	EUR	1 388 418	1 381 136	0.68
2 332 680	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	2 748 616	2 713 233	1.33
1 906 740	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	2 392 925	2 389 088	1.17
2 184 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	2 313 455	2 297 721	1.13
2 106 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	2 262 509	2 253 736	1.11
2 854 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	3 075 110	3 033 545	1.49
1 883 360.	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	2 749 629	2 647 891	1.30
1 564 000	SPAIN GOVERNMENT BOND 0% 31/01/2028	EUR	1 561 226	1 561 372	0.77
4 115 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	4 341 489	4 330 585	2.13
5 005 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	5 442 104	5 405 650	2.66
4 385 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	4 785 335	4 792 805	2.35

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)				
4 760 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	5 268 990	5 209 344	2.56
4 273 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	4 641 625	4 678 850	2.30
4 668 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	6 331 552	6 129 224	3.01
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**203 803 511**	**202 169 897**	**99.32**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**203 803 511**	**202 169 897**	**99.32**
	Total Investments		**203 803 511**	**202 169 897**	**99.32**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.32
	99.32

Geographical classification	%
Italy	21.60
France	19.68
Germany	18.33
Spain	15.77
Netherlands	6.93
Belgium	6.52
Austria	5.03
Portugal	3.19
Ireland	1.58
Finland	0.69
	99.32

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				
7 652 270	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	7 978 751	7 878 854	1.89
7 652 270	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	7 830 415	7 840 133	1.88
8 111 240	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	8 404 553	8 355 145	2.00
1 989 230	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	2 079 873	2 054 855	0.49
9 335 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	9 709 985	9 592 586	2.30
2 448 200	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	2 519 001	2 522 013	0.60
8 111 240	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	8 589 725	8 526 049	2.04
7 805 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	8 260 794	8 202 270	1.96
4 208 450	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	5 952 977	5 793 310	1.39
6 580 990	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	10 532 194	10 318 927	2.47
3 596 150	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	5 876 009	5 682 025	1.36
1 666 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	1 702 909	1 677 179	0.40
1 543 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	1 635 110	1 630 180	0.39
1 920 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	2 039 209	2 027 578	0.49
1 377 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	1 478 973	1 483 483	0.36
1 622 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	2 003 728	1 976 407	0.47
15 069 400	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	18 828 836	18 496 783	4.42
13 070 180	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	13 221 450	13 144 811	3.15
13 842 380	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	14 016 231	13 804 037	3.31
13 923 880	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	14 739 264	14 612 137	3.50
13 945 980	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	15 026 397	14 913 273	3.57
15 031 270	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	17 115 406	17 169 768	4.10
12 126 680	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	18 089 052	17 540 514	4.19
2 475 700	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	2 556 404	2 507 191	0.60
3 130 420	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	3 433 159	3 420 704	0.82
1 867 350	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	2 114 920	2 100 750	0.50
2 877 390	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	3 532 395	3 492 835	0.84
2 355 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 15/07/2028	EUR	2 354 122	2 361 900	0.57
6 313 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	6 338 720	6 387 493	1.53
5 232 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	5 273 198	5 346 528	1.28
7 272 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	7 449 351	7 702 212	1.84
7 072 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	7 761 463	7 655 935	1.83
6 535 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	7 587 036	7 637 193	1.83
6 662 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	7 885 027	7 942 903	1.90
8 006 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	9 776 665	9 941 370	2.38
7 319 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	9 429 176	9 529 558	2.28
9 433 690	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	13 036 695	13 023 020	3.12
9 416 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	14 026 258	14 100 460	3.38
3 899 160	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	3 991 522	3 952 189	0.95
5 153 120	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	5 627 427	5 586 240	1.34
4 482 920	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	4 918 130	4 918 884	1.18
4 296 750	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	4 428 976	4 366 701	1.05
3 739 060	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	3 913 174	3 893 745	0.93

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)				
4 476 850	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	4 868 787	4 827 522	1.16
2 935 410	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	3 018 348	2 992 797	0.72
3 639 430	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	4 191 021	4 182 833	1.00
4 037 990	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	4 613 036	4 672 237	1.12
2 203 940	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	2 934 610	2 905 234	0.70
3 346 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	3 413 369	3 372 902	0.81
2 253 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	2 255 316	2 253 789	0.54
3 590 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	3 822 423	3 781 670	0.91
6 724 000	SPAIN GOVERNMENT BOND 0.1% 30/04/2031	EUR	6 480 894	6 521 473	1.56
6 445 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	6 504 230	6 566 424	1.57
6 637 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	6 831 517	6 845 667	1.64
7 686 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	8 449 492	8 325 168	1.99
6 834 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	7 500 629	7 481 727	1.79
6 523 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	7 197 416	7 180 910	1.72
7 035 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	8 162 408	8 072 663	1.93
5 744 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	7 960 434	7 875 196	1.89
7 807 870	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	11 549 312	11 298 300	2.71
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**422 817 902**	**420 266 640**	**100.64**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**422 817 902**	**420 266 640**	**100.64**
	Total Investments		**422 817 902**	**420 266 640**	**100.64**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	100.64
	100.64

Geographical classification	%
France	26.28
Italy	21.94
Germany	18.38
Spain	16.80
Portugal	3.53
Belgium	3.46
Netherlands	3.13
Ireland	2.76
Austria	2.25
Finland	2.11
	100.64

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				
330 070	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	299 466	306 582	0.33
1 540 330	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	1 494 428	1 416 472	1.52
1 567 840	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	2 051 313	1 978 175	2.12
1 567 840	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	2 462 530	2 405 255	2.58
1 677 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	2 703 747	2 624 441	2.81
1 072 740	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	1 854 205	1 777 466	1.91
1 512 830	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	2 579 140	2 464 461	2.63
1 017 720	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	1 879 430	1 793 284	1.92
1 127 750	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	2 241 890	2 135 959	2.29
193 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	174 136	169 219	0.18
219 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	220 650	213 146	0.23
205 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	252 133	250 436	0.27
250 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	373 164	363 503	0.39
986 310	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	1 009 954	966 682	1.04
469 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	425 027	363 184	0.39
510 510	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	497 330	487 813	0.52
1 679 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	1 733 269	1 605 799	1.72
1 720 450	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	2 104 561	1 999 972	2.15
714 990	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	921 370	900 952	0.97
1 588 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	1 951 310	1 928 485	2.07
1 582 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	2 046 840	2 038 017	2.19
1 420 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	2 252 210	2 214 251	2.38
1 106 730	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	2 167 772	2 097 585	2.25
918 480	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	1 882 167	1 817 727	1.95
1 459 690	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	2 385 082	2 317 097	2.49
2 066 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	3 695 711	3 583 762	3.84
192 540	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	187 548	189 323	0.20
366 240	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	431 867	426 259	0.46
337 600	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	389 467	401 568	0.43
493 440	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	623 361	633 256	0.68
682 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	662 661	649 448	0.70
468 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	470 404	454 816	0.49
650 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	658 352	630 006	0.68
797 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	837 398	832 522	0.89
275 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	264 621	269 244	0.29
847 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	882 180	964 758	1.04
871 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	942 956	996 894	1.07
952 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	1 024 783	1 142 514	1.23
530 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	562 205	627 234	0.67
823 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	917 386	1 019 812	1.09
733 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	876 479	927 553	1.00
902 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	1 067 654	1 184 831	1.27
901 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	1 080 128	1 226 657	1.32

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)				
734 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	950 479	1 069 644	1.15
1 534 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	1 976 007	2 117 119	2.27
991 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	1 444 956	1 585 749	1.70
1 253 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	1 830 015	1 971 758	2.12
1 219 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	1 788 070	1 935 674	2.08
338 160	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	340 936	325 574	0.35
275 060	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	242 023	229 133	0.25
305 480	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	350 784	352 640	0.38
608 650	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	718 817	719 193	0.77
545 330	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	661 553	659 588	0.71
472 390	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	585 779	580 874	0.62
375 680	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	542 327	526 102	0.56
340 850	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	476 291	475 268	0.51
535 650	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	910 190	890 673	0.96
951 650	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	1 636 123	1 599 000	1.72
323 470	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	309 907	313 265	0.34
447 180	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	442 903	400 445	0.43
589 070	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	639 737	621 622	0.67
1 017 560	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	1 679 014	1 642 932	1.76
883 710	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	1 568 606	1 517 003	1.63
988 970	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	1 640 865	1 586 842	1.70
165 040	PORTUGAL OBRIGACOES DO TESOURO OT 1% 12/04/2052	EUR	152 891	150 658	0.16
230 570	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	349 505	373 364	0.40
516 130	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	737 922	773 973	0.83
175 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	174 637	160 293	0.17
110 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	104 060	105 001	0.11
282 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	305 164	291 385	0.31
192 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	210 876	176 093	0.19
146 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	187 759	191 445	0.21
451 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	553 431	553 296	0.59
330 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	560 296	546 134	0.59
388 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	630 205	616 121	0.66
208 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	442 184	433 012	0.46
773 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	1 274 192	1 236 684	1.33
418 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	410 005	411 956	0.44
994 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	942 409	899 162	0.96
913 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	948 077	927 389	1.00
275 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	254 446	242 679	0.26
797 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	1 036 349	1 046 660	1.12
952 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	1 240 997	1 286 599	1.38
819 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	1 274 801	1 263 439	1.36
1 123 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	1 661 694	1 678 200	1.80
1 182 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	1 931 475	1 954 543	2.10
1 060 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	1 758 072	1 777 535	1.91

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)				
833 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	1 482 796	1 505 906	1.62
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**92 897 910**	**92 518 045**	**99.29**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**92 897 910**	**92 518 045**	**99.29**
Total Investments			**92 897 910**	**92 518 045**	**99.29**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.29
	99.29

Geographical classification	%
France	23.96
Italy	21.04
Germany	18.14
Spain	13.95
Belgium	6.82
Netherlands	6.53
Austria	4.62
Ireland	1.77
Portugal	1.39
Finland	1.07
	99.29

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				
6 209 870	BUNDESOBLIGATION 0% 05/04/2024	EUR	6 374 750	6 329 410	0.93
5 153 250	BUNDESOBLIGATION 0% 07/10/2022	EUR	5 236 536	5 199 088	0.76
6 606 480	BUNDESOBLIGATION 0% 10/04/2026	EUR	6 814 586	6 793 443	1.00
1 318 840	BUNDESOBLIGATION 0% 10/10/2025 (ISIN DE0001030716)	EUR	1 368 541	1 356 559	0.20
6 602 530	BUNDESOBLIGATION 0% 10/10/2025 (ISIN DE0001141828)	EUR	6 846 154	6 782 119	1.00
5 281 590	BUNDESOBLIGATION 0% 11/04/2025	EUR	5 460 207	5 410 725	0.79
4 885 910	BUNDESOBLIGATION 0% 13/10/2023	EUR	4 992 903	4 965 428	0.73
4 884 990	BUNDESOBLIGATION 0% 14/04/2023	EUR	4 977 209	4 944 221	0.73
5 941 880	BUNDESOBLIGATION 0% 18/10/2024	EUR	6 133 427	6 071 859	0.89
6 606 270	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	6 944 532	6 800 825	1.00
6 603 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	6 803 092	6 762 514	0.99
5 947 400	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	6 230 261	5 964 350	0.88
2 770 920	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	2 781 905	2 751 939	0.40
7 795 260	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	8 034 657	8 028 338	1.18
7 002 360	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	7 349 100	7 211 731	1.06
1 720 510	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	1 819 702	1 777 631	0.26
8 057 360	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	8 477 006	8 276 117	1.21
1 584 010	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	1 463 887	1 463 887	0.21
7 398 110	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	7 329 638	6 784 067	1.00
5 812 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	6 086 514	5 987 976	0.88
2 112 370	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	2 172 641	2 175 319	0.32
8 055 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	8 446 669	8 411 737	1.23
6 998 020	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	7 441 928	7 352 120	1.08
6 737 640	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	7 097 199	7 078 901	1.04
8 060 470	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	8 548 345	8 481 227	1.24
6 733 920	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	7 214 700	7 174 992	1.05
7 795 520	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	8 331 902	8 285 468	1.22
5 947 510	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	6 371 822	6 264 512	0.92
7 268 130	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	7 885 823	7 761 999	1.14
7 527 130	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	9 991 776	9 480 420	1.39
5 416 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	5 717 084	5 554 704	0.82
5 416 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/02/2023	EUR	5 768 605	5 610 639	0.82
5 943 020	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2023	EUR	6 356 389	6 188 318	0.91
5 943 230	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	6 474 991	6 321 219	0.93
5 943 460	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	6 506 960	6 330 231	0.93
5 942 190	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	6 491 905	6 286 243	0.92
7 529 480	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	11 998 365	11 549 093	1.69
8 056 620	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	13 139 229	12 601 358	1.86
5 152 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	8 912 968	8 528 550	1.25
7 265 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	12 337 229	11 989 693	1.77
4 886 660	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	8 996 680	8 678 708	1.27

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)				
3 631 793.56	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	5 230 629	5 002 432	0.73
6 472 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	11 120 609	10 651 755	1.56
5 417 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	10 736 810	10 263 760	1.51
5 679 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	9 326 864	8 904 900	1.31
4 493 453.51	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	6 685 390	6 328 805	0.93
3 104 890	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	5 165 443	4 897 964	0.72
7 268 590	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	7 651 730	7 580 049	1.11
4 228 640	BUNDESSCHATZANWEISUNGEN 0% 10/03/2023	EUR	4 284 871	4 278 432	0.63
3 701 440	BUNDESSCHATZANWEISUNGEN 0% 15/12/2022	EUR	3 751 973	3 738 380	0.55
1 582 000	BUNDESSCHATZANWEISUNGEN 0% 16/06/2023	EUR	1 602 669	1 602 669	0.24
3 965 300	BUNDESSCHATZANWEISUNGEN 0% 16/09/2022	EUR	4 019 646	3 998 371	0.59
1 149 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	1 167 934	1 165 689	0.17
802 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	822 146	818 140	0.12
1 085 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	1 117 061	1 096 501	0.16
798 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	819 522	782 838	0.11
698 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	632 865	616 160	0.09
600 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	605 226	605 226	0.09
796 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	818 543	775 941	0.11
1 331 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	1 397 327	1 395 154	0.20
1 338 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	1 410 479	1 409 583	0.21
919 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	968 326	968 167	0.14
1 249 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	1 326 661	1 318 944	0.19
897 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	971 610	965 934	0.14
977 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	1 043 501	1 036 353	0.15
906 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	1 029 248	1 017 212	0.15
746 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	947 716	913 328	0.13
995 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	1 057 602	1 033 780	0.15
1 029 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	1 085 851	1 057 601	0.16
998 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	1 099 650	1 072 900	0.16
908 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	1 370 848	1 322 593	0.19
1 057 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	1 315 827	1 287 743	0.19
1 218 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	1 506 292	1 444 853	0.21
4 470 430	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	4 661 662	4 649 471	0.68
5 472 630	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	6 855 271	6 717 653	0.99
1 788 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2023	EUR	1 817 072	1 807 286	0.27
2 538 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	2 580 730	2 578 890	0.38
4 230 220	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	4 343 143	4 316 940	0.63
957 800	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	974 462	975 040	0.14
4 424 880	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	4 489 228	4 474 881	0.66
4 428 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	4 505 976	4 503 281	0.66
4 962 300	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	5 082 385	5 060 802	0.74
4 744 940	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	4 825 952	4 771 274	0.70
5 031 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	5 138 318	5 018 027	0.74
2 360 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	2 323 822	2 329 046	0.34

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)				
4 101 920	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	4 223 088	4 243 231	0.62
4 495 880	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	4 710 330	4 704 938	0.69
4 836 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	5 126 176	5 074 856	0.74
1 994 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	2 077 585	1 954 651	0.29
947 650	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	783 159	732 012	0.11
1 033 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	986 822	987 533	0.14
5 278 100	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	5 652 669	5 637 539	0.83
3 395 390	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	3 575 120	3 246 842	0.48
5 063 800	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	5 423 623	5 413 709	0.79
4 034 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	4 374 711	4 352 725	0.64
3 925 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	4 215 407	4 182 955	0.61
4 061 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	4 672 750	4 552 014	0.67
4 355 030	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	4 994 418	4 878 722	0.72
5 461 510	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	6 296 867	6 237 318	0.92
3 477 790	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	4 373 774	4 042 931	0.59
5 196 500	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	5 569 693	5 434 110	0.80
1 446 940	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 964 626	1 822 783	0.27
3 209 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	4 015 786	3 896 461	0.57
4 286 680	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	4 719 267	4 628 543	0.68
3 199 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	4 289 577	4 121 712	0.60
3 869 340	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	4 310 371	4 193 204	0.62
4 005 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	4 305 870	4 160 326	0.61
5 481 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	6 712 888	6 553 549	0.96
2 872 800	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	4 633 796	4 477 402	0.66
4 913 250	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	6 061 754	5 860 770	0.86
2 236 230	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	4 473 513	4 239 445	0.62
1 856 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	3 924 159	3 674 155	0.54
2 950 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	4 849 994	4 682 272	0.69
4 993 680	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	5 872 480	5 565 456	0.82
4 174 990	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	7 535 594	7 241 311	1.06
3 223 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	5 378 965	5 171 249	0.76
4 403 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	6 645 885	6 370 418	0.93
3 784 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	6 441 526	6 183 277	0.91
3 408 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	4 641 359	4 380 048	0.64
1 181 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	1 525 897	1 379 402	0.20
3 779 520	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	3 851 932	3 846 852	0.56
3 871 710	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	4 011 105	3 970 690	0.58
1 442 780	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	1 384 893	1 397 325	0.21
1 993 870	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	2 036 538	1 792 050	0.26
3 447 050	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	3 563 579	3 503 926	0.51
2 672 250	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	2 700 929	2 697 503	0.40
4 399 660	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	4 560 198	4 550 832	0.67
3 001 550	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	3 157 002	3 126 715	0.46
2 630 540	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	2 906 582	2 782 388	0.41

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)				
4 657 500	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	4 918 251	4 898 991	0.72
3 778 150	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	4 070 063	4 052 236	0.59
3 593 750	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	3 903 091	3 874 961	0.57
4 326 030	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	4 662 162	4 544 040	0.67
3 759 110	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	4 171 524	4 067 413	0.60
3 809 170	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	5 056 027	4 937 960	0.72
4 544 190	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	7 641 599	7 362 428	1.08
1 048 380	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	1 179 276	1 121 096	0.16
3 946 040	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	7 071 763	6 781 724	1.00
3 861 360	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	6 447 185	6 195 880	0.91
3 200 750	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	4 674 670	4 451 283	0.65
2 024 658	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	2 497 891	2 283 045	0.33
1 219 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	1 238 136	1 234 908	0.18
1 366 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	1 398 103	1 390 042	0.20
1 360 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	1 398 414	1 370 676	0.20
920 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	922 345	920 460	0.14
769 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2023	EUR	782 598	778 036	0.11
681 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	695 123	694 961	0.10
873 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	884 416	880 202	0.13
412 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	415 801	377 454	0.06
1 461 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	1 547 981	1 538 871	0.23
1 366 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	1 434 332	1 437 100	0.21
253 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	238 012	241 742	0.04
1 316 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	1 407 629	1 408 252	0.21
638 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	719 553	659 469	0.10
1 785 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	1 903 008	1 897 277	0.28
434 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	521 988	398 651	0.06
1 396 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	1 516 624	1 501 328	0.22
330 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	461 730	433 604	0.06
1 020 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	1 289 950	1 253 427	0.18
1 280 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	1 403 640	1 376 640	0.20
1 489 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	1 611 489	1 571 714	0.23
746 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	1 379 464	1 234 779	0.18
1 071 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	1 409 501	1 378 270	0.20
878 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	1 444 092	1 394 352	0.20
1 317 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	1 461 749	1 391 983	0.20
469 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	1 028 970	977 091	0.14
1 752 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	2 894 247	2 799 784	0.41
1 149 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	1 512 233	1 442 282	0.21

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)				
1 176 495.63	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	1 742 007	1 653 976	0.24
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**695 905 601**	**678 476 964**	**99.55**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**695 905 601**	**678 476 964**	**99.55**
	Total Investments		**695 905 601**	**678 476 964**	**99.55**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.55
	99.55

Geographical classification	%
Germany	49.74
France	29.56
Netherlands	12.07
Austria	4.94
Finland	3.24
	99.55

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					
1 009	ADYEN NV	EUR	2 285 949	2 465 539	6.17
20 641	AIRBUS SE	EUR	2 544 056	2 654 411	6.65
37 746	AMADEUS IT GROUP SA - A	EUR	2 213 328	2 655 339	6.64
509	AMAZON.COM INC	USD	1 652 168	1 751 041	4.39
9 330	ANHEUSER-BUSCH INBEV SA/NV	EUR	738 801	672 829	1.69
8 699	APPLE INC	USD	1 091 351	1 191 415	2.98
15 858	ASR NEDERLAND NV	EUR	646 822	612 888	1.53
12 322	BASF SE - REG	EUR	1 037 739	970 865	2.43
13 409	BAYER AG	EUR	864 121	814 328	2.04
40 026	CNH INDUSTRIAL NV	EUR	712 419	660 976	1.66
2 663	COVESTRO AG	EUR	176 932	171 988	0.43
59 957	DAIICHI SANKYO CO LTD	JPY	1 685 458	1 293 513	3.24
118 704	DAVIDE CAMPARI-MILANO NV	EUR	1 449 714	1 590 009	3.98
30 067	DEUTSCHE BANK AG - REG	EUR	399 390	391 722	0.98
208	DEUTSCHE POST AG - REG	EUR	13 056	14 149	0.04
62 337	EQUINOR ASA	NOK	1 339 121	1 319 733	3.31
8 077	EURONEXT NV	EUR	895 729	878 350	2.20
419	FAST RETAILING CO LTD	JPY	334 992	315 713	0.79
6 279	HONEYWELL INTERNATIONAL INC	USD	1 406 747	1 377 989	3.45
18 339	INFINEON TECHNOLOGIES AG - REG	EUR	747 534	735 525	1.84
145 554	ING GROEP NV	EUR	1 820 264	1 922 903	4.82
11 203	KBC GROUP NV	EUR	931 732	854 267	2.14
26 947	KONINKLIJKE AHOLD DELHAIZE NV	EUR	794 643	801 148	2.01
42 788	KONINKLIJKE PHILIPS NV	EUR	2 214 415	2 120 520	5.31
2 046	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	602 128	560 366	1.40
13 917	PROSUS NV	EUR	1 585 076	1 361 099	3.41
130 183	PROXIMUS SADP	EUR	2 755 383	2 514 915	6.30
12 993	SAP SE	EUR	1 848 573	1 831 134	4.59
31 146	SEKISUI HOUSE LTD	JPY	602 915	639 392	1.60
5 725	SIEMENS AG - REG	EUR	947 050	907 183	2.27
7 029	SIEMENS HEALTHINEERS AG	EUR	393 450	430 789	1.08
8 093	SOLVAY SA	EUR	1 026 192	1 028 851	2.58
12 529	TELIA CO AB	EUR	54 831	55 644	0.14
5 855	TREND MICRO INC/JAPAN	JPY	285 702	307 020	0.77
48 912	UPM-KYMMENE OYJ	EUR	1 959 035	1 850 351	4.63
Total Shares			**40 056 816**	**39 723 904**	**99.49**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**40 056 816**	**39 723 904**	**99.49**
Total Investments			**40 056 816**	**39 723 904**	**99.49**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	15.40
Banks	7.94
Aerospace and Defense	6.65
Telecommunications Service Providers	6.44
Pharmaceuticals and Biotechnology	6.36
Industrial Support Services	6.17
General Industrials	5.72
Chemicals	5.44
Medical Equipment and Services	5.31
Retailers	5.18
Technology Hardware and Equipment	4.83
Industrial Materials	4.63
Tobacco	3.98
Oil, Gas and Coal	3.31
Non-life Insurance	2.94
Investment Banking and Brokerage Services	2.20
Personal Care, Drug and Grocery Stores	2.01
Beverages	1.69
Industrial Transportation	1.69
Household Goods and Home Construction	1.60
	99.49

Geographical classification	%
Netherlands	37.74
Germany	17.10
Belgium	12.70
United States of America	10.82
Spain	6.65
Japan	6.40
Finland	4.63
Norway	3.31
Sweden	0.14
	99.49

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					
5 700 000	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	EUR	5 804 441	5 812 233	0.36
350 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	360 059	359 492	0.02
275 000	ABN AMRO BANK NV 0.875% 15/01/2024	EUR	283 496	283 047	0.02
950 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 1% 02/12/2024	EUR	993 178	987 326	0.06
100 000	ALD SA FRN 16/07/2021	EUR	100 073	100 018	0.01
700 000	ALD SA 0.375% 19/10/2023	EUR	706 882	706 916	0.04
3 600 000	ALD SA 1.25% 11/10/2022	EUR	3 676 313	3 671 748	0.23
100 000	ALLIANZ FINANCE II BV 1.375% 21/04/2031	EUR	110 088	111 018	0.01
1 400 000	AMADEUS IT GROUP SA FRN 09/02/2023	EUR	1 401 979	1 401 638	0.09
100 000	AMADEUS IT GROUP SA 1.5% 18/09/2026	EUR	106 397	106 601	0.01
1 276 000	AMERICAN TOWER CORP 0.875% 21/05/2029	EUR	1 273 046	1 287 573	0.08
146 000	AMERICAN TOWER CORP 1.25% 21/05/2033	EUR	146 702	148 240	0.01
7 700 000	ASSICURAZIONI GENERALI SPA 3.875% 29/01/2029	EUR	9 022 389	9 104 865	0.56
400 000	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	470 381	469 428	0.03
800 000	AUCHAN HOLDING SA 3.25% 23/07/2027	EUR	928 886	929 024	0.06
13 900 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	14 000 681	14 001 192	0.86
27 700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	27 848 069	27 821 326	1.70
100 000	BANCO SANTANDER SA 1.375% 14/12/2022	EUR	102 526	102 459	0.01
200 000	BANCO SANTANDER SA 1.625% 22/10/2030	EUR	205 472	206 432	0.01
1 700 000	BANCO SANTANDER SA 2.125% 08/02/2028	EUR	1 836 167	1 842 443	0.11
400 000	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	451 194	450 944	0.03
4 052 000	BANK OF AMERICA CORP FRN 04/05/2023	EUR	4 075 298	4 073 192	0.25
9 028 000	BANK OF AMERICA CORP FRN 24/08/2025	EUR	9 186 789	9 187 615	0.57
9 157 000	BANK OF AMERICA CORP FRN 25/04/2024	EUR	9 220 715	9 218 077	0.57
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.5% 25/05/2028	EUR	111 233	111 911	0.01
3 000 000	BARCLAYS PLC FRN 12/05/2026	EUR	3 049 026	3 057 300	0.19
1 248 000	BARCLAYS PLC FRN 12/05/2032	EUR	1 256 412	1 259 968	0.08
700 000	BERLIN HYP AG 0.375% 28/08/2023	EUR	713 193	712 411	0.04
1 000 000	BERLIN HYP AG 1% 05/02/2026	EUR	1 050 970	1 051 280	0.06
2 300 000	BMW FINANCE NV FRN 24/06/2022	EUR	2 311 856	2 311 730	0.14
70 000	BMW FINANCE NV 0% 24/03/2023	EUR	70 414	70 398	0.00
13 000	BMW FINANCE NV 0.125% 13/07/2022	EUR	13 076	13 075	0.00
500 000	BMW FINANCE NV 0.2% 11/01/2033	EUR	482 294	481 875	0.03
101 000	BMW FINANCE NV 0.375% 24/09/2027	EUR	103 263	103 129	0.01
1 000	BMW FINANCE NV 0.5% 22/11/2022	EUR	1 013	1 013	0.00
59 000	BMW FINANCE NV 0.625% 06/10/2023	EUR	60 206	60 204	0.00
1 000	BMW FINANCE NV 0.75% 13/07/2026	EUR	1 035	1 040	0.00
1 000	BMW FINANCE NV 0.75% 15/04/2024	EUR	1 027	1 027	0.00
33 000	BMW FINANCE NV 0.875% 03/04/2025	EUR	34 275	34 283	0.00
101 000	BMW FINANCE NV 0.875% 14/01/2032	EUR	106 374	106 030	0.01
1 000	BMW FINANCE NV 1% 29/08/2025	EUR	1 047	1 047	0.00
16 000	BMW FINANCE NV 1.125% 22/05/2026	EUR	16 904	16 930	0.00
261 000	BMW US CAPITAL LLC 0.625% 20/04/2022	EUR	263 455	263 276	0.02
30 821 000	BNG BANK NV 0.125% 19/04/2033	EUR	30 460 393	30 462 551	1.87

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)				
4 000	BNG BANK NV 1% 12/01/2026	EUR	4 245	4 245	0.00
225 000	BNP PARIBAS SA FRN 07/06/2024	EUR	228 199	228 157	0.01
200 000	BNP PARIBAS SA FRN 13/04/2027	EUR	198 311	198 750	0.01
1 600 000	BNP PARIBAS SA FRN 17/04/2029	EUR	1 638 776	1 656 752	0.10
10 235 000	BNP PARIBAS SA FRN 22/05/2023	EUR	10 323 323	10 324 659	0.64
16 509 000	BNP PARIBAS SA FRN 22/09/2022	EUR	16 668 555	16 663 029	1.02
535 000	BNP PARIBAS SA 1.25% 19/03/2025	EUR	559 530	558 727	0.03
436 000	BNP PARIBAS SA 2.25% 11/01/2027	EUR	476 136	476 243	0.03
1 000	BNP PARIBAS SA 2.375% 20/05/2024	EUR	1 076	1 075	0.00
200 000	BOOKING HOLDINGS INC 2.15% 25/11/2022	EUR	206 664	205 648	0.01
2 549 000	BP CAPITAL MARKETS PLC 0.83% 19/09/2024	EUR	2 628 962	2 626 948	0.16
406 000	BP CAPITAL MARKETS PLC 0.831% 08/11/2027	EUR	419 759	419 085	0.03
1 600 000	BP CAPITAL MARKETS PLC 1.876% 07/04/2024	EUR	1 694 560	1 690 608	0.10
3 300 000	BPCE SA 0.01% 14/01/2027	EUR	3 270 251	3 272 247	0.20
200 000	BPCE SA 1.125% 14/12/2022	EUR	204 741	204 556	0.01
700 000	BPCE SA 2.875% 22/04/2026	EUR	782 335	782 852	0.05
203 000	BRITISH TELECOMMUNICATIONS PLC 1.125% 10/03/2023	EUR	208 262	207 628	0.01
2 600 000	CAPGEMINI SE 1.625% 15/04/2026	EUR	2 794 142	2 789 852	0.17
12 400 000	CASSA DEPOSITI E PRESTITI SPA 0.75% 30/06/2029	EUR	12 408 307	12 474 028	0.77
450 000	CCEP FINANCE IRELAND DAC 0% 06/09/2025	EUR	449 782	450 324	0.03
260 000	CCEP FINANCE IRELAND DAC 0.5% 06/09/2029	EUR	258 020	259 873	0.02
1 000 000	CIE DE SAINT-GOBAIN 1% 17/03/2025	EUR	1 045 435	1 042 380	0.06
200 000	CIE DE SAINT-GOBAIN 1.375% 14/06/2027	EUR	215 680	215 310	0.01
300 000	CITIGROUP INC 1.75% 28/01/2025	EUR	318 695	318 753	0.02
500 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 12/09/2025	EUR	533 728	531 285	0.03
500 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	537 631	535 765	0.03
27 000	COMMERZBANK AG 0.5% 04/12/2026	EUR	27 458	27 422	0.00
17 000	COMMERZBANK AG 0.5% 28/08/2023	EUR	17 265	17 246	0.00
372 000	COMMERZBANK AG 0.625% 28/08/2024	EUR	380 619	380 102	0.02
300 000	COMMERZBANK AG 0.875% 22/01/2027	EUR	304 706	305 286	0.02
424 000	COMMERZBANK AG 1% 04/03/2026	EUR	441 710	441 138	0.03
1 159 000	COOPERATIEVE RABOBANK UA 0.5% 06/12/2022	EUR	1 176 600	1 175 064	0.07
400 000	COOPERATIEVE RABOBANK UA 4.125% 14/09/2022	EUR	420 872	420 588	0.03
5 073 000	COVESTRO AG 0.875% 03/02/2026	EUR	5 250 825	5 243 554	0.32
429 000	CPPIB CAPITAL INC 0.05% 24/02/2031	EUR	422 589	423 041	0.03
5 256 000	CPPIB CAPITAL INC 1.5% 04/03/2033	EUR	5 925 160	5 946 008	0.37
600 000	CREDIT AGRICOLE ASSURANCES SA 2% 17/07/2030	EUR	630 497	629 532	0.04
3 800 000	CREDIT AGRICOLE SA 2% 25/03/2029	EUR	4 077 136	4 104 912	0.25
10 000	CREDIT AGRICOLE SA 2.75% 20/06/2024	EUR	10 845	10 839	0.00
62 510	CREDIT AGRICOLE SA 3.15% 19/07/2023	EUR	67 067	66 934	0.00
80 000	CREDIT AGRICOLE SA 4.1% 17/04/2024	EUR	89 742	89 327	0.01
34 300 000	CREDIT AGRICOLE SA/LONDON FRN 06/03/2023	EUR	34 575 253	34 571 656	2.12
9 400 000	CREDIT AGRICOLE SA/LONDON FRN 17/01/2022	EUR	9 435 186	9 427 542	0.58
300 000	CREDIT AGRICOLE SA/LONDON 1% 16/09/2024	EUR	314 535	311 799	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)				
500 000	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	522 922	522 440	0.03
716 000	CREDIT SUISSE AG/LONDON FRN 18/05/2022	EUR	721 796	721 306	0.04
288 000	CREDIT SUISSE AG/LONDON FRN 27/08/2021	EUR	288 257	288 242	0.02
2 000 000	CREDIT SUISSE AG/LONDON 1.5% 10/04/2026	EUR	2 129 520	2 124 960	0.13
1 197 000	CREDIT SUISSE GROUP AG FRN 16/01/2026	EUR	1 203 788	1 204 912	0.07
100 000	CREDIT SUISSE GROUP AG 0.625% 18/01/2033	EUR	94 415	94 157	0.01
376 000	CREDIT SUISSE GROUP AG 0.65% 10/09/2029	EUR	374 175	371 428	0.02
176 000	DAIMLER AG 0.375% 08/11/2026	EUR	179 240	178 913	0.01
26 000	DAIMLER AG 1.5% 09/03/2026	EUR	27 892	27 828	0.00
1 000	DAIMLER AG 2% 22/08/2026	EUR	1 100	1 100	0.00
126 000	DAIMLER AG 2% 27/02/2031	EUR	143 207	143 213	0.01
100 000	DAIMLER INTERNATIONAL FINANCE BV FRN 11/01/2023	EUR	100 491	100 534	0.01
2 400 000	DAIMLER INTERNATIONAL FINANCE BV FRN 11/05/2022	EUR	2 408 069	2 407 824	0.15
1 823 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 06/11/2023	EUR	1 837 100	1 839 535	0.11
425 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 11/05/2022	EUR	427 554	427 486	0.03
50 000	DAIMLER INTERNATIONAL FINANCE BV 0.625% 27/02/2023	EUR	50 784	50 778	0.00
45 000	DAIMLER INTERNATIONAL FINANCE BV 0.85% 28/02/2025	EUR	46 552	46 565	0.00
178 000	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	183 158	183 078	0.01
7 000	DAIMLER INTERNATIONAL FINANCE BV 1% 11/11/2025	EUR	7 279	7 317	0.00
13 000	DAIMLER INTERNATIONAL FINANCE BV 1.5% 09/02/2027	EUR	14 029	14 000	0.00
1 300 000	DANONE SA 0.571% 17/03/2027	EUR	1 341 422	1 339 208	0.08
11 200 000	DEUTSCHE BANK AG FRN 10/09/2021	EUR	11 212 208	11 210 416	0.69
1 200 000	DEUTSCHE BANK AG FRN 16/05/2022	EUR	1 204 919	1 205 316	0.07
1 500 000	DEUTSCHE BANK AG 1.625% 20/01/2027	EUR	1 564 630	1 578 120	0.10
1 000	DEUTSCHE BOERSE AG 1.125% 26/03/2028	EUR	1 070	1 071	0.00
1 000	DEUTSCHE BOERSE AG 1.625% 08/10/2025	EUR	1 077	1 077	0.00
4 000	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	4 174	4 179	0.00
255 000	DEUTSCHE TELEKOM AG 0.875% 25/03/2026	EUR	265 765	265 845	0.02
87 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 01/12/2025	EUR	92 549	92 521	0.01
300 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.5% 03/04/2028	EUR	325 563	325 839	0.02
100 000	DEXIA CREDIT LOCAL SA 0.625% 21/01/2022	EUR	100 883	100 649	0.01
400 000	DNB BANK ASA FRN 25/07/2022	EUR	403 570	403 144	0.02
100 000	DS SMITH PLC 0.875% 12/09/2026	EUR	102 348	102 289	0.01
1 980 000	EASYJET FINCO BV 1.875% 03/03/2028	EUR	1 990 411	1 986 098	0.12
400 000	ELO SACA 2.875% 29/01/2026	EUR	446 986	445 872	0.03
400 000	ENI SPA 2% 18/05/2031	EUR	447 662	451 732	0.03
100 000	ENI SPA 3.75% 12/09/2025	EUR	116 891	115 922	0.01
1 900 000	EURONEXT NV 0.75% 17/05/2031	EUR	1 894 006	1 920 786	0.12
100 000	EUTELSAT SA 2.25% 13/07/2027	EUR	109 514	109 661	0.01
100 000	FASTIGHETS AB BALDER 1.875% 23/01/2026	EUR	105 487	105 571	0.01
2 550 000	FEDEX CORP 0.45% 04/05/2029	EUR	2 546 213	2 542 299	0.16
399 000	FEDEX CORP 0.95% 04/05/2033	EUR	394 785	396 650	0.02
100 000	FERROVIAL EMISIONES SA 0.54% 12/11/2028	EUR	100 665	100 674	0.01
101 000	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	100 223	100 706	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)				
25 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.25% 29/11/2023	EUR	25 251	25 211	0.00
83 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 11/07/2025	EUR	87 775	87 801	0.01
122 000	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	131 762	131 388	0.01
1 190 000	GOLDMAN SACHS GROUP INC FRN 09/09/2022	EUR	1 191 333	1 191 142	0.07
1 054 000	GOLDMAN SACHS GROUP INC FRN 21/04/2023	EUR	1 056 346	1 056 319	0.07
22 016 000	GOLDMAN SACHS GROUP INC FRN 26/09/2023	EUR	22 083 485	22 084 250	1.35
193 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	193 436	193 143	0.01
6 662 000	GOLDMAN SACHS GROUP INC FRN 30/04/2024	EUR	6 733 094	6 732 018	0.41
53 000	GOLDMAN SACHS GROUP INC 0.125% 19/08/2024	EUR	53 201	53 171	0.00
500 000	GROUPE BRUXELLES LAMBERT SA 0.125% 28/01/2031	EUR	483 775	485 535	0.03
300 000	HEIDELBERGCEMENT AG 2.25% 30/03/2023	EUR	312 249	311 109	0.02
41 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.125% 01/12/2027	EUR	43 002	43 068	0.00
1 003 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.75% 24/04/2028	EUR	1 088 194	1 090 642	0.07
600 000	HOLCIM FINANCE LUXEMBOURG SA 0.5% 23/04/2031	EUR	579 801	587 610	0.04
4 244 000	HSBC HOLDINGS PLC FRN 27/09/2022	EUR	4 250 345	4 250 196	0.26
1 000 000	ICADE SANTE SAS 1.375% 17/09/2030	EUR	1 046 319	1 051 190	0.06
2 700 000	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	EUR	2 907 414	2 910 816	0.18
500 000	ING GROEP NV FRN 15/02/2029	EUR	528 585	528 905	0.03
20 600 000	ING GROEP NV FRN 20/09/2023	EUR	20 929 014	20 920 742	1.28
300 000	ING GROEP NV FRN 26/05/2031	EUR	318 917	319 188	0.02
600 000	ING GROEP NV FRN 26/09/2029	EUR	622 287	622 644	0.04
127 000	INTERCONTINENTAL HOTELS GROUP PLC 1.625% 08/10/2024	EUR	132 503	132 399	0.01
300 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.8% 25/09/2026	EUR	321 502	323 310	0.02
18 942 000	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	19 083 493	19 065 312	1.16
3 885 000	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	4 139 487	4 153 454	0.26
311 000	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	333 157	334 120	0.02
200 000	INTESA SANPAOLO SPA 4% 30/10/2023	EUR	221 420	219 288	0.01
700 000	ITALGAS SPA 0% 16/02/2028	EUR	682 897	681 744	0.04
2 059 000	ITALGAS SPA 0.875% 24/04/2030	EUR	2 108 879	2 103 063	0.13
653 000	JYSKE BANK A/S FRN 01/12/2022	EUR	657 822	657 401	0.04
4 100 000	KBC GROUP NV FRN 24/11/2022	EUR	4 127 051	4 127 798	0.25
100 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 02/04/2024	EUR	101 606	101 541	0.01
3 509 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/12/2027	EUR	3 570 285	3 565 425	0.22
7 950 000	KREDITANSTALT FUER WIEDERAUFBAU 0.75% 15/01/2029	EUR	8 493 843	8 502 048	0.52
299 000	KUNTARAHOITUS OYJ 0% 14/10/2030	EUR	301 432	299 152	0.02
200 000	LANXESS AG 1% 07/10/2026	EUR	209 863	209 996	0.01
600 000	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	603 973	603 666	0.04
1 084 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	1 226 557	1 221 516	0.08
1 000	LINDE FINANCE BV 2% 18/04/2023	EUR	1 045	1 043	0.00
400 000	MCDONALD'S CORP 1.75% 03/05/2028	EUR	442 472	441 388	0.03
2 900 000	MERCIALYS SA 1.8% 27/02/2026	EUR	3 062 023	3 046 015	0.19
100 000	MONDELEZ INTERNATIONAL INC 1.625% 08/03/2027	EUR	107 723	107 808	0.01
15 652 000	MORGAN STANLEY FRN 08/11/2022	EUR	15 697 144	15 687 687	0.96
200 000	MORGAN STANLEY 1.875% 27/04/2027	EUR	217 385	218 028	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)				
343 000	NATWEST GROUP PLC FRN 02/03/2026	EUR	360 954	361 680	0.02
8 231 000	NATWEST MARKETS PLC FRN 27/09/2021	EUR	8 247 297	8 247 380	0.51
100 000	NEDERLANDSE FINANCIERINGS-MAATSCHAPPIJ VOOR ONTWIKKELINGSLANDEN NV 0.125% 20/04/2022	EUR	100 580	100 587	0.01
150 000	NEDERLANDSE WATERSCHAPSBANK NV 0.625% 06/02/2029	EUR	157 899	158 259	0.01
384 000	NESTLE FINANCE INTERNATIONAL LTD 0% 03/03/2033	EUR	362 162	362 876	0.02
1 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 02/11/2029	EUR	1 085	1 086	0.00
474 000	NRW BANK 0.1% 09/07/2035	EUR	456 038	457 879	0.03
30 000	NRW BANK 0.5% 11/05/2026	EUR	31 156	31 157	0.00
400 000	NYKREDIT REALKREDIT AS FRN 17/11/2027	EUR	414 774	414 796	0.03
1 900 000	NYKREDIT REALKREDIT AS FRN 28/07/2031	EUR	1 896 880	1 902 166	0.12
1 000	OMV AG 2.375% 09/04/2032	EUR	1 192	1 181	0.00
4 600 000	OP CORPORATE BANK PLC FRN 18/01/2024	EUR	4 700 902	4 699 038	0.29
1 300 000	ORANGE SA 1.875% 12/09/2030	EUR	1 509 447	1 474 447	0.09
1 199 000	ORANGE SA 8.125% 28/01/2033	EUR	2 183 617	2 199 086	0.14
364 000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	366 692	367 436	0.02
100 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	102 224	102 254	0.01
3 500 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 18/06/2032	EUR	3 825 238	3 831 380	0.24
700 000	RAIFFEISEN BANK INTERNATIONAL AG 6% 16/10/2023	EUR	798 030	797 405	0.05
100 000	RCI BANQUE SA FRN 04/11/2024	EUR	100 403	100 412	0.01
1 725 000	RCI BANQUE SA FRN 12/01/2023	EUR	1 730 066	1 731 038	0.11
1 000	RCI BANQUE SA FRN 14/03/2022	EUR	1 003	1 003	0.00
610 000	RCI BANQUE SA 0.75% 26/09/2022	EUR	616 660	616 234	0.04
1 206 000	RCI BANQUE SA 2% 11/07/2024	EUR	1 270 005	1 270 340	0.08
300 000	RENTOKIL INITIAL PLC 0.95% 22/11/2024	EUR	310 004	309 609	0.02
1 100 000	SAMPO OYJ 1.5% 16/09/2021	EUR	1 104 939	1 104 642	0.07
2 000 000	SANTANDER CONSUMER FINANCE SA FRN 25/02/2022	EUR	2 007 208	2 006 540	0.12
400 000	SANTANDER CONSUMER FINANCE SA 0% 23/02/2026	EUR	396 902	397 184	0.02
600 000	SANTANDER ISSUANCES SAU 2.5% 18/03/2025	EUR	648 759	649 692	0.04
16 751 000	SANTANDER UK GROUP HOLDINGS PLC FRN 27/03/2024	EUR	16 918 364	16 917 505	1.03
100 000	SAP SE 1.25% 10/03/2028	EUR	107 488	107 688	0.01
455 000	SCHLUMBERGER FINANCE BV 0% 15/10/2024	EUR	457 143	457 102	0.03
1 500 000	SCHLUMBERGER FINANCE FRANCE SAS 1% 18/02/2026	EUR	1 571 430	1 567 110	0.10
2 300 000	SFIL SA 0.05% 04/06/2029	EUR	2 307 912	2 301 863	0.14
300 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 20/02/2029	EUR	302 406	302 058	0.02
1 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.9% 28/02/2028	EUR	1 057	1 055	0.00
9 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 28/02/2031	EUR	9 817	9 850	0.00
1 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	1 209	1 191	0.00
500 000	SNAM SPA 0% 07/12/2028	EUR	483 035	484 145	0.03
200 000	SODEXO SA 1% 17/07/2028	EUR	209 936	210 998	0.01
810 000	STANDARD CHARTERED PLC FRN 23/09/2031	EUR	811 231	812 373	0.05
351 000	STANDARD CHARTERED PLC 3.625% 23/11/2022	EUR	370 275	369 126	0.02
1 000 000	SUEZ SA 1.25% 02/04/2027	EUR	1 066 284	1 061 930	0.07
100 000	SUEZ SA 1.625% 17/09/2030	EUR	110 843	110 456	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)				
100 000	TELEFONAKTIEBOLAGET LM ERICSSON 1% 26/05/2029	EUR	100 680	100 800	0.01
3 200 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	3 546 667	3 497 600	0.22
200 000	TELIA CO AB 4% 22/03/2022	EUR	208 215	206 358	0.01
100 000	TELSTRA CORP LTD 1% 23/04/2030	EUR	105 067	104 361	0.01
775 000	TERNA SPA 0.375% 25/09/2030	EUR	760 039	760 934	0.05
135 000	TERNA SPA 1.375% 26/07/2027	EUR	146 697	144 216	0.01
394 000	TESCO CORPORATE TREASURY SERVICES PLC 1.375% 24/10/2023	EUR	407 769	406 360	0.03
124 000	THERMO FISHER SCIENTIFIC INC 0.5% 01/03/2028	EUR	125 528	125 438	0.01
420 000	UBS AG/LONDON 0.5% 31/03/2031	EUR	416 121	418 412	0.03
23 554 000	UBS GROUP AG FRN 20/09/2022	EUR	23 590 615	23 587 681	1.44
1 700 000	UNIBAIL-RODAMCO SE 1.875% 15/01/2031	EUR	1 835 430	1 845 809	0.11
1 000 000	UNICREDIT SPA 0.325% 19/01/2026	EUR	1 000 925	998 570	0.06
154 000	UNICREDIT SPA 0.5% 09/04/2025	EUR	155 629	155 742	0.01
100 000	UNICREDIT SPA 2% 04/03/2023	EUR	103 729	103 566	0.01
1 300 000	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	1 348 297	1 345 656	0.08
100 000	VERIZON COMMUNICATIONS INC 1.25% 08/04/2030	EUR	106 114	105 494	0.01
450 000	VERIZON COMMUNICATIONS INC 1.375% 27/10/2026	EUR	481 468	478 719	0.03
1 014 000	VODAFONE GROUP PLC 1.125% 20/11/2025	EUR	1 066 118	1 063 078	0.07
300 000	VODAFONE GROUP PLC 1.6% 29/07/2031	EUR	326 999	326 505	0.02
510 000	VODAFONE GROUP PLC 1.625% 24/11/2030	EUR	558 473	557 450	0.03
100 000	VODAFONE GROUP PLC 1.75% 25/08/2023	EUR	104 540	104 522	0.01
746 000	VODAFONE GROUP PLC 1.875% 11/09/2025	EUR	805 975	802 487	0.05
600 000	VOLVO AB FRN 10/01/2022	EUR	601 627	601 476	0.04
100 000	VOLVO TREASURY AB 0.125% 17/09/2024	EUR	100 854	100 780	0.01
2 100 000	VONOVIA FINANCE BV 1% 09/07/2030	EUR	2 172 690	2 160 270	0.13
	Total Bonds		**518 812 165**	**518 888 166**	**31.94**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
8 000	AFRICAN DEVELOPMENT BANK 0.25% 21/11/2024	EUR	8 206	8 182	0.00
23 100 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC - EMTN - 0.25% 21/07/2026	EUR	23 690 552	23 670 801	1.46
1 500 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0% 25/03/2025	EUR	1 521 090	1 519 935	0.09
15 400 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0.5% 25/05/2030	EUR	15 858 535	15 914 360	0.98
31 000	ASIAN DEVELOPMENT BANK 0.2% 25/05/2023	EUR	31 431	31 419	0.00
171 000	BELGIQU BELGIQUE GROIP INC 0% 28/03/2023	EUR	173 554	173 018	0.01
200 000	BPIFRANCE FINANCEMENT SA 3.125% 26/09/2023	EUR	217 061	216 346	0.01
100 000	BPIFRANCE SACA 0.75% 25/11/2024	EUR	103 861	103 990	0.01
900 000	BPIFRANCE SACA 1.875% 25/05/2030	EUR	1 036 967	1 041 606	0.06
998 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2021	EUR	1 110 754	1 104 017	0.07
4 665 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2024	EUR	5 473 270	5 478 921	0.34
125 400 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 0% 25/02/2028	EUR	126 162 263	126 526 092	7.80
32 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 4% 15/12/2025	EUR	38 378	38 278	0.00
11 144 217	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	11 312 727	11 306 254	0.70
1 122 378	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2029	EUR	1 181 999	1 154 231	0.07

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)				
17 273 216.07	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	17 595 346	17 572 647	1.08
8 448 728	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2026	EUR	8 670 000	8 646 302	0.53
24 106 347	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	25 149 230	24 752 518	1.52
2 870 843	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	3 011 629	2 955 863	0.18
3 159 022	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2029	EUR	3 259 242	3 248 296	0.20
3 572 652	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2041	EUR	3 505 915	3 460 828	0.21
3 845 300	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2042	EUR	3 746 399	3 682 836	0.23
3 091 967	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2044	EUR	2 861 430	2 957 698	0.18
19 110 482	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	20 130 504	19 819 481	1.22
29 009 400	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2030	EUR	30 416 456	30 069 113	1.85
23 356 904	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031	EUR	24 672 985	24 131 886	1.49
54 779 006	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	55 565 047	54 731 347	3.38
2 275 686	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2034	EUR	2 331 315	2 311 915	0.14
14 530 060	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	15 130 580	14 220 279	0.88
107 966 356.14	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	109 844 131	104 382 952	6.44
1 006	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2044	EUR	972	959	0.00
12 829 776	DUTCH FUNGIBLE STRIP 0% 15/01/2022	EUR	12 983 284	12 880 389	0.79
7 967 790	DUTCH FUNGIBLE STRIP 0% 15/01/2024	EUR	8 033 892	8 100 414	0.50
1 427 089	DUTCH FUNGIBLE STRIP 0% 15/01/2025	EUR	1 429 165	1 457 201	0.09
1 498 450	DUTCH FUNGIBLE STRIP 0% 15/01/2026	EUR	1 488 493	1 534 353	0.09
11 528 018	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	11 329 209	11 817 256	0.73
358 500	DUTCH FUNGIBLE STRIP 0% 15/01/2028	EUR	354 246	367 274	0.02
2 096 584	DUTCH FUNGIBLE STRIP 0% 15/01/2029	EUR	2 118 420	2 143 264	0.13
291 500	DUTCH FUNGIBLE STRIP 0% 15/01/2030	EUR	291 688	296 942	0.02
516 274	DUTCH FUNGIBLE STRIP 0% 15/01/2031	EUR	486 162	523 386	0.03
11 471	DUTCH FUNGIBLE STRIP 0% 15/01/2032	EUR	11 006	11 562	0.00
458 500	DUTCH FUNGIBLE STRIP 0% 15/01/2033	EUR	420 837	459 103	0.03
419 500	DUTCH FUNGIBLE STRIP 0% 15/01/2034	EUR	379 683	417 251	0.03
63 500	DUTCH FUNGIBLE STRIP 0% 15/01/2035	EUR	56 803	62 729	0.00
351 000	DUTCH FUNGIBLE STRIP 0% 15/01/2036	EUR	332 582	344 140	0.02
26 500	DUTCH FUNGIBLE STRIP 0% 15/01/2037	EUR	23 211	25 816	0.00
5 000	DUTCH FUNGIBLE STRIP 0% 15/01/2038	EUR	4 301	4 845	0.00
5 000	DUTCH FUNGIBLE STRIP 0% 15/01/2039	EUR	4 745	4 818	0.00
35 000	EUROPEAN FINANCIAL STABILITY FACILITY 0% 17/11/2022	EUR	35 322	35 296	0.00
100 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.5% 20/01/2023	EUR	102 390	101 723	0.01
320 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.75% 03/05/2027	EUR	339 410	338 960	0.02
600 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.875% 26/07/2027	EUR	640 753	640 818	0.04
25 000	EUROPEAN FINANCIAL STABILITY FACILITY 2.25% 05/09/2022	EUR	25 975	25 860	0.00
580 000	EUROPEAN INVESTMENT BANK 0.05% 16/01/2030	EUR	584 257	586 415	0.04
20 844 000	EUROPEAN INVESTMENT BANK 0.2% 17/03/2036	EUR	20 293 351	20 423 993	1.26
372 000	EUROPEAN INVESTMENT BANK 0.5% 13/11/2037	EUR	379 627	382 278	0.02
64 000	EUROPEAN INVESTMENT BANK 0.5% 15/11/2023	EUR	66 074	65 692	0.00
200 000	EUROPEAN INVESTMENT BANK 0.875% 13/09/2024	EUR	212 103	209 000	0.01
34 000	EUROPEAN INVESTMENT BANK 1% 14/03/2031	EUR	37 665	37 346	0.00

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)				
234 000	EUROPEAN INVESTMENT BANK 1.25% 13/11/2026	EUR	254 777	254 613	0.02
42 000	EUROPEAN INVESTMENT BANK 1.625% 15/03/2023	EUR	43 907	43 604	0.00
100 000	EUROPEAN INVESTMENT BANK 2% 14/04/2023	EUR	104 997	104 759	0.01
200 000	EUROPEAN INVESTMENT BANK 2.25% 14/10/2022	EUR	211 547	207 462	0.01
700 000	EUROPEAN INVESTMENT BANK 2.75% 15/09/2021	EUR	720 353	704 816	0.04
39 900 000	EUROPEAN INVESTMENT BANK 2.75% 15/09/2025	EUR	45 509 525	45 308 445	2.79
200 000	EUROPEAN INVESTMENT BANK 3% 28/09/2022	EUR	214 125	209 086	0.01
99 520	EUROPEAN INVESTMENT BANK 5.625% 15/02/2028	EUR	138 136	137 834	0.01
118 370	EUROPEAN STABILITY MECHANISM 0% 15/07/2021	EUR	118 953	118 397	0.01
100 000	EUROPEAN STABILITY MECHANISM 0% 14/03/2025	EUR	102 054	101 597	0.01
280.59	EUROPEAN STABILITY MECHANISM 0% 18/10/2022	EUR	284	283	0.00
51 222	EUROPEAN STABILITY MECHANISM 0.75% 15/03/2027	EUR	54 670	54 270	0.00
100 000	FMS WERTMANAGEMENT 3% 08/09/2021	EUR	103 498	100 667	0.01
300 000	FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO FTA 6.25% 17/03/2025	EUR	377 877	372 228	0.02
2 148 750	FRANCE GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2034	EUR	1 833 869	2 054 205	0.13
168 000	FRANCE GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2050	EUR	150 461	127 262	0.01
58 310 278	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	67 392 945	67 412 396	4.16
31 618 832	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	43 245 873	44 162 892	2.72
879 226	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2031	EUR	1 023 968	1 032 584	0.06
168 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2023	EUR	170 941	169 961	0.01
168 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2024	EUR	171 987	170 644	0.01
5 895 173	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025	EUR	6 032 963	6 005 295	0.37
168 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2026	EUR	174 170	171 629	0.01
6 166 226	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2027	EUR	6 206 626	6 273 395	0.39
168 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2028	EUR	174 540	170 465	0.01
1 698 641	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2029	EUR	1 655 402	1 715 458	0.11
1 204 406	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2030	EUR	1 116 085	1 204 249	0.07
1 294 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2031	EUR	1 176 954	1 281 345	0.08
5 733 324	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2032	EUR	5 139 189	5 617 110	0.35
4 842 471	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2033	EUR	4 201 594	4 690 417	0.29
1 035	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2035	EUR	987	982	0.00
934 057	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2036	EUR	785 669	869 131	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
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)				
2 007 002	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2037	EUR	1 734 121	1 845 759	0.11
3 324 759	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038	EUR	2 557 538	3 017 551	0.19
5 951 419	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2039	EUR	4 598 411	5 323 663	0.33
493 078	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2040	EUR	401 835	434 910	0.03
168 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2041	EUR	163 684	146 155	0.01
170 044	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2042	EUR	162 674	144 966	0.01
92 936	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	86 371	78 107	0.00
363 459	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2044	EUR	287 505	301 039	0.02
431 687	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2045	EUR	326 808	352 369	0.02
174 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2046	EUR	159 263	139 971	0.01
467 042	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2047	EUR	338 428	370 425	0.02
693 217	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	473 915	541 493	0.03
172 205	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	155 015	132 482	0.01
195 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2023	EUR	196 582	197 369	0.01
1 232 448	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2024	EUR	1 232 349	1 253 917	0.08
155 306	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2026	EUR	151 824	158 567	0.01
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2029	EUR	449 821	491 112	0.03
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2030	EUR	442 613	488 580	0.03
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2031	EUR	434 477	483 817	0.03
310 171	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2032	EUR	280 103	303 195	0.02
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2034	EUR	410 697	467 069	0.03
484 357	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2037	EUR	469 629	444 533	0.03
366 489	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2039	EUR	348 454	328 228	0.02
310 670	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2021	EUR	314 476	311 307	0.02
114 274	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2022	EUR	115 434	115 269	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)					
	Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
834 319	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2024	EUR	829 714	850 338	0.05
21 712	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2025	EUR	21 335	22 193	0.00
5 875 094.38	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2026	EUR	5 807 766	5 992 361	0.37
319 106	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2028	EUR	298 852	323 258	0.02
174 517	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2029	EUR	160 172	175 622	0.01
360 560	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2030	EUR	324 809	359 799	0.02
684 510	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2031	EUR	603 885	676 782	0.04
899 010	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2033	EUR	761 790	867 581	0.05
893 380	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2034	EUR	743 645	852 168	0.05
1 076 080	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2035	EUR	876 462	1 013 538	0.06
1 172 764	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2036	EUR	987 630	1 090 307	0.07
1 076 092	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2037	EUR	839 373	988 068	0.06
42 679 152	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	37 758 352	38 623 352	2.38
11 000	FRENCH REPUBLIC GOVERNMENT BOND OAT PRINCIPAL STRIP 0% 25/04/2029	EUR	11 283	11 115	0.00
25 000	INSTITUTO DE CREDITO OFICIAL 0.2% 31/01/2024	EUR	25 401	25 407	0.00
11 707 610	ITALY BTPS 0% 01/05/2031	EUR	10 713 810	10 777 909	0.66
3 819 204	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2022	EUR	3 828 733	3 829 172	0.24
67 167	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2022	EUR	67 415	67 399	0.00
3 242 936.62	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2033	EUR	2 868 994	2 793 530	0.17
1 964 742	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2034	EUR	1 721 635	1 681 004	0.10
5 425 233	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2024	EUR	5 420 513	5 436 463	0.33
3 731 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	4 139 023	4 156 023	0.26
165 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2021	EUR	192 012	191 886	0.01
772 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	923 211	925 875	0.06
15 374 444	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2039	EUR	11 574 924	11 537 060	0.71
8 673 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	9 296 675	9 306 389	0.57
34 529 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	37 479 994	37 282 342	2.30
80 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	88 718	88 722	0.01
84 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	105 192	106 335	0.01
141 615	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2023	EUR	144 135	143 517	0.01
50 000	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2025	EUR	51 694	51 115	0.00

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)				
237 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2027	EUR	225 555	242 846	0.01
287 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2028	EUR	267 931	292 980	0.02
287 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2029	EUR	284 541	290 931	0.02
207 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2030	EUR	209 488	208 745	0.01
7 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2032	EUR	6 620	7 593	0.00
237 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2033	EUR	198 030	230 388	0.01
411 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2035	EUR	326 512	388 694	0.02
1 021	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2036	EUR	1 019	950	0.00
2 022	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2037	EUR	1 836	1 870	0.00
217 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2039	EUR	189 047	193 778	0.01
611 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2040	EUR	560 443	543 236	0.03
1 867 446	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2025	EUR	1 889 162	1 905 318	0.12
90 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2027	EUR	86 326	92 667	0.01
1 253 851	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2028	EUR	1 259 904	1 282 965	0.08
195 000	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2029	EUR	199 306	198 197	0.01
95 000	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2030	EUR	96 575	95 789	0.01
120 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2031	EUR	121 883	120 344	0.01
518 909	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2033	EUR	442 521	506 515	0.03
356 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2034	EUR	292 856	343 217	0.02
4 653 083	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2035	EUR	3 723 444	4 427 455	0.27
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2036	EUR	21 623	25 975	0.00
77 752	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/09/2022	EUR	78 929	78 417	0.00
499 000	KOMMUNEKREDIT 0.75% 18/05/2027	EUR	527 286	527 697	0.03
280 000	LUXEMBOURG GOVERNMENT BOND 0% 28/04/2025	EUR	285 485	285 348	0.02
3 000	LUXEMBOURG GOVERNMENT BOND 0.625% 01/02/2027	EUR	3 177	3 162	0.00
300 000	MINISTERIES VAN DE VLAAMSE GEMEENSCHAP 0.125% 15/10/2035	EUR	281 273	285 465	0.02
3 368 606	NETHERLAND GOVERNMENT STRIP 0% 15/01/2025	EUR	3 372 497	3 431 818	0.21

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

Schedule of Investments (continued)

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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)				
4 700 000	NETHERLAND GOVERNMENT STRIP 3.75% 15/01/2037	EUR	4 090 974	4 563 677	0.28
660 711	NETHERLANDS GOVERNMENT BOND COUPON STRIP 0% 15/01/2024	EUR	665 213	671 074	0.04
154 934	NETHERLANDS GOVERNMENT BOND PRINCIPAL STRIP 0% 15/01/2037	EUR	136 130	152 088	0.01
138 000	NORDIC INVESTMENT BANK 0.375% 19/09/2022	EUR	139 747	139 628	0.01
250 000	PROVINCE OF ONTARIO CANADA 0.01% 25/11/2030	EUR	243 913	244 633	0.02
5 012 000	PROVINCE OF ONTARIO CANADA 0.25% 09/06/2031	EUR	4 976 264	4 993 205	0.31
9 193 000	PROVINCE OF QUEBEC CANADA 0% 15/10/2029	EUR	9 119 454	9 106 126	0.56
8 866 000	PROVINCE OF QUEBEC CANADA 0% 29/10/2030	EUR	8 699 877	8 691 517	0.54
1 300 000	REGION OF ILE DE FRANCE 2.375% 24/04/2026	EUR	1 464 912	1 463 280	0.09
1 773 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	1 807 662	1 809 027	0.11
2 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	1 816	1 832	0.00
5 506 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	5 781 067	5 798 699	0.36
19 142 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	19 371 225	19 305 664	1.19
118 630	SLOVAKIA GOVERNMENT BOND 0.625% 22/05/2026	EUR	124 572	124 965	0.01
47 000	SLOVAKIA GOVERNMENT BOND 1.375% 21/01/2027	EUR	52 566	51 663	0.00
1 092	SLOVAKIA GOVERNMENT BOND 1.875% 09/03/2037	EUR	1 320	1 329	0.00
48 000	SLOVAKIA GOVERNMENT BOND 3.375% 15/11/2024	EUR	55 381	54 622	0.00
120 000	SLOVENIA GOVERNMENT BOND 2.125% 28/07/2025	EUR	134 266	133 219	0.01
21 000	SNCF RESEAU FRN 28/02/2023	EUR	29 346	29 346	0.00
20 502	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2024	EUR	20 551	20 746	0.00
1 437 350	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2030	EUR	1 385 649	1 391 499	0.09
68 679	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2032	EUR	64 032	64 575	0.00
1 186 400	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2033	EUR	1 085 076	1 089 697	0.07
1 284 500	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2034	EUR	1 154 669	1 158 863	0.07
369 184	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2035	EUR	324 299	326 337	0.02
1 293 029	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2037	EUR	1 097 620	1 098 519	0.07
1 000	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2022	EUR	1 007	1 003	0.00
197 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2030	EUR	191 895	192 413	0.01
715 916	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2031	EUR	686 979	687 344	0.04
77 252	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2032	EUR	72 499	72 825	0.00
987 580	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2033	EUR	910 652	915 190	0.06
1 402 800	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2034	EUR	1 272 354	1 280 041	0.08
1 444 932	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2035	EUR	1 285 289	1 288 923	0.08
405 967	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2036	EUR	353 670	355 128	0.02
1 419 600	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2037	EUR	1 217 009	1 217 719	0.07
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2029	EUR	15 086	15 090	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2030	EUR	14 873	14 843	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2031	EUR	14 602	14 581	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2032	EUR	14 353	14 398	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2033	EUR	14 103	14 121	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2034	EUR	13 839	13 859	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2035	EUR	13 552	13 601	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2036	EUR	13 282	13 308	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2037	EUR	13 075	13 037	0.00

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)				
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2038	EUR	12 783	12 764	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2039	EUR	12 504	12 481	0.00
15 450	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/10/2040	EUR	12 256	12 174	0.00
34 200 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2040	EUR	27 442 299	27 486 540	1.69
43 836 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	52 826 790	52 757 101	3.25
59 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.2% 16/02/2024	EUR	60 315	60 086	0.00
19 108 000	STATE OF THE GRAND-DUCHY OF LUXEMBOURG 0% 24/03/2031	EUR	19 306 341	19 097 873	1.18
2 600 000	UNEDIC ASSEO 0.125% 25/05/2022	EUR	2 617 225	2 615 314	0.16
300 000	UNEDIC 0.625% 17/02/2025	EUR	311 346	311 565	0.02
500 000	UNEDIC 0.875% 25/10/2022	EUR	513 125	509 360	0.03
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**1 106 058 556**	**1 105 007 330**	**68.03**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**1 624 870 721**	**1 623 895 496**	**99.97**
	Total Investments		**1 624 870 721**	**1 623 895 496**	**99.97**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	68.03
Banks	18.94
Investment Banking and Brokerage Services	8.24
Telecommunications Service Providers	0.78
Non-life Insurance	0.66
Industrial Transportation	0.58
Real Estate Investment and Services	0.41
Chemicals	0.36
Consumer Services	0.28
Software and Computer Services	0.27
Gas, Water and Multi-utilities	0.24
Real Estate Investment Trusts	0.20
Oil, Gas and Coal	0.19
Technology Hardware and Equipment	0.18
Personal Care, Drug and Grocery Stores	0.11
Construction and Materials	0.10
Food Producers	0.09
Electricity	0.06
Travel and Leisure	0.06
Life Insurance	0.05
Open-end and Miscellaneous Investment Vehicles	0.03
Automobiles and Parts	0.02
Finance and Credit Services	0.02
Health Care Providers	0.02
Industrial Support Services	0.02
General Industrials	0.01
Medical Equipment and Services	0.01
Telecommunications Equipment	0.01
	99.97

Geographical classification	%
France	28.53
Germany	22.71
Spain	9.26
Italy	8.62
Netherlands	7.57
Luxembourg	5.70
United Kingdom	5.66
United States of America	4.81
Austria	1.95
Canada	1.81
Switzerland	1.55
Belgium	1.03
Finland	0.38
Denmark	0.22
Sweden	0.07
Ireland	0.05
Norway	0.02
Australia	0.01
Slovakia	0.01
Slovenia	0.01
	99.97

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					
7 116 000	ABBVIE INC FRN 21/11/2022	USD	7 167 035	7 164 317	1.91
100 000	AFLAC INC 3.6% 01/04/2030	USD	110 732	112 940	0.03
2 300 000	AT&T INC FRN 12/06/2024	USD	2 365 029	2 360 191	0.63
89 000	BANK OF AMERICA CORP FRN 21/10/2022	USD	89 491	89 255	0.02
5 575 000	BANK OF AMERICA CORP FRN 24/04/2023	USD	5 621 563	5 615 252	1.50
5 000 000	BANK OF MONTREAL FRN 10/03/2023	USD	5 042 713	5 041 750	1.35
20 000	BANK OF MONTREAL 1.9% 27/08/2021	USD	20 072	20 052	0.01
22 000	BANK OF MONTREAL 2.35% 11/09/2022	USD	22 582	22 547	0.01
151 000	BANK OF NOVA SCOTIA FRN 07/03/2022	USD	151 673	151 622	0.04
5 319 000	BANK OF NOVA SCOTIA FRN 15/04/2024	USD	5 339 505	5 334 000	1.43
474 000	BANK OF NOVA SCOTIA FRN 15/09/2023	USD	477 145	477 294	0.13
2 000 000	BARCLAYS PLC FRN 16/05/2024	USD	2 037 636	2 036 300	0.54
102 000	BLACKROCK INC 3.5% 18/03/2024	USD	110 928	110 232	0.03
54 000	BNP PARIBAS SA 3.25% 03/03/2023	USD	56 772	56 602	0.02
2 316 000	BPCE SA FRN 31/05/2022	USD	2 333 818	2 332 907	0.62
25 000	BRISTOL-MYERS SQUIBB CO 2.25% 15/08/2021	USD	25 154	25 062	0.01
1 634 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 13/09/2023	USD	1 654 115	1 653 510	0.44
100 000	CARDINAL HEALTH INC 3.5% 15/11/2024	USD	108 536	107 788	0.03
4 819 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL FRN 01/02/2024	USD	4 963 541	4 955 980	1.33
51 000	CHEVRON USA INC FRN 11/08/2023	USD	51 145	51 145	0.01
6 547 000	CITIGROUP INC FRN 01/06/2024	USD	6 639 675	6 636 627	1.78
100 000	COLGATE-PALMOLIVE CO 2.25% 15/11/2022	USD	103 098	102 665	0.03
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.8% 15/05/2028	USD	111 307	112 787	0.03
2 055 000	COOPERATIEVE RABOBANK UA/NY FRN 12/01/2024	USD	2 060 364	2 059 644	0.55
300 000	CREDIT SUISSE AG/NEW YORK NY FRN 02/02/2024	USD	299 498	299 739	0.08
20 000	EATON CORP 4% 02/11/2032	USD	22 920	23 346	0.01
50 000	ENCANA CORP 3.9% 15/11/2021	USD	50 443	50 259	0.01
18 000	ENTERPRISE PRODUCTS OPERATING LLC 6.875% 01/03/2033	USD	24 561	25 746	0.01
400 000	FLORIDA POWER & LIGHT CO FRN 28/07/2023	USD	400 266	400 348	0.11
100 000	GLOBE LIFE INC 2.15% 15/08/2030	USD	97 556	99 042	0.03
108 000	GOLDMAN SACHS GROUP INC FRN 23/02/2023	USD	109 089	108 989	0.03
400 000	ING BANK NV - REGS - FRN 15/08/2021	USD	400 755	400 408	0.11
50 000	JOHNSON & JOHNSON 2.25% 03/03/2022	USD	50 786	50 603	0.01
2 100 000	JPMORGAN CHASE & CO FRN 24/10/2023	USD	2 130 814	2 130 051	0.57
2 000 000	JPMORGAN CHASE & CO FRN 25/04/2023	USD	2 014 408	2 014 220	0.54
51 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	56 310	55 929	0.01
305 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 30/11/2021	USD	307 785	307 367	0.08
100 000	MID-AMERICA APARTMENTS LP 4.3% 15/10/2023	USD	108 005	107 418	0.03
250 000	NATIONAL AUSTRALIA BANK LTD FRN 04/11/2021	USD	250 674	250 618	0.07
250 000	NATIONAL AUSTRALIA BANK LTD FRN 22/05/2022	USD	251 566	251 488	0.07
300 000	NEW YORK LIFE GLOBAL FUNDING - 144A - FRN 06/08/2021	USD	300 234	300 120	0.08
23 000	NEW YORK LIFE GLOBAL FUNDING FRN 10/01/2023	USD	23 079	23 043	0.01
99 000	OESTERREICHISCHE KONTROLLBANK AG 2.375% 01/10/2021	USD	99 929	99 545	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Bonds (continued)				
50 000	PUBLIC SERVICE ELECTRIC & GAS CO 3% 15/05/2027	USD	54 287	54 168	0.01
20 000	PULTEGROUP INC 6.375% 15/05/2033	USD	25 971	26 535	0.01
200 000	QUALCOMM INC 0% 20/05/2032	USD	189 579	191 788	0.05
26 000	ROYAL BANK OF CANADA FRN 01/02/2022	USD	26 115	26 105	0.01
50 000	RYDER SYSTEM INC 2.5% 01/09/2022	USD	51 441	51 127	0.01
83 000	SHELL INTERNATIONAL FINANCE BV 3.4% 12/08/2023	USD	88 539	88 269	0.02
80 000	SOUTHWEST AIRLINES CO 2.75% 16/11/2022	USD	82 343	82 268	0.02
250 000	SVENSKA HANDELSBANKEN AB 1.875% 07/09/2021	USD	251 031	250 875	0.07
3 562 000	TORONTO-DOMINION BANK FRN 04/03/2024	USD	3 571 564	3 569 017	0.95
1 395 000	TOYOTA MOTOR CREDIT CORP FRN 08/09/2022	USD	1 401 529	1 401 570	0.37
1 700 000	TOYOTA MOTOR CREDIT CORP FRN 11/01/2024	USD	1 702 508	1 704 607	0.46
899 000	TOYOTA MOTOR CREDIT CORP FRN 13/06/2022	USD	900 197	900 178	0.24
775 000	TOYOTA MOTOR CREDIT CORP FRN 13/08/2021	USD	775 278	775 178	0.21
119 000	TOYOTA MOTOR CREDIT CORP FRN 14/02/2022	USD	119 071	119 067	0.03
113 000	TOYOTA MOTOR CREDIT CORP 0.35% 14/10/2022	USD	113 212	113 139	0.03
77 000	TOYOTA MOTOR CREDIT CORP 0.5% 14/08/2023	USD	77 309	77 158	0.02
112 000	TOYOTA MOTOR CREDIT CORP 0.8% 16/10/2025	USD	111 822	111 241	0.03
5 000	TOYOTA MOTOR CREDIT CORP 1.35% 25/08/2023	USD	5 112	5 098	0.00
210 000	TOYOTA MOTOR CREDIT CORP 2.9% 30/03/2023	USD	219 892	219 257	0.06
200 000	TOYOTA MOTOR CREDIT CORP 3% 01/04/2025	USD	216 415	215 132	0.06
80 000	TOYOTA MOTOR CREDIT CORP 3.4% 14/04/2025	USD	87 924	87 406	0.02
50 000	TOYOTA MOTOR CREDIT CORP 3.45% 20/09/2023	USD	53 525	53 328	0.01
1 284 000	US BANK NA/CINCINNATI OH FRN 21/01/2022	USD	1 285 092	1 284 957	0.34
4 000	VERIZON COMMUNICATIONS INC 3.15% 22/03/2030	USD	4 307	4 326	0.00
69 000	VODAFONE GROUP PLC 3.75% 16/01/2024	USD	74 873	74 746	0.02
100 000	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 15/09/2028	USD	116 041	116 346	0.03
2 403 000	WESTPAC BANKING CORP FRN 11/01/2023	USD	2 420 830	2 420 326	0.65
144 000	WESTPAC BANKING CORP FRN 13/01/2023	USD	144 650	144 631	0.04
1 367 000	WESTPAC BANKING CORP FRN 15/05/2023	USD	1 382 559	1 382 447	0.37
300 000	WESTPAC BANKING CORP FRN 26/02/2024	USD	304 576	304 563	0.08
	Total Bonds		**69 519 899**	**69 483 601**	**18.59**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
1 371 000	AFRICAN DEVELOPMENT BANK 3% 06/12/2021	USD	1 390 571	1 387 740	0.37
1 000 000	ASIAN DEVELOPMENT BANK 1.5% 18/10/2024	USD	1 033 060	1 029 840	0.28
200 000	ASIAN DEVELOPMENT BANK 1.875% 19/07/2022	USD	205 053	203 550	0.05
850 000	ASIAN DEVELOPMENT BANK 2% 16/02/2022	USD	865 691	859 869	0.23
146 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	163 296	164 489	0.04
1 276 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 2.75% 07/03/2023	USD	1 336 195	1 328 916	0.36
146 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	154 714	154 605	0.04
4 000	INTER-AMERICAN DEVELOPMENT BANK FRN 15/07/2022	USD	4 002	4 001	0.00
207 000	INTER-AMERICAN DEVELOPMENT BANK 1.75% 14/04/2022	USD	210 236	209 606	0.06
654 000	INTER-AMERICAN DEVELOPMENT BANK 2.125% 15/01/2025	USD	697 838	687 465	0.18

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
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)				
372 000	INTER-AMERICAN DEVELOPMENT BANK 2.125% 18/01/2022	USD	379 137	376 055	0.10
500 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.875% 07/10/2022	USD	512 363	510 565	0.14
42 000	PROVINCE OF BRITISH COLUMBIA CANADA 2.65% 22/09/2021	USD	42 404	42 230	0.01
844 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	1 300 051	1 301 521	0.35
13 706 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US9128285W63)	USD	16 616 532	16 789 217	4.49
10 574 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	11 800 262	12 059 380	3.23
24 174 700	UNITED STATES TREASURY NOTE/BOND 0.375% 30/09/2027	USD	22 946 043	23 120 835	6.19
4 984 900	UNITED STATES TREASURY NOTE/BOND 0.5% 30/04/2027	USD	4 851 242	4 838 663	1.29
6 088 300	UNITED STATES TREASURY NOTE/BOND 0.5% 31/05/2027	USD	5 877 826	5 900 181	1.58
10 057 600	UNITED STATES TREASURY NOTE/BOND 0.5% 31/10/2027	USD	9 650 573	9 679 261	2.59
68 489 500	UNITED STATES TREASURY NOTE/BOND 0.625% 30/11/2027	USD	66 073 639	66 365 258	17.75
6 953 900	UNITED STATES TREASURY NOTE/BOND 1.375% 28/02/2027	USD	6 987 855	7 009 585	1.88
20 850 600	UNITED STATES TREASURY NOTE/BOND 1.875% 31/07/2026	USD	21 832 044	21 888 243	5.86
14 324 800	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	15 178 672	15 128 891	4.05
17 999 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	19 229 659	19 254 972	5.15
2 949 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	3 151 544	3 157 619	0.84
33 054 800	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2027	USD	35 647 536	35 612 674	9.52
27 008 200	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	29 735 960	29 789 202	7.97
18 616 700	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	20 649 266	20 702 353	5.54
708 300	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	787 098	788 537	0.21
2 095 200	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	2 614 497	2 683 657	0.72
72 300	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	93 538	95 283	0.03
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**302 018 397**	**303 124 263**	**81.10**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**371 538 296**	**372 607 864**	**99.69**
	Total Investments		**371 538 296**	**372 607 864**	**99.69**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	81.10
Banks	12.48
Pharmaceuticals and Biotechnology	1.97
Investment Banking and Brokerage Services	1.64
Leisure Goods	1.33
Telecommunications Service Providers	0.65
Electricity	0.14
Life Insurance	0.14
Technology Hardware and Equipment	0.05
Industrial Transportation	0.04
Oil, Gas and Coal	0.03
Personal Care, Drug and Grocery Stores	0.03
Real Estate Investment and Services	0.03
Travel and Leisure	0.02
Alternative Energy	0.01
General Industrials	0.01
Health Care Providers	0.01
Household Goods and Home Construction	0.01
	99.69

Geographical classification	%
United States of America	91.24
Canada	4.37
Australia	1.20
United Kingdom	0.92
France	0.64
Philippines	0.60
Ivory Coast	0.37
Netherlands	0.13
Germany	0.08
Sweden	0.07
Luxembourg	0.04
Austria	0.03
	99.69

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				
1 933 800	UNITED STATES TREASURY NOTE/BOND - WHEN ISSUED 2.25% 30/04/2024	USD	2 043 369	2 033 361	1.20
2 581 500	UNITED STATES TREASURY NOTE/BOND 0.125% 15/01/2024	USD	2 576 715	2 566 172	1.51
3 068 800	UNITED STATES TREASURY NOTE/BOND 0.125% 15/02/2024	USD	3 055 799	3 049 141	1.80
1 895 300	UNITED STATES TREASURY NOTE/BOND 0.125% 15/05/2023	USD	1 891 928	1 891 746	1.12
1 925 300	UNITED STATES TREASURY NOTE/BOND 0.125% 15/07/2023	USD	1 925 229	1 920 336	1.13
1 994 300	UNITED STATES TREASURY NOTE/BOND 0.125% 15/08/2023	USD	1 992 644	1 988 380	1.17
1 913 500	UNITED STATES TREASURY NOTE/BOND 0.125% 15/09/2023	USD	1 911 544	1 906 623	1.13
2 111 800	UNITED STATES TREASURY NOTE/BOND 0.125% 15/10/2021	USD	2 107 444	2 102 726	1.24
2 371 200	UNITED STATES TREASURY NOTE/BOND 0.125% 15/12/2023	USD	2 367 953	2 358 788	1.39
2 966 800	UNITED STATES TREASURY NOTE/BOND 0.125% 28/02/2023	USD	2 966 606	2 963 439	1.75
3 085 700	UNITED STATES TREASURY NOTE/BOND 0.125% 30/04/2023	USD	3 083 516	3 080 276	1.82
3 174 500	UNITED STATES TREASURY NOTE/BOND 0.125% 30/06/2023	USD	3 167 107	3 167 108	1.87
2 426 900	UNITED STATES TREASURY NOTE/BOND 0.125% 30/09/2022	USD	2 426 943	2 426 616	1.43
2 857 800	UNITED STATES TREASURY NOTE/BOND 0.125% 30/11/2022	USD	2 856 625	2 856 461	1.69
3 119 500	UNITED STATES TREASURY NOTE/BOND 0.125% 31/01/2023	USD	3 120 138	3 116 697	1.84
3 017 900	UNITED STATES TREASURY NOTE/BOND 0.125% 31/03/2023	USD	3 015 916	3 013 538	1.78
3 174 600	UNITED STATES TREASURY NOTE/BOND 0.125% 31/05/2023	USD	3 173 517	3 167 903	1.87
2 227 300	UNITED STATES TREASURY NOTE/BOND 0.125% 31/07/2022	USD	2 228 032	2 227 735	1.31
2 304 600	UNITED STATES TREASURY NOTE/BOND 0.125% 31/08/2022	USD	2 304 358	2 304 780	1.36
2 523 500	UNITED STATES TREASURY NOTE/BOND 0.125% 31/10/2022	USD	2 522 279	2 522 711	1.49
2 927 300	UNITED STATES TREASURY NOTE/BOND 0.125% 31/12/2022	USD	2 927 398	2 925 242	1.73
3 068 800	UNITED STATES TREASURY NOTE/BOND 0.25% 15/03/2024	USD	3 060 873	3 056 813	1.80
1 953 100	UNITED STATES TREASURY NOTE/BOND 0.25% 15/04/2023	USD	1 954 314	1 954 321	1.15
3 068 800	UNITED STATES TREASURY NOTE/BOND 0.25% 15/05/2024	USD	3 064 408	3 052 497	1.80
1 844 100	UNITED STATES TREASURY NOTE/BOND 0.25% 15/06/2023	USD	1 848 019	1 844 460	1.09
3 068 700	UNITED STATES TREASURY NOTE/BOND 0.25% 15/06/2024	USD	3 050 514	3 050 514	1.80
2 545 000	UNITED STATES TREASURY NOTE/BOND 0.25% 15/11/2023	USD	2 549 385	2 541 023	1.50
3 068 600	UNITED STATES TREASURY NOTE/BOND 0.375% 15/04/2024	USD	3 072 230	3 065 004	1.81
1 722 700	UNITED STATES TREASURY NOTE/BOND 0.5% 15/03/2023	USD	1 734 307	1 731 515	1.02
1 364 600	UNITED STATES TREASURY NOTE/BOND 1.25% 31/07/2023	USD	1 409 042	1 392 638	0.82
1 313 800	UNITED STATES TREASURY NOTE/BOND 1.375% 15/02/2023	USD	1 337 117	1 339 101	0.79
1 257 100	UNITED STATES TREASURY NOTE/BOND 1.375% 15/10/2022	USD	1 260 072	1 277 135	0.75
1 272 800	UNITED STATES TREASURY NOTE/BOND 1.375% 30/06/2023	USD	1 316 905	1 301 537	0.77
1 389 600	UNITED STATES TREASURY NOTE/BOND 1.375% 30/09/2023	USD	1 439 007	1 423 254	0.84
1 398 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2023	USD	1 447 730	1 431 203	0.84
1 255 800	UNITED STATES TREASURY NOTE/BOND 1.5% 15/01/2023	USD	1 269 842	1 281 358	0.76
1 699 200	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2022	USD	1 713 532	1 725 617	1.02
1 502 500	UNITED STATES TREASURY NOTE/BOND 1.5% 15/09/2022	USD	1 511 018	1 527 385	0.90
1 094 100	UNITED STATES TREASURY NOTE/BOND 1.5% 28/02/2023	USD	1 119 119	1 117 777	0.66
1 371 800	UNITED STATES TREASURY NOTE/BOND 1.5% 31/03/2023	USD	1 420 937	1 402 773	0.83
1 047 600	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2022	USD	1 060 832	1 065 442	0.63
2 854 600	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2022	USD	2 876 373	2 912 361	1.72
1 456 800	UNITED STATES TREASURY NOTE/BOND 1.625% 15/12/2022	USD	1 470 944	1 487 814	0.88
1 234 200	UNITED STATES TREASURY NOTE/BOND 1.625% 30/04/2023	USD	1 283 121	1 265 682	0.75

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)				
1 188 100	UNITED STATES TREASURY NOTE/BOND 1.625% 31/05/2023	USD	1 237 036	1 219 520	0.72
1 464 300	UNITED STATES TREASURY NOTE/BOND 1.625% 31/08/2022	USD	1 477 885	1 489 925	0.88
1 273 400	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2023	USD	1 326 791	1 312 099	0.77
2 277 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/05/2023	USD	2 377 468	2 341 397	1.38
1 354 700	UNITED STATES TREASURY NOTE/BOND 1.75% 15/07/2022	USD	1 363 159	1 377 878	0.81
1 789 400	UNITED STATES TREASURY NOTE/BOND 1.75% 30/06/2024	USD	1 858 767	1 858 600	1.10
1 394 200	UNITED STATES TREASURY NOTE/BOND 1.75% 30/09/2022	USD	1 414 146	1 422 302	0.84
1 266 300	UNITED STATES TREASURY NOTE/BOND 1.75% 31/01/2023	USD	1 289 109	1 297 611	0.77
1 215 500	UNITED STATES TREASURY NOTE/BOND 1.875% 30/09/2022	USD	1 235 206	1 241 899	0.73
1 504 200	UNITED STATES TREASURY NOTE/BOND 1.875% 31/07/2022	USD	1 529 399	1 532 933	0.90
1 246 600	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2022	USD	1 267 177	1 272 019	0.75
1 245 300	UNITED STATES TREASURY NOTE/BOND 1.875% 31/10/2022	USD	1 263 910	1 273 903	0.75
2 063 500	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2023	USD	2 137 515	2 123 873	1.25
1 299 500	UNITED STATES TREASURY NOTE/BOND 2% 30/04/2024	USD	1 363 518	1 357 368	0.80
2 668 500	UNITED STATES TREASURY NOTE/BOND 2% 30/11/2022	USD	2 716 777	2 737 923	1.62
2 236 300	UNITED STATES TREASURY NOTE/BOND 2% 31/05/2024	USD	2 349 129	2 337 283	1.38
1 286 800	UNITED STATES TREASURY NOTE/BOND 2% 31/07/2022	USD	1 314 273	1 313 089	0.78
1 403 400	UNITED STATES TREASURY NOTE/BOND 2% 31/10/2022	USD	1 428 438	1 437 937	0.85
1 265 100	UNITED STATES TREASURY NOTE/BOND 2.125% 29/02/2024	USD	1 334 009	1 323 611	0.78
1 359 900	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2023	USD	1 437 475	1 418 546	0.84
2 891 200	UNITED STATES TREASURY NOTE/BOND 2.125% 31/03/2024	USD	3 043 107	3 027 177	1.79
2 399 200	UNITED STATES TREASURY NOTE/BOND 2.125% 31/12/2022	USD	2 451 929	2 469 208	1.46
1 316 400	UNITED STATES TREASURY NOTE/BOND 2.25% 31/01/2024	USD	1 396 558	1 380 266	0.81
1 207 800	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2023	USD	1 281 882	1 264 887	0.75
1 231 500	UNITED STATES TREASURY NOTE/BOND 2.375% 29/02/2024	USD	1 307 726	1 296 442	0.77
1 426 400	UNITED STATES TREASURY NOTE/BOND 2.375% 31/01/2023	USD	1 474 785	1 475 767	0.87
3 135 600	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2024	USD	3 340 269	3 321 775	1.97
2 212 700	UNITED STATES TREASURY NOTE/BOND 2.5% 15/08/2023	USD	2 362 026	2 317 112	1.37
1 638 900	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2024	USD	1 750 865	1 729 040	1.02
1 352 600	UNITED STATES TREASURY NOTE/BOND 2.5% 31/03/2023	USD	1 439 349	1 406 598	0.83
1 276 000	UNITED STATES TREASURY NOTE/BOND 2.625% 28/02/2023	USD	1 344 197	1 327 588	0.78
1 404 100	UNITED STATES TREASURY NOTE/BOND 2.625% 30/06/2023	USD	1 503 531	1 470 630	0.87
1 577 700	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2023	USD	1 691 570	1 666 939	0.98
2 494 400	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2024	USD	2 675 083	2 649 326	1.56
2 903 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2023	USD	3 119 775	3 070 315	1.81
1 312 300	UNITED STATES TREASURY NOTE/BOND 2.75% 30/04/2023	USD	1 406 545	1 372 840	0.81
1 195 200	UNITED STATES TREASURY NOTE/BOND 2.75% 31/05/2023	USD	1 282 912	1 252 626	0.74
1 257 600	UNITED STATES TREASURY NOTE/BOND 2.75% 31/07/2023	USD	1 353 333	1 322 642	0.78
1 104 400	UNITED STATES TREASURY NOTE/BOND 2.75% 31/08/2023	USD	1 187 948	1 163 244	0.69
1 414 600	UNITED STATES TREASURY NOTE/BOND 2.875% 30/09/2023	USD	1 526 948	1 496 382	0.88
1 223 300	UNITED STATES TREASURY NOTE/BOND 2.875% 30/11/2023	USD	1 319 938	1 298 227	0.77
1 304 700	UNITED STATES TREASURY NOTE/BOND 2.875% 31/10/2023	USD	1 407 094	1 382 268	0.82
359 700	UNITED STATES TREASURY NOTE/BOND 6.25% 15/08/2023	USD	422 650	404 915	0.24
250 600	UNITED STATES TREASURY NOTE/BOND 7.125% 15/02/2023	USD	294 840	278 460	0.16

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)				
209 400	UNITED STATES TREASURY NOTE/BOND 7.25% 15/08/2022	USD	241 588	225 858	0.13
123 300	UNITED STATES TREASURY NOTE/BOND 7.625% 15/11/2022	USD	143 968	135 775	0.08
1 255 200	US TREASURY NOTES 2% 30/06/2024	USD	1 312 979	1 312 861	0.77
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**169 739 283**	**169 045 887**	**99.77**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**169 739 283**	**169 045 887**	**99.77**
	Total Investments		**169 739 283**	**169 045 887**	**99.77**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.77
	99.77

Geographical classification	%
United States of America	99.77
	99.77

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				
432 700	UNITED STATES TREASURY NOTE/BOND 0.25% 30/06/2025	USD	429 920	425 026	1.19
511 500	UNITED STATES TREASURY NOTE/BOND 0.25% 30/09/2025	USD	507 787	500 711	1.40
414 400	UNITED STATES TREASURY NOTE/BOND 0.25% 31/05/2025	USD	411 728	407 504	1.14
446 000	UNITED STATES TREASURY NOTE/BOND 0.25% 31/07/2025	USD	443 924	437 533	1.22
499 200	UNITED STATES TREASURY NOTE/BOND 0.25% 31/08/2025	USD	495 911	489 216	1.37
529 800	UNITED STATES TREASURY NOTE/BOND 0.25% 31/10/2025	USD	523 960	518 004	1.45
416 100	UNITED STATES TREASURY NOTE/BOND 0.375% 30/04/2025	USD	415 457	411 614	1.15
472 900	UNITED STATES TREASURY NOTE/BOND 0.375% 30/09/2027	USD	462 993	451 878	1.26
521 300	UNITED STATES TREASURY NOTE/BOND 0.375% 30/11/2025	USD	518 781	511 933	1.43
591 100	UNITED STATES TREASURY NOTE/BOND 0.375% 31/01/2026	USD	586 336	579 324	1.62
426 400	UNITED STATES TREASURY NOTE/BOND 0.375% 31/07/2027	USD	419 368	408 744	1.14
547 400	UNITED STATES TREASURY NOTE/BOND 0.375% 31/12/2025	USD	544 513	536 965	1.50
593 900	UNITED STATES TREASURY NOTE/BOND 0.5% 28/02/2026	USD	587 111	584 945	1.63
319 900	UNITED STATES TREASURY NOTE/BOND 0.5% 30/04/2027	USD	316 144	310 253	0.87
373 500	UNITED STATES TREASURY NOTE/BOND 0.5% 30/06/2027	USD	369 055	361 332	1.01
388 100	UNITED STATES TREASURY NOTE/BOND 0.5% 31/03/2025	USD	389 662	386 190	1.08
330 800	UNITED STATES TREASURY NOTE/BOND 0.5% 31/05/2027	USD	326 994	320 256	0.89
384 900	UNITED STATES TREASURY NOTE/BOND 0.5% 31/08/2027	USD	380 043	371 158	1.04
477 600	UNITED STATES TREASURY NOTE/BOND 0.5% 31/10/2027	USD	467 912	459 242	1.28
509 600	UNITED STATES TREASURY NOTE/BOND 0.625% 30/11/2027	USD	503 580	493 317	1.38
220 800	UNITED STATES TREASURY NOTE/BOND 0.625% 31/03/2027	USD	220 014	216 022	0.60
562 000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	554 403	543 296	1.52
597 100	UNITED STATES TREASURY NOTE/BOND 0.75% 30/04/2026	USD	594 623	594 115	1.66
606 400	UNITED STATES TREASURY NOTE/BOND 0.75% 31/01/2028	USD	599 532	590 387	1.65
597 100	UNITED STATES TREASURY NOTE/BOND 0.75% 31/05/2026	USD	596 001	593 788	1.66
597 100	UNITED STATES TREASURY NOTE/BOND 0.875% 30/06/2026	USD	596 957	596 957	1.67
590 300	UNITED STATES TREASURY NOTE/BOND 0.875% 31/03/2026	USD	586 005	587 717	1.64
334 900	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2025	USD	345 679	341 022	0.95
606 900	UNITED STATES TREASURY NOTE/BOND 1.125% 29/02/2028	USD	605 808	605 193	1.69
606 900	UNITED STATES TREASURY NOTE/BOND 1.25% 30/04/2028	USD	604 960	608 986	1.70
606 900	UNITED STATES TREASURY NOTE/BOND 1.25% 30/06/2028	USD	607 986	607 986	1.70
604 500	UNITED STATES TREASURY NOTE/BOND 1.25% 31/03/2028	USD	599 538	606 956	1.69
606 900	UNITED STATES TREASURY NOTE/BOND 1.25% 31/05/2028	USD	607 133	608 512	1.70
296 200	UNITED STATES TREASURY NOTE/BOND 1.25% 31/08/2024	USD	306 704	303 188	0.85
134 500	UNITED STATES TREASURY NOTE/BOND 1.375% 28/02/2027	USD	138 376	135 456	0.38
294 600	UNITED STATES TREASURY NOTE/BOND 1.375% 31/01/2025	USD	307 113	302 725	0.84
232 900	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2026	USD	236 362	238 395	0.67
547 900	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2026	USD	562 351	564 209	1.57
312 800	UNITED STATES TREASURY NOTE/BOND 1.5% 30/09/2024	USD	327 147	322 771	0.90
336 200	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2024	USD	352 070	346 916	0.97
211 400	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2027	USD	219 408	217 296	0.61
337 800	UNITED STATES TREASURY NOTE/BOND 1.5% 31/10/2024	USD	353 452	348 594	0.97
519 500	UNITED STATES TREASURY NOTE/BOND 1.625% 15/02/2026	USD	527 363	538 494	1.50
532 900	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2026	USD	545 774	552 384	1.54

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)				
189 300	UNITED STATES TREASURY NOTE/BOND 1.625% 30/09/2026	USD	194 962	196 103	0.55
216 600	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2026	USD	222 101	224 266	0.63
228 500	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2026	USD	234 836	236 658	0.66
330 900	UNITED STATES TREASURY NOTE/BOND 1.75% 31/07/2024	USD	348 920	343 929	0.96
308 200	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2024	USD	326 138	320 745	0.90
227 200	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2026	USD	236 975	236 767	0.66
232 500	UNITED STATES TREASURY NOTE/BOND 1.875% 30/06/2026	USD	241 558	243 816	0.68
241 100	UNITED STATES TREASURY NOTE/BOND 1.875% 31/07/2026	USD	252 596	252 891	0.71
251 100	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2024	USD	266 166	261 948	0.73
564 500	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2025	USD	603 922	592 681	1.65
570 400	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2025	USD	588 299	600 257	1.68
508 400	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	534 273	536 481	1.50
521 400	UNITED STATES TREASURY NOTE/BOND 2.125% 15/05/2025	USD	539 979	550 484	1.54
219 700	UNITED STATES TREASURY NOTE/BOND 2.125% 30/09/2024	USD	235 286	231 097	0.64
231 900	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2024	USD	248 824	244 256	0.68
247 100	UNITED STATES TREASURY NOTE/BOND 2.125% 31/05/2026	USD	260 574	262 080	0.73
218 800	UNITED STATES TREASURY NOTE/BOND 2.125% 31/07/2024	USD	233 866	229 843	0.64
460 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	500 253	492 552	1.37
447 500	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	493 800	478 580	1.34
584 300	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2024	USD	629 661	617 715	1.72
580 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2025	USD	605 772	617 111	1.72
469 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	515 702	502 539	1.40
261 600	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2026	USD	275 654	278 808	0.78
218 000	UNITED STATES TREASURY NOTE/BOND 2.25% 31/10/2024	USD	234 815	230 348	0.64
252 900	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2024	USD	272 998	267 639	0.75
552 200	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2027	USD	613 559	594 478	1.66
614 600	UNITED STATES TREASURY NOTE/BOND 2.375% 15/08/2024	USD	663 268	650 708	1.82
196 800	UNITED STATES TREASURY NOTE/BOND 2.375% 30/04/2026	USD	209 725	211 007	0.59
264 400	UNITED STATES TREASURY NOTE/BOND 2.5% 28/02/2026	USD	282 411	284 705	0.79
257 400	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2025	USD	280 978	274 875	0.77
251 700	UNITED STATES TREASURY NOTE/BOND 2.625% 31/01/2026	USD	269 359	272 269	0.76
164 400	UNITED STATES TREASURY NOTE/BOND 2.625% 31/03/2025	USD	173 892	176 589	0.49
211 500	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2025	USD	226 128	228 635	0.64
608 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	674 412	670 822	1.86
261 000	UNITED STATES TREASURY NOTE/BOND 2.75% 28/02/2025	USD	288 102	281 248	0.78
221 400	UNITED STATES TREASURY NOTE/BOND 2.75% 31/08/2025	USD	236 020	239 769	0.67
639 700	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	710 220	710 667	1.97
242 800	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2025	USD	260 650	263 324	0.73
231 700	UNITED STATES TREASURY NOTE/BOND 2.875% 30/11/2025	USD	250 460	252 788	0.71
225 800	UNITED STATES TREASURY NOTE/BOND 2.875% 31/05/2025	USD	242 635	245 134	0.68
63 200	UNITED STATES TREASURY NOTE/BOND 6% 15/02/2026	USD	79 491	78 017	0.22
76 900	UNITED STATES TREASURY NOTE/BOND 6.125% 15/11/2027	USD	104 300	100 643	0.28
35 900	UNITED STATES TREASURY NOTE/BOND 6.375% 15/08/2027	USD	49 443	47 217	0.13
44 500	UNITED STATES TREASURY NOTE/BOND 6.5% 15/11/2026	USD	59 087	57 415	0.16

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)				
28 000	UNITED STATES TREASURY NOTE/BOND 6.625% 15/02/2027	USD	38 221	36 643	0.10
36 700	UNITED STATES TREASURY NOTE/BOND 6.75% 15/08/2026	USD	49 186	47 420	0.13
32 900	UNITED STATES TREASURY NOTE/BOND 6.875% 15/08/2025	USD	42 203	41 102	0.11
34 600	UNITED STATES TREASURY NOTE/BOND 7.5% 15/11/2024	USD	44 826	42 677	0.12
32 600	UNITED STATES TREASURY NOTE/BOND 7.625% 15/02/2025	USD	42 940	40 806	0.11
180 700	US TREA TREASURY GROIP INC 2.75% 30/06/2025	USD	192 598	195 424	0.55
194 900	US TREA US GROIP INC 3% 31/10/2025	USD	211 125	213 507	0.60
211 600	USA 2.8 2 GROIP INC 2.875% 31/07/2025	USD	227 581	230 049	0.64
220 300	USA 3.0 3 GROIP INC 3% 30/09/2025	USD	238 000	241 160	0.67
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**35 954 688**	**35 715 202**	**99.68**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**35 954 688**	**35 715 202**	**99.68**
	Total Investments		**35 954 688**	**35 715 202**	**99.68**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.68
	99.68

Geographical classification	%
United States of America	99.68
	99.68

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				
7 514 300	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	7 133 614	6 488 128	1.85
9 395 300	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	8 743 040	8 082 894	2.30
10 635 100	UNITED STATES TREASURY NOTE/BOND 1.25% 15/05/2050	USD	9 712 079	8 682 563	2.47
12 000 800	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	11 019 258	10 114 424	2.88
11 281 300	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2040	USD	10 727 291	10 133 781	2.88
11 921 500	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2050	USD	11 339 793	10 703 272	3.04
13 193 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2041	USD	12 598 332	12 918 833	3.68
13 254 600	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2051	USD	12 133 300	12 647 788	3.61
9 171 900	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2050	USD	9 909 197	9 008 526	2.56
9 039 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/05/2041	USD	9 263 927	9 407 146	2.68
6 002 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	6 341 376	6 204 560	1.76
8 705 400	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	9 501 691	9 015 530	2.56
9 039 900	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	9 445 486	9 651 506	2.74
7 408 500	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	8 247 484	7 886 580	2.24
6 111 700	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	6 750 126	6 609 231	1.88
5 458 300	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	6 033 628	5 911 169	1.68
5 444 300	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	6 028 266	5 896 007	1.68
2 729 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2042	USD	3 121 716	3 074 011	0.87
5 813 700	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	6 784 155	6 609 450	1.88
3 997 200	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	4 570 256	4 498 724	1.28
6 050 300	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	7 070 543	6 884 107	1.96
5 429 500	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	6 374 378	6 239 683	1.77
8 573 200	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	10 441 702	10 036 002	2.85
4 592 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2045	USD	5 416 506	5 307 348	1.51
4 253 700	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046	USD	5 038 597	4 934 292	1.40
5 418 100	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	6 585 137	6 433 994	1.83
6 856 900	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	8 391 866	8 169 354	2.32
8 571 000	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	10 572 005	10 257 077	2.92
2 335 500	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2042	USD	2 778 952	2 732 170	0.78
3 589 400	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	4 317 146	4 231 566	1.20
4 028 200	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2047	USD	4 910 055	4 787 264	1.36
8 002 100	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	9 814 598	9 550 006	2.72
4 836 100	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2044	USD	5 811 521	5 690 730	1.62
2 311 600	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2045	USD	2 787 327	2 732 022	0.78
2 511 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	3 049 523	2 993 975	0.85
3 425 200	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	4 152 931	4 089 903	1.16
7 227 300	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	9 059 943	8 811 660	2.51
5 355 900	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	6 558 734	6 424 570	1.83
2 372 900	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	2 883 917	2 826 346	0.80
4 269 200	UNITED STATES TREASURY NOTE/BOND 3.375% 15/05/2044	USD	5 430 914	5 320 491	1.51
7 974 900	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	10 483 837	10 177 966	2.89
1 397 700	UNITED STATES TREASURY NOTE/BOND 3.5% 15/02/2039	USD	1 777 940	1 746 251	0.50
4 344 100	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	5 736 418	5 611 356	1.60
3 863 100	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	5 065 561	4 971 327	1.41

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)				
2 259 400	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	2 990 123	2 932 984	0.83
3 957 500	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	5 303 804	5 192 364	1.48
2 298 000	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	3 080 044	3 018 998	0.86
2 062 200	UNITED STATES TREASURY NOTE/BOND 4.25% 15/05/2039	USD	2 897 531	2 819 092	0.80
2 281 500	UNITED STATES TREASURY NOTE/BOND 4.25% 15/11/2040	USD	3 209 212	3 144 549	0.89
1 197 900	UNITED STATES TREASURY NOTE/BOND 4.375% 15/02/2038	USD	1 693 929	1 647 300	0.47
2 311 900	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2040	USD	3 294 584	3 227 990	0.92
2 233 300	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2041	USD	3 209 513	3 134 995	0.89
2 369 900	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2039	USD	3 389 273	3 293 420	0.94
1 484 700	UNITED STATES TREASURY NOTE/BOND 4.5% 15/02/2036	USD	2 071 655	2 036 823	0.58
1 356 100	UNITED STATES TREASURY NOTE/BOND 4.5% 15/05/2038	USD	1 948 010	1 891 760	0.54
2 203 200	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	3 192 500	3 102 381	0.88
2 387 800	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	3 496 724	3 424 254	0.97
882 200	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2037	USD	1 285 521	1 251 621	0.36
2 418 800	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	3 618 875	3 544 676	1.01
1 138 700	UNITED STATES TREASURY NOTE/BOND 5% 15/05/2037	USD	1 706 430	1 658 588	0.47
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**360 301 794**	**349 825 378**	**99.49**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**360 301 794**	**349 825 378**	**99.49**
	Total Investments		**360 301 794**	**349 825 378**	**99.49**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.49
	99.49

Geographical classification	%
United States of America	99.49
	99.49

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				
11 197 000	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	11 087 012	10 467 446	8.05
14 689 800	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	14 410 200	13 689 057	10.53
16 159 400	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	16 002 565	15 369 105	11.83
15 992 300	UNITED STATES TREASURY NOTE/BOND 1.125% 15/02/2031	USD	15 347 878	15 530 022	11.95
8 137 600	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	USD	8 658 447	8 218 976	6.32
10 930 400	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2031	USD	11 036 839	11 101 188	8.54
6 306 500	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2029	USD	6 608 520	6 450 367	4.96
4 702 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/11/2029	USD	4 976 797	4 854 081	3.74
7 032 600	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2029	USD	7 799 874	7 589 714	5.84
8 577 800	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	9 606 355	9 406 094	7.24
9 079 200	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	10 301 775	10 096 355	7.77
8 592 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2028	USD	9 936 880	9 720 605	7.48
641 600	UNITED STATES TREASURY NOTE/BOND 5.25% 15/02/2029	USD	858 748	826 261	0.64
1 077 500	UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028	USD	1 433 979	1 381 894	1.06
1 134 000	UNITED STATES TREASURY NOTE/BOND 5.375% 15/02/2031	USD	1 557 737	1 540 468	1.19
788 000	UNITED STATES TREASURY NOTE/BOND 5.5% 15/08/2028	USD	1 056 410	1 018 613	0.78
583 300	UNITED STATES TREASURY NOTE/BOND 6.125% 15/08/2029	USD	844 604	800 944	0.62
947 200	UNITED STATES TREASURY NOTE/BOND 6.25% 15/05/2030	USD	1 439 457	1 335 404	1.03
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**132 964 077**	**129 396 594**	**99.57**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**132 964 077**	**129 396 594**	**99.57**
	Total Investments		**132 964 077**	**129 396 594**	**99.57**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.57
	99.57

Geographical classification	%
United States of America	99.57
	99.57

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				
104 476 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2023	USD	119 256 162	126 293 617	2.90
104 443 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	121 333 825	128 782 501	2.94
71 364 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912810FR42)	USD	112 054 020	117 531 476	2.70
104 479 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912828H458)	USD	119 124 567	127 560 437	2.93
50 972 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912810FS25)	USD	76 521 113	80 763 694	1.85
108 113 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912828N712)	USD	126 278 788	135 042 395	3.09
42 006 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912810PS15)	USD	64 708 756	68 192 912	1.56
98 069 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912828V491)	USD	111 874 289	120 110 336	2.75
39 845 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	57 918 931	61 420 558	1.41
98 938 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	112 033 762	120 163 741	2.76
36 065 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US912810PZ57)	USD	54 800 069	57 828 407	1.33
92 146 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US9128285W63)	USD	106 009 490	112 843 041	2.59
104 644 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	113 801 604	119 305 115	2.74
110 442 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2031	USD	122 400 488	124 750 970	2.86
38 665 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2040	USD	66 164 804	71 217 249	1.63
61 129 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2041	USD	104 306 816	112 390 890	2.58
58 945 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	77 919 719	84 876 096	1.95
58 618 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2043	USD	74 425 535	81 356 016	1.87
58 664 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2044	USD	85 311 846	92 743 687	2.13
58 618 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045	USD	74 971 685	81 979 133	1.88
51 936 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2046	USD	69 917 957	76 516 195	1.75
47 662 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	61 809 725	67 838 706	1.56
47 677 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2048	USD	62 561 487	68 846 435	1.58
39 210 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2049	USD	51 569 733	55 987 989	1.28
39 779 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2050	USD	45 698 954	46 753 268	1.07
22 937 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2051	USD	23 960 728	25 825 373	0.59
119 857 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2023	USD	129 137 947	136 310 289	3.12
82 084 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2024	USD	88 466 191	93 710 657	2.15
90 609 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	96 367 121	101 164 756	2.32
101 604 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2026	USD	112 114 763	112 632 154	2.58
42 773 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	91 040 024	95 321 613	2.19
49 690 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	108 761 121	113 649 294	2.61
12 773 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2032	USD	27 010 803	28 383 263	0.65
104 489 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2022	USD	119 467 331	125 748 442	2.88
104 489 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	120 372 994	127 559 793	2.93
104 507 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2024	USD	118 211 734	126 441 272	2.90

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)				
104 491 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	120 699 617	129 294 609	2.95
93 894 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	106 480 376	114 647 467	2.63
94 088 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	106 702 585	114 646 842	2.63
93 463 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	106 614 390	114 170 826	2.62
101 441 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	111 058 206	117 880 680	2.70
109 334 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	123 144 576	125 703 542	2.88
89 684 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	94 946 544	100 650 097	2.31
87 372 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2025	USD	95 194 785	97 929 537	2.25
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**4 092 525 961**	**4 342 765 370**	**99.58**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**4 092 525 961**	**4 342 765 370**	**99.58**
	Total Investments		**4 092 525 961**	**4 342 765 370**	**99.58**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.58
	99.58

Geographical classification	%
United States of America	99.58
	99.58

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					
1 843 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	1 911 753	1 916 609	0.33
2 071 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	2 126 783	2 127 401	0.37
765 000	ACEA SPA 0.25% 28/07/2030	EUR	743 743	746 197	0.13
900 000	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	958 564	952 943	0.17
1 200 000	ADIF ALTA VELOCIDAD 0.55% 30/04/2030	EUR	1 193 405	1 213 063	0.21
1 100 000	ADIF ALTA VELOCIDAD 0.95% 30/04/2027	EUR	1 160 329	1 158 719	0.20
700 000	ADIF ALTA VELOCIDAD 1.25% 04/05/2026	EUR	742 548	745 557	0.13
600 000	ALD SA 1.25% 11/10/2022	EUR	616 814	611 877	0.11
976 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.8% 15/04/2026	USD	919 520	918 681	0.16
1 200 000	ALLIANDER NV 0.875% 22/04/2026	EUR	1 255 296	1 255 740	0.22
1 155 000	APPLE INC 0.5% 15/11/2031	EUR	1 209 882	1 173 786	0.20
2 276 000	APPLE INC 2.85% 23/02/2023	USD	2 076 287	1 993 628	0.35
2 552 000	APPLE INC 3% 20/06/2027	USD	2 359 772	2 368 515	0.41
475 000	ARIZONA PUBLIC SERVICE CO 2.65% 15/09/2050	USD	397 045	380 063	0.07
800 000	ARKEMA SA 0.125% 14/10/2026	EUR	802 423	806 213	0.14
1 000 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	1 007 639	1 061 315	0.18
567 000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	604 010	611 881	0.11
382 000	ATRIUM FINANCE ISSUER BV 2.625% 05/09/2027	EUR	412 468	413 420	0.07
1 024 000	AVANGRID INC 3.15% 01/12/2024	USD	903 365	924 249	0.16
955 000	AVANGRID INC 3.2% 15/04/2025	USD	891 214	865 811	0.15
1 750 000	AVANGRID INC 3.8% 01/06/2029	USD	1 690 253	1 668 666	0.29
650 000	A2A SPA 1% 16/07/2029	EUR	700 015	679 036	0.12
2 200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	2 252 487	2 290 658	0.40
1 300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	1 349 938	1 365 757	0.24
900 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	912 641	907 452	0.16
1 000 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	1 027 578	1 043 209	0.18
800 000	BANK OF CHINA LTD/LUXEMBOURG 0% 28/04/2024	EUR	801 152	800 672	0.14
200 000	BANK OF CHINA LTD/PARIS 0.95% 21/09/2023	USD	165 860	169 619	0.03
1 944 000	BANK OF NOVA SCOTIA 2.375% 18/01/2023	USD	1 770 392	1 690 570	0.29
225 000	BANK OF THE PHILIPPINE ISLANDS 2.5% 10/09/2024	USD	203 393	197 219	0.03
2 000 000	BANKINTER SA 0.625% 06/10/2027	EUR	1 961 695	2 016 937	0.35
800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.1% 08/10/2027	EUR	802 904	796 726	0.14
100 000	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	98 547	99 006	0.02
1 651 000	BERLIN HYP AG 0.01% 02/09/2030	EUR	1 677 244	1 648 849	0.29
1 140 000	BERLIN HYP AG 0.01% 07/07/2028	EUR	1 164 921	1 151 467	0.20
598 000	BERLIN HYP AG 0.01% 24/01/2028	EUR	606 666	605 057	0.11
400 000	BERLIN HYP AG 0.125% 23/10/2023	EUR	407 542	405 606	0.07
1 900 000	BERLIN HYP AG 0.5% 05/11/2029	EUR	1 968 649	1 944 428	0.34
300 000	BERLIN HYP AG 0.5% 26/09/2023	EUR	304 970	303 962	0.05
300 000	BERLIN HYP AG 1.125% 25/10/2027	EUR	316 812	316 035	0.05
300 000	BERLIN HYP AG 1.5% 18/04/2028	EUR	321 949	322 342	0.06
600 000	BNP PARIBAS SA FRN 04/06/2026	EUR	607 898	609 507	0.11
900 000	BNP PARIBAS SA FRN 14/10/2027 (ISIN FR00140005J1)	EUR	904 028	901 683	0.16
1 303 000	BNP PARIBAS SA 1% 17/04/2024	EUR	1 345 287	1 344 021	0.23

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)				
700 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	725 055	726 137	0.13
1 164 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	1 111 596	1 067 976	0.19
1 344 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	1 337 709	1 323 820	0.23
200 000	BPCE SA 0.125% 04/12/2024	EUR	202 211	202 036	0.04
1 400 000	BPCE SFH SA 0.01% 27/05/2030	EUR	1 415 149	1 396 465	0.24
100 000	BPCE SFH SA 0.125% 03/12/2030	EUR	100 482	100 428	0.02
578 000	BROOKFIELD FINANCE INC 2.724% 15/04/2031	USD	479 285	502 834	0.09
200 000	CA IMMOBILIEN ANLAGEN AG 1% 27/10/2025	EUR	202 103	204 596	0.04
500 000	CADENT FINANCE PLC 0.625% 19/03/2030	EUR	497 437	502 109	0.09
521 000	CADENT FINANCE PLC 0.75% 11/03/2032	EUR	517 674	518 306	0.09
1 800 000	CAIXABANK SA FRN 09/02/2029	EUR	1 765 854	1 774 775	0.31
200 000	CAIXABANK SA FRN 18/11/2026	EUR	200 490	200 417	0.03
2 200 000	CASSA DEPOSITI E PRESTITI SPA 2.125% 27/09/2023	EUR	2 273 468	2 314 114	0.40
400 000	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.5% 27/01/2028	EUR	396 521	396 551	0.07
400 000	CEETRUS SA 2.75% 26/11/2026	EUR	407 662	437 542	0.08
462 000	CENTRAL NIPPON EXPRESSWAY CO LTD 0.894% 10/12/2025	USD	379 832	384 240	0.07
1 004 000	CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	1 043 085	1 043 323	0.18
827 000	CGNPC INTERNATIONAL LTD 2% 11/09/2025	EUR	886 392	875 215	0.15
700 000	CGNPC INTERNATIONAL LTD 2.75% 02/07/2024	USD	612 791	612 702	0.11
488 000	CHINA CONSTRUCTION BANK CORP/HONG KONG 1.25% 04/08/2025	USD	407 072	409 913	0.07
1 361 000	CHINA DEVELOPMENT BANK 2.75% 16/11/2022 2.75% 16/11/2022	USD	1 152 787	1 181 737	0.21
404 000	CHINA MERCHANTS BANK CO LTD/HONG KONG 1.2% 10/09/2025	USD	343 240	335 898	0.06
1 044 000	CITIGROUP INC FRN 15/05/2024	USD	895 298	899 065	0.16
319 000	CITYCON TREASURY BV 1.625% 12/03/2028	EUR	317 929	320 355	0.06
1 000 000	CNP ASSURANCES FRN 27/07/2050	EUR	1 006 201	1 040 720	0.18
734 000	COCA-COLA FEMSA SAB DE CV 1.85% 01/09/2032	USD	587 440	598 901	0.10
1 000 000	COMMERZBANK AG 1.25% 23/10/2023	EUR	1 039 133	1 030 293	0.18
639 000	CONSORCIO TRANSMANTARO SA - REGS - 4.7% 16/04/2034	USD	614 805	591 909	0.10
750 000	COOPERATIEVE RABOBANK UA - REGS - 1.004% 24/09/2026	USD	626 399	625 154	0.11
475 000	COOPERATIEVE RABOBANK UA FRN 24/02/2027	USD	392 028	395 338	0.07
1 900 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	1 898 366	1 923 841	0.33
500 000	COVIVIO 1.125% 17/09/2031	EUR	505 345	519 247	0.09
1 200 000	COVIVIO 1.875% 20/05/2026	EUR	1 291 299	1 305 077	0.23
596 000	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	576 494	613 970	0.11
1 505 000	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	1 542 441	1 640 245	0.29
1 593 000	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	1 704 182	1 696 336	0.30
2 400 000	CREDIT AGRICOLE HOME LOAN SFH SA 0.05% 06/12/2029	EUR	2 388 700	2 412 941	0.42
600 000	CREDIT AGRICOLE ITALIA SPA 0.125% 15/03/2033	EUR	588 174	590 798	0.10
1 600 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	1 600 219	1 619 586	0.28
900 000	CREDIT AGRICOLE SA/LONDON 0.75% 05/12/2023	EUR	927 780	923 415	0.16
2 056 000	CREDIT SUISSE AG/LONDON 0.45% 19/05/2025	EUR	2 081 253	2 087 058	0.36
509 000	CTP BV 0.625% 27/11/2023	EUR	514 735	514 751	0.09
725 000	CTP BV 2.125% 01/10/2025	EUR	767 046	767 107	0.13

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)				
850 000	CTP NV 0.75% 18/02/2027	EUR	839 008	839 075	0.15
1 416 000	DAIMLER AG 0.75% 10/09/2030	EUR	1 437 948	1 459 093	0.25
1 570 000	DAIMLER AG 0.75% 11/03/2033	EUR	1 570 607	1 578 613	0.27
200 000	DE VOLKSBANK NV FRN 22/10/2030	EUR	207 297	209 971	0.04
500 000	DE VOLKSBANK NV 0.01% 16/09/2024	EUR	503 456	503 379	0.09
500 000	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	491 948	495 106	0.09
1 050 000	DEUTSCHE BANK AG/NEW YORK NY 1.686% 19/03/2026	USD	889 957	894 339	0.16
500 000	DEUTSCHE HYPOTHEKENBANK AG 0.125% 23/11/2023	EUR	507 267	507 003	0.09
200 000	DEUTSCHE HYPOTHEKENBANK AG 0.25% 10/12/2024	EUR	205 864	204 485	0.04
601 000	DEUTSCHE KREDITBANK AG 0.01% 07/11/2029	EUR	611 482	602 478	0.10
700 000	DEUTSCHE KREDITBANK AG 0.75% 26/09/2024	EUR	710 642	718 634	0.13
766 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	772 959	759 913	0.13
934 000	DIGITAL DUTCH FINCO BV 1.5% 15/03/2030	EUR	988 057	987 457	0.17
1 856 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	2 040 323	2 040 507	0.36
1 417 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	1 395 888	1 371 181	0.24
1 897 000	DNB BOLIGKREDITT AS 0.01% 21/01/2031	EUR	1 888 409	1 882 135	0.33
1 403 000	DNB BOLIGKREDITT AS 0.625% 19/06/2025	EUR	1 462 972	1 456 783	0.25
400 000	DTE ELECTRIC CO 1.9% 01/04/2028	USD	341 081	343 061	0.06
539 000	DTE ELECTRIC CO 3.25% 01/04/2051	USD	462 632	494 233	0.09
656 000	DTE ELECTRIC CO 3.95% 01/03/2049	USD	692 228	671 359	0.12
1 143 000	DUKE ENERGY CAROLINAS LLC 3.95% 15/11/2028	USD	1 144 484	1 106 956	0.19
1 344 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	1 293 756	1 190 670	0.21
1 717 000	DUKE ENERGY PROGRESS LLC 3.45% 15/03/2029	USD	1 728 961	1 607 260	0.28
200 000	DUKE REALTY LP 1.75% 01/02/2031	USD	154 399	162 272	0.03
1 155 000	DUKE REALTY LP 2.875% 15/11/2029	USD	1 103 700	1 027 503	0.18
900 000	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	949 081	968 446	0.17
700 000	EDP FINANCE BV - REGS - 1.71% 24/01/2028	USD	575 771	585 984	0.10
1 001 000	EDP FINANCE BV 0.375% 16/09/2026	EUR	1 010 640	1 011 983	0.18
442 000	EDP FINANCE BV 1.875% 13/10/2025	EUR	481 828	477 276	0.08
2 831 000	ELECTRICITE DE FRANCE SA - REGS - 3.625% 13/10/2025	USD	2 742 962	2 627 982	0.46
2 300 000	ELECTRICITE DE FRANCE SA 1% 13/10/2026	EUR	2 402 358	2 409 114	0.42
600 000	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	620 436	616 564	0.11
700 000	ENBW ENERGIE BADEN-WUERTTEMBERG FRN 05/08/2079	EUR	695 601	705 928	0.12
700 000	ENBW ENERGIE BADEN-WUERTTEMBERG FRN 05/11/2079	EUR	695 959	705 691	0.12
607 000	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033	EUR	715 235	700 830	0.12
1 842 000	ENEL FINANCE INTERNATIONAL NV 1% 16/09/2024	EUR	1 902 422	1 909 270	0.33
1 099 000	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	1 152 153	1 157 238	0.20
1 862 000	ENEL FINANCE INTERNATIONAL NV 1.5% 21/07/2025	EUR	1 989 951	1 975 940	0.34
500 000	ENEXIS HOLDING NV 0.375% 14/04/2033	EUR	484 000	490 374	0.09
650 000	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	667 615	661 364	0.12
900 000	ENGIE SA FRN PERPETUAL (ISIN FR0013310505)	EUR	898 440	917 352	0.16
1 200 000	ENGIE SA FRN PERPETUAL (ISIN FR0013398229)	EUR	1 302 505	1 303 500	0.23
700 000	ENGIE SA FRN PERPETUAL (ISIN FR0014000RR2)	EUR	716 706	703 469	0.12
1 600 000	ENGIE SA 0.375% 21/06/2027	EUR	1 612 746	1 626 094	0.28

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)				
2 400 000	ENGIE SA 0.375% 28/02/2023	EUR	2 421 207	2 423 458	0.42
1 000 000	ENGIE SA 0.5% 24/10/2030	EUR	995 509	1 007 070	0.18
1 300 000	ENGIE SA 1.375% 21/06/2039	EUR	1 408 369	1 386 723	0.24
1 600 000	ENGIE SA 1.375% 28/02/2029	EUR	1 759 463	1 729 862	0.30
900 000	ENGIE SA 1.5% 27/03/2028	EUR	992 059	978 080	0.17
500 000	ENGIE SA 2.125% 30/03/2032	EUR	583 263	579 097	0.10
1 800 000	ENGIE SA 2.375% 19/05/2026	EUR	2 038 455	2 011 963	0.35
1 989 000	E.ON INTERNATIONAL FINANCE BV 1.25% 19/10/2027	EUR	2 132 780	2 118 346	0.37
400 000	E.ON SE 0.35% 28/02/2030	EUR	400 074	397 931	0.07
1 615 000	E.ON SE 0.375% 29/09/2027	EUR	1 645 456	1 636 375	0.28
927 000	E.ON SE 0.6% 01/10/2032	EUR	915 857	919 866	0.16
1 457 000	E.ON SE 0.875% 20/08/2031	EUR	1 496 678	1 503 679	0.26
500 000	EQUINIX INC 0.25% 15/03/2027	EUR	494 908	497 109	0.09
556 000	EQUINIX INC 1% 15/03/2033	EUR	550 712	551 485	0.10
839 000	EQUINIX INC 1% 15/09/2025	USD	684 370	703 228	0.12
400 000	EQUINIX INC 1.55% 15/03/2028	USD	321 228	332 200	0.06
50 000	EQUINIX INC 2.5% 15/05/2031	USD	43 009	42 859	0.01
564 000	ERP OPERATING LP 4.15% 01/12/2028	USD	576 526	547 078	0.10
952 000	ESB FINANCE DAC 1.125% 11/06/2030	EUR	1 018 941	1 009 206	0.18
1 600 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	1 690 522	1 687 765	0.29
150 000	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	126 686	125 740	0.02
1 280 000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028	EUR	1 286 269	1 286 922	0.22
349 000	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023	EUR	358 272	358 287	0.06
1 611 000	FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026	EUR	1 682 482	1 696 231	0.30
782 000	FIBRIA OVERSEAS FINANCE LTD 5.5% 17/01/2027	USD	735 314	768 218	0.13
800 000	GEORGIA POWER CO 3.25% 01/04/2026	USD	731 060	730 256	0.13
737 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	752 159	753 579	0.13
1 050 000	GLOBALWORTH REAL ESTATE INVESTMENTS LTD 2.95% 29/07/2026	EUR	1 117 861	1 138 989	0.20
672 000	HERA SPA 0.875% 05/07/2027	EUR	696 759	699 701	0.12
848 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	673 794	751 397	0.13
2 448 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	2 557 206	2 543 656	0.44
500 000	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG 0.375% 25/06/2024	EUR	507 821	506 287	0.09
323 000	HYUNDAI CAPITAL SERVICES INC - REGS - 1.25% 08/02/2026	USD	266 261	268 476	0.05
100 000	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	104 422	103 717	0.02
1 800 000	IBERDROLA FINANZAS SA 1% 07/03/2024	EUR	1 861 861	1 856 297	0.32
800 000	IBERDROLA FINANZAS SA 1% 07/03/2025	EUR	837 463	832 422	0.14
1 200 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	1 245 772	1 291 069	0.22
900 000	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	961 067	958 772	0.17
1 400 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1721244371)	EUR	1 424 045	1 438 759	0.25
1 700 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1797138960)	EUR	1 791 509	1 801 007	0.31
1 100 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS1890845875)	EUR	1 211 607	1 197 991	0.21
1 100 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295333988)	EUR	1 097 517	1 106 888	0.19
1 000 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL (ISIN XS2295335413)	EUR	1 000 234	1 010 845	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)				
800 000	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	803 333	816 457	0.14
700 000	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	741 459	740 278	0.13
500 000	IBERDROLA INTERNATIONAL BV 2.5% 24/10/2022	EUR	540 358	519 313	0.09
1 600 000	ICADE 1.5% 13/09/2027	EUR	1 659 165	1 723 616	0.30
165 000	IDB TRUST SERVICES LTD 0.037% 04/12/2024	EUR	165 708	165 602	0.03
650 000	IGNITIS GRUPE UAB 1.875% 10/07/2028	EUR	686 759	714 720	0.12
200 000	IGNITIS GRUPE UAB 2% 14/07/2027	EUR	220 068	220 395	0.04
841 000	INDIAN RAILWAY FINANCE CORP LTD 3.835% 13/12/2027	USD	790 692	766 789	0.13
250 000	INDUSTRIAL BANK CO LTD/HONG KONG 1.125% 06/11/2023	USD	205 659	210 921	0.04
400 000	ING GROEP NV FRN 01/07/2026	USD	336 548	338 520	0.06
2 300 000	ING GROEP NV 2.5% 15/11/2030	EUR	2 725 536	2 740 948	0.48
1 593 000	ING GROEP NV 4.625% 06/01/2026	USD	1 565 373	1 534 237	0.27
394 000	INTERSTATE POWER & LIGHT CO 3.5% 30/09/2049	USD	375 285	360 745	0.06
144 000	INTERSTATE POWER AND LIGHT CO 3.6% 01/04/2029	USD	140 232	135 365	0.02
400 000	INTERSTATE POWER AND LIGHT CO 4.1% 26/09/2028	USD	380 944	387 676	0.07
1 230 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	1 251 638	1 261 776	0.22
1 508 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	1 510 721	1 517 491	0.26
560 000	INTESA SANPAOLO SPA 1.5% 10/04/2024	EUR	586 968	583 989	0.10
598 000	INVERSIONES CMPC SA - REGS - 4.375% 04/04/2027	USD	557 323	560 178	0.10
811 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 1.75% 15/09/2030	USD	678 961	660 387	0.11
400 000	JPMORGAN CHASE & CO FRN 16/09/2024	USD	341 368	337 605	0.06
864 000	KAISER FOUNDATION HOSPITALS 2.81% 01/06/2041	USD	747 393	747 393	0.13
548 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	512 281	506 307	0.09
2 100 000	KBC GROUP NV FRN 16/06/2027	EUR	2 132 625	2 120 061	0.37
400 000	KBC GROUP NV 0.875% 27/06/2023	EUR	409 578	409 442	0.07
2 828 000	KFW 2% 2 GROIP INC 2% 29/09/2022	USD	2 523 038	2 438 941	0.42
200 000	KIA CORP - REGS - 1.75% 16/10/2026	USD	164 482	170 439	0.03
399 000	KIA CORP 1% 16/04/2024	USD	327 504	338 440	0.06
630 000	KILROY REALTY LP 2.5% 15/11/2032	USD	522 103	525 952	0.09
934 000	KILROY REALTY LP 4.75% 15/12/2028	USD	924 822	916 480	0.16
1 362 000	KOMMUNALBANKEN AS - REGS - 2.125% 11/02/2025	USD	1 220 760	1 206 318	0.21
812 000	KOREA DEVELOPMENT BANK 0% 10/07/2024	EUR	814 720	815 654	0.14
1 327 000	KOREA HYDRO & NUCLEAR POWER CO LTD - REGS - 3.75% 25/07/2023	USD	1 243 345	1 190 908	0.21
1 539 000	KREDITANSTALT FUER WIEDERAUFBAU - EMTN - 0.05% 30/05/2024	EUR	1 571 982	1 565 794	0.27
3 910 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/06/2029	EUR	3 956 093	3 950 718	0.68
7 556 000	KREDITANSTALT FUER WIEDERAUFBAU 0% 15/09/2028	EUR	7 834 627	7 660 642	1.32
4 048 000	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027	EUR	4 174 279	4 120 657	0.71
1 810 000	KREDITANSTALT FUER WIEDERAUFBAU 0.25% 30/06/2025	EUR	1 876 275	1 862 794	0.32
2 841 000	KREDITANSTALT FUER WIEDERAUFBAU 0.5% 28/09/2026	EUR	3 010 102	2 971 717	0.52
2 820 000	KREDITANSTALT FUER WIEDERAUFBAU 0.75% 30/09/2030	USD	2 344 608	2 236 374	0.39
2 890 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	2 703 080	2 519 519	0.44
219 000	KUNTARAHOITUS OYJ 0% 14/10/2030	EUR	222 580	219 126	0.04
1 900 000	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	2 034 522	2 028 482	0.35

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	LA POSTE SA 1.45% 30/11/2028	EUR	217 756	218 809	0.04
1 200 000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 24/05/2024	EUR	1 217 414	1 219 260	0.21
1 200 000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 29/07/2026	EUR	1 217 315	1 220 870	0.21
1 423 000	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	1 472 933	1 479 095	0.26
1 321 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	1 462 529	1 488 558	0.26
1 247 000	LG CHEM LTD - REGS - 3.25% 15/10/2024	USD	1 125 937	1 130 915	0.20
417 000	LINK FINANCE CAYMAN 2009 LTD 2.875% 21/07/2026	USD	380 946	366 915	0.06
843 000	MAF SUKUK LTD 3.9325% 28/02/2030	USD	760 424	770 681	0.13
720 000	MAF SUKUK LTD 4.638% 14/05/2029	USD	661 384	685 679	0.12
363 000	MASSACHUSETTS INSTITUTE OF TECHNOLOGY 3.959% 01/07/2038	USD	382 922	367 767	0.06
444 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1% 08/09/2027	EUR	456 542	457 900	0.08
150 000	METROPOLITAN LIFE GLOBAL FUNDING I 0.95% 02/07/2025	USD	122 727	126 428	0.02
588 000	MIDAMERICAN ENERGY CO 3.15% 15/04/2050	USD	545 723	531 368	0.09
1 200 000	MIDAMERICAN ENERGY CO 3.65% 01/08/2048	USD	1 246 007	1 157 084	0.20
850 000	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	788 289	811 848	0.14
1 122 000	MIDAMERICAN ENERGY CO 4.25% 15/07/2049	USD	1 200 349	1 195 085	0.21
600 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.68% 26/01/2023	EUR	610 539	609 082	0.11
644 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	664 025	665 834	0.12
1 558 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	1 591 920	1 600 392	0.28
541 000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.527% 13/09/2023	USD	476 998	476 947	0.08
1 172 000	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	1 210 255	1 211 535	0.21
319 000	MTR CORP CI LTD 2.5% 02/11/2026	USD	285 908	285 309	0.05
1 249 000	MTR CORP LTD 1.625% 19/08/2030	USD	1 026 500	1 021 937	0.18
500 000	MUENCHENER HYPOTHEKENBANK EG 0.25% 13/12/2023	EUR	509 173	508 812	0.09
300 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	299 300	299 729	0.05
1 500 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	1 496 386	1 524 780	0.27
707 000	MUNICIP FINANCE GROIP INC 0.75% 07/09/2027	EUR	737 653	749 717	0.13
442 000	MUNICIPALITY FINANCE PLC 0.05% 06/09/2029	EUR	452 851	446 852	0.08
103 000	NATIONA BK GROIP INC 3.625% 20/06/2023	USD	96 169	92 225	0.02
186 000	NATIONAL AUSTRALIA BANK LTD 0.35% 07/09/2022	EUR	188 075	187 812	0.03
2 948 000	NATIONAL AUSTRALIA BANK LTD 0.625% 30/08/2023	EUR	3 011 958	3 010 671	0.52
751 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	753 397	756 801	0.13
1 700 000	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	1 749 902	1 758 146	0.31
200 000	NATWEST GROUP PLC FRN 22/05/2024	USD	168 860	173 827	0.03
600 000	NE PROPERTY BV 3.375% 14/07/2027	EUR	618 604	667 847	0.12
500 000	NEDERLANDSE FINANCIERINGS-MAATSCHAPPIJ VOOR ONTWIKKELINGSLANDEN NV 2.75% 20/02/2024	USD	442 083	446 341	0.08
1 166 000	NEDERLANDSE WATERSCHAPSBANK NV - REGS - 2.375% 24/03/2026	USD	1 101 154	1 050 842	0.18
1 093 000	NEDERLANDSE WATERSCHAPSBANK NV - REGS - 3.125% 05/12/2022	USD	1 046 035	959 303	0.17
277 000	NEDERLANDSE WATERSCHAPSBANK NV 0% 02/10/2034	EUR	266 082	266 982	0.05
600 000	NEDERLANDSE WATERSCHAPSBANK NV 0.5% 26/04/2051	EUR	591 300	589 723	0.10
1 154 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 03/09/2025	EUR	1 228 794	1 221 734	0.21
506 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 28/05/2030	USD	420 446	408 013	0.07
200 000	NIDEC CORP 0.046% 30/03/2026	EUR	200 074	200 054	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)				
3 242 000	NORDEA BANK ABP 0.375% 28/05/2026	EUR	3 328 716	3 315 162	0.57
1 004 000	NORTHERN STATES POWER CO/MN 2.6% 01/06/2051	USD	930 727	807 492	0.14
1 191 000	NORTHERN STATES POWER CO/MN 2.9% 01/03/2050	USD	1 057 112	1 030 416	0.18
548 000	NORTHERN STATES POWER CO/MN 3.2% 01/04/2052	USD	469 305	494 919	0.09
1 136 000	NRW BANK 0% 15/10/2029	EUR	1 162 812	1 138 550	0.20
809 000	NRW BANK 0% 18/02/2030	EUR	809 453	809 285	0.14
682 000	NRW BANK 0.375% 17/11/2026	EUR	706 798	705 670	0.12
155 000	NRW BANK 0.5% 13/09/2027	EUR	164 199	161 606	0.03
881 000	NRW BANK 0.625% 02/02/2029	EUR	947 211	927 614	0.16
682 000	NRW BANK 0.75% 30/06/2028	EUR	738 366	724 326	0.13
724 000	NSTAR ELECTRIC CO 3.25% 15/05/2029	USD	695 699	671 730	0.12
412 000	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	405 717	403 423	0.07
2 159 000	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	2 201 122	2 196 607	0.38
1 051 000	ORSTED AS 1.5% 26/11/2029	EUR	1 122 718	1 149 223	0.20
849 000	OWENS CORNING 3.95% 15/08/2029	USD	823 717	810 333	0.14
917 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 2.3% 23/06/2025	USD	801 934	803 889	0.14
815 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 3.55% 09/06/2051	USD	700 798	698 753	0.12
1 367 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 3.75% 01/03/2023	USD	1 208 559	1 215 055	0.21
894 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 3.9% 20/08/2024	USD	827 374	821 965	0.14
234 000	PIEDMONT OPERATING PARTNERSHIP LP 3.15% 15/08/2030	USD	193 509	200 941	0.03
500 000	PNC FINANCIAL SERVICES GROUP INC 2.2% 01/11/2024	USD	437 852	442 689	0.08
633 000	POSTNL NV 0.625% 23/09/2026	EUR	629 460	648 245	0.11
754 000	POWER FINANCE CORP LTD 3.75% 06/12/2027	USD	661 188	661 520	0.12
1 142 000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	1 154 296	1 152 490	0.20
150 000	PROLOGIS INTERNATIONAL FUNDING II SA 0.75% 23/03/2033	EUR	147 432	147 244	0.03
1 256 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	1 344 176	1 360 027	0.24
1 141 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	1 251 183	1 246 920	0.22
257 000	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	297 478	297 652	0.05
515 000	PROLOGIS LP 1.25% 15/10/2030	USD	392 987	409 751	0.07
388 000	PUBLIC SERVICE CO OF COLORADO 2.7% 15/01/2051	USD	351 172	320 344	0.06
1 207 000	PUBLIC SERVICE CO OF COLORADO 3.2% 01/03/2050	USD	1 114 250	1 105 035	0.19
369 000	PUBLIC SERVICE CO OF COLORADO 4.1% 15/06/2048	USD	427 221	380 614	0.07
500 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	501 963	508 468	0.09
367 000	REC LTD 3.875% 07/07/2027	USD	312 658	325 867	0.06
203 000	RONGSHI INTERNATIONAL FINANCE LTD 3.25% 21/05/2024	USD	196 262	181 710	0.03
441 000	ROYAL SCHIPHOL GROUP NV 0.875% 08/09/2032	EUR	448 713	450 685	0.08
1 614 000	ROYAL SCHIPHOL GROUP NV 2% 06/04/2029	EUR	1 796 636	1 816 509	0.32
294 000	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 2.2% 23/05/2027	EUR	309 248	310 148	0.05
445 000	SATO OYJ 1.375% 24/02/2028	EUR	458 397	462 317	0.08
300 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 1.74% 17/09/2025	USD	251 164	256 934	0.04
574 000	SAUDI ELECTRICITY GLOBAL SUKUK CO 5 2.413% 17/09/2030	USD	477 408	491 182	0.09
2 100 000	SBAB BANK AB 0.5% 13/05/2025	EUR	2 143 308	2 154 808	0.37
700 000	SFIL SA 0% 23/11/2028	EUR	708 564	701 368	0.12
1 500 000	SK BATTERY AMERICA INC 1.625% 26/01/2024	USD	1 236 752	1 267 590	0.22

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)				
934 000	SK BATTERY AMERICA INC 2.125% 26/01/2026	USD	754 079	781 711	0.14
1 400 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	1 424 997	1 423 356	0.25
1 000 000	SOCIETE GENERALE SFH SA 0.01% 11/02/2030	EUR	1 025 215	1 000 100	0.17
1 000 000	SOCIETE GENERALE SFH SA 0.125% 18/07/2029	EUR	1 016 252	1 012 537	0.18
500 000	SOUTHERN POWER CO 0.9% 15/01/2026	USD	414 044	414 647	0.07
803 000	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	872 354	871 596	0.15
1 364 000	SOUTHERN POWER CO 4.15% 01/12/2025	USD	1 354 532	1 289 168	0.22
623 000	SOUTHWESTERN PUBLIC SERVICE CO 3.15% 01/05/2050	USD	600 717	550 763	0.10
300 000	SPAREBANK 1 BOLIGKREDITT AS 0.01% 22/09/2027	EUR	304 373	303 032	0.05
2 587 000	SPAREBANK 1 BOLIGKREDITT AS 0.5% 30/01/2025	EUR	2 670 445	2 667 523	0.46
499 000	SPAREBANK 1 SMN 0.01% 18/02/2028	EUR	486 277	488 159	0.08
928 000	SPAREBANK 1 SMN 0.125% 11/09/2026	EUR	910 122	930 489	0.16
496 000	SPAREBANKEN SOER BOLIGKREDITT AS 0.01% 26/10/2026	EUR	496 275	501 755	0.09
1 620 000	SPAREBANKEN VEST BOLIGKREDITT AS 0.01% 28/06/2027	EUR	1 650 500	1 636 179	0.28
550 000	SR-BOLIGKREDITT AS 0.01% 08/10/2026	EUR	552 502	556 385	0.10
339 000	SSE PLC 0.875% 06/09/2025	EUR	346 579	350 889	0.06
1 778 000	SSE PLC 1.375% 04/09/2027	EUR	1 899 389	1 899 252	0.33
894 000	STAR ENERGY GEOTHERMAL DARAJAT II / STAR ENERGY GEOTHERMAL SALAK - REGS - 4.85% 14/10/2038	USD	821 494	830 303	0.14
2 558 000	STATE BANK OF INDIA/LONDON 4.5% 28/09/2023	USD	2 294 222	2 311 885	0.40
405 000	STEDIN HOLDING NV 0.5% 14/11/2029	EUR	410 686	410 569	0.07
596 000	STORA ENSO OYJ 0.625% 02/12/2030	EUR	591 211	594 474	0.10
800 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.508% 12/01/2024	USD	668 260	672 205	0.12
414 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	419 818	428 002	0.07
1 571 000	SUZANO AUSTRIA GMBH - REGS - 5.75% 14/07/2026	USD	1 588 410	1 560 177	0.27
400 000	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	391 803	394 369	0.07
419 000	SVENSKA HANDELSBANKEN AB 0.375% 03/07/2023	EUR	425 503	425 351	0.07
200 000	SWIRE PROPERTIES MTN FINANCING LTD 3.5% 10/01/2028	USD	177 476	183 870	0.03
644 000	TALENT YIELD EURO LTD 1% 24/09/2025	EUR	655 470	654 257	0.11
1 500 000	TELEFONICA EMISIONES SA 1.069% 05/02/2024	EUR	1 546 504	1 544 535	0.27
768 000	TELIA CO AB FRN 11/05/2081	EUR	765 211	778 618	0.14
800 000	TENNET HOLDING BV 0.125% 30/11/2032	EUR	770 022	762 288	0.13
933 000	TENNET HOLDING BV 0.5% 30/11/2040	EUR	853 752	848 906	0.15
464 000	TENNET HOLDING BV 0.875% 03/06/2030	EUR	488 434	484 642	0.08
755 000	TENNET HOLDING BV 1% 13/06/2026	EUR	789 278	792 705	0.14
329 000	TENNET HOLDING BV 1.125% 09/06/2041	EUR	334 935	334 846	0.06
857 000	TENNET HOLDING BV 1.25% 24/10/2033	EUR	959 600	930 531	0.16
800 000	TENNET HOLDING BV 1.375% 05/06/2028	EUR	875 934	864 543	0.15
1 352 000	TENNET HOLDING BV 1.375% 26/06/2029	EUR	1 443 277	1 467 272	0.26
934 000	TENNET HOLDING BV 1.5% 03/06/2039	EUR	1 040 496	1 018 680	0.18
762 000	TENNET HOLDING BV 1.75% 04/06/2027	EUR	844 306	836 437	0.15
522 000	TENNET HOLDING BV 1.875% 13/06/2036	EUR	611 907	603 426	0.10
742 000	TENNET HOLDING BV 2% 05/06/2034	EUR	876 295	871 856	0.15
916 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	946 513	916 862	0.16

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)				
150 000	TERNA SPA 1% 10/04/2026	EUR	158 720	156 803	0.03
816 000	THREE GORGES FINANCE II CAYMAN ISLANDS LTD 1.3% 21/06/2024	EUR	845 650	837 169	0.15
840 000	TOYOTA MOTOR CREDIT CORP 2.15% 13/02/2030	USD	756 222	728 175	0.13
629 000	TUCSON ELECTRIC POWER CO 1.5% 01/08/2030	USD	516 343	505 152	0.09
572 000	UDR INC 1.9% 15/03/2033	USD	434 403	452 357	0.08
154 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	161 635	160 424	0.03
852 000	UNION ELECTRIC CO 2.625% 15/03/2051	USD	704 047	689 831	0.12
200 000	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	198 379	196 896	0.03
587 000	UPM-KYMMENE OYJ 0.5% 22/03/2031	EUR	572 817	578 090	0.10
500 000	VATTENFALL AB 0.05% 15/10/2025	EUR	500 720	501 705	0.09
1 082 000	VATTENFALL AB 0.125% 12/02/2029	EUR	1 070 113	1 066 389	0.19
102 000	VATTENFALL AB 0.5% 24/06/2026	EUR	104 300	104 294	0.02
416 000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	USD	352 381	359 901	0.06
700 000	VERBUND AG 0.9% 01/04/2041	EUR	691 842	705 978	0.12
1 092 000	VERIZON COMMUNICATIONS INC 1.5% 18/09/2030	USD	912 499	881 021	0.15
1 742 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	1 720 169	1 672 134	0.29
345 000	VESTEDA FINANCE BV 1.5% 24/05/2027	EUR	363 183	369 321	0.06
365 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	376 340	380 362	0.07
1 500 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	1 526 680	1 553 172	0.27
900 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.25% 23/09/2032	EUR	952 750	943 315	0.16
1 100 000	VONOVIA SE 0.625% 24/03/2031	EUR	1 094 764	1 090 052	0.19
800 000	WELLTOWER INC 2.7% 15/02/2027	USD	717 964	717 296	0.12
250 000	WESTAR ENERGY INC 2.55% 01/07/2026	USD	222 604	223 078	0.04
2 202 000	WESTPAC BANKING CORP 0.625% 22/11/2024	EUR	2 259 380	2 265 587	0.39
25 000	WESTPAC SECURITIES NZ LTD/LONDON 0.3% 25/06/2024	EUR	25 253	25 376	0.00
	Total Bonds		**358 230 180**	**356 896 923**	**62.10**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
1 100 000	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0% 25/03/2025	EUR	1 114 067	1 114 819	0.19
1 300 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.375% 17/09/2024	EUR	1 387 918	1 374 091	0.24
71 000	ASIAN D DEVELOPMENT GROIP INC 0.35% 16/07/2025	EUR	73 889	73 112	0.01
354 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	356 829	354 568	0.06
499 000	ASIAN DEVELOPMENT BANK 1.75% 14/08/2026	USD	437 658	437 873	0.08
2 015 000	ASIAN DEVELOPMENT BANK 1.875% 10/08/2022	USD	1 817 588	1 731 842	0.30
231 000	ASIAN DEVELOPMENT BANK 2.125% 19/03/2025	USD	213 906	205 361	0.04
1 320 000	ASIAN DEVELOPMENT BANK 2.375% 10/08/2027	USD	1 155 339	1 195 849	0.21
1 862 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	1 885 083	1 765 709	0.31
695 000	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.827% 30/07/2027	EUR	729 410	727 020	0.13
1 500 000	BPIFRANCE SACA 0% 25/05/2028	EUR	1 505 103	1 508 028	0.26
5 815 000	BUNDESOBLIGATION 0% 10/10/2025 (ISIN DE0001030716)	EUR	5 994 391	5 981 094	1.04
8 342 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	8 645 353	8 614 333	1.50
6 478 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	6 020 302	6 019 941	1.05

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)				
900 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.1% 13/11/2029	EUR	927 102	908 073	0.16
2 571 000	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	2 587 247	2 610 979	0.45
1 599 000	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 29/01/2040	EUR	1 606 263	1 571 329	0.27
1 822 000	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	1 603 811	1 574 796	0.27
2 749 000	CHILE GOVERNMENT INTERNATIONAL BOND 3.5% 25/01/2050	USD	2 744 853	2 432 386	0.42
100 000	CITY OF PARIS FRANCE 1.75% 25/05/2031	EUR	116 013	113 830	0.02
1 575 000	CORP ANDINA DE FOMENTO 0.625% 20/11/2026	EUR	1 530 950	1 599 929	0.28
370 000	EUROFIMA 0% 28/07/2026	EUR	375 903	374 494	0.07
998 000	EUROFIMA 0.1% 20/05/2030	EUR	1 010 290	997 196	0.17
1 508 000	EUROFIMA 0.15% 10/10/2034	EUR	1 490 926	1 455 546	0.25
1 380 000	EUROFIMA 0.25% 09/02/2024	EUR	1 406 024	1 403 003	0.24
190 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 0% 10/01/2024	EUR	193 248	192 393	0.03
640 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 1.5% 13/02/2025	USD	591 517	555 441	0.10
1 751 000	EUROPEAN INVESTMENT BANK - REGS - 2.875% 13/06/2025	USD	1 671 776	1 602 844	0.28
600 000	EUROPEAN INVESTMENT BANK 0.01% 15/11/2030	EUR	601 487	602 278	0.10
2 912 000	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	2 870 002	2 791 962	0.49
1 500 000	EUROPEAN INVESTMENT BANK 0.375% 15/05/2026	EUR	1 575 371	1 556 586	0.27
1 728 000	EUROPEAN INVESTMENT BANK 0.5% 13/11/2037	EUR	1 639 419	1 775 235	0.31
319 000	EUROPEAN INVESTMENT BANK 0.5% 15/11/2023	EUR	328 700	327 450	0.06
1 541 000	EUROPEAN INVESTMENT BANK 0.75% 23/09/2030	USD	1 196 670	1 218 593	0.21
2 465 000	EUROPEAN INVESTMENT BANK 1% 14/11/2042	EUR	2 982 572	2 740 826	0.48
1 196 000	EUROPEAN INVESTMENT BANK 1.125% 15/11/2032	EUR	1 375 745	1 332 952	0.23
2 464 000	EUROPEAN INVESTMENT BANK 1.25% 13/11/2026	EUR	2 715 906	2 680 818	0.47
2 141 000	EUROPEAN INVESTMENT BANK 1.5% 15/11/2047	EUR	2 627 837	2 623 230	0.46
1 282 000	EUROPEAN INVESTMENT BANK 1.625% 09/10/2029	USD	1 159 955	1 105 986	0.19
1 200 000	EUROPEAN INVESTMENT BANK 1.625% 13/05/2031	USD	998 504	1 023 587	0.18
2 093 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	1 927 948	1 872 665	0.33
2 140 000	EUROPEAN INVESTMENT BANK 2.375% 24/05/2027	USD	2 017 902	1 938 810	0.34
2 581 000	EUROPEAN INVESTMENT BANK 2.5% 15/10/2024	USD	2 366 125	2 315 395	0.40
9 552 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	9 132 338	9 128 369	1.59
35 573 298	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	44 584 015	43 191 070	7.53
563 000	HONG KONG GOVERNMENT INTERNATIONAL BOND 2.375% 02/02/2051	USD	439 127	463 960	0.08
1 952 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 05/06/2035	EUR	2 114 948	2 072 557	0.36
850 000	INSTITUTO DE CREDITO OFICIAL 0% 30/04/2026	EUR	857 578	858 891	0.15
698 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.625% 22/11/2027	EUR	739 969	735 583	0.13
1 753 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	1 520 685	1 556 120	0.27
1 340 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.125% 20/11/2025	USD	1 271 782	1 243 900	0.22
1 488 000	INTERNATIONAL FINANCE CORP 2% 24/10/2022	USD	1 349 765	1 284 019	0.22
7 960 310	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	9 064 410	8 953 582	1.56
497 000	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 0.01% 02/02/2028	EUR	497 955	497 556	0.09

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)				
637 000	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 0.05% 12/02/2027	EUR	641 578	641 405	0.11
12 400 880	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	14 188 623	13 985 773	2.43
629 000	KOMMUNEKREDIT 0.125% 26/09/2040	EUR	611 775	574 297	0.10
610 000	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	635 447	616 644	0.11
825 000	KOMMUNEKREDIT 0.75% 05/07/2028	EUR	877 068	875 158	0.15
599 000	KOMMUNEKREDIT 0.75% 18/05/2027	EUR	638 542	633 349	0.11
200 000	KOMMUNINVEST I SVERIGE AB 0.375% 19/06/2024	USD	165 174	167 983	0.03
217 000	KOMMUNINVEST I SVERIGE AB 1.625% 24/04/2023	USD	191 982	187 488	0.03
200 000	KOREA WATER RESOURCES CORP 3.875% 15/05/2023	USD	182 821	179 148	0.03
12 707 000	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	14 437 756	13 410 725	2.33
1 290 000	NORDIC INVESTMENT BANK 0% 30/04/2027	EUR	1 314 684	1 311 922	0.23
1 474 000	NORDIC INVESTMENT BANK 0.125% 10/06/2024	EUR	1 510 943	1 501 777	0.26
532 000	NORDIC INVESTMENT BANK 0.375% 19/09/2022	EUR	545 179	538 350	0.09
400 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.35% 20/06/2029	EUR	413 542	407 421	0.07
400 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.875% 25/05/2027	EUR	425 369	422 138	0.07
700 000	REGION OF ILE DE FRANCE 0.625% 23/04/2027	EUR	738 079	729 994	0.13
500 000	REGION OF ILE DE FRANCE 2.375% 24/04/2026	EUR	584 715	562 722	0.10
500 000	REGION OF ILE DE FRANCE 3.625% 27/03/2024	EUR	583 827	554 765	0.10
1 969 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1% 07/03/2029	EUR	2 123 428	2 121 570	0.37
1 468 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.125% 07/08/2026	EUR	1 581 653	1 565 829	0.27
628 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2% 08/03/2049	EUR	778 764	775 828	0.13
1 300 000	SNCF RESEAU EPIC 0.875% 22/01/2029	EUR	1 402 555	1 376 162	0.24
1 200 000	SNCF RESEAU EPIC 1% 09/11/2031	EUR	1 213 146	1 279 562	0.22
1 800 000	SNCF RESEAU 0.75% 25/05/2036	EUR	1 905 548	1 832 749	0.32
1 300 000	SNCF RESEAU 1.875% 30/03/2034	EUR	1 607 824	1 515 571	0.26
1 800 000	SNCF RESEAU 2.25% 20/12/2047	EUR	2 356 603	2 260 140	0.39
3 200 000	SOCIETE DU GRAND PARIS EPIC 0% 25/11/2030	EUR	3 230 602	3 131 315	0.54
3 700 000	SOCIETE DU GRAND PARIS EPIC 0.7% 15/10/2060	EUR	3 543 570	3 169 346	0.55
2 500 000	SOCIETE DU GRAND PARIS EPIC 0.875% 10/05/2046	EUR	2 451 076	2 468 535	0.43
4 100 000	SOCIETE DU GRAND PARIS EPIC 1% 18/02/2070	EUR	4 265 707	3 748 679	0.65
2 200 000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	EUR	2 383 041	2 386 327	0.42
3 300 000	SOCIETE DU GRAND PARIS EPIC 1.7% 25/05/2050	EUR	4 069 708	3 851 546	0.67
2 600 000	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	2 668 523	2 688 325	0.47
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**221 418 326**	**215 860 402**	**37.56**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**579 648 506**	**572 757 325**	**99.66**
	Total Investments		**579 648 506**	**572 757 325**	**99.66**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	37.56
Banks	25.25
Investment Banking and Brokerage Services	10.58
Gas, Water and Multi-utilities	5.79
Electricity	5.73
Technology Hardware and Equipment	2.89
Real Estate Investment Trusts	2.09
Real Estate Investment and Services	1.94
Finance and Credit Services	1.23
Telecommunications Service Providers	1.08
Industrial Transportation	0.88
Automobiles and Parts	0.62
General Industrials	0.57
Non-life Insurance	0.56
Alternative Energy	0.45
Industrial Engineering	0.36
Chemicals	0.34
Industrial Materials	0.34
Electronic and Electrical Equipment	0.29
Travel and Leisure	0.23
Health Care Providers	0.22
Construction and Materials	0.21
Life Insurance	0.18
Consumer Services	0.17
Beverages	0.10
	99.66

Geographical classification	%
France	23.08
Germany	14.14
Netherlands	13.96
United States of America	10.32
Luxembourg	5.92
Spain	3.80
Belgium	2.87
Italy	2.60
United Kingdom	2.30
Finland	2.11
Norway	2.02
Ireland	1.90
Chile	1.52
Japan	1.29
Philippines	1.04
Sweden	1.01
Australia	0.95
Hong Kong (China)	0.90
Cayman Islands	0.78
Poland	0.78
Canada	0.75
Switzerland	0.74
South Korea	0.71
Denmark	0.67
Indonesia	0.62
Austria	0.61
Hungary	0.36
India	0.31
Panama	0.28
China	0.21
Guernsey	0.20
Portugal	0.17
Lithuania	0.16
British Virgin Islands	0.15
Bermuda	0.14
Mexico	0.10
Peru	0.10
Singapore	0.06
Jersey	0.03
	99.66

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					
24 956	ABN AMRO BANK NV	EUR	451 167	254 352	0.09
10 023	ACCOR SA	EUR	355 136	315 624	0.11
14 469	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	362 887	326 855	0.12
11 233	ADIDAS AG - REG - REG	EUR	2 358 581	3 526 039	1.26
1 164	ADYEN NV	EUR	1 284 298	2 398 422	0.85
105 567	AEGON NV	EUR	433 984	369 379	0.13
4 425	AENA SME SA	EUR	652 385	611 978	0.22
1 752	AEROPORTS DE PARIS	EUR	246 141	192 457	0.07
10 330	AGEAS SA/NV	EUR	413 720	483 444	0.17
20 630	AIR LIQUIDE SA - PF 2022	EUR	2 033 943	3 046 226	1.08
7 316	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	985 416	1 080 281	0.38
34 697	AIRBUS SE	EUR	2 960 228	3 762 543	1.34
11 244	AKZO NOBEL NV	EUR	849 781	1 171 625	0.42
24 324	ALLIANZ SE - REG	EUR	4 525 345	5 115 337	1.82
16 425	ALSTOM SA	EUR	614 556	699 541	0.25
26 578	AMADEUS IT GROUP SA - A	EUR	1 530 656	1 576 607	0.56
7 346	AMPLIFON SPA	EUR	247 179	305 887	0.11
3 586	AMUNDI SA	EUR	237 674	266 619	0.09
44 953	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 755 005	2 733 592	0.97
42 290	ARCELORMITTAL SA	EUR	804 138	1 093 197	0.39
2 705	ARGENX SE	EUR	531 831	690 046	0.25
3 622	ARKEMA SA	EUR	338 618	383 208	0.14
58 942	AROUNDTOWN SA	EUR	397 245	387 838	0.14
2 791	ASM INTERNATIONAL NV	EUR	625 480	773 107	0.28
24 749	ASML HOLDING NV	EUR	5 202 785	14 339 570	5.12
65 087	ASSICURAZIONI GENERALI SPA	EUR	932 034	1 100 296	0.39
29 231	ATLANTIA SPA	EUR	623 918	446 357	0.16
5 840	ATOS SE	EUR	461 653	299 592	0.11
114 141	AXA SA	EUR	2 449 444	2 440 905	0.87
393 383	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 039 434	2 056 606	0.73
1 023 039	BANCO SANTANDER SA	EUR	3 877 527	3 293 674	1.17
54 187	BASF SE - REG	EUR	3 970 966	3 600 184	1.28
57 960	BAYER AG	EUR	4 633 461	2 968 132	1.06
19 534	BAYERISCHE MOTOREN WERKE AG	EUR	1 423 385	1 744 582	0.62
3 355	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	205 417	254 309	0.09
1 611	BECHTLE AG	EUR	293 641	252 363	0.09
5 947	BEIERSDORF AG	EUR	580 345	605 107	0.22
2 444	BIOMERIEUX	EUR	222 687	239 512	0.09
66 361	BNP PARIBAS SA	EUR	3 338 894	3 508 506	1.25
52 145	BOLLORE SA	EUR	195 300	235 695	0.08
13 478	BOUYGUES SA	EUR	499 231	420 379	0.15
9 115	BRENNTAG SE	EUR	460 258	714 798	0.25
17 341	BUREAU VERITAS SA	EUR	366 148	462 658	0.16
262 263	CAIXABANK SA	EUR	792 375	680 310	0.24

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)					
9 460	CAPGEMINI SE	EUR	954 115	1 532 520	0.55
2 375	CARL ZEISS MEDITEC AG	EUR	212 922	387 006	0.14
36 178	CARREFOUR SA	EUR	568 559	600 012	0.21
30 062	CELLNEX TELECOM SAU	EUR	1 183 317	1 614 931	0.57
29 855	CIE DE SAINT-GOBAIN	EUR	1 160 409	1 658 147	0.59
9 995	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 081 963	1 344 328	0.48
60 371	CNH INDUSTRIAL NV	EUR	548 366	840 666	0.30
10 127	CNP ASSURANCES	EUR	159 928	145 322	0.05
12 075	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	431 363	604 005	0.22
59 108	COMMERZBANK AG	EUR	500 717	353 584	0.13
6 490	CONTINENTAL AG	EUR	1 046 818	804 630	0.29
11 398	COVESTRO AG	EUR	702 281	620 735	0.22
3 069	COVIVIO	EUR	229 821	221 336	0.08
68 830	CREDIT AGRICOLE SA	EUR	783 536	813 158	0.29
46 316	CRH PLC	EUR	1 374 600	1 968 430	0.70
50 493	DAIMLER AG	EUR	2 795 085	3 802 123	1.35
38 483	DANONE SA	EUR	2 490 994	2 284 736	0.81
148	DASSAULT AVIATION SA	EUR	172 779	146 816	0.05
7 795	DASSAULT SYSTEMES SE	EUR	923 753	1 594 078	0.57
30 839	DAVIDE CAMPARI-MILANO NV	EUR	219 727	348 327	0.12
9 265	DELIVERY HERO SE	EUR	652 655	1 032 121	0.37
121 933	DEUTSCHE BANK AG - REG	EUR	1 390 029	1 339 556	0.48
11 209	DEUTSCHE BOERSE AG	EUR	1 343 949	1 649 965	0.59
17 632	DEUTSCHE LUFTHANSA AG - REG	EUR	309 356	167 328	0.06
58 480	DEUTSCHE POST AG - REG	EUR	2 053 636	3 354 413	1.19
196 637	DEUTSCHE TELEKOM AG - REG	EUR	2 893 987	3 502 498	1.25
20 168	DEUTSCHE WOHNEN SE	EUR	787 619	1 040 265	0.37
1 485	DIASORIN SPA	EUR	270 305	236 858	0.08
14 807	EDENRED	EUR	481 301	711 476	0.25
163 773	EDP - ENERGIAS DE PORTUGAL SA	EUR	576 680	732 065	0.26
17 001	EDP RENOVAVEIS SA	EUR	332 540	332 200	0.12
4 914	EIFFAGE SA	EUR	427 949	421 621	0.15
28 142	ELECTRICITE DE FRANCE SA	EUR	292 503	324 196	0.12
1 823	ELIA GROUP SA/NV	EUR	186 719	162 247	0.06
8 391	ELISA OYJ	EUR	348 256	422 235	0.15
14 684	ENAGAS SA	EUR	334 586	286 118	0.10
18 739	ENDESA SA	EUR	378 865	383 400	0.14
479 840	ENEL SPA	EUR	2 887 869	3 758 107	1.34
107 755	ENGIE SA	EUR	1 416 281	1 245 001	0.44
148 903	ENI SPA	EUR	1 801 399	1 529 234	0.54
132 455	E.ON SE	EUR	1 266 716	1 291 966	0.46
16 482	ERSTE GROUP BANK AG	EUR	477 375	509 953	0.18
16 980	ESSILORLUXOTTICA SA	EUR	1 943 586	2 642 767	0.94
3 213	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	155 534	151 525	0.05

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)				
2 330	EURAZEO SE	EUR	136 134	171 255	0.06
7 877	EUROFINS SCIENTIFIC SE	EUR	429 927	759 343	0.27
12 372	EVONIK INDUSTRIES AG	EUR	336 588	349 880	0.12
6 398	EXOR NV	EUR	333 977	432 249	0.15
6 921	FAURECIA SE	EUR	314 533	286 322	0.10
7 437	FERRARI NV	EUR	897 380	1 294 038	0.46
28 339	FERROVIAL SA	EUR	534 331	701 390	0.25
35 962	FINECOBANK BANCA FINECO SPA	EUR	368 830	528 641	0.19
9 819	FLUTTER ENTERTAINMENT PLC	EUR	1 114 892	1 499 361	0.53
26 203	FORTUM OYJ	EUR	466 484	609 482	0.22
12 095	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	959 688	847 134	0.30
24 670	FRESENIUS SE & CO KGAA	EUR	1 342 778	1 085 357	0.39
4 100	FUCHS PETROLUB SE - PFD	EUR	166 009	168 182	0.06
29 573	GALP ENERGIA SGPS SA	EUR	398 178	270 652	0.10
9 051	GEA GROUP AG	EUR	298 359	309 182	0.11
2 709	GECINA SA	EUR	359 269	350 003	0.12
25 959	GETLINK SE - REG	EUR	303 600	341 361	0.12
17 598	GRIFOLS SA	EUR	446 653	401 938	0.14
6 664	GROUPE BRUXELLES LAMBERT SA	EUR	542 142	628 682	0.22
3 557	HANNOVER RUECK SE - REG	EUR	435 533	501 893	0.18
8 779	HEIDELBERGCEMENT AG	EUR	610 772	635 073	0.23
6 797	HEINEKEN HOLDING NV	EUR	532 771	577 405	0.21
15 292	HEINEKEN NV	EUR	1 290 262	1 562 842	0.56
9 745	HELLOFRESH SE	EUR	508 016	798 895	0.28
6 131	HENKEL AG & CO KGAA	EUR	541 574	476 072	0.17
10 511	HENKEL AG & CO KGAA - PFD	EUR	1 032 702	935 899	0.33
1 868	HERMES INTERNATIONAL	EUR	1 061 933	2 294 838	0.82
340 785	IBERDROLA SA	EUR	2 546 845	3 503 270	1.25
875	ILIAD SA	EUR	147 129	107 975	0.04
64 355	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 763 704	1 911 987	0.68
77 045	INFINEON TECHNOLOGIES AG - REG	EUR	1 655 761	2 605 662	0.93
19 827	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	189 798	188 594	0.07
230 126	ING GROEP NV	EUR	2 591 044	2 563 604	0.91
11 799	INPOST SA	EUR	179 227	199 710	0.07
974 382	INTESA SANPAOLO SPA	EUR	1 894 505	2 269 823	0.81
2 225	IPSEN SA	EUR	213 744	195 177	0.07
4 422	JDE PEET'S NV	EUR	143 042	135 313	0.05
14 850	JERONIMO MARTINS SGPS SA	EUR	224 440	228 393	0.08
10 575	JUST EAT TAKEAWAY.COM NV	EUR	917 739	823 475	0.29
14 750	KBC GROUP NV	EUR	898 055	948 425	0.34
4 425	KERING SA	EUR	1 888 784	3 261 225	1.16
9 382	KERRY GROUP PLC	EUR	922 431	1 105 200	0.39
16 114	KESKO OYJ - B	EUR	356 198	501 951	0.18
9 108	KINGSPAN GROUP PLC	EUR	424 662	725 361	0.26

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)					
4 257	KION GROUP AG	EUR	266 638	382 619	0.14
12 177	KLEPIERRE SA	EUR	321 902	264 606	0.09
4 280	KNORR-BREMSE AG	EUR	422 665	415 160	0.15
20 052	KONE OYJ - B	EUR	1 041 772	1 379 578	0.49
61 692	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 297 857	1 546 618	0.55
10 168	KONINKLIJKE DSM NV	EUR	994 280	1 600 443	0.57
198 363	KONINKLIJKE KPN NV	EUR	510 992	522 488	0.19
53 747	KONINKLIJKE PHILIPS NV	EUR	1 927 474	2 246 087	0.80
4 080	KONINKLIJKE VOPAK NV	EUR	168 402	156 264	0.06
10 952	L OREAL SA PRIME FIDELITY 20200	EUR	2 140 865	4 115 762	1.47
5 634	LA FRANCAISE DES JEUX SAEM	EUR	183 808	279 334	0.10
4 901	LANXESS	EUR	279 126	283 376	0.10
4 253	LEG IMMOBILIEN SE	EUR	488 420	516 527	0.18
15 779	LEGRAND SA	EUR	1 004 514	1 408 434	0.50
3 911	L'OREAL SA	EUR	1 100 266	1 469 754	0.52
16 378	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	5 120 759	10 830 770	3.87
36 641	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	299 909	360 914	0.13
7 625	MERCK KGAA	EUR	732 847	1 232 963	0.44
11 431	MONCLER SPA	EUR	415 968	652 253	0.23
3 147	MTU AERO ENGINES AG	EUR	497 747	657 408	0.23
8 265	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 638 558	1 908 802	0.68
55 857	NATIXIS SA	EUR	270 547	223 428	0.08
17 161	NATURGY ENERGY GROUP SA	EUR	327 362	372 050	0.13
3 407	NEMETSCHEK SE	EUR	235 255	219 820	0.08
24 959	NESTE OYJ	EUR	680 138	1 288 883	0.46
25 926	NEXI SPA	EUR	389 697	479 890	0.17
16 564	NN GROUP NV	EUR	560 816	658 916	0.23
318 091	NOKIA OYJ	EUR	1 284 431	1 436 340	0.51
8 689	OMV AG	EUR	368 012	416 811	0.15
117 701	ORANGE SA	EUR	1 510 392	1 131 695	0.40
6 259	ORION OYJ - B	EUR	210 117	226 889	0.08
3 050	ORPEA SA	EUR	322 052	327 113	0.12
12 360	PERNOD RICARD SA	EUR	1 703 296	2 313 792	0.82
9 034	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	545 001	816 312	0.29
30 822	POSTE ITALIANE SPA	EUR	220 970	343 665	0.12
28 755	PROSUS NV	EUR	2 078 806	2 371 425	0.84
8 974	PROXIMUS SADP	EUR	210 091	146 186	0.05
15 029	PRYSMIAN SPA	EUR	348 405	454 327	0.16
13 650	PUBLICIS GROUPE SA	EUR	607 800	736 281	0.26
6 228	PUMA SE	EUR	356 079	626 225	0.22
13 618	QIAGEN NV	EUR	443 426	555 070	0.20
8 733	RAIFFEISEN BANK INTERNATIONAL AG	EUR	206 794	166 800	0.06
7 054	RANDSTAD NV	EUR	337 777	454 983	0.16

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)				
302	RATIONAL AG	EUR	224 961	230 728	0.08
6 169	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	236 366	297 346	0.11
25 538	RED ELECTRICA CORP SA	EUR	449 953	399 797	0.14
1 341	REMY COINTREAU SA	EUR	158 760	233 468	0.08
11 340	RENAULT SA	EUR	657 599	386 524	0.14
87 875	REPSOL SA	EUR	968 146	927 433	0.33
37 900	RWE AG	EUR	953 189	1 158 224	0.41
20 164	SAFRAN SA	EUR	1 957 841	2 357 575	0.84
29 424	SAMPO OYJ - A	EUR	1 126 129	1 140 474	0.41
66 848	SANOFI	EUR	5 210 252	5 906 689	2.10
61 606	SAP SE	EUR	6 499 631	7 321 256	2.61
1 546	SARTORIUS AG (ISIN DE0007165631)	EUR	301 248	678 694	0.24
1 631	SARTORIUS STEDIM BIOTECH	EUR	245 861	650 606	0.23
31 782	SCHNEIDER ELECTRIC SE	EUR	2 536 317	4 216 836	1.50
9 354	SCOR SE	EUR	279 570	250 874	0.09
5 285	SCOUT24 AG	EUR	369 062	375 869	0.13
1 632	SEB SA	EUR	218 229	248 717	0.09
45 132	SIEMENS AG - REG	EUR	4 455 816	6 030 537	2.15
23 578	SIEMENS ENERGY AG	EUR	513 649	599 353	0.21
14 065	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	201 755	396 070	0.14
15 855	SIEMENS HEALTHINEERS AG	EUR	589 655	819 386	0.29
14 459	SMURFIT KAPPA GROUP PLC	EUR	475 399	661 499	0.24
118 968	SNAM SPA	EUR	516 667	579 969	0.21
47 829	SOCIETE GENERALE SA	EUR	1 456 872	1 189 029	0.42
5 220	SODEXO SA	EUR	458 200	410 814	0.15
909	SOFINA SA	EUR	224 674	330 694	0.12
4 372	SOLVAY SA	EUR	426 720	468 678	0.17
119 643	STELLANTIS NV	EUR	1 278 560	1 980 570	0.71
40 290	STMICROELECTRONICS NV	EUR	840 167	1 233 075	0.44
34 321	STORA ENSO OYJ - R	EUR	423 352	528 029	0.19
20 389	SUEZ SA	EUR	270 345	408 799	0.15
7 590	SYMRISE AG	EUR	633 432	891 825	0.32
9 490	TEAMVIEWER AG	EUR	422 485	301 023	0.11
587 851	TELECOM ITALIA SPA/MILANO	EUR	323 845	246 251	0.09
355 619	TELECOM ITALIA SPA/MILANO - RSP	EUR	180 040	158 891	0.06
61 421	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	192 590	136 662	0.05
308 108	TELEFONICA SA	EUR	1 810 157	1 214 254	0.43
3 465	TELEPERFORMANCE	EUR	594 980	1 186 070	0.42
27 859	TENARIS SA	EUR	287 201	256 080	0.09
83 008	TERNA SPA	EUR	473 705	521 622	0.19
6 294	THALES SA	EUR	532 667	541 536	0.19
147 394	TOTALENERGIES SE	EUR	5 205 988	5 623 818	2.00
5 464	UBISOFT ENTERTAINMENT SA	EUR	390 185	322 595	0.11
7 459	UCB SA	EUR	561 212	657 585	0.23

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)				
11 629	UMICORE SA	EUR	474 810	598 894	0.21
7 352	UNIBAIL RODAMCO REITS	EUR	1 059 014	536 622	0.19
125 391	UNICREDIT SPA	EUR	1 593 772	1 247 640	0.44
5 398	UNIPER SE	EUR	140 725	167 662	0.06
5 723	UNITED INTERNET AG - REG	EUR	264 993	197 329	0.07
31 489	UPM-KYMMENE OYJ	EUR	817 911	1 004 499	0.36
13 547	VALEO	EUR	561 366	343 687	0.12
31 793	VEOLIA ENVIRONNEMENT SA	EUR	641 039	809 768	0.29
4 017	VERBUND AG	EUR	157 368	311 920	0.11
31 408	VINCI SA	EUR	2 645 963	2 826 406	1.01
41 982	VIVENDI SE	EUR	925 571	1 189 350	0.42
6 847	VOESTALPINE AG	EUR	240 009	235 126	0.08
1 915	VOLKSWAGEN AG	EUR	300 058	530 072	0.19
10 949	VOLKSWAGEN AG - PFD	EUR	1 675 042	2 312 429	0.82
31 716	VONOVIA SE	EUR	1 463 724	1 729 156	0.62
27 928	WARTSILA OYJ ABP	EUR	371 360	349 519	0.12
1 583	WENDEL SE	EUR	182 228	179 512	0.06
15 783	WOLTERS KLUWER NV	EUR	859 402	1 337 136	0.48
14 017	WORLDLINE SA	EUR	936 961	1 106 502	0.39
9 789	ZALANDO SE	EUR	527 597	997 989	0.36
	Total Shares		**227 879 846**	**280 716 361**	**99.94**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**227 879 846**	**280 716 361**	**99.94**
	Total Investments		**227 879 846**	**280 716 361**	**99.94**

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

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	9.17
Banks	7.95
Personal Goods	6.38
Software and Computer Services	6.11
Automobiles and Parts	5.66
Pharmaceuticals and Biotechnology	4.97
Chemicals	4.76
Non-life Insurance	4.44
Personal Care, Drug and Grocery Stores	4.07
Electricity	3.93
Oil, Gas and Coal	3.79
Construction and Materials	3.45
Telecommunications Service Providers	3.34
Beverages	2.91
General Industrials	2.86
Aerospace and Defense	2.82
Medical Equipment and Services	2.66
Industrial Transportation	2.27
Retailers	2.20
Gas, Water and Multi-utilities	2.04
Food Producers	1.78
Industrial Support Services	1.53
Investment Banking and Brokerage Services	1.47
Industrial Engineering	1.33
Media	1.16
Real Estate Investment and Services	1.12
Travel and Leisure	0.85
Health Care Providers	0.80
Life Insurance	0.71
Real Estate Investment Trusts	0.67
Consumer Services	0.66
Industrial Metals and Mining	0.56
Industrial Materials	0.55
Telecommunications Equipment	0.51
Alternative Energy	0.14
Tobacco	0.12
Leisure Goods	0.11
Household Goods and Home Construction	0.09
	99.94

Geographical classification	%
France	32.16
Germany	27.91
Netherlands	16.73
Spain	7.47
Italy	5.59
Finland	3.16
Belgium	2.60
Ireland	2.12
Luxembourg	0.96
Austria	0.58
Portugal	0.44
United Kingdom	0.22
	99.94

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 081	ABC-MART INC	JPY	24 305 852	25 995 970	0.05
53 200	ACOM CO LTD	JPY	26 595 538	25 748 800	0.05
19 967	ADVANTEST CORP	JPY	84 647 287	199 869 670	0.37
101 812	AEON CO LTD	JPY	217 068 390	303 908 820	0.56
16 234	AEON FINANCIAL SERVICE CO LTD	JPY	31 952 347	21 250 306	0.04
13 262	AEON MALL CO LTD	JPY	25 212 342	22 691 282	0.04
24 614	AGC INC	JPY	99 726 844	114 701 240	0.21
7 300	AICA KOGYO CO LTD	JPY	26 948 337	28 506 500	0.05
3 848	AIN HOLDINGS INC	JPY	28 131 392	26 666 640	0.05
26 826	AIR WATER INC	JPY	50 595 524	45 818 808	0.08
19 647	AISIN CORP	JPY	96 858 816	93 323 250	0.17
64 091	AJINOMOTO CO INC	JPY	139 387 449	184 838 444	0.34
1 065	AKATSUKI INC	JPY	6 269 656	3 786 075	0.01
27 482	ALFRESA HOLDINGS CORP	JPY	57 873 721	45 592 638	0.08
21 978	ALPS ALPINE CO LTD	JPY	50 176 215	25 780 194	0.05
38 967	AMADA CO LTD	JPY	47 608 319	43 759 941	0.08
68 637	ANA HOLDINGS INC	JPY	220 275 135	179 279 844	0.33
16 100	ANRITSU CORP	JPY	38 169 209	33 343 100	0.06
15 764	AOZORA BANK LTD	JPY	54 060 587	39 173 540	0.07
2 489	ARIAKE JAPAN CO LTD	JPY	19 155 558	17 149 210	0.03
58 931	ASAHI GROUP HOLDINGS LTD	JPY	268 453 157	305 910 821	0.56
10 000	ASAHI HOLDINGS INC	JPY	17 194 500	22 660 000	0.04
28 224	ASAHI INTECC CO LTD	JPY	60 774 842	74 962 944	0.14
174 291	ASAHI KASEI CORP	JPY	222 117 522	212 722 166	0.39
232 819	ASTELLAS PHARMA INC	JPY	359 773 074	450 388 356	0.83
18 168	AZBIL CORP	JPY	59 839 740	83 663 640	0.15
22 239	BANDAI NAMCO HOLDINGS INC	JPY	113 482 957	171 418 212	0.31
1 700	BAYCURRENT CONSULTING INC	JPY	32 745 000	67 830 000	0.12
9 293	BENEFIT ONE INC	JPY	18 297 602	32 479 035	0.06
15 684	BIC CAMERA INC	JPY	19 195 689	17 550 396	0.03
71 376	BRIDGESTONE CORP	JPY	333 115 499	360 805 680	0.66
32 795	BROTHER INDUSTRIES LTD	JPY	78 153 328	72 706 515	0.13
12 313	CALBEE INC	JPY	43 613 738	31 545 906	0.06
133 403	CANON INC	JPY	435 262 803	335 241 739	0.62
22 542	CAPCOM CO LTD	JPY	41 866 796	73 261 500	0.13
21 609	CASIO COMPUTER CO LTD	JPY	36 223 428	40 127 913	0.07
22 373	CENTRAL JAPAN RAILWAY CO	JPY	423 099 074	376 985 050	0.69
88 418	CHIBA BANK LTD	JPY	65 060 596	59 151 642	0.11
82 195	CHUBU ELECTRIC POWER CO INC	JPY	116 892 846	111 620 810	0.21
83 999	CHUGAI PHARMACEUTICAL CO LTD	JPY	219 717 894	369 763 598	0.68
38 700	CHUGOKU ELECTRIC POWER CO INC	JPY	50 760 811	39 241 800	0.07
12 927	COMSYS HOLDINGS CORP	JPY	37 019 032	39 750 525	0.07
161 410	CONCORDIA FINANCIAL GROUP LTD	JPY	78 324 931	65 693 870	0.12
8 456	COSMO ENERGY HOLDINGS CO LTD	JPY	27 689 451	21 537 432	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
2 630	COSMOS PHARMACEUTICAL CORP	JPY	36 514 531	42 869 000	0.08
3 894	CREATE SD HOLDINGS CO LTD	JPY	11 704 282	12 850 200	0.02
35 320	DAICEL CORP	JPY	40 106 087	32 282 480	0.06
14 745	DAIFUKU CO LTD	JPY	107 253 108	148 777 050	0.27
139 950	DAI-ICHI LIFE HOLDINGS INC	JPY	262 728 550	284 658 300	0.52
200 396	DAIICHI SANKYO CO LTD	JPY	329 399 717	479 848 222	0.88
5 287	DAIICHIKOSHO CO LTD	JPY	25 048 323	22 549 055	0.04
34 199	DAIKIN INDUSTRIES LTD	JPY	496 142 766	707 577 310	1.30
9 151	DAITO TRUST CONSTRUCTION CO LTD	JPY	154 425 426	111 184 650	0.20
77 755	DAIWA HOUSE INDUSTRY CO LTD	JPY	279 381 880	259 312 925	0.48
198 389	DAIWA SECURITIES GROUP INC	JPY	117 458 324	121 037 129	0.22
12 020	DAIWABO HOLDINGS CO LTD	JPY	13 563 552	22 922 140	0.04
9 571	DENKA CO LTD	JPY	35 018 412	35 364 845	0.06
59 093	DENSO CORP	JPY	334 682 599	447 865 847	0.82
28 891	DENTSU GROUP INC	JPY	126 812 134	114 841 725	0.21
11 138	DIC CORP	JPY	38 722 880	31 242 090	0.06
4 342	DIGITAL GARAGE INC	JPY	15 338 327	21 688 290	0.04
3 989	DIP CORP	JPY	10 329 803	13 702 215	0.03
3 611	DISCO CORP	JPY	92 183 635	122 593 450	0.23
16 784	DMG MORI CO LTD	JPY	29 991 628	33 467 296	0.06
47 221	EAST JAPAN RAILWAY CO	JPY	443 653 896	374 320 867	0.69
29 636	EISAI CO LTD	JPY	194 113 776	323 773 300	0.59
6 188	ELECOM CO LTD	JPY	10 485 837	12 883 416	0.02
21 412	ELECTRIC POWER DEVELOPMENT CO LTD	JPY	54 449 804	33 938 020	0.06
403 974	ENEOS HOLDINGS INC	JPY	269 139 297	187 807 513	0.34
4 581	EN-JAPAN INC	JPY	19 551 846	18 094 950	0.03
9 800	FANCL CORP	JPY	40 300 005	35 280 000	0.06
23 619	FANUC CORP	JPY	542 321 706	632 871 105	1.16
3 539	FAST RETAILING CO LTD	JPY	186 230 077	295 966 570	0.54
8 935	FINANCIAL PRODUCTS GROUP CO LTD	JPY	9 129 262	6 629 770	0.01
10 600	FUJI CORP/AICHI	JPY	27 666 132	26 945 200	0.05
16 168	FUJI ELECTRIC CO LTD	JPY	57 214 583	83 911 920	0.15
24 185	FUJITSU LTD	JPY	250 558 652	503 048 000	0.92
23 900	FUKUOKA FINANCIAL GROUP INC	JPY	45 941 106	46 342 100	0.09
8 211	FURUKAWA ELECTRIC CO LTD	JPY	27 539 566	22 719 837	0.04
2 803	FUYO GENERAL LEASE CO LTD	JPY	20 063 577	19 677 060	0.04
5 041	GMO PAYMENT GATEWAY INC	JPY	50 050 974	72 943 270	0.13
4 382	GOLDWIN INC	JPY	31 130 183	28 614 460	0.05
6 369	GUNGHO ONLINE ENTERTAINMENT INC	JPY	17 059 003	14 081 859	0.03
35 760	HAKUHODO DY HOLDINGS INC	JPY	55 219 932	61 650 240	0.11
19 269	HAMAMATSU PHOTONICS KK	JPY	84 107 357	129 102 300	0.24
33 966	HANKYU HANSHIN HOLDINGS INC	JPY	136 733 366	116 333 550	0.21
27 605	HASEKO CORP	JPY	39 347 186	42 014 810	0.08
23 344	HAZAMA ANDO CORP	JPY	18 046 104	19 095 392	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
3 096	HIKARI TSUSHIN INC	JPY	54 585 932	60 402 960	0.11
33 580	HINO MOTORS LTD	JPY	39 884 290	32 807 660	0.06
3 900	HIS CO LTD	JPY	7 011 055	9 387 300	0.02
7 856	HISAMITSU PHARMACEUTICAL CO INC	JPY	44 416 364	42 972 320	0.08
12 603	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	41 154 035	42 787 185	0.08
129 097	HITACHI LTD	JPY	536 930 677	821 186 017	1.52
5 617	HITACHI TRANSPORT SYSTEM LTD	JPY	16 447 763	25 866 285	0.05
25 100	HOKKAIDO ELECTRIC POWER CO INC	JPY	10 319 500	12 625 300	0.02
211 473	HONDA MOTOR CO LTD	JPY	672 390 667	750 729 150	1.38
5 275	HORIBA LTD	JPY	33 684 510	37 980 000	0.07
8 500	HOSHIZAKI CORP	JPY	86 172 457	80 240 000	0.15
52 841	HOYA CORP	JPY	435 947 957	778 347 930	1.44
56 171	HULIC CO LTD	JPY	62 227 960	70 213 750	0.13
29 473	ICHIGO INC	JPY	10 605 294	10 374 496	0.02
29 798	IDEMITSU KOSAN CO LTD	JPY	118 312 811	79 948 034	0.15
18 093	IHI CORP	JPY	35 659 818	47 693 148	0.09
22 124	IIDA GROUP HOLDINGS CO LTD	JPY	46 696 902	63 274 640	0.12
2 400	INFOCOM CORP	JPY	8 543 950	7 356 000	0.01
134 090	INPEX CORP	JPY	137 992 671	111 160 610	0.20
1 000	IR JAPAN HOLDINGS LTD	JPY	16 906 000	13 990 000	0.03
71 317	ISUZU MOTORS LTD	JPY	97 726 100	104 622 039	0.19
8 200	ITO EN LTD	JPY	62 524 779	54 038 000	0.10
185 040	ITOCHU CORP	JPY	419 445 991	592 128 000	1.09
11 966	ITOCHU TECHNO-SOLUTIONS CORP	JPY	30 614 457	41 163 040	0.08
6 364	IWATANI CORP	JPY	27 866 684	42 384 240	0.08
5 348	IZUMI CO LTD	JPY	27 025 231	22 354 640	0.04
31 561	J FRONT RETAILING CO LTD	JPY	42 411 344	31 087 585	0.06
61 926	JAPAN AIRLINES CO LTD	JPY	181 011 798	148 684 326	0.27
9 206	JAPAN AIRPORT TERMINAL CO LTD	JPY	41 095 434	45 937 940	0.08
71 583	JAPAN EXCHANGE GROUP INC	JPY	149 897 879	176 810 010	0.32
8 530	JAPAN LIFELINE CO LTD	JPY	12 975 205	11 524 030	0.02
8 100	JAPAN STEEL WORKS LTD	JPY	21 454 300	23 117 400	0.04
144 495	JAPAN TOBACCO INC	JPY	439 639 866	303 222 758	0.56
76 797	JFE HOLDINGS INC	JPY	135 672 727	99 912 897	0.18
26 421	JSR CORP	JPY	64 460 602	88 774 560	0.16
3 700	JUSTSYSTEMS CORP	JPY	25 813 286	24 198 000	0.04
11 000	KAGOME CO LTD	JPY	40 634 648	32 241 000	0.06
61 695	KAJIMA CORP	JPY	113 447 097	86 804 865	0.16
18 911	KAKAKU.COM INC	JPY	37 244 568	63 446 405	0.12
4 568	KAKEN PHARMACEUTICAL CO LTD	JPY	24 481 806	21 743 680	0.04
4 569	KANAMOTO CO LTD	JPY	13 634 721	11 687 502	0.02
10 561	KANEMATSU CORP	JPY	14 354 115	15 598 597	0.03
101 797	KANSAI ELECTRIC POWER CO INC	JPY	141 599 126	107 853 922	0.20
29 579	KANSAI PAINT CO LTD	JPY	78 812 918	83 738 149	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
64 285	KAO CORP	JPY	459 568 848	439 387 975	0.81
211 367	KDDI CORP	JPY	648 700 818	732 386 655	1.35
15 146	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	59 056 382	50 890 560	0.09
15 029	KEIO CORP	JPY	89 336 632	98 139 370	0.18
20 153	KEISEI ELECTRIC RAILWAY CO LTD	JPY	67 700 123	71 442 385	0.13
15 032	KEWPIE CORP	JPY	38 232 246	37 474 776	0.07
15 624	KEYENCE CORP	JPY	591 889 546	876 037 680	1.62
4 300	KH NEOCHEM CO LTD	JPY	12 057 678	11 098 300	0.02
19 413	KIKKOMAN CORP	JPY	91 654 628	142 297 290	0.26
25 416	KINTETSU GROUP HOLDINGS CO LTD	JPY	113 314 924	99 122 400	0.18
114 337	KIRIN HOLDINGS CO LTD	JPY	275 270 418	247 653 942	0.45
7 543	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	60 001 485	71 583 070	0.13
18 200	KOBE BUSSAN CO LTD	JPY	25 351 040	63 700 000	0.12
6 970	KOEI TECMO HOLDINGS CO LTD	JPY	30 753 000	37 777 400	0.07
16 087	KOITO MANUFACTURING CO LTD	JPY	111 675 071	111 161 170	0.20
121 679	KOMATSU LTD	JPY	375 705 286	335 894 880	0.62
5 806	KOMEDA HOLDINGS CO LTD	JPY	11 231 212	12 018 420	0.02
9 612	KONAMI HOLDINGS CORP	JPY	53 350 436	64 112 040	0.12
5 005	KOSE CORP	JPY	74 399 626	87 487 400	0.16
2 600	KOTOBUKI SPIRITS CO LTD	JPY	14 804 000	18 668 000	0.03
22 489	K'S HOLDINGS CORP	JPY	28 493 658	28 718 453	0.05
141 034	KUBOTA CORP	JPY	292 120 067	316 903 398	0.58
3 887	KUMAGAI GUMI CO LTD	JPY	12 470 203	10 883 600	0.02
41 377	KURARAY CO LTD	JPY	71 564 701	44 149 259	0.08
2 598	KUSURI NO AOKI HOLDINGS CO LTD	JPY	19 152 565	21 043 800	0.04
40 959	KYOCERA CORP	JPY	284 714 626	281 306 412	0.52
12 791	KYOWA EXEO CORP	JPY	31 307 529	34 983 385	0.06
26 998	KYOWA KIRIN CO LTD	JPY	60 235 863	106 372 120	0.20
5 946	KYUDENKO CORP	JPY	23 723 439	21 197 490	0.04
59 254	KYUSHU ELECTRIC POWER CO INC	JPY	66 561 845	50 662 170	0.09
19 700	KYUSHU RAILWAY CO	JPY	45 213 675	49 368 200	0.09
11 810	LASERTEC	JPY	70 288 069	254 977 900	0.47
6 695	LAWSON INC	JPY	43 831 569	34 412 300	0.06
34 912	LION CORP	JPY	75 089 906	65 704 384	0.12
21 124	MAEDA CORP	JPY	24 706 322	20 342 412	0.04
35 014	MAKITA CORP	JPY	156 717 836	183 123 220	0.34
260 789	MARUBENI CORP	JPY	203 370 556	251 948 253	0.46
5 711	MARUHA NICHIRO CORP	JPY	18 803 253	13 483 671	0.02
22 380	MARUI GROUP CO LTD	JPY	51 247 652	46 729 440	0.09
10 919	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	44 476 322	53 557 695	0.10
84 261	MAZDA MOTOR CORP	JPY	110 408 778	87 968 484	0.16
11 111	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	55 437 855	54 443 900	0.10
8 500	MCJ CO LTD	JPY	8 386 014	10 531 500	0.02
137 597	MEBUKI FINANCIAL GROUP INC	JPY	48 550 112	32 197 698	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
26 516	MEDIPAL HOLDINGS CORP	JPY	54 843 556	56 266 952	0.10
17 861	MEIJI HOLDINGS CO LTD	JPY	145 126 710	118 775 650	0.22
3 085	MEITEC CORP	JPY	16 858 513	18 540 850	0.03
46 255	MINEBEA MITSUMI INC	JPY	95 801 395	135 943 445	0.25
33 167	MISUMI GROUP INC	JPY	97 075 641	124 707 920	0.23
175 827	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	165 583 127	164 134 505	0.30
161 000	MITSUBISHI CORP	JPY	435 825 757	487 508 000	0.90
268 567	MITSUBISHI ELECTRIC CORP	JPY	449 506 114	433 064 288	0.80
174 047	MITSUBISHI ESTATE CO LTD	JPY	335 276 505	312 675 436	0.57
26 348	MITSUBISHI GAS CHEMICAL CO INC	JPY	62 989 932	62 075 888	0.11
59 779	MITSUBISHI HC CAPITAL INC	JPY	35 502 167	35 568 505	0.07
42 173	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	169 314 263	137 863 537	0.25
1 697 470	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 012 116 456	1 018 651 747	1.88
214 749	MITSUI & CO LTD	JPY	395 740 356	536 979 875	0.99
22 656	MITSUI CHEMICALS INC	JPY	73 745 810	86 885 760	0.16
120 732	MITSUI FUDOSAN CO LTD	JPY	292 134 950	310 643 436	0.57
11 500	MIURA CO LTD	JPY	64 999 053	55 372 500	0.10
6 503	MIXI INC	JPY	26 372 441	19 053 790	0.03
359 934	MIZUHO FINANCIAL GROUP INC	JPY	647 059 259	571 395 225	1.05
37 582	MONOTARO CO LTD	JPY	54 766 379	98 840 660	0.18
6 304	MORINAGA & CO LTD/JAPAN	JPY	27 117 986	22 379 200	0.04
5 000	MORINAGA MILK INDUSTRY CO LTD	JPY	25 378 500	28 950 000	0.05
64 300	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	225 688 206	206 274 400	0.38
78 858	MURATA MANUFACTURING CO LTD	JPY	507 049 405	668 873 556	1.23
45 290	M3 INC	JPY	157 370 223	367 437 770	0.67
15 638	NABTESCO CORP	JPY	64 498 761	65 679 600	0.12
27 863	NAGOYA RAILROAD CO LTD	JPY	73 648 525	57 564 958	0.11
16 100	NANKAI ELECTRIC RAILWAY CO LTD	JPY	42 089 499	38 205 300	0.07
34 102	NEC CORP	JPY	137 154 112	195 063 440	0.36
66 685	NEXON CO LTD	JPY	128 306 185	165 112 060	0.30
29 524	NGK INSULATORS LTD	JPY	58 116 180	55 032 736	0.10
20 414	NGK SPARK PLUG CO LTD	JPY	43 605 312	33 601 444	0.06
10 303	NH FOODS LTD	JPY	57 430 497	44 508 960	0.08
6 823	NICHIAS CORP	JPY	18 683 273	19 070 285	0.04
12 866	NICHIREI CORP	JPY	36 338 805	37 555 854	0.07
64 600	NIDEC CORP	JPY	544 657 191	831 725 000	1.54
9 897	NIFCO INC/JAPAN	JPY	32 643 502	41 517 915	0.08
11 053	NIHON KOHDEN CORP	JPY	30 829 349	35 038 010	0.06
9 126	NIHON UNISYS LTD	JPY	27 702 604	30 480 840	0.06
41 017	NIKON CORP	JPY	48 685 279	48 605 145	0.09
11 086	NINTENDO CO LTD	JPY	512 900 048	716 377 320	1.32
6 994	NIPPO CORP	JPY	16 893 979	22 136 010	0.04
8 804	NIPPON EXPRESS CO LTD	JPY	63 723 585	74 481 840	0.14
108 475	NIPPON PAINT HOLDINGS CO LTD	JPY	116 983 441	163 580 300	0.30

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
7 620	NIPPON SHINYAKU CO LTD	JPY	63 272 380	67 132 200	0.12
126 744	NIPPON STEEL CORP	JPY	269 853 170	237 454 884	0.44
1 866	NIPPON STEEL TRADING CORP	JPY	9 620 499	8 154 420	0.01
33 862	NIPPON SUISAN KAISHA LTD	JPY	20 005 073	17 912 998	0.03
287 458	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	742 628 324	832 047 181	1.54
6 043	NISHIMATSU CONSTRUCTION CO LTD	JPY	15 808 087	20 908 780	0.04
14 529	NISSAN CHEMICAL CORP	JPY	66 574 283	79 037 760	0.15
10 576	NISSIN FOODS HOLDINGS CO LTD	JPY	79 601 298	84 608 000	0.16
10 468	NITORI HOLDINGS CO LTD	JPY	183 474 657	205 800 880	0.38
16 253	NITTO DENKO CORP	JPY	145 037 445	134 737 370	0.25
9 927	NOF CORP	JPY	37 540 318	57 477 330	0.11
4 703	NOJIMA CORP	JPY	10 868 817	12 914 438	0.02
404 406	NOMURA HOLDINGS INC	JPY	238 769 902	229 621 727	0.42
16 054	NOMURA REAL ESTATE HOLDINGS INC	JPY	37 765 667	45 240 172	0.08
45 794	NOMURA RESEARCH INSTITUTE LTD	JPY	104 683 641	168 292 950	0.31
3 854	NS SOLUTIONS CORP	JPY	10 669 086	13 797 320	0.03
55 110	NSK LTD	JPY	69 340 235	51 748 290	0.10
70 140	NTT DATA CORP	JPY	92 417 822	121 552 620	0.22
1 247	OBARA GROUP INC	JPY	6 054 725	4 751 070	0.01
84 229	OBAYASHI CORP	JPY	99 932 756	74 374 207	0.14
8 262	OBIC CO LTD	JPY	93 458 822	171 106 020	0.31
42 974	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	107 280 540	120 585 044	0.22
118 377	OJI HOLDINGS CORP	JPY	74 410 486	75 524 526	0.14
148 599	OLYMPUS CORP	JPY	200 553 993	328 106 592	0.60
22 316	OMRON CORP	JPY	147 319 135	196 603 960	0.36
61 684	ONO PHARMACEUTICAL CO LTD	JPY	156 523 368	152 914 636	0.28
8 442	OPEN HOUSE CO LTD	JPY	22 914 135	44 067 240	0.08
5 303	ORACLE CORP JAPAN	JPY	48 271 172	45 075 500	0.08
71 696	ORIENT CORP	JPY	11 661 416	10 467 616	0.02
27 250	ORIENTAL LAND	JPY	311 623 249	431 367 500	0.79
160 837	ORIX CORP	JPY	282 747 300	301 488 957	0.55
48 591	OSAKA GAS CO LTD	JPY	100 980 340	100 534 779	0.18
13 089	OSG CORP	JPY	29 530 704	25 209 414	0.05
14 291	OTSUKA CORP	JPY	57 657 277	83 316 530	0.15
55 798	OTSUKA HOLDINGS CO LTD	JPY	248 655 269	257 061 386	0.47
14 707	OUTSOURCING INC	JPY	15 570 689	29 693 433	0.05
4 284	PALTAC CORP	JPY	25 233 802	24 675 840	0.05
52 908	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	82 039 177	122 005 848	0.22
286 365	PANASONIC CORP	JPY	412 401 344	368 122 208	0.68
14 234	PARK24 CO LTD	JPY	34 797 364	28 724 212	0.05
35 785	PENTA-OCEAN CONSTRUCTION CO LTD	JPY	25 360 804	27 661 805	0.05
25 694	PERSOL HOLDINGS CO LTD	JPY	58 325 386	56 398 330	0.10
17 264	PIGEON CORP	JPY	71 854 171	54 036 320	0.10
4 577	PILOT CORP	JPY	20 662 553	17 209 520	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
11 484	POLA ORBIS HOLDINGS INC	JPY	38 080 950	33 694 056	0.06
119 688	RAKUTEN GROUP INC	JPY	141 970 842	150 088 752	0.28
169 765	RECRUIT HOLDINGS CO LTD	JPY	636 716 098	928 614 550	1.72
14 002	RELO GROUP INC	JPY	35 074 446	35 565 080	0.07
115 632	RENESAS ELECTRONICS CORP	JPY	94 851 937	138 874 032	0.26
288 031	RESONA HOLDINGS INC	JPY	147 167 319	123 046 843	0.23
5 140	RINNAI CORP	JPY	49 418 115	54 329 800	0.10
12 800	ROHTO PHARMACEUTICAL CO LTD	JPY	42 103 919	38 208 000	0.07
30 401	RYOHIN KEIKAKU CO LTD	JPY	87 617 567	70 834 330	0.13
6 570	SANKYU INC	JPY	30 981 438	31 634 550	0.06
46 749	SANTEN PHARMACEUTICAL CO LTD	JPY	81 252 222	71 525 970	0.13
25 021	SANWA HOLDINGS CORP	JPY	31 875 877	34 128 644	0.06
5 918	SAWAI GROUP HOLDINGS CO LTD	JPY	34 303 713	29 294 100	0.05
32 598	SBI HOLDINGS INC/JAPAN	JPY	71 183 760	85 667 544	0.16
4 646	SCREEN HOLDINGS CO LTD	JPY	34 756 744	51 013 080	0.09
6 120	SCSK CORP	JPY	31 010 947	40 514 400	0.07
25 271	SECOM CO LTD	JPY	220 254 139	213 388 324	0.39
32 340	SEIBU HOLDINGS INC	JPY	53 874 675	42 106 680	0.08
33 311	SEIKO EPSON CORP	JPY	76 398 930	65 089 694	0.12
55 666	SEKISUI CHEMICAL CO LTD	JPY	114 387 640	105 709 734	0.19
91 317	SEKISUI HOUSE LTD	JPY	179 787 683	208 065 785	0.38
6 328	SERIA CO LTD	JPY	32 178 744	25 913 160	0.05
103 512	SEVEN & I HOLDINGS CO LTD	JPY	441 489 511	548 303 064	1.01
88 497	SEVEN BANK LTD	JPY	31 126 807	20 885 292	0.04
35 700	SHARP CORP/JAPAN	JPY	56 047 753	65 438 100	0.12
34 566	SHIMADZU CORP	JPY	98 897 584	148 460 970	0.27
10 011	SHIMANO INC	JPY	179 796 532	263 789 850	0.48
78 894	SHIMIZU CORP	JPY	84 606 926	67 217 688	0.12
48 658	SHIN-ETSU CHEMICAL CO LTD	JPY	615 726 730	904 065 640	1.67
21 591	SHINSEI BANK LTD	JPY	35 247 088	31 458 087	0.06
33 786	SHIONOGI & CO LTD	JPY	200 879 697	195 654 726	0.36
9 328	SHIP HEALTHCARE HOLDINGS INC	JPY	20 309 816	24 187 504	0.04
53 358	SHISEIDO CO LTD	JPY	307 194 837	435 988 218	0.80
19 995	SHOWA DENKO KK	JPY	82 786 624	65 983 500	0.12
29 594	SKYLARK CO LTD	JPY	49 108 870	45 663 542	0.08
7 868	SMC CORP	JPY	369 520 606	516 534 200	0.95
8 737	SMS CO LTD	JPY	23 474 239	29 050 525	0.05
109 173	SOFTBANK GROUP CORP	JPY	628 522 317	848 820 075	1.57
10 211	SOHGO SECURITY SERVICES CO LTD	JPY	52 282 231	51 667 660	0.09
146 108	SOJITZ CORP	JPY	44 820 276	48 946 180	0.09
46 688	SOMPO HOLDINGS INC	JPY	203 133 843	191 700 928	0.35
87 968	SONY GROUP CORP	JPY	544 003 761	951 373 920	1.76
12 302	SOTETSU HOLDINGS INC	JPY	33 595 306	26 929 078	0.05
11 283	SQUARE ENIX HOLDINGS CO LTD	JPY	53 240 364	62 169 330	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
18 774	STANLEY ELECTRIC CO LTD	JPY	66 537 425	60 358 410	0.11
3 120	STARTS CORP INC	JPY	8 655 948	8 870 160	0.02
76 915	SUBARU CORP	JPY	253 247 371	168 559 223	0.31
5 288	SUGI HOLDINGS CO LTD	JPY	33 695 855	42 832 800	0.08
33 989	SUMCO CORP	JPY	67 523 962	92 620 025	0.17
206 994	SUMITOMO CHEMICAL CO LTD	JPY	126 921 342	121 919 466	0.22
166 895	SUMITOMO CORP	JPY	263 629 160	248 339 760	0.46
19 877	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	32 231 301	46 273 656	0.08
92 696	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	154 543 440	151 928 744	0.28
19 858	SUMITOMO FORESTRY CO LTD	JPY	35 187 146	40 411 030	0.07
15 388	SUMITOMO HEAVY INDUSTRIES LTD	JPY	59 695 171	47 087 280	0.09
33 938	SUMITOMO METAL MINING CO LTD	JPY	132 547 652	146 781 850	0.27
20 331	SUMITOMO MITSUI CONSTRUCTION CO LTD	JPY	11 476 332	9 596 232	0.02
183 251	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	730 601 193	701 851 330	1.29
50 043	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	193 038 058	176 551 704	0.32
59 514	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	213 004 222	236 270 580	0.43
24 172	SUMITOMO RUBBER INDUSTRIES LTD	JPY	40 527 169	37 055 676	0.07
9 985	SUNDRUG CO LTD	JPY	42 987 041	35 247 050	0.06
18 030	SUNTORY BEVERAGE & FOOD LTD	JPY	83 833 542	75 365 400	0.14
15 500	SUSHIRO GLOBAL HOLDINGS LTD	JPY	56 105 737	74 322 500	0.14
53 252	SUZUKI MOTOR CORP	JPY	291 050 428	250 337 652	0.46
20 962	SYSMEX CORP	JPY	180 405 467	276 698 400	0.51
9 400	SYSTENA CORP	JPY	20 299 074	20 012 600	0.04
15 883	TAIHEIYO CEMENT CORP	JPY	58 193 715	38 706 871	0.07
26 187	TAISEI CORP	JPY	132 691 276	95 320 680	0.18
21 687	TAIYO NIPPON SANSO CORP	JPY	37 174 248	49 381 299	0.09
11 986	TAIYO YUDEN CO LTD	JPY	33 769 059	65 803 140	0.12
188 653	TAKEDA PHARMACEUTICAL CO LTD	JPY	862 940 409	701 600 507	1.29
4 539	TAKEUCHI MANUFACTURING CO LTD	JPY	10 816 484	12 559 413	0.02
79 191	T&D HOLDINGS INC	JPY	115 900 128	113 718 276	0.21
12 925	TDK CORP	JPY	125 208 792	174 358 250	0.32
15 471	TECHNOPRO HOLDINGS INC	JPY	35 493 167	40 657 788	0.07
24 723	TEIJIN LTD	JPY	51 668 728	41 856 039	0.08
82 355	TERUMO CORP	JPY	248 850 558	370 762 210	0.68
2 847	T-GAIA CORP	JPY	5 984 569	5 560 191	0.01
16 706	THK CO LTD	JPY	57 681 164	55 380 390	0.10
26 366	TIS INC	JPY	51 256 169	74 800 342	0.14
27 940	TOBU RAILWAY CO LTD	JPY	89 183 692	80 243 680	0.15
34 984	TODA CORP	JPY	27 501 643	26 762 760	0.05
1 100	TOEI ANIMATION CO LTD	JPY	9 168 000	14 487 000	0.03
15 550	TOHO CO LTD/TOKYO	JPY	62 355 870	71 219 000	0.13
62 919	TOHOKU ELECTRIC POWER CO INC	JPY	81 117 457	54 739 530	0.10
26 301	TOKAI CARBON CO LTD	JPY	30 311 004	40 293 132	0.07
12 836	TOKAI HOLDINGS CORP	JPY	12 347 379	11 616 580	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 100	TOKEN CORP	JPY	9 131 000	11 165 000	0.02
87 251	TOKIO MARINE HOLDINGS INC	JPY	427 159 892	445 678 108	0.82
7 812	TOKUYAMA CORP	JPY	18 113 151	17 670 744	0.03
6 193	TOKYO CENTURY CORP	JPY	36 749 937	36 972 210	0.07
15 770	TOKYO ELECTRON LTD	JPY	379 195 689	758 221 600	1.39
51 611	TOKYO GAS CO LTD	JPY	137 183 467	108 228 267	0.20
4 503	TOKYO SEIMITSU CO LTD	JPY	14 924 725	22 650 090	0.04
26 119	TOKYO TATEMONO CO LTD	JPY	37 703 369	41 372 496	0.08
10 703	TOKYU CONSTRUCTION CO LTD	JPY	8 547 607	8 423 261	0.02
67 725	TOKYU CORP	JPY	109 214 673	102 332 475	0.19
71 993	TOKYU FUDOSAN HOLDINGS CORP	JPY	47 009 382	48 091 324	0.09
190 434	TORAY INDUSTRIES INC	JPY	173 839 610	140 749 769	0.26
2 920	TOSHIBA TEC CORP	JPY	9 996 282	13 344 400	0.02
40 616	TOSOH CORP	JPY	91 048 669	77 820 256	0.14
19 223	TOTO LTD	JPY	94 141 545	110 532 250	0.20
13 901	TOYO SUISAN KAISHA LTD	JPY	61 649 778	59 426 775	0.11
14 100	TOYO TIRE CORP	JPY	24 233 480	33 106 800	0.06
8 682	TOYODA GOSEI CO LTD	JPY	22 952 358	23 745 270	0.04
7 780	TOYOTA BOSHOKU CORP	JPY	15 767 459	17 870 660	0.03
21 772	TOYOTA INDUSTRIES CORP	JPY	153 566 909	209 228 920	0.38
92 558	TOYOTA MOTOR CORP	JPY	657 942 991	898 738 180	1.66
26 542	TOYOTA TSUSHO CORP	JPY	101 875 450	139 345 500	0.26
14 098	TREND MICRO INC/JAPAN	JPY	79 323 346	82 050 360	0.15
12 452	TS TECH CO LTD	JPY	21 656 596	21 355 180	0.04
5 812	TSURUHA HOLDINGS INC	JPY	78 714 251	75 032 920	0.14
13 266	UBE INDUSTRIES LTD	JPY	37 193 050	29 835 234	0.05
4 913	ULVAC INC	JPY	27 802 116	27 660 190	0.05
56 953	UNICHARM CORP	JPY	194 690 126	254 579 910	0.47
28 727	USS CO LTD	JPY	61 055 813	55 672 926	0.10
1 278	V TECHNOLOGY CO LTD	JPY	6 269 158	6 824 520	0.01
13 946	WELCIA HOLDINGS CO LTD	JPY	39 109 449	50 623 980	0.09
23 907	WEST JAPAN RAILWAY CO	JPY	178 050 039	151 426 938	0.28
3 425	WORKMAN CO LTD	JPY	23 747 442	26 646 500	0.05
18 553	YAKULT HONSHA CO LTD	JPY	132 428 876	116 698 370	0.21
15 941	YAMAHA CORP	JPY	73 220 821	96 124 230	0.18
37 943	YAMAHA MOTOR CO LTD	JPY	106 031 152	114 587 860	0.21
35 646	YAMATO HOLDINGS CO LTD	JPY	86 443 263	112 641 360	0.21
2 968	YAOKO CO LTD	JPY	17 167 703	18 906 160	0.03
28 862	YASKAWA ELECTRIC CORP	JPY	115 115 362	156 720 660	0.29
26 925	YOKOGAWA ELECTRIC CORP	JPY	52 553 703	44 695 500	0.08
15 512	YOKOHAMA RUBBER CO LTD	JPY	32 933 960	36 903 048	0.07
361 997	Z HOLDINGS CORP	JPY	164 287 624	201 559 930	0.37
6 867	ZENKOKU HOSHO CO LTD	JPY	30 500 783	32 789 925	0.06
14 231	ZENSHO HOLDINGS CO LTD	JPY	34 741 428	40 601 043	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
15 565	ZOZO INC	JPY	49 393 590	58 757 875	0.12
	Total Shares		**47 905 890 684**	**54 870 487 267**	**100.79**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**47 905 890 684**	**54 870 487 267**	**100.79**
Other transferable securities					
	Shares				
42 110	NIHON M&A CENTER INC	JPY	77 374 997	121 318 910	0.22
3 667	UT GROUP CO LTD	JPY	8 296 143	11 881 080	0.02
	Total Shares		**85 671 140**	**133 199 990**	**0.24**
Total Other transferable securities			**85 671 140**	**133 199 990**	**0.24**
Total Investments			**47 991 561 824**	**55 003 687 257**	**101.03**

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

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	9.30
Automobiles and Parts	7.36
Industrial Support Services	6.87
Industrial Engineering	6.74
Pharmaceuticals and Biotechnology	6.64
Electronic and Electrical Equipment	5.49
Banks	5.30
Leisure Goods	5.19
Chemicals	5.18
Travel and Leisure	5.02
Software and Computer Services	4.45
Personal Care, Drug and Grocery Stores	3.38
Retailers	3.38
Telecommunications Service Providers	2.98
Industrial Transportation	2.30
Investment Banking and Brokerage Services	2.16
Real Estate Investment and Services	2.13
Medical Equipment and Services	2.06
Food Producers	1.79
Construction and Materials	1.77
Household Goods and Home Construction	1.58
Non-life Insurance	1.55
Beverages	1.31
Media	1.16
Industrial Metals and Mining	0.90
Electricity	0.75
Oil, Gas and Coal	0.74
Life Insurance	0.73
Tobacco	0.56
General Industrials	0.50
Gas, Water and Multi-utilities	0.48
Consumer Services	0.47
Real Estate Investment Trusts	0.35
Industrial Materials	0.14
Finance and Credit Services	0.11
Personal Goods	0.10
Telecommunications Equipment	0.07
Precious Metals and Mining	0.04
	101.03

Geographical classification	%
Japan	101.03
	101.03

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				
20 603 100	BUNDESOBLIGATION 0% 05/04/2024	EUR	21 021 926	20 994 559	1.68
17 096 190	BUNDESOBLIGATION 0% 07/10/2022	EUR	17 345 593	17 248 346	1.38
16 219 460	BUNDESOBLIGATION 0% 13/10/2023	EUR	16 580 892	16 484 648	1.32
16 219 460	BUNDESOBLIGATION 0% 14/04/2023	EUR	16 527 561	16 421 717	1.31
17 972 910	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	18 772 170	18 442 542	1.47
17 972 910	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/02/2023	EUR	18 956 673	18 616 879	1.49
19 726 370	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2023	EUR	20 838 039	20 545 409	1.64
19 726 370	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	21 014 554	20 984 912	1.68
23 233 280	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	24 282 667	23 804 354	1.90
19 726 370	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	21 134 534	21 009 768	1.68
19 726 370	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	21 170 529	20 869 119	1.67
11 178 280	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2024	EUR	13 427 529	13 146 887	1.05
14 027 640	BUNDESSCHATZANWEISUNGEN 0% 10/03/2023	EUR	14 212 459	14 187 836	1.13
12 274 190	BUNDESSCHATZANWEISUNGEN 0% 15/12/2022	EUR	12 436 780	12 396 686	0.99
9 644 000	BUNDESSCHATZANWEISUNGEN 0% 16/06/2023	EUR	9 774 321	9 770 722	0.78
13 150 910	BUNDESSCHATZANWEISUNGEN 0% 16/09/2022	EUR	13 311 934	13 260 720	1.06
5 063 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	5 157 305	5 136 970	0.41
4 384 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	4 619 718	4 554 976	0.36
4 515 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	4 743 676	4 640 291	0.37
4 384 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	4 728 905	4 713 633	0.38
14 089 010	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2023	EUR	14 301 933	14 239 903	1.14
20 034 980	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	20 374 855	20 359 547	1.63
34 906 910	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	35 428 408	35 299 264	2.82
34 927 950	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	35 578 008	35 518 582	2.84
40 985 260	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	43 477 265	42 863 204	3.41
30 518 890	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	33 133 105	33 077 594	2.64
31 568 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	33 567 370	32 788 130	2.62
39 380 850	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	44 876 810	43 893 107	3.50
9 298 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	11 453 806	10 855 721	0.87
4 418 710	IRELAND GOVERNMENT BOND 0% 18/10/2022	EUR	4 473 681	4 454 060	0.36
7 040 950	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	7 865 438	7 802 851	0.62
6 142 290	IRELAND GOVERNMENT BOND 3.9% 20/03/2023	EUR	6 809 134	6 619 853	0.53
14 770 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/01/2024	EUR	14 857 227	14 862 017	1.19
16 036 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/04/2024	EUR	16 110 676	16 125 802	1.29
13 234 000	ITALY BUONI POLIENNALI DEL TESORO 0% 29/11/2022	EUR	13 305 603	13 305 596	1.06
13 469 000	ITALY BUONI POLIENNALI DEL TESORO 0.05% 15/01/2023	EUR	13 497 661	13 564 495	1.08
14 460 000	ITALY BUONI POLIENNALI DEL TESORO 0.3% 15/08/2023	EUR	14 598 032	14 650 872	1.17
13 395 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 15/06/2023	EUR	13 603 059	13 648 299	1.09
15 316 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	15 692 330	15 651 574	1.25
15 915 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/08/2022	EUR	16 178 618	16 145 449	1.29
14 613 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2023	EUR	14 879 722	14 938 724	1.19
13 679 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/03/2023	EUR	13 933 550	13 989 377	1.12
11 771 000	ITALY BUONI POLIENNALI DEL TESORO 1% 15/07/2022	EUR	11 985 680	11 947 683	0.95
14 290 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	14 698 175	14 612 382	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)				
13 398 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	14 201 923	14 192 099	1.13
14 469 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/10/2023	EUR	15 526 215	15 372 589	1.23
20 397 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	23 178 406	22 972 121	1.84
15 487 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/05/2023	EUR	17 159 765	16 877 887	1.35
20 540 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	23 153 341	22 731 823	1.82
17 172 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	19 156 422	18 359 959	1.47
18 532 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	20 712 639	19 991 766	1.60
10 499 820.	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	13 194 588	12 779 646	1.02
12 517 000	ITALY CERTIFICATI DI CREDITO DEL TESORO ZERO COUPON 0% 28/09/2022	EUR	12 575 296	12 579 710	1.00
8 330 670	KINGDOM OF BELGIUM GOVERNMENT BOND 0.2% 22/10/2023	EUR	8 543 511	8 496 700	0.68
11 498 280	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	12 371 683	12 167 825	0.97
13 164 060	KINGDOM OF BELGIUM GOVERNMENT BOND 2.6% 22/06/2024	EUR	14 443 212	14 442 159	1.15
13 441 550	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	14 908 568	14 271 566	1.14
13 482 560	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	13 765 161	13 723 224	1.10
15 437 390	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	16 440 834	16 216 978	1.30
13 371 980	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	14 171 367	13 783 168	1.10
9 424 500	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	10 411 131	10 078 749	0.81
2 352 840	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	2 808 589	2 653 274	0.21
8 032 810	PORTUGAL OBRIGACOES DO TESOURO OT 2.2% 17/10/2022	EUR	8 520 439	8 331 631	0.67
10 901 870	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	12 580 362	12 318 132	0.98
10 721 810	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	12 633 694	12 489 408	1.00
8 582 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	8 728 867	8 694 253	0.69
5 427 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2023	EUR	5 511 859	5 490 659	0.44
6 118 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	6 196 448	6 168 902	0.49
10 474 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	11 198 819	11 055 831	0.88
9 246 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	10 084 103	9 771 080	0.78
19 110 000	SPAIN GOVERNMENT BOND 0% 30/04/2023	EUR	19 267 383	19 289 634	1.54
13 638 000	SPAIN GOVERNMENT BOND 0% 31/05/2024	EUR	13 805 457	13 802 474	1.10
18 573 000	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	18 958 450	18 901 371	1.51
16 374 000	SPAIN GOVERNMENT BOND 0.45% 31/10/2022	EUR	16 673 962	16 596 195	1.33
18 574 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	20 932 353	20 822 197	1.66
18 475 000	SPAIN GOVERNMENT BOND 4.4% 31/10/2023	EUR	21 036 575	20 603 505	1.65
15 399 000	SPAIN GOVERNMENT BOND 4.8% 31/01/2024	EUR	17 786 818	17 511 897	1.40
18 996 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	21 631 219	20 788 842	1.66
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**1 257 007 370**	**1 242 772 314**	**99.28**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**1 257 007 370**	**1 242 772 314**	**99.28**
	Total Investments		**1 257 007 370**	**1 242 772 314**	**99.28**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.28
	99.28

Geographical classification	%
Italy	26.31
Germany	22.22
France	21.48
Spain	11.85
Netherlands	4.51
Belgium	3.94
Austria	3.29
Portugal	2.65
Finland	1.52
Ireland	1.51
	99.28

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				
7 268 320	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	7 727 668	7 662 772	1.76
8 522 080	BUNDESOBLIGATION 0% 10/04/2026	EUR	8 766 898	8 765 811	2.01
1 704 420	BUNDESOBLIGATION 0% 10/10/2025 (ISIN DE0001030716)	EUR	1 766 162	1 753 183	0.40
8 522 080	BUNDESOBLIGATION 0% 10/10/2025 (ISIN DE0001141828)	EUR	8 848 905	8 755 500	2.01
6 817 670	BUNDESOBLIGATION 0% 11/04/2025	EUR	7 051 548	6 987 225	1.60
7 669 880	BUNDESOBLIGATION 0% 18/10/2024	EUR	7 884 393	7 841 379	1.80
10 396 940	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	10 962 913	10 943 299	2.51
7 669 880	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	8 215 511	8 080 909	1.85
9 374 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	10 139 735	10 019 804	2.30
9 374 290	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	9 937 568	9 778 228	2.24
1 369 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	1 398 351	1 396 845	0.32
2 275 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	2 386 970	2 385 406	0.55
1 671 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	1 794 065	1 773 031	0.41
2 080 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	2 547 651	2 467 962	0.57
14 770 810	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	15 468 015	15 365 631	3.51
12 969 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	13 249 303	13 237 931	3.03
15 209 540	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	15 520 971	15 512 513	3.55
13 784 300	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	14 415 493	14 425 821	3.31
12 036 930	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	13 006 701	12 829 923	2.94
13 136 280	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	14 479 332	14 184 555	3.25
15 067 730	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	18 055 099	17 973 541	4.11
10 449 420	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	13 906 154	13 429 804	3.08
3 814 060	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	4 076 017	4 076 620	0.93
3 916 870	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	4 960 272	4 777 955	1.09
5 521 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	5 476 761	5 497 260	1.26
6 977 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	6 943 411	7 091 213	1.63
6 324 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 01/02/2026	EUR	6 437 620	6 452 377	1.48
5 256 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	5 431 615	5 564 159	1.28
5 897 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	6 204 340	6 214 259	1.42
6 745 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	7 061 904	7 159 278	1.64
7 388 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	7 928 432	7 927 546	1.82
5 905 000	ITALY BUONI POLIENNALI DEL TESORO 1.75% 01/07/2024	EUR	6 217 203	6 248 258	1.43
6 328 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	6 762 356	6 803 549	1.56
6 963 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	7 650 088	7 572 054	1.74
6 949 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	7 571 004	7 574 827	1.74
5 634 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	6 321 772	6 248 106	1.43
6 758 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	7 787 955	7 599 709	1.74
7 658 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	9 331 820	9 246 958	2.12
8 426 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	10 072 846	10 005 706	2.29
4 388 870	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	4 576 373	4 552 531	1.04
5 710 470	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	6 130 646	6 129 961	1.40
3 863 570	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	4 840 788	4 793 029	1.10
6 110 390	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	6 377 043	6 320 587	1.45
5 220 670	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	5 834 033	5 649 183	1.29

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)				
4 834 320	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	5 612 443	5 522 485	1.27
3 802 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	3 885 295	3 871 006	0.89
1 871 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	1 910 491	1 909 150	0.44
3 825 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	4 183 335	4 113 788	0.94
3 504 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	3 843 318	3 768 727	0.86
3 137 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	3 984 588	3 938 190	0.90
7 289 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	7 346 491	7 387 329	1.69
5 025 000	SPAIN GOVERNMENT BOND 0% 31/01/2026	EUR	5 096 125	5 082 185	1.16
5 537 000	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	5 633 267	5 653 554	1.30
7 413 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	7 973 589	7 978 019	1.83
7 325 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	8 114 047	8 105 625	1.86
8 016 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	9 010 571	8 881 167	2.04
8 258 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	9 331 011	9 139 211	2.09
7 807 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	9 660 412	9 416 335	2.16
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**437 108 688**	**433 842 969**	**99.42**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**437 108 688**	**433 842 969**	**99.42**
Total Investments			**437 108 688**	**433 842 969**	**99.42**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.42
	99.42

Geographical classification	%
France	26.80
Italy	24.57
Germany	16.71
Spain	14.13
Belgium	5.30
Austria	4.03
Netherlands	2.74
Ireland	2.03
Finland	1.84
Portugal	1.27
	99.42

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				
4 183 570	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	4 296 132	4 190 389	3.05
2 417 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	2 379 504	2 397 712	1.75
929 680	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031	EUR	949 454	949 287	0.69
4 555 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	7 753 554	7 502 810	5.46
744 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	723 911	727 818	0.53
738 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	743 540	745 690	0.54
847 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	979 900	951 418	0.69
3 951 700	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	3 889 204	3 900 209	2.84
6 794 300	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	7 828 433	7 613 285	5.54
7 286 480	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	8 120 050	8 164 137	5.95
5 392 900	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	8 949 125	8 651 074	6.30
6 332 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	10 712 489	10 346 326	7.54
1 384 480	IRELAND GOVERNMENT BOND 0% 18/10/2031	EUR	1 388 316	1 362 328	0.99
895 420	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	913 461	899 772	0.66
945 490	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	1 073 411	1 063 364	0.77
3 775 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	3 702 576	3 694 744	2.69
1 859 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	1 876 016	1 875 006	1.37
2 677 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	2 814 118	2 759 773	2.01
4 553 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	4 878 912	4 916 284	3.58
3 497 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	4 057 882	4 066 871	2.96
2 752 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	3 465 023	3 512 598	2.56
4 669 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	6 950 707	6 881 966	5.01
3 860 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	5 922 622	5 897 540	4.30
2 174 150	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2031	EUR	2 179 684	2 151 408	1.57
1 907 150	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	2 193 660	2 150 922	1.57
1 483 590	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	2 062 003	2 004 033	1.46
1 562 610	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	2 276 554	2 221 735	1.62
3 672 190	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	6 162 702	6 019 050	4.38
2 021 090	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	2 044 649	2 040 472	1.49
2 883 480	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	3 810 383	3 737 624	2.72
976 350	PORTUGAL OBRIGACOES DO TESOURO OT 0.3% 17/10/2031	EUR	959 619	967 407	0.70
1 013 170	PORTUGAL OBRIGACOES DO TESOURO OT 0.9% 12/10/2035	EUR	1 060 206	1 040 515	0.76
1 347 090	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	1 641 317	1 626 207	1.18
1 584 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	2 087 471	2 037 357	1.48
1 487 000	SPAIN GOVERNMENT BOND 0.5% 31/10/2031	EUR	1 490 331	1 490 063	1.09
4 092 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	4 789 082	4 677 770	3.41
3 571 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	4 338 746	4 294 199	3.13
4 254 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	6 838 431	6 669 336	4.86
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**138 303 178**	**136 198 499**	**99.20**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**138 303 178**	**136 198 499**	**99.20**
Total Investments			**138 303 178**	**136 198 499**	**99.20**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.20
	99.20

Geographical classification	%
France	28.16
Italy	24.48
Spain	12.48
Germany	10.95
Belgium	10.60
Netherlands	4.21
Portugal	2.65
Ireland	2.42
Finland	1.77
Austria	1.48
	99.20

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				
2 391 520	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	2 527 399	2 521 308	0.30
2 635 810	BUNDESOBLIGATION 0% 05/04/2024	EUR	2 711 822	2 685 890	0.32
2 187 160	BUNDESOBLIGATION 0% 07/10/2022	EUR	2 223 462	2 206 626	0.26
2 804 050	BUNDESOBLIGATION 0% 10/04/2026	EUR	2 890 760	2 884 246	0.34
560 810	BUNDESOBLIGATION 0% 10/10/2025 (ISIN DE0001030716)	EUR	581 040	576 855	0.07
2 804 050	BUNDESOBLIGATION 0% 10/10/2025 (ISIN DE0001141828)	EUR	2 902 409	2 880 853	0.34
2 243 240	BUNDESOBLIGATION 0% 11/04/2025	EUR	2 317 428	2 299 029	0.27
2 075 000	BUNDESOBLIGATION 0% 13/10/2023	EUR	2 124 170	2 108 926	0.25
2 075 000	BUNDESOBLIGATION 0% 14/04/2023	EUR	2 117 103	2 100 875	0.25
2 523 650	BUNDESOBLIGATION 0% 18/10/2024	EUR	2 596 401	2 580 079	0.31
2 804 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	2 938 411	2 887 078	0.34
2 804 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	2 892 631	2 872 889	0.34
2 523 650	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	2 612 961	2 527 764	0.30
1 458 100	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	1 446 807	1 446 362	0.17
3 308 780	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	3 432 724	3 408 341	0.40
2 972 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	3 087 725	3 061 667	0.36
729 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	766 504	753 101	0.09
3 420 940	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	3 584 627	3 515 016	0.42
560 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031	EUR	572 744	572 637	0.07
672 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	610 587	625 081	0.07
3 140 530	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	3 028 654	2 888 000	0.34
2 467 560	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	2 573 434	2 544 104	0.30
897 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	923 242	924 343	0.11
3 420 940	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	3 580 279	3 576 456	0.42
2 972 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	3 159 370	3 124 293	0.37
2 860 130	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	3 037 961	3 005 482	0.36
3 420 940	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	3 641 570	3 600 710	0.43
2 860 130	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	3 090 135	3 049 242	0.36
3 308 780	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	3 524 635	3 517 763	0.42
2 523 650	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	2 704 049	2 658 892	0.31
3 084 460	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	3 344 817	3 296 856	0.39
3 196 620	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	4 135 209	4 033 239	0.48
2 299 320	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	2 415 523	2 359 401	0.28
2 299 320	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/02/2023	EUR	2 438 679	2 381 705	0.28
2 523 650	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2023	EUR	2 689 677	2 628 432	0.31
2 523 650	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	2 744 620	2 684 659	0.32
2 972 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	3 126 549	3 045 349	0.36
2 523 650	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	2 754 914	2 687 839	0.32
2 523 650	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	2 756 723	2 669 845	0.32
3 196 620	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	4 898 499	4 903 999	0.58
3 420 940	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	5 376 916	5 350 863	0.63

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)				
2 187 160	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	3 696 379	3 623 993	0.43
3 084 460	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	5 149 711	5 024 709	0.59
2 075 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	3 754 392	3 656 275	0.43
1 542 230	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	2 212 261	2 123 018	0.25
2 747 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	4 729 460	4 525 907	0.54
2 274 770	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	4 427 448	4 308 414	0.51
2 385 730	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	3 909 086	3 740 801	0.44
1 906 750	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	2 817 854	2 689 757	0.32
1 430 070	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2024	EUR	1 792 093	1 681 920	0.20
1 317 900	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	2 189 415	2 082 322	0.25
1 542 230	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	2 330 952	2 210 494	0.26
3 084 460	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	3 255 044	3 217 369	0.38
1 794 590	BUNDESSCHATZANWEISUNGEN 0% 10/03/2023	EUR	1 818 588	1 815 084	0.21
1 570 270	BUNDESSCHATZANWEISUNGEN 0% 15/12/2022	EUR	1 592 283	1 585 941	0.19
1 233 780	BUNDESSCHATZANWEISUNGEN 0% 16/06/2023	EUR	1 250 599	1 249 992	0.15
1 682 430	BUNDESSCHATZANWEISUNGEN 0% 16/09/2022	EUR	1 704 907	1 696 478	0.20
648 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	660 674	657 467	0.08
450 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	459 898	459 153	0.05
611 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	625 545	615 100	0.07
449 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	458 607	439 234	0.05
393 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	353 231	344 575	0.04
445 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	448 392	449 637	0.05
447 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	448 795	435 052	0.05
749 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	782 133	785 349	0.09
754 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	797 547	794 935	0.09
565 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	598 391	596 923	0.07
704 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	747 571	743 445	0.09
505 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	539 156	544 052	0.06
550 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	588 837	583 583	0.07
511 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	597 458	573 996	0.07
418 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	509 412	510 646	0.06
561 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	597 897	582 879	0.07
578 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	611 809	594 040	0.07
561 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	619 773	603 182	0.07
511 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	745 750	742 999	0.09
594 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	738 008	723 789	0.09
684 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	847 521	811 580	0.10
4 860 090	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	5 092 510	5 055 806	0.60
5 522 070	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	6 867 303	6 778 011	0.79
1 802 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2023	EUR	1 831 448	1 821 744	0.22
2 563 130	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	2 607 909	2 604 653	0.31
4 267 430	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	4 378 207	4 355 723	0.51
1 316 890	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	1 339 904	1 340 857	0.16
4 465 730	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	4 543 617	4 515 925	0.53

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)				
4 420 700	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	4 513 857	4 495 454	0.53
4 951 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	5 062 847	5 049 644	0.60
4 789 320	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	4 839 718	4 816 667	0.57
5 072 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	5 151 111	5 058 479	0.60
2 383 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	2 345 516	2 352 709	0.28
4 135 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	4 292 187	4 279 530	0.51
4 535 500	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	4 775 543	4 746 582	0.56
5 102 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	5 409 026	5 354 570	0.63
2 010 950	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	2 055 605	1 970 932	0.23
957 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	858 984	740 489	0.09
1 040 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	1 012 023	994 583	0.12
5 538 560	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	5 966 236	5 915 071	0.69
3 424 190	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	3 512 342	3 274 005	0.39
5 110 550	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	5 509 209	5 465 018	0.65
4 071 030	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	4 440 668	4 392 356	0.52
3 960 550	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	4 269 925	4 221 471	0.50
4 098 510	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	4 706 560	4 592 544	0.54
4 395 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	4 930 071	4 924 837	0.58
5 507 940	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	6 406 139	6 291 555	0.73
3 507 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	4 261 118	4 077 666	0.48
5 243 350	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	5 613 371	5 483 600	0.65
1 457 770	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 853 532	1 836 921	0.22
3 238 570	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	3 963 563	3 931 915	0.46
4 322 280	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	4 763 503	4 667 198	0.55
3 225 670	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	4 147 085	4 155 244	0.49
3 904 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	4 365 492	4 231 702	0.50
4 038 620	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	4 324 039	4 194 672	0.50
5 531 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	6 785 185	6 613 221	0.77
2 896 470	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	4 508 519	4 514 554	0.53
4 957 790	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	6 127 590	5 913 900	0.70
2 256 470	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	4 332 909	4 276 688	0.51
1 872 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	3 764 033	3 706 107	0.44
2 976 110	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	4 779 711	4 724 247	0.56
5 038 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	5 927 631	5 615 354	0.66
4 212 580	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	7 413 015	7 306 805	0.85
3 253 150	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	5 347 902	5 218 573	0.62
4 443 730	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	6 716 457	6 427 589	0.75
3 820 160	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	6 446 824	6 241 186	0.73
3 438 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	4 685 701	4 418 856	0.52
1 189 610	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	1 512 166	1 388 798	0.16
565 300	IRELAND GOVERNMENT BOND 0% 18/10/2022	EUR	570 299	569 822	0.07
835 160	IRELAND GOVERNMENT BOND 0% 18/10/2031	EUR	841 058	821 797	0.10
812 890	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	834 202	836 204	0.10
907 120	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	930 864	918 659	0.11

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)				
540 140	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	554 445	542 765	0.06
392 570	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	382 073	386 010	0.05
908 150	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	958 609	976 061	0.12
1 254 950	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	1 333 612	1 341 341	0.16
1 147 150	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	1 253 153	1 253 525	0.15
570 340	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	628 640	641 444	0.08
684 260	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	778 921	769 786	0.09
746 720	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	877 262	869 092	0.10
688 330	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	796 456	818 755	0.10
1 006 060	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	1 248 222	1 291 127	0.15
1 054 500	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	1 276 649	1 280 047	0.15
900 770	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	1 040 143	998 242	0.12
785 800	IRELAND GOVERNMENT BOND 3.9% 20/03/2023	EUR	889 231	846 896	0.10
1 288 780	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	1 664 596	1 572 105	0.19
1 817 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	1 805 561	1 809 187	0.21
1 890 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/01/2024	EUR	1 901 296	1 901 775	0.22
2 051 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/04/2024	EUR	2 062 083	2 062 486	0.24
1 693 000	ITALY BUONI POLIENNALI DEL TESORO 0% 29/11/2022	EUR	1 702 223	1 702 159	0.20
1 723 000	ITALY BUONI POLIENNALI DEL TESORO 0.05% 15/01/2023	EUR	1 720 389	1 735 216	0.21
2 198 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	2 170 588	2 175 712	0.26
1 850 000	ITALY BUONI POLIENNALI DEL TESORO 0.3% 15/08/2023	EUR	1 861 823	1 874 420	0.22
2 296 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	2 276 327	2 333 586	0.28
2 081 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 01/02/2026	EUR	2 107 325	2 123 244	0.25
863 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 15/07/2028	EUR	862 564	865 529	0.10
2 277 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	2 227 075	2 228 591	0.26
1 714 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 15/06/2023	EUR	1 723 635	1 746 412	0.21
1 959 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	1 986 708	2 001 922	0.24
2 147 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	2 148 305	2 221 608	0.26
2 313 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	2 340 297	2 340 293	0.28
2 036 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/08/2022	EUR	2 073 981	2 065 481	0.24
1 869 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2023	EUR	1 909 958	1 910 660	0.23
1 391 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	1 347 456	1 324 608	0.16
1 917 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	1 843 711	1 958 963	0.23
1 121 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	1 130 865	1 130 652	0.13
1 750 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/03/2023	EUR	1 788 801	1 789 708	0.21
2 165 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	2 228 712	2 248 677	0.27
1 506 000	ITALY BUONI POLIENNALI DEL TESORO 1% 15/07/2022	EUR	1 537 090	1 528 605	0.18
2 288 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	2 362 337	2 419 400	0.29
2 665 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	2 714 747	2 822 661	0.33
1 615 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	1 603 040	1 664 936	0.20
1 729 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	1 803 544	1 830 371	0.22
1 828 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	1 886 661	1 869 240	0.22
1 940 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	2 034 913	2 044 372	0.24
2 219 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	2 320 648	2 355 291	0.28

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)				
953 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	954 128	926 154	0.11
2 431 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	2 577 418	2 608 536	0.31
2 746 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	2 852 277	2 965 103	0.35
2 592 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	2 723 848	2 806 021	0.33
1 326 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	1 338 266	1 285 212	0.15
1 943 000	ITALY BUONI POLIENNALI DEL TESORO 1.75% 01/07/2024	EUR	2 048 509	2 055 947	0.24
1 626 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	1 706 974	1 698 471	0.20
2 082 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	2 190 936	2 238 462	0.26
1 714 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	1 814 047	1 815 589	0.21
2 588 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	2 796 441	2 862 043	0.34
2 266 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	2 435 544	2 464 207	0.29
2 153 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	2 329 353	2 380 680	0.28
1 883 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	2 035 641	2 069 869	0.24
561 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	538 796	549 258	0.06
2 055 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	2 246 114	2 288 469	0.27
1 727 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	1 790 414	1 967 105	0.23
2 110 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	2 373 386	2 453 846	0.29
1 776 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	1 935 710	2 032 703	0.24
1 831 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/10/2023	EUR	1 964 010	1 945 346	0.23
2 286 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	2 491 415	2 491 877	0.29
1 854 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	2 038 659	2 056 086	0.24
1 942 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	2 079 981	2 330 633	0.28
1 080 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	1 151 165	1 278 137	0.15
2 395 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	2 746 975	2 798 941	0.33
1 678 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	1 873 454	2 079 277	0.25
2 441 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	2 851 261	2 910 331	0.34
1 494 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	1 794 918	1 890 537	0.22
1 840 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	2 159 486	2 416 950	0.29
1 660 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	1 946 861	2 118 791	0.25
1 837 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	2 217 843	2 500 965	0.30
2 934 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	3 567 596	3 643 265	0.43
2 224 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	2 517 807	2 500 999	0.30
1 496 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	1 951 142	2 180 091	0.26
3 128 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	3 987 836	4 317 047	0.51
2 609 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	3 014 529	2 938 386	0.35
2 520 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	3 016 324	3 042 875	0.36
1 981 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/05/2023	EUR	2 232 065	2 158 914	0.26
2 628 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	3 004 647	2 908 434	0.34
2 682 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	3 402 210	3 492 044	0.41
2 021 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	2 915 040	3 233 903	0.38
2 773 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	3 358 448	3 292 882	0.39
2 817 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	4 114 424	4 152 173	0.49
2 555 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	3 689 380	4 020 625	0.48
2 485 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	3 595 374	3 945 981	0.47

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)				
3 456 830	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	4 734 646	4 772 085	0.56
2 197 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	2 485 623	2 348 988	0.28
2 371 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	2 683 758	2 557 764	0.30
2 329 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	3 486 493	3 558 386	0.42
3 450 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	4 985 250	5 166 375	0.61
3 001 810.	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	4 144 862	4 160 719	0.49
1 393 400.	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	1 960 119	1 918 907	0.23
1 343 270	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	1 746 727	1 634 934	0.19
1 601 000	ITALY CERTIFICATI DI CREDITO DEL TESORO ZERO COUPON 0% 28/09/2022	EUR	1 608 271	1 609 021	0.19
897 300	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	913 557	915 775	0.11
1 311 510	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2031	EUR	1 318 335	1 297 792	0.15
1 428 720	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	1 459 699	1 448 151	0.17
1 065 760	KINGDOM OF BELGIUM GOVERNMENT BOND 0.2% 22/10/2023	EUR	1 093 086	1 087 001	0.13
689 460	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	691 922	663 798	0.08
1 444 090	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	1 506 083	1 497 940	0.18
560 810	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	490 734	467 172	0.06
1 539 760	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	1 655 632	1 647 666	0.19
1 741 540	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	1 873 894	1 872 086	0.22
1 888 250	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	2 062 662	2 046 957	0.24
1 878 940	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	2 014 635	2 016 967	0.24
1 642 840	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	1 785 161	1 802 606	0.21
1 150 440	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 317 722	1 297 489	0.15
622 840	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	711 559	718 994	0.09
1 240 960	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	1 441 294	1 466 343	0.17
1 111 860	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	1 340 446	1 344 817	0.16
963 140	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	1 178 121	1 184 325	0.14
765 950	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	1 088 275	1 072 636	0.13
1 471 000	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	1 608 798	1 556 656	0.18
694 960	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	963 488	969 024	0.11
1 684 110	KINGDOM OF BELGIUM GOVERNMENT BOND 2.6% 22/06/2024	EUR	1 914 816	1 847 620	0.22
894 940	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	1 241 649	1 208 885	0.14
1 092 120	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	1 812 352	1 815 966	0.21
942 610	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	1 359 762	1 340 212	0.16
1 940 290	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	3 268 357	3 260 153	0.39
1 719 610	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	1 946 856	1 825 796	0.22
1 271 240	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	1 637 280	1 577 062	0.19
2 215 170	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	3 681 268	3 630 863	0.43
2 169 770	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	3 151 016	3 038 676	0.36
1 724 860	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	1 763 464	1 755 649	0.21
1 767 900	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	1 825 069	1 812 981	0.21
659 520	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	631 387	638 712	0.08
911 730	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	896 734	816 445	0.10
1 574 580	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	1 616 840	1 600 214	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)				
1 219 170	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	1 231 137	1 230 862	0.15
2 010 520	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	2 076 755	2 079 682	0.25
1 370 120	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	1 434 714	1 426 802	0.17
1 188 200	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	1 285 963	1 253 860	0.15
2 127 050	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	2 259 941	2 237 827	0.26
1 725 160	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	1 845 633	1 850 458	0.22
1 640 590	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	1 789 357	1 769 097	0.21
1 974 940	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	2 135 382	2 074 674	0.25
1 717 780	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	1 912 405	1 858 775	0.22
1 710 710	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	1 837 879	1 763 314	0.21
1 739 400	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	2 275 434	2 254 645	0.27
2 074 680	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	3 355 388	3 349 737	0.40
1 205 700	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	1 348 823	1 289 400	0.15
1 801 760	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	3 124 203	3 092 955	0.37
2 250 360	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	3 662 351	3 610 793	0.43
1 461 340	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	2 134 608	2 032 417	0.24
301 000	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	367 367	339 435	0.04
588 960	PORTUGAL OBRIGACOES DO TESOURO OT 0.3% 17/10/2031	EUR	578 427	583 565	0.07
1 075 630	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	1 089 569	1 096 659	0.13
738 630	PORTUGAL OBRIGACOES DO TESOURO OT 0.7% 15/10/2027	EUR	759 770	777 238	0.09
611 170	PORTUGAL OBRIGACOES DO TESOURO OT 0.9% 12/10/2035	EUR	632 024	627 665	0.07
336 490	PORTUGAL OBRIGACOES DO TESOURO OT 1% 12/04/2052	EUR	310 920	307 168	0.04
1 333 580	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	1 530 695	1 532 697	0.18
1 479 800	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	1 672 353	1 712 232	0.20
1 027 660	PORTUGAL OBRIGACOES DO TESOURO OT 2.2% 17/10/2022	EUR	1 096 233	1 065 889	0.13
812 600	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	971 542	980 971	0.12
1 590 650	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	1 817 955	1 817 079	0.21
1 312 740	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	1 522 304	1 526 900	0.18
807 510	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	1 047 287	1 064 460	0.13
470 110	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	709 675	761 254	0.09
1 052 320	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	1 496 625	1 578 028	0.19
1 073 040	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	1 366 645	1 344 487	0.16
1 394 700	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	1 657 964	1 575 885	0.19
1 357 020	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	1 668 581	1 580 738	0.19
1 098 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	1 116 616	1 112 362	0.13
1 251 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	1 278 602	1 273 706	0.15
1 226 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	1 253 758	1 235 857	0.15
825 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	836 429	825 289	0.10
694 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2023	EUR	704 574	702 141	0.08
615 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	627 907	627 540	0.07
783 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	794 480	789 515	0.09
358 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	355 427	327 914	0.04
1 316 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	1 405 505	1 386 261	0.16
1 229 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	1 300 138	1 292 994	0.15

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)				
224 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.7% 20/04/2071	EUR	211 508	213 819	0.03
1 186 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	1 259 682	1 269 198	0.15
574 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	620 985	593 103	0.07
1 606 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	1 705 763	1 707 033	0.20
393 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	427 629	360 440	0.04
1 259 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	1 366 112	1 354 055	0.16
297 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	377 197	389 447	0.05
909 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	1 104 336	1 115 179	0.13
1 153 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	1 264 835	1 240 109	0.15
1 340 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	1 454 326	1 414 437	0.17
673 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	1 121 000	1 113 781	0.13
956 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	1 236 531	1 229 617	0.15
791 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	1 254 345	1 256 061	0.15
1 183 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	1 303 876	1 250 183	0.15
423 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	874 812	880 597	0.10
1 575 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	2 550 210	2 519 764	0.30
1 032 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	1 353 391	1 295 573	0.15
1 059 880	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	1 563 330	1 490 128	0.18
2 445 000	SPAIN GOVERNMENT BOND 0% 30/04/2023	EUR	2 464 289	2 467 983	0.29
2 398 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	2 416 636	2 430 349	0.29
1 653 000	SPAIN GOVERNMENT BOND 0% 31/01/2026	EUR	1 675 344	1 671 811	0.20
880 000	SPAIN GOVERNMENT BOND 0% 31/01/2028	EUR	878 173	878 522	0.10
1 744 000	SPAIN GOVERNMENT BOND 0% 31/05/2024	EUR	1 766 220	1 765 033	0.21
2 464 000	SPAIN GOVERNMENT BOND 0.1% 30/04/2031	EUR	2 407 173	2 389 784	0.28
1 822 000	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	1 853 647	1 860 353	0.22
2 376 000	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	2 422 264	2 418 008	0.29
2 095 000	SPAIN GOVERNMENT BOND 0.45% 31/10/2022	EUR	2 136 369	2 123 429	0.25
2 337 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	2 366 784	2 381 029	0.28
897 000	SPAIN GOVERNMENT BOND 0.5% 31/10/2031	EUR	899 018	895 385	0.11
2 432 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	2 483 153	2 508 462	0.30
2 316 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	2 414 577	2 437 335	0.29
852 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	835 157	839 680	0.10
2 027 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	1 882 825	1 833 604	0.22
1 862 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	1 933 693	1 891 345	0.22
2 817 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	3 017 616	3 051 262	0.36
2 817 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	3 058 674	3 042 501	0.36
2 468 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	2 693 610	2 697 524	0.32
2 504 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	2 734 758	2 741 329	0.32
2 391 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	2 624 062	2 632 156	0.31
2 678 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	2 926 142	2 930 803	0.35
561 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	516 985	495 066	0.06
2 405 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	2 588 097	2 633 427	0.31
2 439 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	2 642 296	2 624 901	0.31
2 443 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	2 804 091	2 792 715	0.33

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)				
2 410 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	2 685 641	2 666 834	0.32
2 578 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	2 963 845	2 958 255	0.35
2 638 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	2 934 755	2 922 719	0.35
2 154 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	2 530 689	2 590 228	0.31
1 625 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	2 093 143	2 134 031	0.25
2 717 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	3 067 800	3 006 931	0.36
1 941 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	2 499 081	2 623 203	0.31
1 670 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	2 571 904	2 576 242	0.30
2 376 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	2 764 762	2 663 591	0.31
2 267 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	3 314 901	3 387 782	0.40
2 364 000	SPAIN GOVERNMENT BOND 4.4% 31/10/2023	EUR	2 744 286	2 636 356	0.31
2 569 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	3 196 914	3 098 574	0.37
2 383 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	3 854 337	3 940 505	0.47
1 970 000	SPAIN GOVERNMENT BOND 4.8% 31/01/2024	EUR	2 336 877	2 240 304	0.26
2 161 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	3 537 478	3 623 824	0.43
2 105 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	2 921 358	2 886 018	0.34
1 699 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	2 978 905	3 071 469	0.36
2 430 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	2 846 277	2 659 343	0.31
2 566 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	4 069 645	4 022 923	0.48
2 627 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	3 574 312	3 449 330	0.41
2 860 980	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	4 257 875	4 139 953	0.49
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**845 372 961**	**840 273 374**	**99.35**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**845 372 961**	**840 273 374**	**99.35**
Total Investments			**845 372 961**	**840 273 374**	**99.35**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.35
	99.35

Geographical classification	%
France	24.15
Italy	23.16
Germany	17.99
Spain	14.16
Belgium	5.73
Netherlands	4.75
Austria	3.58
Portugal	2.36
Ireland	1.98
Finland	1.49
	99.35

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				
16 073 000	BTPS INFLATION FRN 15/05/2023	EUR	16 775 916	17 283 277	1.81
26 387 140	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2023	EUR	29 771 404	29 907 513	3.14
27 666 510	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	31 796 797	32 499 363	3.41
32 464 170	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	40 780 329	42 169 890	4.42
4 157 970	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2033	EUR	5 032 865	5 146 240	0.54
16 631 890	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2046	EUR	23 952 775	25 666 797	2.69
19 411 330	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	21 441 554	21 724 447	2.28
13 670 140	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2026	EUR	14 807 570	15 095 852	1.58
20 649 130	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	23 384 329	24 073 761	2.52
14 503 330	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	16 379 465	16 794 571	1.76
3 993 250	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2032	EUR	4 599 500	4 618 174	0.48
7 532 330	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2036	EUR	8 839 464	8 934 290	0.94
31 749 320	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	38 392 530	38 014 747	3.99
28 862 730	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2023	EUR	36 835 500	35 977 523	3.77
28 656 430	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	32 682 436	33 133 362	3.47
33 839 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	46 839 002	47 282 281	4.97
14 689 070	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	27 569 723	27 431 265	2.88
26 567 850	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	33 174 617	34 295 273	3.60
5 224 650	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2031	EUR	6 108 543	6 136 642	0.64
17 297 170	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2032	EUR	34 635 533	35 017 109	3.67
13 793 280	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2036	EUR	16 728 645	17 261 434	1.81
19 105 890	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2040	EUR	35 799 435	37 031 491	3.88
19 158 650	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2047	EUR	24 653 375	25 801 299	2.71
9 036 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	9 574 215	9 904 345	1.04
25 384 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	28 537 113	30 763 198	3.23
18 644 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	19 731 079	20 761 906	2.18
9 500 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2051	EUR	9 036 369	9 033 042	0.95
28 226 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	37 409 619	37 474 281	3.93
21 170 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	24 898 290	25 387 795	2.66
20 102 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	26 913 389	27 777 969	2.91
23 359 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2032	EUR	26 758 905	29 400 399	3.08
20 913 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2035	EUR	33 645 064	36 067 144	3.78
19 243 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2041	EUR	29 939 735	33 080 329	3.47
21 063 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	24 927 232	25 254 420	2.65
8 726 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2023	EUR	9 377 378	9 558 754	1.00
19 890 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	22 906 933	23 940 786	2.51
21 437 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2030	EUR	25 995 081	27 350 458	2.87
16 967 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2033	EUR	20 184 939	21 097 391	2.21
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**920 816 648**	**948 148 818**	**99.43**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**920 816 648**	**948 148 818**	**99.43**
Total Investments			**920 816 648**	**948 148 818**	**99.43**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.43
	99.43

Geographical classification	%
France	44.95
Italy	29.04
Germany	14.20
Spain	11.24
	99.43

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					
42 727	ADIDAS AG - REG - REG	EUR	10 649 523	11 513 536	2.00
6 868	ADOBE INC	USD	2 356 680	2 911 575	0.51
25 917	ALIGN TECHNOLOGY INC	USD	10 366 223	11 462 857	1.99
114 689	ALLIANZ SE - REG	EUR	21 277 911	20 705 038	3.60
5 869	AMAZON.COM INC	USD	13 575 216	14 615 366	2.54
105 902	APPLE INC	USD	9 977 258	10 499 409	1.83
520 963	ARCELORMITTAL SA	EUR	12 023 455	11 560 655	2.01
42 335	ASML HOLDING NV	EUR	21 048 572	21 056 832	3.66
39 331	ASR NEDERLAND NV	EUR	1 204 530	1 100 359	0.19
743 264	AXA SA	EUR	16 661 325	13 644 806	2.37
186 396	BASF SE - REG	EUR	10 934 011	10 631 174	1.85
229 279	BAYER AG	EUR	10 634 378	10 079 386	1.75
38 853	BAYERISCHE MOTOREN WERKE AG	EUR	3 012 134	2 978 788	0.52
17 552	BERKSHIRE HATHAWAY INC - B	USD	3 604 790	3 531 127	0.61
11 876	BLACKSTONE GROUP INC - A	USD	835 327	835 094	0.15
322 140	BNP PARIBAS SA	EUR	11 683 369	14 620 727	2.54
6 778	BOOKING HOLDINGS INC	USD	11 290 085	10 735 782	1.87
240	BOSTON SCIENTIFIC CORP	USD	7 079	7 429	0.00
48 071	BRENNTAG SE	EUR	3 185 395	3 236 123	0.56
21 368	CARVANA CO	USD	3 610 721	4 668 516	0.81
3 001	CBRE GROUP INC	USD	180 707	186 237	0.03
28 398	CENTENE CORP	USD	1 484 440	1 499 205	0.26
11 633	CHEVRON CORP	USD	911 208	882 005	0.15
238	COUPA SOFTWARE INC	USD	39 987	45 157	0.01
61 567	COVESTRO AG	EUR	2 833 225	2 878 330	0.50
337 433	DANONE SA	EUR	20 105 673	17 197 670	2.99
49 867	DEUTSCHE BOERSE AG	EUR	6 379 395	6 301 386	1.10
214 365	DEUTSCHE POST AG - REG	EUR	9 302 962	10 555 481	1.84
73 592	DOCUSIGN INC	USD	10 177 829	14 893 203	2.59
51 389	DUPONT DE NEMOURS INC	USD	3 064 252	2 879 613	0.50
5 452 151	EDP - ENERGIAS DE PORTUGAL SA	EUR	22 265 636	20 921 383	3.64
473 212	ENGIE SA	EUR	5 348 810	4 693 568	0.82
322 203	EVONIK INDUSTRIES AG	EUR	8 051 419	7 822 111	1.36
99 041	EXPEDIA GROUP INC	USD	11 964 246	11 737 002	2.04
567	FLEETCOR TECHNOLOGIES INC	USD	104 212	105 097	0.02
65 306	FRESENIUS SE & CO KGAA	EUR	2 530 453	2 466 445	0.43
143 196	GODADDY INC	USD	8 388 362	9 013 996	1.57
20 549	HEINEKEN HOLDING NV	EUR	1 470 805	1 498 543	0.26
52 877	HEINEKEN NV	EUR	4 479 700	4 639 089	0.81
26 336	HELLOFRESH SE	EUR	1 858 947	1 853 415	0.32
15 831	HENKEL AG & CO KGAA - PFD	EUR	1 324 647	1 210 064	0.21
125 055	HILTON WORLDWIDE HOLDINGS INC	USD	10 942 079	10 919 112	1.90
121 162	IHS MARKIT LTD	USD	9 043 868	9 881 050	1.72
12 773	IMCD NV	EUR	1 484 340	1 470 404	0.26

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)				
329 600	INFINEON TECHNOLOGIES AG - REG	EUR	9 523 813	9 569 204	1.66
76 493	INVESCO LTD	USD	1 575 346	1 480 088	0.26
64 188	IQVIA HOLDINGS INC	USD	10 519 619	11 259 265	1.96
37	LABORATORY CORP OF AMERICA HOLDINGS	USD	6 993	7 388	0.00
2 601	LAS VEGAS SANDS CORP	USD	101 633	99 205	0.02
88 309	LIBERTY GLOBAL PLC - A	USD	1 700 570	1 736 208	0.30
80 984	LIBERTY GLOBAL PLC - C	USD	1 593 487	1 585 159	0.28
192 866	MICRON TECHNOLOGY INC	USD	10 961 526	11 864 224	2.06
2 642	MICROSOFT CORP	USD	501 723	518 094	0.09
164 512	MONSTER BEVERAGE CORP	USD	10 866 677	10 878 602	1.89
12 159	MOODY'S CORP	USD	2 850 952	3 189 459	0.55
55 873	PG&E CORP	USD	416 189	411 330	0.07
20 327	PPD INC	USD	661 903	678 183	0.12
496 264	PROSIEBENSAT.1 MEDIA SE	EUR	7 557 925	7 146 449	1.24
12 254	PUMA SE	EUR	1 009 083	1 057 730	0.18
23 903	RHEINMETALL AG	EUR	1 721 670	1 709 277	0.30
742 736	ROYAL DUTCH SHELL PLC - A	EUR	10 649 416	10 841 780	1.88
172 941	SANOFI	EUR	11 420 247	13 118 032	2.28
108 465	SAP SE	EUR	10 649 365	11 065 404	1.92
14 677	SERVICENOW INC	USD	4 715 078	5 838 637	1.02
23 793	SIEMENS AG - REG	EUR	2 769 620	2 729 202	0.47
557 297	SIEMENS ENERGY AG	EUR	12 963 392	12 161 223	2.11
45 504	SIGNIFY NV	EUR	2 019 242	2 083 616	0.36
612 355	SLACK TECHNOLOGIES INC - A	USD	18 302 196	19 636 945	3.41
25	TELEFLEX INC	USD	7 427	7 271	0.00
93 205	T-MOBILE US INC	USD	9 214 993	9 771 577	1.70
262	TRIMBLE INC	USD	14 136	15 520	0.00
66 159	TWILIO INC - A	USD	15 159 799	18 876 802	3.28
2 411	TYSON FOODS INC - A	USD	133 329	128 732	0.02
310 056	UBER TECHNOLOGIES INC	USD	11 057 716	11 249 109	1.96
25 697	UMICORE SA	EUR	1 090 499	1 136 069	0.20
38 982	VERISIGN INC	USD	6 185 269	6 425 028	1.12
803 993	VIVENDI SE	EUR	14 923 283	19 553 020	3.40
21 847	WASTE CONNECTIONS INC	USD	1 884 923	1 888 740	0.33
40 435	WASTE MANAGEMENT INC	USD	3 998 320	4 101 035	0.71
70 852	WOLTERS KLUWER NV	EUR	4 780 118	5 152 916	0.90
91 635	WORKDAY INC	USD	15 333 680	15 836 292	2.75
31 571	XILINX INC	USD	2 703 450	3 305 550	0.57
121 750	ZALANDO SE	EUR	10 718 795	10 655 436	1.85
	Total Shares		**553 938 586**	**574 711 946**	**99.91**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**553 938 586**	**574 711 946**	**99.91**
	Total Investments		**553 938 586**	**574 711 946**	**99.91**

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	18.27
Technology Hardware and Equipment	10.15
Non-life Insurance	6.78
Travel and Leisure	5.82
Investment Banking and Brokerage Services	5.73
Chemicals	5.22
Retailers	5.20
Media	4.29
Pharmaceuticals and Biotechnology	4.03
Electricity	3.71
Telecommunications Service Providers	3.52
Food Producers	3.01
Beverages	2.96
General Industrials	2.59
Banks	2.54
Personal Goods	2.19
Medical Equipment and Services	2.11
Oil, Gas and Coal	2.04
Industrial Metals and Mining	2.01
Consumer Services	1.96
Industrial Transportation	1.84
Waste and Disposal Services	1.04
Gas, Water and Multi-utilities	0.82
Automobiles and Parts	0.81
Health Care Providers	0.69
Personal Care, Drug and Grocery Stores	0.53
Real Estate Investment and Services	0.03
Industrial Support Services	0.02
	99.91

Geographical classification	%
United States of America	42.67
Germany	25.79
France	14.40
Netherlands	6.43
Portugal	3.64
United Kingdom	2.46
Luxembourg	2.01
Bermuda	1.98
Canada	0.33
Belgium	0.20
	99.91

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					
10 539	ADOBE INC	USD	5 218 073	6 172 060	4.45
19 971	ALIGN TECHNOLOGY INC	USD	11 449 110	12 202 281	8.80
47 619	BAXTER INTERNATIONAL INC	USD	3 921 425	3 833 330	2.77
27	BLACKROCK INC	USD	23 254	23 624	0.02
4 932	BOOKING HOLDINGS INC	USD	11 230 667	10 791 660	7.78
38 616	CBRE GROUP INC	USD	3 392 085	3 310 550	2.39
80 849	CENTENE CORP	USD	5 973 933	5 896 318	4.25
73 430	CHARLES SCHWAB CORP	USD	5 349 376	5 346 438	3.86
118	CHENIERE ENERGY INC	USD	10 410	10 235	0.01
12 863	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	772 431	763 033	0.55
18 529	CUMMINS INC	USD	4 431 890	4 517 555	3.26
14 958	DISCOVERY COMMUNICATIONS INC - C	USD	449 488	433 483	0.31
1 610	HILTON WORLDWIDE HOLDINGS INC	USD	204 051	194 198	0.14
5 846	HOWMET AEROSPACE INC	USD	196 672	201 512	0.15
3 855	IDEXX LABORATORIES INC	USD	2 435 975	2 434 625	1.76
55 383	IHS MARKIT LTD	USD	5 831 164	6 239 449	4.50
4 295	INVESCO LTD	USD	116 523	114 805	0.08
2 262	KEYCORP	USD	49 221	46 710	0.03
8 338	KEYSIGHT TECHNOLOGIES INC	USD	1 209 260	1 287 471	0.93
21 764	LABORATORY CORP OF AMERICA HOLDINGS	USD	5 948 975	6 003 599	4.33
207 072	MARATHON PETROLEUM CORP	USD	12 488 498	12 511 291	9.02
70 844	MOSAIC CO	USD	2 119 652	2 260 632	1.63
6 192	MOTOROLA SOLUTIONS INC	USD	1 335 119	1 342 735	0.97
41 242	PEPSICO INC	USD	6 025 456	6 110 827	4.41
5 209	REINSURANCE GROUP OF AMERICA INC	USD	638 728	593 826	0.43
184 377	SCHLUMBERGER NV	USD	6 106 566	5 901 908	4.26
105 452	STARBUCKS CORP	USD	11 940 989	11 790 588	8.50
13 992	TELEDYNE TECHNOLOGIES INC	USD	5 837 262	5 860 269	4.23
5 604	TELEFLEX INC	USD	2 310 025	2 251 631	1.62
8 431	TJX COS INC	USD	569 430	568 418	0.41
76 157	TRIMBLE INC	USD	5 821 829	6 231 927	4.50
14 625	VAIL RESORTS INC	USD	4 614 883	4 629 105	3.34
7 671	VERTEX PHARMACEUTICALS INC	USD	1 636 430	1 546 704	1.12
15 337	WATERS CORP	USD	4 850 786	5 300 621	3.82
8 610	WORKDAY INC	USD	1 969 279	2 055 551	1.48
Total Shares			**136 478 915**	**138 778 969**	**100.11**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**136 478 915**	**138 778 969**	**100.11**
Total Investments			**136 478 915**	**138 778 969**	**100.11**

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

Economic and Geographical Classification of Investments

Economic classification	%
Travel and Leisure	19.77
Medical Equipment and Services	18.77
Oil, Gas and Coal	13.29
Health Care Providers	8.58
Investment Banking and Brokerage Services	8.46
Software and Computer Services	5.93
Electronic and Electrical Equipment	5.42
Beverages	4.96
Aerospace and Defense	4.23
Industrial Transportation	3.26
Real Estate Investment and Services	2.39
Chemicals	1.63
Pharmaceuticals and Biotechnology	1.12
Telecommunications Equipment	0.97
Non-life Insurance	0.43
Retailers	0.41
Telecommunications Service Providers	0.31
General Industrials	0.15
Banks	0.03
	100.11

Geographical classification	%
United States of America	90.72
Bermuda	4.58
Curacao	4.26
United Kingdom	0.55
	100.11

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					
2 803	A O SMITH CORP	USD	146 142	201 984	0.02
35 818	ABB LTD	CHF	841 251	1 216 329	0.10
36 583	ABBOTT LABORATORIES	USD	3 305 405	4 241 067	0.35
36 466	ABBVIE INC	USD	3 327 071	4 107 530	0.34
726	ABC-MART INC	JPY	43 397	41 667	0.00
934	ABIOMED INC	USD	241 885	291 511	0.02
8 735	ABN AMRO BANK NV	EUR	147 156	105 577	0.01
13 097	ACCENTURE PLC - A	USD	2 713 783	3 860 865	0.32
3 508	ACCOR SA	EUR	138 814	131 003	0.01
8 206	ACOM CO LTD	JPY	33 596	35 784	0.00
5 065	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	160 773	135 689	0.01
15 999	ACTIVISION BLIZZARD INC	USD	1 067 365	1 526 945	0.13
3 200	ADECCO GROUP AG - REG	CHF	184 886	217 612	0.02
5 658	ADEVINTA ASA	NOK	103 512	108 489	0.01
3 932	ADIDAS AG - REG - REG	EUR	1 151 378	1 463 703	0.12
3 982	ADMIRAL GROUP PLC	GBP	124 948	172 949	0.01
9 885	ADOBE INC	USD	3 497 099	5 789 051	0.48
1 353	ADVANCE AUTO PARTS INC	USD	210 210	277 554	0.02
25 013	ADVANCED MICRO DEVICES INC	USD	1 296 381	2 349 471	0.20
4 153	ADVANTEST CORP	JPY	214 836	374 552	0.03
407	ADYEN NV	EUR	588 298	994 524	0.08
36 951	AEGON NV	EUR	162 042	153 327	0.01
1 549	AENA SME SA	EUR	265 801	254 051	0.02
13 495	AEON CO LTD	JPY	304 426	362 939	0.03
613	AEROPORTS DE PARIS	EUR	100 078	79 856	0.01
13 742	AES CORP	USD	257 250	358 254	0.03
13 509	AFLAC INC	USD	647 615	724 893	0.06
4 481	AFTERPAY LTD	AUD	210 327	397 530	0.03
3 949	AGC INC	JPY	137 672	165 802	0.01
3 616	AGEAS SA/NV	EUR	188 377	200 688	0.02
6 298	AGILENT TECHNOLOGIES INC	USD	569 218	930 907	0.08
12 866	AGL ENERGY LTD	AUD	155 383	79 204	0.01
11 141	AGNC INVESTMENT CORP	USD	185 888	188 171	0.02
5 016	AGNICO EAGLE MINES LTD	CAD	281 142	303 642	0.03
249 735	AIA GROUP LTD	HKD	2 570 720	3 103 264	0.26
3 387	AIR CANADA	CAD	84 693	69 748	0.01
3 351	AIR LIQUIDE SA - PF 2022	EUR	410 575	586 794	0.05
6 431	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	946 209	1 126 132	0.09
4 569	AIR PRODUCTS AND CHEMICALS INC	USD	1 059 762	1 314 410	0.11
1 247	AIRBNB INC	USD	238 796	190 966	0.02
12 145	AIRBUS SE	EUR	1 457 907	1 561 835	0.13
2 993	AISIN CORP	JPY	109 651	128 090	0.01
9 641	AJINOMOTO CO INC	JPY	178 014	250 515	0.02
3 366	AKAMAI TECHNOLOGIES INC	USD	303 662	392 476	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)				
3 936	AKZO NOBEL NV	EUR	379 108	486 375	0.04
2 408	ALBEMARLE CORP	USD	248 235	405 652	0.03
10 319	ALCON INC	CHF	597 387	723 164	0.06
2 682	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	414 278	487 963	0.04
4 562	ALEXION PHARMACEUTICALS INC	USD	569 431	838 085	0.07
6 496	ALFA LAVAL AB	SEK	160 736	229 619	0.02
12 331	ALGONQUIN POWER & UTILITIES CORP	CAD	178 968	183 924	0.02
1 547	ALIGN TECHNOLOGY INC	USD	514 740	945 217	0.08
17 454	ALIMENTATION COUCHE-TARD INC - B	CAD	535 237	642 033	0.05
289	ALLEGHANY CORP	USD	193 452	192 783	0.02
1 874	ALLEGION PLC	USD	204 312	261 048	0.02
5 160	ALLIANT ENERGY CORP	USD	264 754	287 722	0.02
8 514	ALLIANZ SE - REG	EUR	1 949 126	2 123 347	0.18
6 254	ALLSTATE CORP	USD	662 884	815 772	0.07
7 723	ALLY FINANCIAL INC	USD	245 963	384 914	0.03
2 416	ALNYLAM PHARMACEUTICALS INC	USD	271 657	409 560	0.03
6 210	ALPHABET CLASS - A	USD	9 211 013	15 163 516	1.26
6 088	ALPHABET INC	USD	8 978 731	15 258 476	1.27
5 749	ALSTOM SA	EUR	263 981	290 368	0.02
5 772	ALTAGAS LTD	CAD	86 206	121 285	0.01
4 800	ALTICE USA INC	USD	132 302	163 872	0.01
38 377	ALTRIA GROUP INC	USD	1 852 366	1 829 815	0.15
9 303	AMADEUS IT GROUP SA - A	EUR	667 070	654 444	0.05
8 839	AMAZON.COM INC	USD	19 972 831	30 407 574	2.53
3 459	AMBU A/S	DKK	123 350	132 997	0.01
32 255	AMCOR PLC	USD	346 706	369 642	0.03
202	AMERCO	USD	80 539	119 059	0.01
5 232	AMEREN CORP	USD	397 356	418 769	0.04
10 255	AMERICAN ELECTRIC POWER CO INC	USD	877 862	868 393	0.07
14 140	AMERICAN EXPRESS CO	USD	1 696 010	2 336 352	0.20
1 517	AMERICAN FINANCIAL GROUP INC/OH	USD	152 923	189 200	0.02
17 858	AMERICAN INTERNATIONAL GROUP INC	USD	815 078	850 041	0.07
9 177	AMERICAN TOWER CORP	USD	1 991 736	2 479 075	0.21
3 747	AMERICAN WATER WORKS CO INC	USD	470 758	577 525	0.05
2 411	AMERIPRISE FINANCIAL INC	USD	391 082	600 050	0.05
3 170	AMERISOURCEBERGEN CORP	USD	295 556	362 933	0.03
4 761	AMETEK INC	USD	463 803	635 594	0.05
11 927	AMGEN INC	USD	2 576 090	2 907 206	0.24
12 373	AMPHENOL CORP - A	USD	645 850	846 437	0.07
2 571	AMPLIFON SPA	EUR	105 139	126 958	0.01
4 921	AMPOL LTD	AUD	98 581	104 218	0.01
1 255	AMUNDI SA	EUR	92 703	110 655	0.01
3 284	ANA HOLDINGS INC	JPY	90 687	77 285	0.01
7 618	ANALOG DEVICES INC	USD	905 072	1 311 515	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)				
26 741	ANGLO AMERICAN PLC	GBP	760 419	1 061 135	0.09
15 735	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 165 424	1 134 723	0.09
28 879	ANNALY CAPITAL MANAGEMENT INC	USD	258 975	256 446	0.02
1 791	ANSYS INC	USD	452 695	621 584	0.05
5 057	ANTHEM INC	USD	1 492 098	1 930 763	0.16
8 143	ANTOFAGASTA PLC	GBP	113 439	161 481	0.01
4 667	AON PLC - A	USD	923 339	1 114 293	0.09
66	AP MOLLER - MAERSK A/S - A	DKK	95 294	183 352	0.02
127	AP MOLLER - MAERSK A/S - B	DKK	194 868	365 067	0.03
24 365	APA GROUP	AUD	177 009	162 796	0.01
3 593	APOLLO GLOBAL MANAGEMENT INC	USD	176 777	223 485	0.02
346 679	APPLE INC	USD	27 128 306	47 481 156	3.96
18 950	APPLIED MATERIALS INC	USD	1 287 627	2 698 480	0.23
5 576	APTIV PLC	USD	542 214	877 272	0.07
4 720	ARAMARK	USD	171 961	175 820	0.01
14 803	ARCELORMITTAL SA	EUR	292 859	453 794	0.04
8 399	ARCH CAPITAL GROUP LTD	USD	303 585	327 057	0.03
11 531	ARCHER-DANIELS-MIDLAND CO	USD	536 972	698 779	0.06
947	ARGENX SE	EUR	235 629	286 489	0.02
1 182	ARISTA NETWORKS INC	USD	293 294	428 250	0.04
11 868	ARISTOCRAT LEISURE LTD	AUD	261 614	383 920	0.03
1 268	ARKEMA SA	EUR	131 004	159 094	0.01
20 631	AROUNDTOWN SA	EUR	166 078	160 988	0.01
1 541	ARROW ELECTRONICS INC	USD	125 128	175 412	0.01
4 001	ARTHUR J GALLAGHER & CO	USD	400 812	560 460	0.05
9 422	ASAHI GROUP HOLDINGS LTD	JPY	403 966	440 667	0.04
4 296	ASAHI INTECC CO LTD	JPY	114 880	102 804	0.01
25 881	ASAHI KASEI CORP	JPY	270 123	284 600	0.02
66 439	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	143 241	145 807	0.01
9 278	ASHTEAD GROUP PLC	GBP	339 983	687 506	0.06
977	ASM INTERNATIONAL NV	EUR	270 001	320 939	0.03
8 663	ASML HOLDING NV	EUR	2 867 685	5 952 438	0.50
20 698	ASSA ABLOY AB	SEK	482 738	623 930	0.05
22 782	ASSICURAZIONI GENERALI SPA	EUR	417 340	456 725	0.04
7 357	ASSOCIATED BRITISH FOODS PLC	GBP	222 730	225 218	0.02
1 196	ASSURANT INC	USD	144 550	186 791	0.02
38 414	ASTELLAS PHARMA INC	JPY	605 981	669 537	0.06
27 108	ASTRAZENECA PLC	GBP	2 540 603	3 251 624	0.27
3 998	ASX LTD	AUD	212 818	233 242	0.02
1 570	ATCO LTD/CANADA - CLASS 1	CAD	52 628	55 735	0.00
2 770	ATHENE HOLDING LTD	USD	127 679	186 975	0.02
10 232	ATLANTIA SPA	EUR	219 642	185 288	0.02
13 867	ATLAS COPCO AB	SEK	551 437	849 646	0.07
8 058	ATLAS COPCO AB - B	SEK	281 625	423 998	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)				
2 647	ATMOS ENERGY CORP	USD	266 781	254 403	0.02
2 044	ATOS SE	EUR	156 984	124 350	0.01
147 273	AT&T INC	USD	4 876 930	4 238 517	0.35
25 849	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	129 332	131 312	0.01
38 298	AURIZON HOLDINGS LTD	AUD	127 222	106 956	0.01
39 248	AUSNET SERVICES LTD	AUD	49 175	51 564	0.00
58 761	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	1 049 646	1 241 809	0.10
19 952	AUTO TRADER GROUP PLC	GBP	136 611	174 581	0.01
4 541	AUTODESK INC	USD	900 004	1 325 518	0.11
1 714	AUTOLIV INC	USD	139 616	167 561	0.01
8 837	AUTOMATIC DATA PROCESSING INC	USD	1 433 602	1 755 205	0.15
470	AUTOZONE INC	USD	516 307	701 343	0.06
1 764	AVALARA INC	USD	213 440	285 415	0.02
2 881	AVALONBAY COMMUNITIES INC	USD	552 999	601 236	0.05
10 794	AVANTOR INC	USD	245 723	383 295	0.03
1 715	AVERY DENNISON CORP	USD	229 550	360 562	0.03
2 374	AVEVA GROUP	GBP	108 605	121 606	0.01
81 128	AVIVA PLC	GBP	411 620	454 907	0.04
39 952	AXA SA	EUR	994 977	1 013 202	0.08
2 500	AZBIL CORP	JPY	111 713	103 726	0.01
876	AZRIELI GROUP LTD	ILS	56 068	61 698	0.01
15 335	A2 MILK CO LTD	NZD	136 076	69 008	0.01
66 491	BAE SYSTEMS PLC	GBP	465 430	479 476	0.04
15 053	BAKER HUGHES CO	USD	329 554	344 262	0.03
6 727	BALL CORP	USD	474 047	545 022	0.05
4 908	BALLARD POWER SYSTEMS INC	CAD	128 223	89 099	0.01
957	BALOISE HOLDING AG - REG	CHF	157 819	149 395	0.01
137 694	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	716 594	853 687	0.07
358 089	BANCO SANTANDER SA	EUR	1 352 333	1 367 186	0.11
4 157	BANDAI NAMCO HOLDINGS INC	JPY	242 847	288 694	0.02
23 449	BANK HAPOALIM BM	ILS	168 553	188 254	0.02
30 003	BANK LEUMI LE-ISRAEL BM	ILS	196 033	227 981	0.02
160 450	BANK OF AMERICA CORP	USD	4 987 208	6 615 354	0.55
27 190	BANK OF EAST ASIA LTD	HKD	70 446	50 488	0.00
13 359	BANK OF MONTREAL	CAD	1 009 175	1 370 746	0.11
17 239	BANK OF NEW YORK MELLON CORP	USD	799 341	883 154	0.07
25 036	BANK OF NOVA SCOTIA	CAD	1 372 620	1 629 978	0.14
622	BANQUE CANTONALE VAUDOISE	CHF	59 699	55 918	0.00
358 506	BARCLAYS PLC	GBP	737 644	847 482	0.07
21 029	BARRATT DEVELOPMENTS PLC	GBP	175 365	201 958	0.02
36 716	BARRICK GOLD CORP	CAD	682 240	760 234	0.06
74	BARRY CALLEBAUT AG - REG	CHF	155 745	172 119	0.01
18 967	BASF SE - REG	EUR	1 388 389	1 494 433	0.13
6 242	BAUSCH HEALTH COS INC	CAD	149 694	183 384	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)				
10 431	BAXTER INTERNATIONAL INC	USD	842 920	839 696	0.07
20 287	BAYER AG	EUR	1 466 004	1 232 028	0.10
6 837	BAYERISCHE MOTOREN WERKE AG	EUR	558 831	724 125	0.06
1 174	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	78 177	105 532	0.01
1 494	BCE INC	CAD	67 257	73 753	0.01
564	BECHTLE AG	EUR	120 406	104 775	0.01
6 000	BECTON DICKINSON AND CO	USD	1 471 103	1 459 140	0.12
2 082	BEIERSDORF AG	EUR	234 746	251 225	0.02
3 544	BENTLEY SYSTEMS INC	USD	204 545	229 580	0.02
2 535	BERKELEY GROUP HOLDINGS	GBP	141 094	160 915	0.01
28 311	BERKSHIRE HATHAWAY INC - B	USD	6 253 358	7 868 193	0.66
4 813	BEST BUY CO INC	USD	407 070	553 399	0.05
60 833	BHP GROUP LTD	AUD	1 665 573	2 218 169	0.19
43 615	BHP GROUP PLC	GBP	1 011 809	1 283 360	0.11
3 146	BIOGEN INC	USD	900 179	1 089 365	0.09
3 753	BIOMARIN PHARMACEUTICAL INC	USD	316 989	313 150	0.03
855	BIOMERIEUX	EUR	85 677	99 367	0.01
460	BIO-RAD LABORATORIES INC	USD	201 699	296 373	0.02
801	BIO-TECHNE CORP	USD	329 397	360 658	0.03
3 243	BLACK KNIGHT INC	USD	225 897	252 889	0.02
11 038	BLACKBERRY LTD	CAD	82 770	135 045	0.01
3 152	BLACKROCK INC	USD	1 766 339	2 757 905	0.23
14 122	BLACKSTONE GROUP INC - A	USD	862 562	1 371 811	0.11
10 403	BLUESCOPE STEEL LTD	AUD	110 628	171 506	0.01
23 228	BNP PARIBAS SA	EUR	1 232 149	1 456 362	0.12
76 202	BOC HONG KONG HOLDINGS LTD	HKD	273 616	258 559	0.02
11 437	BOEING CO	USD	3 357 016	2 739 848	0.23
5 648	BOLIDEN AB	SEK	160 103	217 278	0.02
18 252	BOLLORE SA	EUR	78 069	97 836	0.01
846	BOOKING HOLDINGS INC	USD	1 632 730	1 851 124	0.15
2 844	BOOZ ALLEN HAMILTON HOLDING CORP	USD	218 054	242 252	0.02
4 936	BORGWARNER INC	USD	197 488	239 593	0.02
188	BOSTON BEER CO INC - A	USD	193 783	191 910	0.02
3 055	BOSTON PROPERTIES INC	USD	365 192	350 072	0.03
29 265	BOSTON SCIENTIFIC CORP	USD	1 151 800	1 251 371	0.10
4 718	BOUYGUES SA	EUR	185 312	174 510	0.01
420 176	BP PLC	GBP	2 311 466	1 828 415	0.15
30 360	BRAMBLES LTD	AUD	241 679	260 744	0.02
3 190	BRENNTAG SE	EUR	191 238	296 665	0.02
11 794	BRIDGESTONE CORP	JPY	456 700	537 153	0.04
46 266	BRISTOL-MYERS SQUIBB CO	USD	2 696 005	3 091 494	0.26
45 008	BRITISH AMERICAN TOBACCO PLC	GBP	1 757 821	1 740 928	0.15
18 180	BRITISH LAND CO PLC	GBP	125 245	124 292	0.01
8 430	BROADCOM INC	USD	2 774 969	4 019 761	0.34

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)				
2 391	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	299 979	386 218	0.03
26 497	BROOKFIELD ASSET MANAGEMENT INC	CAD	967 137	1 353 202	0.11
174	BROOKFIELD ASSET MANAGEMENT REINSURANCE PARTNERS LTD	USD	6 752	9 051	0.00
2 667	BROOKFIELD RENEWABLE CORP - A	CAD	135 339	112 168	0.01
4 864	BROTHER INDUSTRIES LTD	JPY	94 263	97 157	0.01
4 951	BROWN & BROWN INC	USD	208 865	263 096	0.02
6 391	BROWN-FORMAN CORP - B	USD	409 456	478 942	0.04
184 315	BT GROUP PLC	GBP	422 581	493 964	0.04
35 509	BUDWEISER BREWING CO APAC LTD	HKD	120 692	112 025	0.01
2 894	BUNGE LTD	USD	173 249	226 166	0.02
6 959	BUNZL PLC	GBP	198 503	229 666	0.02
8 359	BURBERRY GROUP PLC	GBP	207 144	238 571	0.02
6 070	BUREAU VERITAS SA	EUR	153 417	192 054	0.02
1 368	BURLINGTON STORES INC	USD	295 369	440 482	0.04
21 720	B2GOLD CORP	CAD	117 027	91 209	0.01
112	CABLE ONE INC	USD	209 066	214 235	0.02
5 761	CADENCE DESIGN SYSTEMS INC	USD	471 933	788 220	0.07
5 840	CAE INC	CAD	141 053	180 062	0.02
4 301	CAESARS ENTERTAINMENT INC	USD	462 795	446 229	0.04
91 799	CAIXABANK SA	EUR	281 135	282 394	0.02
2 015	CAMDEN PROPERTY TRUST	USD	210 485	267 330	0.02
8 183	CAMECO CORP	CAD	94 661	157 012	0.01
4 066	CAMPBELL SOUP CO	USD	185 302	185 369	0.02
1 738	CANADIAN APARTMENT PROPERTIES REIT	CAD	71 290	81 574	0.01
9 248	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	790 973	1 053 852	0.09
14 668	CANADIAN NATIONAL RAILWAY CO	CAD	1 371 031	1 549 243	0.13
24 389	CANADIAN NATURAL RESOURCES LTD	CAD	651 090	886 300	0.07
13 763	CANADIAN PACIFIC RAILWAY LTD	CAD	726 567	1 059 428	0.09
1 185	CANADIAN TIRE CORP LTD - A	CAD	137 664	187 717	0.02
2 677	CANADIAN UTILITIES LTD	CAD	72 595	74 367	0.01
20 700	CANON INC	JPY	532 082	468 683	0.04
4 669	CANOPY GROWTH CORP	CAD	126 679	113 039	0.01
3 600	CAPCOM CO LTD	JPY	104 066	105 415	0.01
3 311	CAPGEMINI SE	EUR	430 198	636 095	0.05
9 483	CAPITAL ONE FINANCIAL CORP	USD	940 393	1 466 925	0.12
93 589	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	151 918	145 514	0.01
54 449	CAPITALAND LTD	SGD	136 682	150 278	0.01
6 064	CARDINAL HEALTH INC	USD	321 869	346 194	0.03
831	CARL ZEISS MEDITEC AG	EUR	101 545	160 584	0.01
2 127	CARLSBERG AS - B	DKK	302 097	396 530	0.03
3 291	CARLYLE GROUP INC	USD	105 317	152 966	0.01
3 357	CARMAX INC	USD	304 018	433 557	0.04
17 078	CARNIVAL CORP	USD	547 668	450 176	0.04
12 663	CARREFOUR SA	EUR	227 327	249 058	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)				
17 052	CARRIER GLOBAL CORP	USD	380 422	828 727	0.07
1 456	CARVANA CO	USD	376 107	439 450	0.04
3 983	CASIO COMPUTER CO LTD	JPY	66 131	66 641	0.01
3 515	CATALENT INC	USD	305 174	380 042	0.03
11 261	CATERPILLAR INC	USD	1 749 569	2 450 731	0.21
2 214	CBOE GLOBAL MARKETS INC	USD	236 666	263 577	0.02
6 930	CBRE GROUP INC	USD	398 011	594 109	0.05
3 111	CCL INDUSTRIES INC	CAD	136 010	171 516	0.01
2 953	CDW CORP/DE	USD	361 777	515 741	0.04
2 358	CELANESE CORP - A	USD	270 565	357 473	0.03
10 522	CELLNEX TELECOM SAU	EUR	509 380	670 320	0.06
27 079	CENOVUS ENERGY INC	CAD	201 930	259 353	0.02
12 010	CENTENE CORP	USD	715 134	875 889	0.07
11 390	CENTERPOINT ENERGY INC	USD	283 776	279 283	0.02
2 961	CENTRAL JAPAN RAILWAY CO	JPY	543 510	449 526	0.04
2 761	CERIDIAN HCM HOLDING INC	USD	264 585	264 835	0.02
6 325	CERNER CORP	USD	438 588	494 362	0.04
4 419	CF INDUSTRIES HOLDINGS INC	USD	188 869	227 358	0.02
4 642	CGI INC	CAD	343 143	421 315	0.04
2 763	CH ROBINSON WORLDWIDE INC	USD	234 602	258 810	0.02
1 037	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	346 049	383 607	0.03
29 787	CHARLES SCHWAB CORP	USD	1 393 548	2 168 791	0.18
2 800	CHARTER COMMUNICATIONS INC	USD	1 338 622	2 020 060	0.17
2 316	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	261 244	268 957	0.02
4 974	CHENIERE ENERGY INC	USD	312 928	431 445	0.04
39 780	CHEVRON CORP	USD	4 244 962	4 166 557	0.35
1 673	CHEWY INC - A	USD	132 157	133 355	0.01
10 964	CHIBA BANK LTD	JPY	63 537	66 086	0.01
581	CHIPOTLE MEXICAN GRILL INC	USD	542 709	900 748	0.08
21	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	163 378	209 123	0.02
2	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	166 149	209 658	0.02
41 400	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	77 482	94 573	0.01
2 178	CHR HANSEN HOLDING A/S	DKK	194 957	196 593	0.02
9 297	CHUBB LTD	USD	1 363 419	1 477 665	0.12
13 267	CHUBU ELECTRIC POWER CO INC	JPY	182 235	162 326	0.01
13 831	CHUGAI PHARMACEUTICAL CO LTD	JPY	447 407	548 554	0.05
5 061	CHURCH & DWIGHT CO INC	USD	375 902	431 298	0.04
10 450	CIE DE SAINT-GOBAIN	EUR	451 245	688 288	0.06
10 779	CIE FINANCIERE RICHEMONT SA - REG	CHF	873 824	1 305 452	0.11
3 499	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	428 768	558 103	0.05
7 266	CIGNA CORP	USD	1 426 955	1 722 551	0.14
3 162	CINCINNATI FINANCIAL CORP	USD	304 495	368 752	0.03
1 952	CINTAS CORP	USD	534 355	745 664	0.06
87 181	CISCO SYSTEMS INC/DELAWARE	USD	4 087 381	4 620 593	0.39

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)				
42 996	CITIGROUP INC	USD	2 856 033	3 041 967	0.25
8 779	CITIZENS FINANCIAL GROUP INC	USD	321 026	402 693	0.03
2 539	CITRIX SYSTEMS INC	USD	289 358	297 749	0.02
8 445	CITY DEVELOPMENTS LTD	SGD	56 222	45 799	0.00
41 376	CK ASSET HOLDINGS LTD	HKD	278 813	285 578	0.02
55 891	CK HUTCHISON HOLDINGS LTD	HKD	493 541	435 421	0.04
13 554	CK INFRASTRUCTURE HOLDINGS LTD	HKD	91 589	80 809	0.01
4 456	CLARIANT AG - REG	CHF	82 079	88 700	0.01
6 906	CLARIVATE PLC	USD	204 001	190 122	0.02
2 598	CLOROX CO	USD	439 251	467 406	0.04
4 652	CLOUDFLARE INC	USD	359 559	492 368	0.04
33 835	CLP HOLDINGS LTD	HKD	353 098	334 610	0.03
7 413	CME GROUP INC	USD	1 440 228	1 576 597	0.13
5 967	CMS ENERGY CORP	USD	353 869	352 530	0.03
21 131	CNH INDUSTRIAL NV	EUR	234 839	348 950	0.03
3 545	CNP ASSURANCES	EUR	65 765	60 328	0.01
84 539	COCA-COLA CO	USD	4 341 968	4 574 405	0.38
4 226	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	212 252	250 686	0.02
4 138	COCA-COLA HBC AG	GBP	128 100	149 427	0.01
1 358	COCHLEAR LTD	AUD	198 840	256 577	0.02
3 635	COGNEX CORP	USD	210 654	305 522	0.03
10 957	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	735 728	758 882	0.06
27 546	COLES GROUP LTD	AUD	295 983	353 417	0.03
16 647	COLGATE-PALMOLIVE CO	USD	1 205 651	1 354 233	0.11
2 453	COLOPLAST A/S	DKK	315 689	402 538	0.03
94 397	COMCAST CORP	USD	4 207 327	5 382 517	0.45
20 689	COMMERZBANK AG	EUR	141 642	146 769	0.01
36 636	COMMONWEALTH BANK OF AUSTRALIA	AUD	2 053 827	2 746 821	0.23
36 838	COMPASS GROUP PLC	GBP	774 735	774 540	0.06
11 195	COMPUTERSHARE LTD	AUD	124 266	142 036	0.01
10 089	CONAGRA BRANDS INC	USD	318 693	367 038	0.03
22 478	CONCORDIA FINANCIAL GROUP LTD	JPY	87 902	82 427	0.01
27 976	CONOCOPHILLIPS	USD	1 559 069	1 703 738	0.14
7 071	CONSOLIDATED EDISON INC	USD	576 243	507 132	0.04
3 511	CONSTELLATION BRANDS INC - A	USD	691 152	821 188	0.07
416	CONSTELLATION SOFTWARE INC/CANADA	CAD	431 310	630 705	0.05
2 272	CONTINENTAL AG	EUR	314 263	334 047	0.03
1 015	COOPER COS INC	USD	323 553	402 214	0.03
4 392	COPART INC	USD	386 226	578 997	0.05
15 867	CORNING INC	USD	511 767	648 960	0.05
15 365	CORTEVA INC	USD	508 137	681 438	0.06
400	COSMOS PHARMACEUTICAL CORP	JPY	61 552	58 744	0.00
8 138	COSTAR GROUP INC	USD	522 192	673 989	0.06
9 147	COSTCO WHOLESALE CORP	USD	2 744 175	3 619 193	0.30

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)				
1 490	COUPA SOFTWARE INC	USD	364 442	390 544	0.03
3 990	COVESTRO AG	EUR	223 494	257 691	0.02
1 074	COVIVIO	EUR	102 768	91 856	0.01
24 092	CREDIT AGRICOLE SA	EUR	304 662	337 534	0.03
50 547	CREDIT SUISSE GROUP AG - REG	CHF	601 845	529 989	0.04
16 212	CRH PLC	EUR	602 440	817 097	0.07
2 881	CRODA INTERNATIONAL PLC	GBP	206 358	293 242	0.02
3 694	CROWDSTRIKE HOLDINGS INC - A	USD	536 633	928 339	0.08
8 907	CROWN CASTLE INTERNATIONAL CORP	USD	1 310 265	1 737 756	0.15
2 783	CROWN HOLDINGS INC	USD	203 103	284 450	0.02
7 691	CROWN RESORTS LTD	AUD	62 368	68 767	0.01
9 396	CSL LTD	AUD	1 714 167	2 011 706	0.17
47 238	CSX CORP	USD	1 202 289	1 515 395	0.13
3 049	CUMMINS INC	USD	565 198	743 377	0.06
27 080	CVS HEALTH CORP	USD	1 863 415	2 259 555	0.19
8 320	CYBERAGENT INC	JPY	100 333	178 784	0.01
800	CYBERARK SOFTWARE LTD	USD	97 401	104 216	0.01
4 733	DAI NIPPON PRINTING CO LTD	JPY	108 314	100 170	0.01
2 107	DAIFUKU CO LTD	JPY	144 917	191 545	0.02
21 041	DAI-ICHI LIFE HOLDINGS INC	JPY	334 705	385 597	0.03
35 126	DAIICHI SANKYO CO LTD	JPY	757 345	757 809	0.06
5 113	DAIKIN INDUSTRIES LTD	JPY	772 354	953 131	0.08
17 674	DAIMLER AG	EUR	1 076 510	1 578 258	0.13
1 328	DAITO TRUST CONSTRUCTION CO LTD	JPY	158 366	145 375	0.01
11 730	DAIWA HOUSE INDUSTRY CO LTD	JPY	352 251	352 460	0.03
41	DAIWA HOUSE REIT INVESTMENT CORP	JPY	104 400	120 979	0.01
29 836	DAIWA SECURITIES GROUP INC	JPY	147 629	164 005	0.01
13 236	DANAHER CORP	USD	2 215 458	3 552 013	0.30
13 470	DANONE SA	EUR	1 007 558	948 381	0.08
14 243	DANSKE BANK A/S	DKK	246 120	250 650	0.02
2 691	DARDEN RESTAURANTS INC	USD	295 852	392 859	0.03
52	DASSAULT AVIATION SA	EUR	65 684	61 173	0.01
2 728	DASSAULT SYSTEMES SE	EUR	458 000	661 585	0.06
3 610	DATADOG INC	USD	300 141	375 729	0.03
10 794	DAVIDE CAMPARI-MILANO NV	EUR	104 172	144 583	0.01
1 468	DAVITA INC	USD	112 845	176 791	0.01
37 263	DBS GROUP HOLDINGS LTD	SGD	693 356	826 366	0.07
2 035	DCC PLC	GBP	167 832	166 369	0.01
6 149	DEERE & CO	USD	1 273 033	2 168 814	0.18
3 243	DELIVERY HERO SE	EUR	296 517	428 430	0.04
5 445	DELL TECHNOLOGIES INC	USD	344 429	542 703	0.05
3 294	DELTA AIR LINES INC	USD	160 505	142 498	0.01
2 237	DEMANT A/S	DKK	77 340	125 932	0.01
8 962	DENSO CORP	JPY	433 585	611 974	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)				
4 513	DENTSPLY SIRONA INC	USD	234 506	285 492	0.02
4 476	DENTSU GROUP INC	JPY	157 653	160 304	0.01
42 679	DEUTSCHE BANK AG - REG	EUR	422 677	556 035	0.05
3 924	DEUTSCHE BOERSE AG	EUR	599 238	684 991	0.06
6 172	DEUTSCHE LUFTHANSA AG - REG	EUR	97 291	69 461	0.01
20 470	DEUTSCHE POST AG - REG	EUR	826 769	1 392 435	0.12
68 828	DEUTSCHE TELEKOM AG - REG	EUR	1 191 812	1 453 871	0.12
7 059	DEUTSCHE WOHNEN SE	EUR	320 302	431 790	0.04
13 204	DEVON ENERGY CORP	USD	264 247	385 425	0.03
1 986	DEXCOM INC	USD	505 982	848 022	0.07
22 428	DEXUS	AUD	176 788	179 656	0.02
48 316	DIAGEO PLC	GBP	1 910 732	2 310 073	0.19
520	DIASORIN SPA	EUR	105 056	98 359	0.01
5 785	DIGITAL REALTY TRUST INC	USD	765 550	870 411	0.07
28 178	DIRECT LINE INSURANCE GROUP PLC	GBP	114 350	110 940	0.01
548	DISCO CORP	JPY	119 055	167 624	0.01
6 333	DISCOVER FINANCIAL SERVICES	USD	505 137	749 131	0.06
3 355	DISCOVERY COMMUNICATIONS INC - A	USD	101 290	102 931	0.01
6 245	DISCOVERY COMMUNICATIONS INC - C	USD	173 084	180 980	0.02
5 051	DISH NETWORK CORP - A	USD	175 838	211 132	0.02
19 209	DNB ASA	NOK	344 641	418 771	0.04
3 852	DOCUSIGN INC	USD	539 133	1 076 904	0.09
5 059	DOLLAR GENERAL CORP	USD	810 079	1 094 717	0.09
4 857	DOLLAR TREE INC	USD	469 805	483 272	0.04
6 087	DOLLARAMA INC	CAD	213 013	278 912	0.02
16 637	DOMINION ENERGY INC	USD	1 302 393	1 223 984	0.10
1 251	DOMINO'S PIZZA ENTERPRISES LTD	AUD	103 411	113 179	0.01
801	DOMINO'S PIZZA INC	USD	257 151	373 658	0.03
2 966	DOVER CORP	USD	320 089	446 680	0.04
15 362	DOW INC	USD	813 707	972 107	0.08
7 135	DR HORTON INC	USD	417 140	644 790	0.05
3 640	DRAFTKINGS INC	USD	194 389	189 899	0.02
6 523	DROPBOX INC	USD	139 731	197 712	0.02
4 275	DSV PANALPINA A/S	DKK	542 905	997 071	0.08
4 001	DTE ENERGY CO	USD	486 440	518 530	0.04
15 873	DUKE ENERGY CORP	USD	1 445 350	1 566 983	0.13
7 718	DUKE REALTY CORP	USD	273 545	365 447	0.03
11 112	DUPONT DE NEMOURS INC	USD	761 733	860 180	0.07
3 793	DYNATRACE INC	USD	157 839	221 587	0.02
6 204	EAST JAPAN RAILWAY CO	JPY	516 689	443 095	0.04
2 806	EASTMAN CHEMICAL CO	USD	237 474	327 601	0.03
8 221	EATON CORP PLC	USD	808 172	1 218 188	0.10
14 051	EBAY INC	USD	595 947	986 521	0.08
5 305	ECOLAB INC	USD	1 011 795	1 092 671	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)				
5 092	EDENRED	EUR	245 256	290 155	0.02
7 832	EDISON INTERNATIONAL	USD	496 594	452 846	0.04
57 325	EDP - ENERGIAS DE PORTUGAL SA	EUR	257 241	303 878	0.03
5 951	EDP RENOVAVEIS SA	EUR	141 737	137 899	0.01
12 896	EDWARDS LIFESCIENCES CORP	USD	949 714	1 335 639	0.11
1 720	EIFFAGE SA	EUR	174 632	175 010	0.01
4 852	EISAI CO LTD	JPY	358 218	477 593	0.04
8 771	ELANCO ANIMAL HEALTH INC	USD	255 186	304 266	0.03
548	ELBIT SYSTEMS	ILS	76 964	70 970	0.01
9 602	ELECTRICITE DE FRANCE SA	EUR	121 172	131 178	0.01
4 658	ELECTROLUX AB	SEK	91 670	129 247	0.01
5 940	ELECTRONIC ARTS INC	USD	666 852	854 350	0.07
16 823	ELI LILLY & CO	USD	2 334 414	3 861 215	0.32
638	ELIA GROUP SA/NV	EUR	73 167	67 338	0.01
2 937	ELISA OYJ	EUR	155 496	175 264	0.01
5 296	EMBRACER GROUP AB	SEK	151 979	143 359	0.01
5 196	EMERA INC	CAD	218 744	235 987	0.02
12 391	EMERSON ELECTRIC CO	USD	899 054	1 192 510	0.10
3 492	EMPIRE CO LTD	CAD	88 049	110 262	0.01
145	EMS-CHEMIE HOLDING AG	CHF	101 126	142 590	0.01
5 140	ENAGAS SA	EUR	126 765	118 771	0.01
41 827	ENBRIDGE INC	CAD	1 484 107	1 676 390	0.14
6 559	ENDESA SA	EUR	167 836	159 144	0.01
167 956	ENEL SPA	EUR	1 318 598	1 559 970	0.13
63 403	ENEOS HOLDINGS INC	JPY	289 407	265 574	0.02
37 717	ENGIE SA	EUR	568 177	516 794	0.04
52 120	ENI SPA	EUR	721 414	634 780	0.05
2 531	ENPHASE ENERGY INC	USD	359 913	464 768	0.04
12 085	ENTAIN PLC	GBP	151 677	291 407	0.02
4 135	ENTERGY CORP	USD	433 465	412 260	0.03
12 051	EOG RESOURCES INC	USD	908 897	1 005 535	0.08
46 362	E.ON SE	EUR	503 087	536 282	0.04
1 159	EPAM SYSTEMS INC	USD	299 964	592 203	0.05
13 609	EPIROC AB - A	SEK	183 383	310 303	0.03
8 053	EPIROC AB - B	SEK	101 984	158 147	0.01
4 920	EQT AB	SEK	97 725	178 686	0.01
2 515	EQUIFAX INC	USD	383 245	602 368	0.05
1 844	EQUINIX INC	USD	1 098 198	1 479 994	0.12
20 182	EQUINOR ASA	NOK	388 322	427 272	0.04
8 095	EQUITABLE HOLDINGS INC	USD	189 050	246 493	0.02
3 576	EQUITY LIFESTYLE PROPERTIES INC	USD	240 119	265 733	0.02
7 311	EQUITY RESIDENTIAL	USD	535 554	562 947	0.05
525	ERIE INDEMNITY CO - A	USD	103 776	101 509	0.01
5 769	ERSTE GROUP BANK AG	EUR	197 524	211 675	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)				
41 000	ESR CAYMAN LTD	HKD	127 190	138 324	0.01
4 812	ESSENTIAL UTILITIES INC	USD	215 857	219 908	0.02
1 342	ESSEX PROPERTY TRUST INC	USD	373 708	402 613	0.03
5 893	ESSILORLUXOTTICA SA	EUR	845 620	1 087 691	0.09
12 567	ESSITY AB	SEK	385 433	417 031	0.03
4 744	ESTEE LAUDER COS INC - A	USD	994 477	1 508 972	0.13
1 125	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	65 522	62 918	0.01
2 604	ETSY INC	USD	441 204	536 007	0.04
816	EURAZEO SE	EUR	57 148	71 126	0.01
2 757	EUROFINS SCIENTIFIC SE	EUR	179 043	315 182	0.03
826	EVEREST RE GROUP LTD	USD	200 609	208 160	0.02
4 684	EVERGY INC	USD	284 518	283 054	0.02
7 083	EVERSOURCE ENERGY	USD	569 798	568 340	0.05
3 508	EVOLUTION AB	SEK	317 810	554 740	0.05
35 284	EVOLUTION MINING LTD	AUD	139 411	119 200	0.01
4 330	EVONIK INDUSTRIES AG	EUR	127 246	145 216	0.01
10 530	EVRAZ PLC	GBP	65 684	86 116	0.01
3 492	EXACT SCIENCES CORP	USD	349 358	434 091	0.04
20 162	EXELON CORP	USD	888 347	893 378	0.07
2 240	EXOR NV	EUR	157 605	179 467	0.02
2 857	EXPEDIA GROUP INC	USD	348 031	467 719	0.04
3 498	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	288 231	442 847	0.04
18 943	EXPERIAN PLC	GBP	609 769	729 059	0.06
2 713	EXTRA SPACE STORAGE INC	USD	304 029	444 444	0.04
87 423	EXXON MOBIL CORP	USD	5 491 573	5 514 643	0.46
49 673	FACEBOOK INC	USD	10 811 876	17 271 799	1.43
784	FACTSET RESEARCH SYSTEMS INC	USD	227 061	263 118	0.02
604	FAIR ISAAC CORP	USD	256 983	303 619	0.03
560	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	241 398	245 834	0.02
3 977	FANUC CORP	JPY	786 168	960 120	0.08
1 253	FAST RETAILING CO LTD	JPY	794 122	944 125	0.08
11 860	FASTENAL CO	USD	447 215	616 720	0.05
2 172	FASTIGHETS AB BALDER - B	SEK	113 118	136 382	0.01
2 423	FAURECIA SE	EUR	114 193	118 874	0.01
5 200	FEDEX CORP	USD	1 047 080	1 551 316	0.13
4 647	FERGUSON PLC	GBP	423 041	645 166	0.05
2 603	FERRARI NV	EUR	430 066	537 120	0.04
9 919	FERROVIAL SA	EUR	255 195	291 133	0.02
5 761	FIDELITY NATIONAL FINANCIAL INC - A	USD	231 082	250 373	0.02
12 826	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 661 202	1 817 059	0.15
14 719	FIFTH THIRD BANCORP	USD	424 650	562 707	0.05
12 587	FINECOBANK BANCA FINECO SPA	EUR	158 904	219 426	0.02
12 118	FIRST QUANTUM MINERALS LTD	CAD	148 311	279 586	0.02
3 598	FIRST REPUBLIC BANK/CA	USD	430 099	673 438	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
11 218	FIRSTENERGY CORP	USD	456 563	417 422	0.03
814	FIRSTSERVICE CORP	CAD	115 043	139 760	0.01
12 442	FISERV INC	USD	1 272 577	1 329 925	0.11
11 902	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	186 326	258 814	0.02
1 636	FLEETCOR TECHNOLOGIES INC	USD	421 827	418 914	0.04
738	FLUTTER ENTERTAINMENT PLC	GBP	66 034	134 014	0.01
2 699	FLUTTER ENTERTAINMENT PLC	EUR	386 666	488 754	0.04
2 671	FMC CORP	USD	248 428	289 002	0.02
80 698	FORD MOTOR CO	USD	758 537	1 199 172	0.10
34 970	FORTESCUE METALS GROUP LTD	AUD	324 124	612 751	0.05
2 864	FORTINET INC	USD	338 667	682 176	0.06
9 640	FORTIS INC/CANADA	CAD	383 837	427 156	0.04
6 629	FORTIVE CORP	USD	422 733	462 306	0.04
9 172	FORTUM OYJ	EUR	210 675	253 001	0.02
2 863	FORTUNE BRANDS HOME & SECURITY INC	USD	191 975	285 183	0.02
6 904	FOX CORP (ISIN US35137L1052)	USD	179 893	256 346	0.02
3 174	FOX CORP (ISIN US35137L2043)	USD	83 359	111 725	0.01
3 941	FRANCO-NEVADA CORP	CAD	417 461	572 516	0.05
6 262	FRANKLIN RESOURCES INC	USD	174 839	200 321	0.02
30 118	FREEPORT-MCMORAN INC - B	USD	530 063	1 117 679	0.09
4 234	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	330 992	351 678	0.03
8 635	FRESENIUS SE & CO KGAA	EUR	450 193	450 520	0.04
1 435	FUCHS PETROLUB SE - PFD	EUR	66 051	69 806	0.01
2 638	FUJI ELECTRIC CO LTD	JPY	88 935	123 355	0.01
7 390	FUJIFILM HOLDINGS CORP	JPY	368 677	548 574	0.05
4 015	FUJITSU LTD	JPY	420 773	752 428	0.06
1 034	FUTU HOLDINGS LTD	USD	147 706	185 179	0.02
1 273	F5 NETWORKS INC	USD	195 043	237 618	0.02
44 806	GALAXY ENTERTAINMENT GROUP LTD	HKD	324 425	358 583	0.03
10 351	GALP ENERGIA SGPS SA	EUR	147 652	112 343	0.01
3 165	GARMIN LTD	USD	315 729	457 786	0.04
1 832	GARTNER INC	USD	283 638	443 710	0.04
3 168	GEA GROUP AG	EUR	101 622	128 337	0.01
765	GEBERIT AG - REG	CHF	403 547	574 353	0.05
948	GECINA SA	EUR	148 631	145 251	0.01
1 298	GENERAC HOLDINGS INC	USD	311 631	538 865	0.05
5 025	GENERAL DYNAMICS CORP	USD	878 786	946 007	0.08
181 061	GENERAL ELECTRIC CO	USD	1 891 040	2 437 081	0.20
12 626	GENERAL MILLS INC	USD	680 193	769 302	0.06
26 780	GENERAL MOTORS CO	USD	1 059 591	1 584 573	0.13
1 354	GENMAB A/S	DKK	347 767	554 076	0.05
124 902	GENTING SINGAPORE LTD	SGD	81 677	77 587	0.01
2 982	GENUINE PARTS CO	USD	303 102	377 134	0.03
1 573	GEORGE WESTON LTD	CAD	123 383	150 085	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)				
9 086	GETLINK SE - REG	EUR	139 233	141 692	0.01
3 245	GFL ENVIRONMENTAL INC	CAD	91 137	103 825	0.01
4 097	GILDAN ACTIVEWEAR INC	CAD	120 618	151 334	0.01
25 949	GILEAD SCIENCES INC	USD	1 756 253	1 786 848	0.15
191	GIVAUDAN SA - REG	CHF	622 357	889 125	0.07
4 130	GJENSIDIGE FORSIKRING ASA	NOK	81 931	91 093	0.01
103 892	GLAXOSMITHKLINE PLC	GBP	2 088 677	2 037 136	0.17
206 363	GLENCORE PLC	GBP	670 404	882 176	0.07
6 097	GLOBAL PAYMENTS INC	USD	1 014 101	1 143 431	0.10
2 026	GLOBE LIFE INC	USD	184 171	192 977	0.02
85	GLP J-REIT	JPY	121 509	146 734	0.01
827	GMO PAYMENT GATEWAY INC	JPY	76 033	107 818	0.01
2 644	GN STORE NORD AS	DKK	163 507	230 982	0.02
3 502	GODADDY INC	USD	254 508	304 534	0.03
7 141	GOLDMAN SACHS GROUP INC	USD	1 755 834	2 710 224	0.23
34 335	GOODMAN GROUP	AUD	368 353	545 689	0.05
40 225	GPT GROUP	AUD	151 085	147 972	0.01
5 748	GREAT-WEST LIFECO INC	CAD	137 324	170 913	0.01
6 160	GRIFOLS SA	EUR	184 438	166 849	0.01
2 332	GROUPE BRUXELLES LAMBERT SA	EUR	227 875	260 899	0.02
1 643	GUIDEWIRE SOFTWARE INC	USD	185 599	185 199	0.02
15 082	H & M HENNES & MAURITZ AB - B	SEK	282 839	357 997	0.03
4 804	HAKUHODO DY HOLDINGS INC	JPY	71 826	74 620	0.01
18 351	HALLIBURTON CO	USD	416 194	424 275	0.04
7 840	HALMA PLC	GBP	216 496	291 557	0.02
2 910	HAMAMATSU PHOTONICS KK	JPY	128 847	175 664	0.01
41 911	HANG LUNG PROPERTIES LTD	HKD	97 284	101 785	0.01
15 768	HANG SENG BANK LTD	HKD	329 832	314 920	0.03
4 743	HANKYU HANSHIN HOLDINGS INC	JPY	171 039	146 363	0.01
1 245	HANNOVER RUECK SE - REG	EUR	207 235	208 326	0.02
7 346	HARGREAVES LANSDOWN PLC	GBP	166 090	161 253	0.01
900	HARMONIC DRIVE SYSTEMS INC	JPY	69 205	49 626	0.00
7 383	HARTFORD FINANCIAL SERVICES GROUP INC	USD	394 038	457 525	0.04
2 695	HASBRO INC	USD	247 911	254 731	0.02
5 616	HCA HEALTHCARE INC	USD	813 811	1 161 052	0.10
11 124	HEALTHPEAK PROPERTIES INC	USD	344 590	370 318	0.03
895	HEICO CORP (ISIN US4228061093)	USD	106 064	124 781	0.01
1 507	HEICO CORP (ISIN US4228062083)	USD	150 257	187 139	0.02
3 073	HEIDELBERGCEMENT AG	EUR	224 202	263 627	0.02
2 379	HEINEKEN HOLDING NV	EUR	224 184	239 666	0.02
5 353	HEINEKEN NV	EUR	555 977	648 778	0.05
3 411	HELLOFRESH SE	EUR	228 345	331 618	0.03
29 750	HENDERSON LAND DEVELOPMENT CO LTD	HKD	139 108	140 977	0.01
2 146	HENKEL AG & CO KGAA	EUR	201 505	197 615	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)				
3 679	HENKEL AG & CO KGAA - PFD	EUR	382 861	388 475	0.03
2 942	HENRY SCHEIN INC	USD	191 800	218 267	0.02
654	HERMES INTERNATIONAL	EUR	544 448	952 798	0.08
3 026	HERSHEY CO	USD	427 626	527 069	0.04
5 707	HESS CORP	USD	346 623	498 335	0.04
26 864	HEWLETT PACKARD ENTERPRISE CO	USD	386 024	391 677	0.03
40 683	HEXAGON AB	SEK	369 947	603 194	0.05
470	HIKARI TSUSHIN INC	JPY	95 171	82 617	0.01
3 570	HIKMA PHARMACEUTICALS PLC	GBP	114 867	120 631	0.01
5 733	HILTON WORLDWIDE HOLDINGS INC	USD	554 371	691 514	0.06
5 909	HINO MOTORS LTD	JPY	52 931	52 015	0.00
622	HIROSE ELECTRIC CO LTD	JPY	75 806	91 067	0.01
1 059	HISAMITSU PHARMACEUTICAL CO INC	JPY	55 260	52 191	0.00
2 189	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	62 119	66 958	0.01
19 961	HITACHI LTD	JPY	761 791	1 143 994	0.10
4 451	HITACHI METALS LTD	JPY	60 773	85 178	0.01
54 746	HK ELECTRIC INVESTMENTS & HK ELECTRIC INVESTMENTS LTD	HKD	54 661	55 480	0.00
78 338	HKT TRUST & HKT LTD	HKD	114 597	106 726	0.01
10 811	HOLCIM LTD - REG	CHF	507 642	649 108	0.05
5 321	HOLOGIC INC	USD	282 870	355 017	0.03
22 232	HOME DEPOT INC	USD	5 245 623	7 089 562	0.59
33 677	HONDA MOTOR CO LTD	JPY	940 871	1 077 154	0.09
14 362	HONEYWELL INTERNATIONAL INC	USD	2 510 961	3 151 885	0.26
230 840	HONG KONG & CHINA GAS CO LTD	HKD	386 364	358 485	0.03
24 831	HONG KONG EXCHANGES & CLEARING LTD	HKD	989 089	1 479 788	0.12
24 109	HONGKONG LAND HOLDINGS LTD	USD	132 213	114 759	0.01
4 395	HORIZON THERAPEUTICS PLC	USD	324 951	411 548	0.03
6 132	HORMEL FOODS CORP	USD	274 520	292 803	0.02
1 100	HOSHIZAKI CORP	JPY	91 366	93 558	0.01
14 566	HOST HOTELS & RESORTS INC	USD	239 818	248 933	0.02
8 059	HOWMET AEROSPACE INC	USD	178 940	277 794	0.02
7 731	HOYA CORP	JPY	706 678	1 026 017	0.09
25 743	HP INC	USD	571 133	777 181	0.07
420 621	HSBC HOLDINGS PLC	GBP	2 924 758	2 424 780	0.20
909	HUBSPOT INC	USD	380 465	529 692	0.04
5 615	HULIC CO LTD	JPY	58 330	63 238	0.01
2 661	HUMANA INC	USD	921 859	1 178 078	0.10
30 468	HUNTINGTON BANCSHARES INC/OH	USD	428 114	434 778	0.04
833	HUNTINGTON INGALLS INDUSTRIES INC	USD	178 067	175 555	0.01
8 636	HUSQVARNA AB - B	SEK	79 977	114 815	0.01
6 787	HYDRO ONE LTD	CAD	132 125	164 208	0.01
2 211	IA FINANCIAL CORP INC	CAD	98 643	120 504	0.01
1 628	IAC/INTERACTIVECORP	USD	230 145	250 989	0.02
119 283	IBERDROLA SA	EUR	1 212 272	1 454 185	0.12

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)				
2 200	IBIDEN CO LTD	JPY	103 428	118 731	0.01
2 077	ICA GRUPPEN AB	SEK	90 876	96 732	0.01
14 546	ICL GROUP LTD	ILS	71 969	98 700	0.01
4 309	IDEMITSU KOSAN CO LTD	JPY	120 409	104 163	0.01
1 567	IDEX CORP	USD	263 310	344 818	0.03
1 764	IDEXX LABORATORIES INC	USD	572 176	1 114 054	0.09
1 722	IGM FINANCIAL INC	CAD	48 118	60 853	0.01
7 780	IHS MARKIT LTD	USD	570 817	876 495	0.07
3 000	IIDA GROUP HOLDINGS CO LTD	JPY	55 876	77 304	0.01
306	ILIAD SA	EUR	44 714	44 780	0.00
6 539	ILLINOIS TOOL WORKS INC	USD	1 147 555	1 461 859	0.12
3 013	ILLUMINA INC	USD	993 416	1 425 782	0.12
19 544	IMPERIAL BRANDS PLC	GBP	477 497	420 373	0.04
5 306	IMPERIAL OIL LTD	CAD	130 871	161 884	0.01
3 859	INCYTE CORP	USD	317 079	324 658	0.03
22 526	INDUSTRIA DE DISENO TEXTIL SA	EUR	703 179	793 661	0.07
2 206	INDUSTRIVARDEN AB - A	SEK	71 715	85 845	0.01
3 298	INDUSTRIVARDEN AB - C	SEK	84 266	120 781	0.01
26 968	INFINEON TECHNOLOGIES AG - REG	EUR	704 519	1 081 609	0.09
31 020	INFORMA PLC	GBP	254 764	214 947	0.02
6 940	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	76 964	78 285	0.01
80 550	ING GROEP NV	EUR	894 952	1 064 140	0.09
7 780	INGERSOLL RAND INC	USD	261 641	379 742	0.03
21 110	INPEX CORP	JPY	181 034	157 674	0.01
4 130	INPOST SA	EUR	76 689	82 900	0.01
1 365	INSULET CORP	USD	283 002	374 706	0.03
50 905	INSURANCE AUSTRALIA GROUP LTD	AUD	236 964	197 196	0.02
3 273	INTACT FINANCIAL CORP	CAD	346 886	445 131	0.04
83 902	INTEL CORP	USD	4 511 949	4 710 258	0.39
7 977	INTER PIPELINE LTD	CAD	116 416	129 804	0.01
11 599	INTERCONTINENTAL EXCHANGE INC	USD	1 091 568	1 376 801	0.12
3 772	INTERCONTINENTAL HOTELS GROUP PLC	GBP	233 603	250 640	0.02
18 453	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 469 869	2 705 025	0.23
5 136	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	680 372	767 318	0.06
7 712	INTERNATIONAL PAPER CO	USD	357 485	472 823	0.04
8 068	INTERPUBLIC GROUP OF COS INC	USD	188 138	262 129	0.02
3 333	INTERTEK GROUP PLC	GBP	235 920	254 621	0.02
341 058	INTESA SANPAOLO SPA	EUR	826 106	942 191	0.08
5 655	INTUIT INC	USD	1 707 796	2 771 911	0.23
2 431	INTUITIVE SURGICAL INC	USD	1 494 973	2 235 645	0.19
8 058	INVESCO LTD	USD	153 334	215 390	0.02
3 057	INVESTMENT AB LATOUR - B	SEK	63 454	100 373	0.01
37 623	INVESTOR AB - B	SEK	543 420	867 751	0.07
11 713	INVITATION HOMES INC REITS	USD	338 493	436 778	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)				
774	IPG PHOTONICS CORP	USD	125 368	163 136	0.01
779	IPSEN SA	EUR	80 747	81 037	0.01
3 960	IQVIA HOLDINGS INC	USD	625 156	959 587	0.08
5 956	IRON MOUNTAIN INC	USD	198 085	252 058	0.02
24 037	ISRAEL DISCOUNT BANK A	ILS	96 613	114 487	0.01
11 432	ISUZU MOTORS LTD	JPY	131 937	151 101	0.01
1 100	ITO EN LTD	JPY	65 124	65 312	0.01
24 512	ITOCHU CORP	JPY	558 353	706 716	0.06
1 940	ITOCHU TECHNO-SOLUTIONS CORP	JPY	56 346	60 128	0.01
12 472	IVANHOE MINES LTD	CAD	95 467	90 143	0.01
2 263	J M SMUCKER CO	USD	254 488	293 217	0.02
34 452	J SAINSBURY PLC	GBP	103 191	129 359	0.01
1 571	JACK HENRY & ASSOCIATES INC	USD	234 737	256 874	0.02
2 686	JACOBS ENGINEERING GROUP INC	USD	251 411	358 366	0.03
9 172	JAMES HARDIE INDUSTRIES PLC	AUD	185 561	311 718	0.03
2 962	JAPAN AIRLINES CO LTD	JPY	77 159	64 076	0.01
10 475	JAPAN EXCHANGE GROUP INC	JPY	203 100	233 113	0.02
144	JAPAN METROPOLITAN FUND INVEST	JPY	140 385	156 209	0.01
8 385	JAPAN POST BANK CO LTD	JPY	82 041	70 486	0.01
32 541	JAPAN POST HOLDINGS CO LTD	JPY	307 487	266 890	0.02
4 692	JAPAN POST INSURANCE CO LTD	JPY	81 609	86 831	0.01
26	JAPAN REAL ESTATE INVESTMENT CORP	JPY	158 516	159 996	0.01
24 755	JAPAN TOBACCO INC	JPY	539 920	468 045	0.04
4 502	JARDINE MATHESON HOLDINGS LTD	USD	262 549	287 768	0.02
1 253	JAZZ PHARMACEUTICALS PLC	USD	181 907	222 583	0.02
1 746	JB HUNT TRANSPORT SERVICES INC	USD	211 265	284 511	0.02
10 652	JD SPORTS FASHION PLC	GBP	112 361	135 232	0.01
1 548	JDE PEET'S NV	EUR	60 131	56 175	0.00
5 198	JERONIMO MARTINS SGPS SA	EUR	86 242	94 807	0.01
10 136	JFE HOLDINGS INC	JPY	132 292	118 812	0.01
54 283	JOHNSON & JOHNSON	USD	7 824 930	8 942 581	0.75
14 874	JOHNSON CONTROLS INTERNATIONAL PLC	USD	638 487	1 020 803	0.09
3 997	JOHNSON MATTHEY PLC	GBP	151 527	169 680	0.01
63 014	JPMORGAN CHASE & CO	USD	7 728 982	9 801 198	0.82
4 156	JSR CORP	JPY	86 722	125 815	0.01
4 622	JULIUS BAER GROUP LTD	CHF	217 640	301 913	0.03
6 777	JUNIPER NETWORKS INC	USD	169 227	185 351	0.02
3 704	JUST EAT TAKEAWAY.COM NV	EUR	362 562	342 050	0.03
9 275	KAJIMA CORP	JPY	123 066	117 577	0.01
2 758	KAKAKU.COM INC	JPY	65 252	83 369	0.01
14 561	KANSAI ELECTRIC POWER CO INC	JPY	169 362	138 998	0.01
3 688	KANSAI PAINT CO LTD	JPY	84 406	94 069	0.01
1 876	KANSAS CITY SOUTHERN	USD	297 930	531 602	0.04
9 909	KAO CORP	JPY	741 197	610 217	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)				
5 163	KBC GROUP NV	EUR	361 194	393 696	0.03
33 288	KDDI CORP	JPY	940 968	1 039 219	0.09
2 128	KEIO CORP	JPY	129 361	125 199	0.01
2 669	KEISEI ELECTRIC RAILWAY CO LTD	JPY	92 386	85 247	0.01
5 327	KELLOGG CO	USD	337 209	342 686	0.03
30 042	KEPPEL CORP LTD	SGD	133 306	122 250	0.01
1 549	KERING SA	EUR	943 535	1 353 839	0.11
3 284	KERRY GROUP PLC	EUR	402 880	458 772	0.04
5 640	KESKO OYJ - B	EUR	153 929	208 346	0.02
14 530	KEURIG DR PEPPER INC	USD	456 540	512 037	0.04
20 006	KEYCORP	USD	355 789	413 124	0.03
4 055	KEYENCE CORP	JPY	1 523 240	2 048 507	0.17
4 564	KEYERA CORP	CAD	102 187	122 771	0.01
3 843	KEYSIGHT TECHNOLOGIES INC	USD	389 537	593 398	0.05
2 977	KIKKOMAN CORP	JPY	157 261	196 607	0.02
6 987	KIMBERLY-CLARK CORP	USD	920 152	934 721	0.08
42 068	KINDER MORGAN	USD	751 199	766 900	0.06
43 587	KINGFISHER PLC	GBP	142 996	219 476	0.02
3 188	KINGSPAN GROUP PLC	EUR	199 342	301 091	0.03
4 608	KINNEVIK AB	SEK	-	93 753	0.01
4 996	KINNEVIK AB - B	SEK	100 422	200 140	0.02
25 985	KINROSS GOLD CORP	CAD	135 917	164 937	0.01
3 515	KINTETSU GROUP HOLDINGS CO LTD	JPY	160 203	123 511	0.01
1 490	KION GROUP AG	EUR	106 966	158 817	0.01
16 937	KIRIN HOLDINGS CO LTD	JPY	363 496	330 530	0.03
5 515	KIRKLAND LAKE GOLD LTD	CAD	214 061	212 753	0.02
10 716	KKR & CO INC	USD	356 535	634 816	0.05
3 182	KLA CORP	USD	575 109	1 031 636	0.09
4 262	KLEPIERRE SA	EUR	125 498	109 830	0.01
3 250	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	129 822	147 745	0.01
1 498	KNORR-BREMSE AG	EUR	170 775	172 318	0.01
1 135	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	96 624	97 046	0.01
2 800	KOBE BUSSAN CO LTD	JPY	74 009	88 296	0.01
1 240	KOEI TECMO HOLDINGS CO LTD	JPY	52 328	60 553	0.01
2 149	KOITO MANUFACTURING CO LTD	JPY	116 063	133 792	0.01
18 085	KOMATSU LTD	JPY	448 964	449 803	0.04
1 904	KONAMI HOLDINGS CORP	JPY	89 373	114 422	0.01
7 019	KONE OYJ - B	EUR	452 558	572 680	0.05
21 594	KONINKLIJKE AHOLD DELHAIZE NV	EUR	554 973	642 001	0.05
3 559	KONINKLIJKE DSM NV	EUR	476 362	664 325	0.06
69 432	KONINKLIJKE KPN NV	EUR	206 018	216 882	0.02
18 814	KONINKLIJKE PHILIPS NV	EUR	854 981	932 399	0.08
1 428	KONINKLIJKE VOPAK NV	EUR	71 496	64 860	0.01
730	KOSE CORP	JPY	113 009	114 969	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)				
13 892	KRAFT HEINZ CO	USD	494 300	566 516	0.05
14 936	KROGER CO	USD	446 091	572 198	0.05
21 195	KUBOTA CORP	JPY	359 348	429 094	0.04
1 115	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	206 805	381 895	0.03
2 075	KURITA WATER INDUSTRIES LTD	JPY	65 779	99 646	0.01
6 668	KYOCERA CORP	JPY	409 747	412 612	0.03
5 531	KYOWA KIRIN CO LTD	JPY	132 325	196 343	0.02
4 895	L BRANDS INC	USD	340 241	352 734	0.03
1 792	L OREAL SA PRIME FIDELITY 20200	EUR	470 518	798 625	0.07
1 972	LA FRANCAISE DES JEUX SAEM	EUR	79 049	115 948	0.01
2 015	LABORATORY CORP OF AMERICA HOLDINGS	USD	376 336	555 838	0.05
2 951	LAM RESEARCH CORP	USD	932 171	1 920 216	0.16
3 022	LAMB WESTON HOLDINGS INC	USD	228 562	243 755	0.02
14 546	LAND SECURITIES GROUP PLC	GBP	151 556	135 718	0.01
1 716	LANXESS	EUR	108 259	117 664	0.01
7 098	LAS VEGAS SANDS CORP	USD	415 806	373 994	0.03
1 600	LASERTEC	JPY	160 072	311 235	0.03
1 048	LAWSON INC	JPY	56 528	48 533	0.00
1 241	LEAR CORPORATION	USD	177 012	217 522	0.02
1 489	LEG IMMOBILIEN SE	EUR	194 966	214 457	0.02
123 228	LEGAL & GENERAL GROUP PLC	GBP	418 858	438 519	0.04
5 523	LEGRAND SA	EUR	436 878	584 629	0.05
2 784	LEIDOS HOLDINGS INC	USD	243 790	281 462	0.02
14 214	LENDLEASE CORP LTD	AUD	146 934	122 289	0.01
5 668	LENNAR CORP (ISIN US5260571048)	USD	366 140	563 116	0.05
701	LENNOX INTERNATIONAL INC	USD	180 840	245 911	0.02
520	LIBERTY BROADBAND CORP (ISIN US5303071071)	USD	72 801	87 448	0.01
3 262	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	436 037	566 479	0.05
3 371	LIBERTY GLOBAL PLC - A	USD	81 508	91 556	0.01
7 523	LIBERTY GLOBAL PLC - C	USD	176 611	203 422	0.02
3 992	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE (ISIN US5312298541)	USD	156 623	192 454	0.02
3 560	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	144 503	165 148	0.01
1 767	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	74 249	82 307	0.01
1 991	LIGHTSPEED POS INC	CAD	146 774	166 814	0.01
3 766	LINCOLN NATIONAL CORP	USD	208 887	236 655	0.02
10 807	LINDE PLC	USD	2 284 695	3 124 304	0.26
42 979	LINK REIT	HKD	428 804	416 461	0.03
4 583	LION CORP	JPY	91 300	77 712	0.01
3 363	LIVE NATION ENTERTAINMENT INC	USD	214 938	294 565	0.02
5 538	LIXIL GROUP CORP	JPY	103 622	143 352	0.01
5 955	LKQ CORP	USD	200 407	293 105	0.02
1 463 263	LLOYDS BANKING GROUP PLC	GBP	962 891	943 799	0.08
3 587	LOBLAW COS LTD	CAD	184 094	220 990	0.02
5 206	LOCKHEED MARTIN CORP	USD	1 895 847	1 969 690	0.16

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)				
4 687	LOEWS CORP	USD	225 077	256 145	0.02
3 575	LOGITECH INTERNATIONAL SA - REG	CHF	265 711	433 551	0.04
6 705	LONDON STOCK EXCHANGE GROUP PLC	GBP	604 612	738 227	0.06
1 538	LONZA GROUP AG - REG	CHF	668 156	1 091 154	0.09
3 411	L'OREAL SA	EUR	1 126 215	1 520 150	0.13
15 095	LOWE'S COS INC	USD	1 925 715	2 927 977	0.24
2 557	LULULEMON ATHLETICA INC	USD	612 763	933 228	0.08
19 253	LUMEN TECHNOLOGIES INC	USD	255 207	261 648	0.02
1 569	LUNDBERGFORETAGEN AB - B	SEK	67 650	101 308	0.01
4 133	LUNDIN ENERGY AB	SEK	123 279	146 334	0.01
13 683	LUNDIN MINING CORP	CAD	88 146	123 537	0.01
5 733	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 719 181	4 496 023	0.38
5 289	LYFT INC - A	USD	294 248	319 879	0.03
5 520	LYONDELLBASELL INDUSTRIES NV - A	USD	486 598	567 842	0.05
4 339	L3HARRIS TECHNOLOGIES INC	USD	831 670	937 875	0.08
7 098	MACQUARIE GROUP LTD	AUD	665 122	833 572	0.07
2 847	MAGELLAN FINANCIAL GROUP LTD	AUD	103 596	115 117	0.01
5 896	MAGNA INTERNATIONAL INC	CAD	348 397	546 462	0.05
4 579	MAKITA CORP	JPY	177 568	215 769	0.02
40 071	MANULIFE FINANCIAL CORP	CAD	712 144	789 576	0.07
44 476	MAPLETREE COMMERCIAL TRUST	SGD	73 366	71 468	0.01
61 879	MAPLETREE LOGISTICS TRUST	SGD	88 673	94 369	0.01
13 443	MARATHON PETROLEUM CORP	USD	725 090	812 226	0.07
285	MARKEL CORP	USD	315 716	338 212	0.03
785	MARKETAXESS HOLDINGS INC	USD	304 771	363 918	0.03
5 694	MARRIOTT INTERNATIONAL INC/MD - A	USD	721 905	777 345	0.07
10 494	MARSH & MCLENNAN COS INC	USD	1 117 553	1 476 296	0.12
1 286	MARTIN MARIETTA MATERIALS INC	USD	325 166	452 428	0.04
32 297	MARUBENI CORP	JPY	225 616	281 126	0.02
16 528	MARVELL TECHNOLOGY INC	USD	553 689	964 078	0.08
5 310	MASCO CORP	USD	244 287	312 812	0.03
1 084	MASIMO CORP	USD	258 581	262 816	0.02
18 309	MASTERCARD INC	USD	5 251 402	6 684 433	0.56
5 277	MATCH GROUP INC	USD	326 524	850 916	0.07
5 535	MAXIM INTEGRATED PRODUCTS INC	USD	368 568	583 168	0.05
11 761	MAZDA MOTOR CORP	JPY	104 166	110 627	0.01
5 141	MCCORMICK & CO INC/MD	USD	412 339	454 053	0.04
15 396	MCDONALD'S CORP	USD	3 090 074	3 556 322	0.30
1 658	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	77 084	73 198	0.01
3 283	MCKESSON CORP	USD	493 009	627 841	0.05
56 871	MEDIBANK PVT LTD	AUD	121 087	134 917	0.01
11 940	MEDICAL PROPERTIES TRUST INC	USD	247 865	239 994	0.02
12 825	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	127 095	149 810	0.01
3 768	MEDIPAL HOLDINGS CORP	JPY	78 421	72 040	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)				
27 826	MEDTRONIC PLC	USD	2 936 000	3 454 041	0.29
2 478	MEIJI HOLDINGS CO LTD	JPY	174 058	148 470	0.01
4 432	MELCO RESORTS & ENTERTAINMENT LTD	USD	88 300	73 438	0.01
100 324	MELROSE INDUSTRIES PLC	GBP	237 217	214 956	0.02
927	MERCADOLIBRE INC	USD	748 645	1 444 071	0.12
2 089	MERCARI INC	JPY	73 259	111 047	0.01
52 252	MERCK & CO INC	USD	3 972 157	4 063 638	0.34
2 669	MERCK KGAA	EUR	342 674	511 808	0.04
14 066	MERCURY NZ LTD	NZD	48 799	65 558	0.01
26 459	MERIDIAN ENERGY LTD	NZD	84 538	98 544	0.01
15 524	METLIFE INC	USD	738 962	929 111	0.08
5 123	METRO INC/CN	CAD	211 163	245 869	0.02
483	METTLER-TOLEDO INTERNATIONAL INC	USD	404 039	669 119	0.06
53 689	M&G PLC	GBP	148 995	169 771	0.01
8 166	MGM RESORTS INTERNATIONAL	USD	236 090	348 280	0.03
5 560	MICROCHIP TECHNOLOGY INC	USD	603 089	832 554	0.07
23 101	MICRON TECHNOLOGY INC	USD	1 273 907	1 963 123	0.16
147 961	MICROSOFT CORP	USD	24 882 192	40 082 635	3.34
2 362	MID-AMERICA APARTMENT COMMUNITIES INC	USD	298 266	397 808	0.03
7 527	MINEBEA MITSUMI INC	JPY	145 926	199 314	0.02
81 312	MIRVAC GROUP	AUD	160 048	178 248	0.01
5 864	MISUMI GROUP INC	JPY	154 640	198 654	0.02
26 424	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	193 927	222 243	0.02
26 071	MITSUBISHI CORP	JPY	685 331	711 262	0.06
37 667	MITSUBISHI ELECTRIC CORP	JPY	519 283	547 239	0.05
24 423	MITSUBISHI ESTATE CO LTD	JPY	424 553	395 314	0.03
3 269	MITSUBISHI GAS CHEMICAL CO INC	JPY	56 419	69 392	0.01
13 660	MITSUBISHI HC CAPITAL INC	JPY	77 024	73 229	0.01
6 661	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	229 759	196 187	0.02
252 456	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 287 472	1 364 977	0.11
31 912	MITSUI & CO LTD	JPY	560 840	718 947	0.06
3 777	MITSUI CHEMICALS INC	JPY	96 663	130 505	0.01
18 918	MITSUI FUDOSAN CO LTD	JPY	431 665	438 562	0.04
1 800	MIURA CO LTD	JPY	81 462	78 088	0.01
2 897	MIZRAHI TEFAHOT BANK LTD	ILS	66 943	89 262	0.01
49 824	MIZUHO FINANCIAL GROUP INC	JPY	736 890	712 637	0.06
6 537	MODERNA INC	USD	649 709	1 536 064	0.13
1 233	MOHAWK INDUSTRIES INC	USD	178 251	236 970	0.02
1 198	MOLINA HEALTHCARE INC	USD	236 003	303 166	0.03
3 931	MOLSON COORS BEVERAGE CO - B	USD	209 108	211 055	0.02
4 001	MONCLER SPA	EUR	181 398	270 737	0.02
29 161	MONDELEZ INTERNATIONAL INC	USD	1 557 578	1 820 813	0.15
10 027	MONDI PLC	GBP	223 509	263 321	0.02
1 120	MONGODB INC	USD	240 715	404 902	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)				
888	MONOLITHIC POWER SYSTEMS INC	USD	290 694	331 624	0.03
5 138	MONOTARO CO LTD	JPY	85 902	121 749	0.01
8 179	MONSTER BEVERAGE CORP	USD	566 760	747 152	0.06
3 477	MOODY'S CORP	USD	822 809	1 259 960	0.11
29 149	MORGAN STANLEY	USD	1 599 595	2 672 672	0.22
7 437	MOSAIC CO	USD	177 536	237 315	0.02
3 490	MOTOROLA SOLUTIONS INC	USD	563 843	756 807	0.06
9 077	MOWI ASA	NOK	208 634	231 007	0.02
9 211	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	282 662	266 230	0.02
1 705	MSCI INC	USD	499 298	908 901	0.08
2 656	M&T BANK CORP	USD	395 484	385 943	0.03
31 874	MTR CORP LTD	HKD	179 685	177 515	0.01
1 102	MTU AERO ENGINES AG	EUR	257 007	273 003	0.02
2 893	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	760 114	792 345	0.07
11 838	MURATA MANUFACTURING CO LTD	JPY	707 740	904 675	0.08
9 064	M3 INC	JPY	346 923	662 548	0.06
2 355	NABTESCO CORP	JPY	77 554	89 116	0.01
2 382	NASDAQ INC	USD	270 828	418 756	0.04
68 087	NATIONAL AUSTRALIA BANK LTD	AUD	1 172 489	1 340 245	0.11
6 955	NATIONAL BANK OF CANADA	CAD	373 373	521 049	0.04
73 291	NATIONAL GRID PLC	GBP	856 954	932 286	0.08
19 551	NATIXIS SA	EUR	88 236	92 742	0.01
6 007	NATURGY ENERGY GROUP SA	EUR	148 584	154 442	0.01
100 560	NATWEST GROUP PLC	GBP	263 233	282 281	0.02
5 090	NEC CORP	JPY	218 856	262 319	0.02
1 193	NEMETSCHEK SE	EUR	91 327	91 282	0.01
8 736	NESTE OYJ	EUR	367 070	534 992	0.04
59 493	NESTLE SA	CHF	6 269 546	7 415 698	0.62
4 613	NETAPP INC	USD	281 841	377 436	0.03
9 146	NETFLIX INC	USD	3 548 974	4 831 009	0.40
1 940	NEUROCRINE BIOSCIENCES INC	USD	206 271	188 801	0.02
31 400	NEW WORLD DEVELOPMENT CO LTD	HKD	169 093	163 149	0.01
16 862	NEWCREST MINING LTD	AUD	329 579	320 017	0.03
7 891	NEWELL BRANDS INC	USD	155 088	216 766	0.02
16 527	NEWMONT CORP	USD	779 766	1 047 481	0.09
8 076	NEWS CORP	USD	126 576	208 119	0.02
9 075	NEXI SPA	EUR	159 000	199 205	0.02
10 086	NEXON CO LTD	JPY	186 780	225 002	0.02
2 745	NEXT PLC	GBP	225 948	297 904	0.02
40 472	NEXTERA ENERGY INC	USD	2 455 230	2 965 788	0.25
5 283	NGK INSULATORS LTD	JPY	84 190	88 724	0.01
1 664	NH FOODS LTD	JPY	67 267	64 767	0.01
29 438	NIBE INDUSTRIER AB - B	SEK	204 846	309 864	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)				
1 295	NICE LTD	ILS	222 070	316 428	0.03
9 246	NIDEC CORP	JPY	753 421	1 072 549	0.09
26 256	NIKE INC - B	USD	2 688 062	4 056 289	0.34
2 345	NINTENDO CO LTD	JPY	1 010 840	1 365 293	0.11
31	NIPPON BUILDING FUND INC	JPY	201 498	193 558	0.02
1 612	NIPPON EXPRESS CO LTD	JPY	101 216	122 872	0.01
14 655	NIPPON PAINT HOLDINGS CO LTD	JPY	163 283	199 115	0.02
43	NIPPON PROLOGIS REIT INC	JPY	116 877	136 954	0.01
990	NIPPON SHINYAKU CO LTD	JPY	79 007	78 583	0.01
17 640	NIPPON STEEL CORP	JPY	273 022	297 761	0.02
26 616	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	639 590	694 117	0.06
3 376	NIPPON YUSEN KK	JPY	76 255	171 249	0.01
8 092	NISOURCE INC	USD	210 896	198 254	0.02
2 512	NISSAN CHEMICAL CORP	JPY	118 920	123 122	0.01
47 966	NISSAN MOTOR CO LTD	JPY	293 048	238 253	0.02
4 130	NISSHIN SEIFUN GROUP INC	JPY	75 053	60 467	0.01
1 319	NISSIN FOODS HOLDINGS CO LTD	JPY	98 638	95 072	0.01
1 635	NITORI HOLDINGS CO LTD	JPY	257 765	289 613	0.02
3 150	NITTO DENKO CORP	JPY	194 546	235 278	0.02
1 527	NMC HEALTH PLC	GBP	45 101	-	0.00
5 797	NN GROUP NV	EUR	233 138	273 474	0.02
111 340	NOKIA OYJ	EUR	509 301	596 218	0.05
63 428	NOMURA HOLDINGS INC	JPY	300 229	324 483	0.03
2 415	NOMURA REAL ESTATE HOLDINGS INC	JPY	52 526	61 316	0.01
88	NOMURA REAL ESTATE MASTER FUND INC	JPY	133 907	141 209	0.01
7 315	NOMURA RESEARCH INSTITUTE LTD	JPY	173 495	242 208	0.02
66 906	NORDEA BANK ABP	SEK	556 336	745 247	0.06
1 080	NORDSON CORP	USD	207 427	237 071	0.02
5 202	NORFOLK SOUTHERN CORP	USD	1 042 188	1 380 663	0.12
27 772	NORSK HYDRO ASA	NOK	117 911	177 311	0.01
22 824	NORTHERN STAR RESOURCES LTD	AUD	215 298	167 578	0.01
4 087	NORTHERN TRUST CORP	USD	396 854	472 539	0.04
4 600	NORTHLAND POWER INC	CAD	156 702	157 098	0.01
3 271	NORTHROP GRUMMAN CORP	USD	1 079 997	1 188 780	0.10
12 016	NORTONLIFELOCK INC	USD	273 268	327 076	0.03
45 851	NOVARTIS AG - REG	CHF	3 977 708	4 182 517	0.35
1 449	NOVAVAX INC	USD	221 237	307 637	0.03
35 558	NOVO NORDISK A/S	DKK	2 133 121	2 979 350	0.25
1 903	NOVOCURE LTD	USD	272 269	422 123	0.04
4 298	NOVOZYMES A/S - B	DKK	231 023	324 001	0.03
5 043	NRG ENERGY INC	USD	186 997	203 233	0.02
7 964	NSK LTD	JPY	73 220	67 377	0.01
12 992	NTT DATA CORP	JPY	169 086	202 857	0.02
6 235	NUCOR CORP	USD	366 197	598 124	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)				
11 758	NUTRIEN LTD	CAD	573 054	713 190	0.06
1 169	NUVEI CORP	CAD	88 850	95 782	0.01
12 783	NVIDIA CORP	USD	4 271 437	10 227 678	0.85
72	NVR INC	USD	262 225	358 078	0.03
5 720	NXP SEMICONDUCTORS NV	USD	722 584	1 176 718	0.10
1 986	OAK STREET HEALTH INC	USD	121 011	116 320	0.01
13 434	OBAYASHI CORP	JPY	129 765	106 876	0.01
1 436	OBIC CO LTD	JPY	204 523	267 948	0.02
10 051	OCADO GROUP PLC	GBP	207 092	278 114	0.02
19 230	OCCIDENTAL PETROLEUM CORP	USD	137 286	601 322	0.05
6 106	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	148 305	154 369	0.01
40 763	OIL SEARCH LTD	AUD	147 488	116 595	0.01
16 764	OJI HOLDINGS CORP	JPY	94 044	96 364	0.01
2 503	OKTA INC	USD	408 374	612 434	0.05
2 053	OLD DOMINION FREIGHT LINE INC	USD	320 293	521 051	0.04
24 094	OLYMPUS CORP	JPY	376 009	479 318	0.04
4 786	OMEGA HEALTHCARE INVESTORS INC	USD	185 680	173 684	0.01
4 440	OMNICOM GROUP INC	USD	323 866	355 156	0.03
3 868	OMRON CORP	JPY	236 384	307 028	0.03
3 041	OMV AG	EUR	148 283	172 995	0.01
8 505	ON SEMICONDUCTOR CORP	USD	207 281	325 571	0.03
9 189	ONEOK INC	USD	517 108	511 276	0.04
1 584	ONEX CORP	CAD	93 969	115 138	0.01
7 617	ONO PHARMACEUTICAL CO LTD	JPY	179 094	170 128	0.01
5 633	OPEN TEXT CORP	CAD	235 624	286 358	0.02
39 517	ORACLE CORP	USD	2 240 627	3 076 003	0.26
797	ORACLE CORP JAPAN	JPY	73 766	61 037	0.01
41 198	ORANGE SA	EUR	582 160	469 757	0.04
1 469	O'REILLY AUTOMOTIVE INC	USD	606 732	831 762	0.07
8 403	ORICA LTD	AUD	108 610	83 776	0.01
4 160	ORIENTAL LAND	JPY	554 177	593 322	0.05
36 370	ORIGIN ENERGY LTD	AUD	170 192	123 142	0.01
2 191	ORION OYJ - B	EUR	89 617	94 189	0.01
25 212	ORIX CORP	JPY	391 286	425 803	0.04
54	ORIX JREIT INC	JPY	106 405	104 020	0.01
15 510	ORKLA ASA	NOK	144 788	158 070	0.01
1 068	ORPEA SA	EUR	127 904	135 837	0.01
3 906	ORSTED AS	DKK	424 321	548 162	0.05
7 786	OSAKA GAS CO LTD	JPY	147 246	145 141	0.01
8 508	OTIS WORLDWIDE CORP	USD	649 889	695 699	0.06
2 348	OTSUKA CORP	JPY	104 410	123 334	0.01
8 092	OTSUKA HOLDINGS CO LTD	JPY	341 142	335 885	0.03
69 363	OVERSEA-CHINESE BANKING CORP LTD	SGD	555 493	616 635	0.05
2 167	OWENS CORNING	USD	140 259	212 149	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)					
7 164	PACCAR INC	USD	546 873	639 387	0.05
1 958	PACKAGING CORP OF AMERICA	USD	217 674	265 152	0.02
10 854	PALANTIR TECHNOLOGIES INC	USD	248 642	286 111	0.02
2 008	PALO ALTO NETWORKS INC	USD	495 781	745 068	0.06
4 342	PAN AMERICAN SILVER CORP	CAD	131 173	124 127	0.01
8 497	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	152 486	176 539	0.01
45 558	PANASONIC CORP	JPY	458 365	527 658	0.04
2 065	PANDORA A/S	DKK	138 879	277 614	0.02
2 666	PARKER-HANNIFIN CORP	USD	555 940	818 755	0.07
3 103	PARKLAND CORP/CANADA	CAD	100 840	100 385	0.01
469	PARTNERS GROUP HOLDING AG	CHF	484 410	711 089	0.06
6 702	PAYCHEX INC - AK9420	USD	557 281	719 125	0.06
1 056	PAYCOM SOFTWARE INC	USD	289 764	383 824	0.03
22 976	PAYPAL HOLDINGS INC	USD	3 335 813	6 697 044	0.56
15 564	PEARSON PLC	GBP	148 788	178 457	0.01
5 172	PELOTON INTERACTIVE INC - A	USD	484 271	641 431	0.05
11 356	PEMBINA PIPELINE CORP	CAD	365 367	361 231	0.03
3 429	PENTAIR PLC	USD	157 223	231 423	0.02
28 489	PEPSICO INC	USD	3 762 086	4 221 215	0.35
2 013	PEPTIDREAM INC	JPY	96 238	98 845	0.01
2 312	PERKINELMER INC	USD	235 318	356 996	0.03
4 326	PERNOD RICARD SA	EUR	779 802	960 374	0.08
6 589	PERSIMMON PLC	GBP	218 287	269 247	0.02
3 691	PERSOL HOLDINGS CO LTD	JPY	67 301	72 995	0.01
115 180	PFIZER INC	USD	4 219 549	4 510 449	0.38
30 738	PG&E CORP	USD	319 253	312 605	0.03
32 162	PHILIP MORRIS INTERNATIONAL INC	USD	2 739 136	3 187 576	0.27
9 023	PHILLIPS 66	USD	803 963	774 354	0.06
12 381	PHOENIX GROUP HOLDINGS PLC	GBP	120 110	115 689	0.01
2 393	PIGEON CORP	JPY	93 963	67 484	0.01
2 327	PINNACLE WEST CAPITAL CORP	USD	200 855	190 744	0.02
10 995	PINTEREST INC - A	USD	475 569	868 055	0.07
4 248	PIONEER NATURAL RESOURCES CO	USD	567 578	690 385	0.06
10 377	PLUG POWER INC	USD	463 088	354 790	0.03
8 750	PNC FINANCIAL SERVICES GROUP INC	USD	1 253 325	1 669 150	0.14
1 883	POLA ORBIS HOLDINGS INC	JPY	47 514	49 777	0.00
831	POOL CORP	USD	298 368	381 146	0.03
3 162	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	231 767	338 833	0.03
10 789	POSTE ITALIANE SPA	EUR	114 035	142 661	0.01
28 408	POWER ASSETS HOLDINGS LTD	HKD	188 534	174 307	0.01
11 571	POWER CORP OF CANADA	CAD	265 921	366 108	0.03
2 531	PPD INC	USD	92 409	116 654	0.01
4 890	PPG INDUSTRIES INC	USD	614 841	830 175	0.07
15 880	PPL CORP	USD	478 662	444 164	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)					
5 630	PRINCIPAL FINANCIAL GROUP INC	USD	296 105	355 760	0.03
50 851	PROCTER & GAMBLE CO	USD	5 987 320	6 861 325	0.57
12 095	PROGRESSIVE CORP	USD	969 672	1 187 850	0.10
15 271	PROLOGIS INC	USD	1 375 722	1 825 343	0.15
10 065	PROSUS NV	EUR	845 943	984 369	0.08
3 141	PROXIMUS SADP	EUR	79 434	60 679	0.01
8 198	PRUDENTIAL FINANCIAL INC	USD	724 966	840 049	0.07
53 887	PRUDENTIAL PLC	GBP	948 246	1 022 459	0.09
5 260	PRYSMIAN SPA	EUR	133 215	188 570	0.02
2 292	PTC INC	USD	208 775	323 768	0.03
10 446	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	594 638	624 044	0.05
3 251	PUBLIC STORAGE	USD	740 293	977 543	0.08
4 769	PUBLICIS GROUPE SA	EUR	243 609	305 061	0.03
5 491	PULTEGROUP INC	USD	212 670	299 644	0.03
2 180	PUMA SE	EUR	181 955	259 948	0.02
19 084	QANTAS AIRWAYS LTD	AUD	75 465	66 764	0.01
30 463	QBE INSURANCE GROUP LTD	AUD	237 605	246 764	0.02
4 767	QIAGEN NV	EUR	197 274	230 424	0.02
2 339	QORVO INC	USD	256 563	457 625	0.04
23 459	QUALCOMM INC	USD	2 184 384	3 352 995	0.28
3 514	QUEBECOR INC	CAD	85 444	93 816	0.01
2 756	QUEST DIAGNOSTICS INC	USD	297 109	363 709	0.03
3 057	RAIFFEISEN BANK INTERNATIONAL AG	EUR	70 921	69 243	0.01
17 845	RAKUTEN GROUP INC	JPY	166 474	201 618	0.02
3 781	RAMSAY HEALTH CARE LTD	AUD	176 070	178 686	0.01
2 469	RANDSTAD NV	EUR	141 479	188 855	0.02
106	RATIONAL AG	EUR	94 879	96 039	0.01
2 559	RAYMOND JAMES FINANCIAL INC	USD	233 440	332 414	0.03
31 378	RAYTHEON TECHNOLOGIES CORP	USD	2 458 727	2 676 857	0.22
1 091	REA GROUP LTD	AUD	85 730	138 445	0.01
7 711	REALTY INCOME CORP	USD	522 424	514 632	0.04
14 719	RECKITT BENCKISER GROUP PLC	GBP	1 213 269	1 300 732	0.11
2 159	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	95 938	123 409	0.01
28 040	RECRUIT HOLDINGS CO LTD	JPY	1 030 765	1 381 915	0.12
8 939	RED ELECTRICA CORP SA	EUR	177 114	165 955	0.01
6 003	REECE LTD	AUD	95 319	106 402	0.01
3 156	REGENCY CENTERS CORP	USD	186 807	202 205	0.02
2 174	REGENERON PHARMACEUTICALS INC	USD	996 965	1 214 266	0.10
19 838	REGIONS FINANCIAL CORP	USD	325 103	400 331	0.03
1 403	REINSURANCE GROUP OF AMERICA INC	USD	185 712	159 942	0.01
39 905	RELX PLC	GBP	942 619	1 057 877	0.09
469	REMY COINTREAU SA	EUR	68 929	96 832	0.01
1 047	RENAISSANCERE HOLDINGS LTD	USD	174 907	155 815	0.01
3 969	RENAULT SA	EUR	198 536	160 433	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)				
25 916	RENESAS ELECTRONICS CORP	JPY	226 736	280 432	0.02
38 293	RENTOKIL INITIAL PLC	GBP	224 024	261 853	0.02
30 759	REPSOL SA	EUR	387 660	384 979	0.03
4 610	REPUBLIC SERVICES INC	USD	411 414	507 146	0.04
3 005	RESMED INC	USD	467 015	740 793	0.06
44 112	RESONA HOLDINGS INC	JPY	185 732	169 787	0.01
5 671	RESTAURANT BRANDS INTERNATIONAL INC	CAD	348 857	365 778	0.03
13 814	RICOH CO LTD	JPY	131 985	155 204	0.01
1 556	RINGCENTRAL INC - A	USD	354 292	452 142	0.04
733	RINNAI CORP	JPY	61 720	69 806	0.01
7 666	RIO TINTO LTD	AUD	538 220	728 831	0.06
23 176	RIO TINTO PLC	GBP	1 406 770	1 904 651	0.16
3 215	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	56 575	57 326	0.00
2 270	RITCHIE BROS AUCTIONEERS INC	CAD	110 276	134 719	0.01
2 336	ROBERT HALF INTERNATIONAL INC	USD	146 082	207 834	0.02
14 508	ROCHE HOLDING AG	CHF	4 480 230	5 470 549	0.46
661	ROCHE HOLDING AG - BR	CHF	225 628	268 730	0.02
2 399	ROCKWELL AUTOMATION INC	USD	482 794	686 162	0.06
177	ROCKWOOL INTERNATIONAL A/S	DKK	68 902	86 178	0.01
7 318	ROGERS COMMUNICATIONS INC - B	CAD	355 900	389 450	0.03
1 807	ROHM CO LTD	JPY	142 617	167 203	0.01
2 251	ROKU INC	USD	454 985	1 033 772	0.09
4 573	ROLLINS INC	USD	128 339	156 397	0.01
172 793	ROLLS-ROYCE HOLDINGS PLC	GBP	356 373	236 126	0.02
2 167	ROPER TECHNOLOGIES INC	USD	784 062	1 018 923	0.09
7 361	ROSS STORES INC	USD	776 984	912 764	0.08
29 408	ROYAL BANK OF CANADA	CAD	2 355 788	2 982 598	0.25
4 731	ROYAL CARIBBEAN CRUISES LTD	USD	447 480	403 460	0.03
84 692	ROYAL DUTCH SHELL PLC - A	GBP	2 120 183	1 692 715	0.14
76 534	ROYAL DUTCH SHELL PLC - B	GBP	1 895 082	1 479 126	0.12
3 607	ROYALTY PHARMA PLC	USD	158 331	147 851	0.01
2 687	RPM INTERNATIONAL INC	USD	208 655	238 283	0.02
13 266	RWE AG	EUR	426 638	480 774	0.04
8 776	RYMAN HEALTHCARE LTD	NZD	79 945	80 517	0.01
5 173	RYOHIN KEIKAKU CO LTD	JPY	108 305	108 596	0.01
7 058	SAFRAN SA	EUR	977 779	978 630	0.08
22 637	SAGE GROUP PLC	GBP	199 162	213 961	0.02
18 951	SALESFORCE.COM INC	USD	3 505 445	4 629 161	0.39
10 299	SAMPO OYJ - A	EUR	446 178	473 399	0.04
50 259	SANDS CHINA LTD	HKD	233 760	211 628	0.02
23 313	SANDVIK AB	SEK	448 837	595 899	0.05
23 398	SANOFI	EUR	2 192 154	2 451 786	0.21
7 485	SANTEN PHARMACEUTICAL CO LTD	JPY	122 397	103 181	0.01
38 714	SANTOS LTD	AUD	187 645	206 064	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)				
21 564	SAP SE	EUR	2 723 470	3 039 065	0.25
5 092	SAPUTO INC	CAD	150 519	152 024	0.01
541	SARTORIUS AG (ISIN DE0007165631)	EUR	149 438	281 650	0.02
571	SARTORIUS STEDIM BIOTECH	EUR	131 532	270 115	0.02
2 258	SBA COMMUNICATIONS CORP	USD	555 964	719 625	0.06
5 045	SBI HOLDINGS INC/JAPAN	JPY	117 360	119 455	0.01
107 183	SCENTRE GROUP	AUD	254 483	220 477	0.02
1 510	SCHIBSTED ASA	NOK	63 470	72 928	0.01
2 010	SCHIBSTED ASA - B	NOK	58 975	83 762	0.01
841	SCHINDLER HOLDING AG	CHF	207 000	257 478	0.02
416	SCHINDLER HOLDING AG - REG	CHF	99 756	121 691	0.01
28 875	SCHLUMBERGER NV	USD	986 963	924 289	0.08
11 125	SCHNEIDER ELECTRIC SE	EUR	1 195 822	1 750 465	0.15
2 567	SCHRODERS PLC (ISIN GB0002405495)	GBP	103 553	124 577	0.01
3 274	SCOR SE	EUR	123 486	104 132	0.01
1 850	SCOUT24 AG	EUR	143 704	156 031	0.01
1 100	SCSK CORP	JPY	57 093	65 610	0.01
285	SEA LTD	USD	74 543	78 261	0.01
4 399	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	249 328	386 804	0.03
2 806	SEAGEN INC	USD	329 536	443 011	0.04
3 199	SEALED AIR CORP	USD	131 157	189 541	0.02
571	SEB SA	EUR	86 926	103 197	0.01
4 292	SECOM CO LTD	JPY	367 369	326 531	0.03
6 466	SECURITAS AB - B	SEK	101 372	102 145	0.01
6 926	SEEK LTD	AUD	111 023	172 315	0.01
24 606	SEGRO PLC	GBP	270 350	372 040	0.03
2 519	SEI INVESTMENTS CO	USD	145 714	156 102	0.01
5 812	SEIKO EPSON CORP	JPY	87 645	102 321	0.01
7 832	SEKISUI CHEMICAL CO LTD	JPY	129 175	134 003	0.01
12 765	SEKISUI HOUSE LTD	JPY	239 496	262 051	0.02
6 541	SEMPRA ENERGY	USD	865 297	866 552	0.07
3 255	SENSATA TECHNOLOGIES HOLDING PLC	USD	158 879	188 692	0.02
4 050	SERVICENOW INC	USD	1 388 084	2 225 678	0.19
15 518	SEVEN & I HOLDINGS CO LTD	JPY	601 458	740 597	0.06
4 933	SEVERN TRENT PLC	GBP	145 923	170 435	0.01
6 620	SG HOLDINGS CO LTD	JPY	107 981	173 746	0.01
125	SGS SA - REG	CHF	333 589	385 942	0.03
4 432	SHARP CORP/JAPAN	JPY	64 837	73 194	0.01
9 503	SHAW COMMUNICATIONS INC	CAD	192 618	275 582	0.02
5 273	SHERWIN-WILLIAMS CO	USD	1 039 428	1 436 629	0.12
4 852	SHIMADZU CORP	JPY	143 876	187 759	0.02
1 557	SHIMANO INC	JPY	272 601	369 645	0.03
11 363	SHIMIZU CORP	JPY	97 733	87 227	0.01
7 309	SHIN-ETSU CHEMICAL CO LTD	JPY	868 592	1 223 545	0.10

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)				
5 476	SHIONOGI & CO LTD	JPY	311 558	285 715	0.02
8 218	SHISEIDO CO LTD	JPY	571 547	605 003	0.05
9 234	SHIZUOKA BANK LTD	JPY	70 304	71 466	0.01
2 320	SHOPIFY INC	CAD	1 462 678	3 396 478	0.28
15 797	SIEMENS AG - REG	EUR	1 853 776	2 503 192	0.21
8 253	SIEMENS ENERGY AG	EUR	210 087	248 791	0.02
4 923	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	101 415	164 403	0.01
5 550	SIEMENS HEALTHINEERS AG	EUR	259 509	340 145	0.03
2 928	SIKA AG	CHF	579 909	958 197	0.08
6 783	SIMON PROPERTY GROUP INC	USD	887 404	885 046	0.07
10 445	SINCH AB	SEK	180 165	175 871	0.01
27 697	SINGAPORE AIRLINES LTD	SGD	103 426	99 933	0.01
16 587	SINGAPORE EXCHANGE LTD	SGD	107 047	137 957	0.01
32 259	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	90 525	92 874	0.01
170 558	SINGAPORE TELECOMMUNICATIONS LTD	SGD	361 729	290 563	0.02
67 603	SINO LAND CO LTD	HKD	102 073	106 551	0.01
21 373	SIRIUS XM HOLDINGS INC	USD	133 549	139 779	0.01
41 359	SJM HOLDINGS LTD	HKD	45 886	45 162	0.00
33 609	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	339 148	434 449	0.04
7 025	SKANSKA AB - B	SEK	150 366	186 465	0.02
7 881	SKF AB - B	SEK	157 967	200 800	0.02
3 405	SKYWORKS SOLUTIONS INC	USD	386 781	652 909	0.05
9 838	SLACK TECHNOLOGIES INC - A	USD	362 083	435 823	0.04
1 139	SMC CORP	JPY	514 179	673 712	0.06
18 113	SMITH & NEPHEW PLC	GBP	377 248	390 970	0.03
8 185	SMITHS GROUP PLC	GBP	162 578	179 783	0.02
5 061	SMURFIT KAPPA GROUP PLC	EUR	191 625	274 584	0.02
41 642	SNAM SPA	EUR	211 533	240 743	0.02
19 406	SNAP INC	USD	537 187	1 322 325	0.11
1 119	SNAP-ON INC	USD	193 513	250 018	0.02
523	SNOWFLAKE INC - A	USD	128 222	126 461	0.01
16 741	SOCIETE GENERALE SA	EUR	481 836	493 549	0.04
1 827	SODEXO SA	EUR	183 630	170 515	0.01
318	SOFINA SA	EUR	94 485	137 195	0.01
59 278	SOFTBANK CORP	JPY	761 548	776 291	0.06
25 940	SOFTBANK GROUP CORP	JPY	1 364 196	1 817 132	0.15
1 521	SOHGO SECURITY SERVICES CO LTD	JPY	73 697	69 342	0.01
1 065	SOLAREDGE TECHNOLOGIES INC	USD	294 704	294 334	0.02
1 530	SOLVAY SA	EUR	167 882	194 507	0.02
6 567	SOMPO HOLDINGS INC	JPY	250 857	242 942	0.02
9 374	SONIC HEALTHCARE LTD	AUD	195 826	270 236	0.02
1 138	SONOVA HOLDING AG	CHF	264 762	428 430	0.04
26 017	SONY GROUP CORP	JPY	1 808 127	2 535 128	0.21
21 819	SOUTHERN CO	USD	1 261 089	1 320 268	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)				
3 049	SOUTHWEST AIRLINES CO	USD	153 352	161 871	0.01
98 724	SOUTH32 LTD	AUD	200 085	217 159	0.02
4 971	S&P GLOBAL INC	USD	1 387 073	2 040 347	0.17
38 242	SPARK NEW ZEALAND LTD	NZD	111 620	128 265	0.01
1 523	SPIRAX-SARCO ENGINEERING PLC	GBP	191 096	286 451	0.02
3 340	SPLUNK INC	USD	462 470	482 897	0.04
1 787	SQUARE ENIX HOLDINGS CO LTD	JPY	92 289	88 714	0.01
8 050	SQUARE INC - A	USD	971 693	1 962 590	0.16
4 789	SS&C TECHNOLOGIES HOLDINGS INC	USD	285 041	345 095	0.03
21 521	SSE PLC	GBP	374 633	446 099	0.04
11 114	ST JAMES'S PLACE PLC	GBP	159 098	226 769	0.02
55 400	STANDARD CHARTERED PLC	GBP	419 030	352 812	0.03
45 065	STANDARD LIFE ABERDEEN PLC	GBP	167 194	168 710	0.01
3 322	STANLEY BLACK & DECKER INC	USD	521 002	680 977	0.06
2 687	STANLEY ELECTRIC CO LTD	JPY	75 777	77 833	0.01
24 312	STARBUCKS CORP	USD	2 083 823	2 718 325	0.23
7 264	STATE STREET CORP	USD	521 877	597 682	0.05
4 344	STEEL DYNAMICS INC	USD	159 412	258 902	0.02
41 878	STELLANTIS NV	EUR	576 293	822 123	0.07
2 057	STERIS PLC	USD	339 816	424 359	0.04
14 102	STMICROELECTRONICS NV	EUR	373 992	511 825	0.04
49 294	STOCKLAND	AUD	150 445	172 452	0.01
12 013	STORA ENSO OYJ - R	EUR	175 085	219 178	0.02
214	STRAUMANN HOLDING AG - REG	CHF	209 615	341 479	0.03
6 992	STRYKER CORP	USD	1 444 968	1 816 032	0.15
12 682	SUBARU CORP	JPY	303 138	250 406	0.02
7 137	SUEZ SA	EUR	117 302	169 699	0.01
5 715	SUMCO CORP	JPY	99 077	140 313	0.01
30 810	SUMITOMO CHEMICAL CO LTD	JPY	141 045	163 502	0.01
23 302	SUMITOMO CORP	JPY	335 699	312 401	0.03
3 655	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	66 592	76 663	0.01
15 529	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	211 691	229 318	0.02
5 093	SUMITOMO METAL MINING CO LTD	JPY	173 977	198 461	0.02
26 945	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	926 998	929 808	0.08
6 941	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	242 182	220 631	0.02
6 431	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	221 815	230 030	0.02
2 222	SUN COMMUNITIES INC	USD	326 847	380 851	0.03
27 075	SUN HUNG KAI PROPERTIES LTD	HKD	401 825	403 380	0.03
12 083	SUN LIFE FINANCIAL INC	CAD	523 622	623 714	0.05
31 495	SUNCOR ENERGY INC	CAD	842 275	755 137	0.06
26 445	SUNCORP GROUP LTD	AUD	224 292	220 569	0.02
3 556	SUNRUN INC	USD	183 444	198 354	0.02
2 895	SUNTORY BEVERAGE & FOOD LTD	JPY	117 203	109 029	0.01
7 597	SUZUKI MOTOR CORP	JPY	335 267	321 772	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)				
1 072	SVB FINANCIAL GROUP	USD	320 244	596 493	0.05
12 511	SVENSKA CELLULOSA AB SCA - B	SEK	170 856	205 173	0.02
30 120	SVENSKA HANDELSBANKEN AB	SEK	314 451	340 077	0.03
598	SWATCH GROUP AG	CHF	171 476	205 337	0.02
1 086	SWATCH GROUP AG - REG	CHF	59 781	71 726	0.01
18 701	SWEDBANK AB - A	SEK	314 212	348 210	0.03
33 495	SWEDISH MATCH AB	SEK	199 757	285 830	0.02
10 427	SWIRE PACIFIC LTD - A	HKD	92 910	70 692	0.01
24 157	SWIRE PROPERTIES LTD	HKD	78 642	72 012	0.01
661	SWISS LIFE HOLDING AG - REG	CHF	298 402	321 504	0.03
1 569	SWISS PRIME SITE AG - REG	CHF	150 336	155 820	0.01
6 229	SWISS RE AG	CHF	598 700	562 547	0.05
535	SWISSCOM AG - REG	CHF	277 965	305 711	0.03
27 307	SYDNEY AIRPORT	AUD	128 808	118 697	0.01
2 657	SYMRISE AG	EUR	278 370	370 235	0.03
12 057	SYNCHRONY FINANCIAL	USD	424 729	585 006	0.05
3 147	SYNOPSYS INC	USD	507 003	867 911	0.07
10 540	SYSCO CORP	USD	765 652	819 485	0.07
3 460	SYSMEX CORP	JPY	274 090	411 497	0.03
4 707	T ROWE PRICE GROUP INC	USD	608 986	931 845	0.08
45 785	TABCORP HOLDINGS LTD	AUD	135 627	178 049	0.01
3 987	TAISEI CORP	JPY	153 493	130 757	0.01
739	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	54 821	39 617	0.00
3 177	TAIYO NIPPON SANSO CORP	JPY	58 931	65 177	0.01
32 512	TAKEDA PHARMACEUTICAL CO LTD	JPY	1 210 582	1 089 397	0.09
2 378	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	319 631	420 954	0.04
10 341	TARGET CORP	USD	1 310 896	2 499 833	0.21
75 282	TAYLOR WIMPEY PLC	GBP	161 896	165 305	0.01
19 411	TC ENERGY CORP	CAD	919 488	961 537	0.08
11 154	T&D HOLDINGS INC	JPY	132 686	144 312	0.01
2 673	TDK CORP	JPY	275 367	324 883	0.03
6 833	TE CONNECTIVITY LTD	USD	669 552	923 890	0.08
3 322	TEAMVIEWER AG	EUR	163 010	124 963	0.01
28 219	TECHTRONIC INDUSTRIES CO LTD	HKD	276 257	492 735	0.04
9 716	TECK RESOURCES LTD - B	CAD	177 836	224 010	0.02
2 793	TELADOC HEALTH INC	USD	515 765	464 448	0.04
205 763	TELECOM ITALIA SPA/MILANO	EUR	112 799	102 218	0.01
124 476	TELECOM ITALIA SPA/MILANO - RSP	EUR	66 714	65 955	0.01
958	TELEDYNE TECHNOLOGIES INC	USD	352 714	401 239	0.03
964	TELEFLEX INC	USD	330 671	387 326	0.03
60 274	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	590 149	758 063	0.06
21 499	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	64 574	56 728	0.00
107 846	TELEFONICA SA	EUR	621 544	504 033	0.04
14 450	TELENOR ASA	NOK	262 547	243 655	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)				
1 213	TELEPERFORMANCE	EUR	308 895	492 397	0.04
10 343	TELE2 AB	SEK	141 506	141 016	0.01
54 894	TELIA CO AB	SEK	235 403	243 784	0.02
85 960	TELSTRA CORP LTD	AUD	206 283	242 645	0.02
8 839	TELUS CORP	CAD	167 651	198 437	0.02
1 379	TEMENOS AG - REG	CHF	204 140	221 688	0.02
9 751	TENARIS SA	EUR	106 101	106 294	0.01
3 442	TERADYNE INC	USD	273 565	461 090	0.04
29 055	TERNA SPA	EUR	192 338	216 524	0.02
13 284	TERUMO CORP	JPY	452 966	538 828	0.05
159 662	TESCO PLC	GBP	585 298	491 747	0.04
15 857	TESLA INC	USD	4 108 372	10 778 003	0.89
22 643	TEVA PHARMACEUTICAL INDUSTRIES LTD - ADR	USD	264 229	224 166	0.02
19 003	TEXAS INSTRUMENTS INC	USD	2 500 124	3 654 277	0.31
4 673	TEXTRON INC	USD	230 331	321 362	0.03
2 203	THALES SA	EUR	229 680	224 783	0.02
8 132	THERMO FISHER SCIENTIFIC INC	USD	2 763 163	4 102 350	0.34
2 456	THK CO LTD	JPY	67 238	73 355	0.01
3 593	THOMSON REUTERS RG	CAD	259 190	357 269	0.03
4 600	TIS INC	JPY	100 001	117 580	0.01
24 793	TJX COS INC	USD	1 427 286	1 671 544	0.14
12 832	T-MOBILE US INC	USD	1 311 035	1 858 459	0.16
1 163	TMX GROUP LTD	CAD	117 455	122 978	0.01
3 941	TOBU RAILWAY CO LTD	JPY	121 521	101 978	0.01
2 264	TOHO CO LTD/TOKYO	JPY	86 816	93 424	0.01
1 554	TOHO GAS CO LTD	JPY	69 309	76 167	0.01
8 783	TOHOKU ELECTRIC POWER CO INC	JPY	90 410	68 846	0.01
13 096	TOKIO MARINE HOLDINGS INC	JPY	656 967	602 706	0.05
756	TOKYO CENTURY CORP	JPY	39 665	40 664	0.00
31 499	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	130 552	93 654	0.01
3 126	TOKYO ELECTRON LTD	JPY	757 150	1 354 159	0.11
7 800	TOKYO GAS CO LTD	JPY	183 553	147 370	0.01
10 347	TOKYU CORP	JPY	167 664	140 862	0.01
5 412	TOPPAN INC	JPY	90 949	87 039	0.01
28 639	TORAY INDUSTRIES INC	JPY	188 800	190 712	0.02
1 703	TOROMONT INDUSTRIES LTD	CAD	121 464	148 529	0.01
37 501	TORONTO-DOMINION BANK	CAD	2 117 642	2 630 794	0.22
8 442	TOSHIBA CORP	JPY	276 497	365 473	0.03
5 358	TOSOH CORP	JPY	82 390	92 494	0.01
51 592	TOTALENERGIES SE	EUR	2 507 842	2 334 436	0.20
2 927	TOTO LTD	JPY	130 789	151 638	0.01
1 846	TOYO SUISAN KAISHA LTD	JPY	78 044	71 102	0.01
2 993	TOYOTA INDUSTRIES CORP	JPY	185 026	259 147	0.02
43 770	TOYOTA MOTOR CORP	JPY	2 993 822	3 829 234	0.32

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)				
4 425	TOYOTA TSUSHO CORP	JPY	153 940	209 309	0.02
2 402	TRACTOR SUPPLY CO	USD	275 816	446 916	0.04
8 797	TRADE DESK INC - A	USD	385 631	680 536	0.06
2 100	TRADEWEB MARKETS INC	USD	144 319	177 576	0.01
4 924	TRANE TECHNOLOGIES PLC	USD	553 480	906 705	0.08
1 073	TRANSDIGM GROUP INC	USD	546 520	694 542	0.06
3 938	TRANSUNION	USD	326 889	432 432	0.04
56 541	TRANSURBAN GROUP	AUD	557 550	604 026	0.05
5 208	TRAVELERS COS INC	USD	706 482	779 690	0.07
14 898	TREASURY WINE ESTATES LTD	AUD	145 737	130 635	0.01
2 733	TREND MICRO INC/JAPAN	JPY	142 147	143 311	0.01
5 166	TRIMBLE INC	USD	250 039	422 734	0.04
27 820	TRUIST FINANCIAL CORP	USD	1 412 302	1 544 010	0.13
7 435	TRYG A/S	DKK	168 520	182 539	0.02
777	TSURUHA HOLDINGS INC	JPY	96 243	90 378	0.01
3 305	TWILIO INC - A	USD	743 752	1 302 699	0.11
16 482	TWITTER INC	USD	664 148	1 134 126	0.09
838	TYLER TECHNOLOGIES INC	USD	280 493	379 086	0.03
6 086	TYSON FOODS INC - A	USD	445 300	448 903	0.04
24 850	UBER TECHNOLOGIES INC	USD	1 035 670	1 245 482	0.10
1 912	UBISOFT ENTERTAINMENT SA	EUR	148 706	133 870	0.01
75 706	UBS GROUP AG	CHF	942 428	1 159 716	0.10
2 611	UCB SA	EUR	236 476	272 977	0.02
6 129	UDR INC	USD	269 681	300 198	0.03
4 307	UGI CORP	USD	188 117	199 457	0.02
1 105	ULTA BEAUTY INC	USD	300 875	382 076	0.03
4 071	UMICORE SA	EUR	187 726	248 632	0.02
2 574	UNIBAIL RODAMCO REITS	EUR	326 830	222 802	0.02
8 366	UNICHARM CORP	JPY	296 379	336 931	0.03
43 890	UNICREDIT SPA	EUR	531 854	517 889	0.04
54 295	UNILEVER PLC	GBP	3 118 744	3 173 106	0.27
13 832	UNION PACIFIC CORP	USD	2 451 521	3 042 072	0.25
1 889	UNIPER SE	EUR	59 574	69 580	0.01
2 003	UNITED INTERNET AG - REG	EUR	78 442	81 902	0.01
24 359	UNITED OVERSEAS BANK LTD	SGD	442 899	467 895	0.04
14 858	UNITED PARCEL SERVICE INC - B	USD	1 972 564	3 090 018	0.26
1 491	UNITED RENTALS INC	USD	264 807	475 644	0.04
61	UNITED URBAN INVESTMENT CORP	JPY	95 749	88 321	0.01
14 081	UNITED UTILITIES GROUP PLC	GBP	161 845	189 541	0.02
19 593	UNITEDHEALTH GROUP INC	USD	5 778 819	7 845 821	0.66
1 148	UNITY SOFTWARE INC	USD	110 728	126 085	0.01
1 607	UNIVERSAL HEALTH SERVICES INC - B	USD	213 118	235 313	0.02
9 567	UOL GROUP LTD	SGD	51 468	51 955	0.00
11 022	UPM-KYMMENE OYJ	EUR	357 458	416 965	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)				
29 469	US BANCORP/MN	USD	1 528 439	1 678 849	0.14
4 516	USS CO LTD	JPY	82 604	78 854	0.01
831	VAIL RESORTS INC	USD	200 338	263 028	0.02
4 742	VALEO	EUR	158 744	142 669	0.01
8 437	VALERO ENERGY CORP	USD	661 830	658 761	0.06
2 816	VEEVA SYSTEMS INC	USD	513 581	875 635	0.07
7 737	VENTAS INC	USD	428 422	441 783	0.04
5 753	VENTURE CORP LTD	SGD	73 233	82 216	0.01
11 129	VEOLIA ENVIRONNEMENT SA	EUR	282 320	336 150	0.03
1 406	VERBUND AG	EUR	80 614	129 472	0.01
4 730	VEREIT INC	USD	199 165	217 249	0.02
2 102	VERISIGN INC	USD	400 558	478 604	0.04
3 194	VERISK ANALYTICS INC - A	USD	488 334	558 056	0.05
85 454	VERIZON COMMUNICATIONS INC	USD	4 904 745	4 787 988	0.40
5 368	VERTEX PHARMACEUTICALS INC	USD	1 124 953	1 082 350	0.09
20 854	VESTAS WIND SYSTEMS A/S	DKK	498 007	814 132	0.07
6 876	VF CORP	USD	551 025	564 107	0.05
11 720	VIACOMCBS INC - B	USD	470 260	529 744	0.04
25 429	VIATRIS INC	USD	454 643	363 380	0.03
11 082	VICI PROPERTIES INC	USD	281 410	343 764	0.03
79 905	VICINITY CENTRES	AUD	116 804	92 681	0.01
1 007	VIFOR PHARMA AG	CHF	149 997	130 456	0.01
10 994	VINCI SA	EUR	1 119 504	1 173 270	0.10
35 025	VISA INC	USD	6 428 214	8 189 546	0.69
9 091	VISTRA CORP	USD	194 960	168 638	0.01
14 695	VIVENDI SE	EUR	412 689	493 701	0.04
1 736	VMWARE INC - A	USD	261 327	277 708	0.02
554 136	VODAFONE GROUP PLC	GBP	1 027 194	928 867	0.08
2 397	VOESTALPINE AG	EUR	75 541	97 615	0.01
670	VOLKSWAGEN AG	EUR	135 522	219 932	0.02
3 832	VOLKSWAGEN AG - PFD	EUR	722 060	959 771	0.08
4 135	VOLVO AB	SEK	111 998	102 600	0.01
29 522	VOLVO AB - B	SEK	529 826	710 766	0.06
11 101	VONOVIA SE	EUR	625 754	717 738	0.06
3 359	VORNADO REALTY TRUST	USD	187 770	156 765	0.01
2 561	VOYA FINANCIAL INC	USD	138 438	157 502	0.01
2 737	VULCAN MATERIALS CO	USD	374 716	476 430	0.04
2 930	W R BERKLEY CORP - C	USD	189 418	218 080	0.02
15 166	WALGREENS BOOTS ALLIANCE INC	USD	846 021	797 883	0.07
32 134	WALMART INC	USD	3 881 476	4 531 537	0.38
37 486	WALT DISNEY CO	USD	4 978 157	6 588 914	0.55
9 775	WARTSILA OYJ ABP	EUR	123 062	145 076	0.01
2 225	WASHINGTON H SOUL PATTINSON & CO LTD	AUD	39 266	56 342	0.00
5 415	WASTE CONNECTIONS INC	USD	513 485	646 713	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)				
8 738	WASTE MANAGEMENT INC	USD	982 330	1 224 281	0.10
1 284	WATERS CORP	USD	298 388	443 763	0.04
1 511	WAYFAIR INC	USD	269 786	477 038	0.04
6 514	WEC ENERGY GROUP INC	USD	572 665	579 420	0.05
1 918	WELCIA HOLDINGS CO LTD	JPY	56 624	62 729	0.01
85 370	WELLS FARGO & CO	USD	3 770 707	3 866 407	0.32
8 619	WELLTOWER INC	USD	629 615	716 239	0.06
554	WENDEL SE	EUR	70 127	74 503	0.01
23 414	WESFARMERS LTD	AUD	705 660	1 038 844	0.09
1 747	WEST FRASER TIMBER CO LTD	CAD	119 464	125 548	0.01
3 400	WEST JAPAN RAILWAY CO	JPY	239 182	194 032	0.02
1 530	WEST PHARMACEUTICAL SERVICES INC	USD	305 008	549 423	0.05
6 321	WESTERN DIGITAL CORP	USD	354 860	449 866	0.04
8 486	WESTERN UNION CO	USD	189 721	194 923	0.02
3 706	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	269 744	305 004	0.03
75 757	WESTPAC BANKING CORP	AUD	1 313 339	1 467 905	0.12
5 442	WESTROCK CO	USD	228 654	289 623	0.02
15 442	WEYERHAEUSER CO	USD	450 906	531 514	0.04
197 690	WH GROUP LTD	HKD	186 037	177 686	0.01
34 257	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	204 568	199 168	0.02
9 281	WHEATON PRECIOUS METALS CORP	CAD	291 977	409 524	0.03
1 301	WHIRLPOOL CORP	USD	204 503	283 644	0.02
4 168	WHITBREAD PLC	GBP	176 299	179 760	0.02
25 065	WILLIAMS COS INC	USD	584 266	665 476	0.06
2 663	WILLIS TOWERS WATSON PLC	USD	521 400	612 543	0.05
39 642	WILMAR INTERNATIONAL LTD	SGD	116 095	132 709	0.01
3 019	WISETECH GLOBAL LTD	AUD	54 732	72 368	0.01
1 149	WIX.COM LTD	USD	210 326	333 532	0.03
49 761	WM MORRISON SUPERMARKETS PLC	GBP	129 775	169 587	0.01
5 524	WOLTERS KLUWER NV	EUR	413 070	554 993	0.05
19 870	WOODSIDE PETROLEUM LTD	AUD	403 155	331 309	0.03
26 130	WOOLWORTHS GROUP LTD	AUD	571 797	747 986	0.06
3 717	WORKDAY INC	USD	715 517	887 397	0.07
4 906	WORLDLINE SA	EUR	390 825	459 275	0.04
3 622	WP CAREY INC	USD	273 635	270 274	0.02
25 303	WPP PLC	GBP	298 398	340 528	0.03
2 349	WSP GLOBAL INC	CAD	163 132	274 489	0.02
919	WW GRAINGER INC	USD	302 515	402 522	0.03
32 330	WYNN MACAU LTD	HKD	68 430	50 873	0.00
2 149	WYNN RESORTS LTD	USD	251 651	262 823	0.02
11 103	XCEL ENERGY INC	USD	690 663	731 466	0.06
2 727	XERO LTD	AUD	270 237	280 679	0.02
5 065	XILINX INC	USD	526 221	732 602	0.06
38 000	XINYI GLASS HOLDINGS LTD	HKD	96 244	154 871	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)				
1 794	XPO LOGISTICS INC	USD	154 979	250 963	0.02
3 725	XYLEM INC/NY	USD	313 830	446 851	0.04
2 645	YAKULT HONSHA CO LTD	JPY	155 325	149 897	0.01
13 953	YAMADA DENKI CO LTD	JPY	69 034	64 491	0.01
2 755	YAMAHA CORP	JPY	138 566	149 677	0.01
5 815	YAMAHA MOTOR CO LTD	JPY	120 462	158 224	0.01
19 912	YAMANA GOLD INC	CAD	104 884	83 938	0.01
5 982	YAMATO HOLDINGS CO LTD	JPY	133 504	170 314	0.01
3 599	YARA INTERNATIONAL ASA	NOK	153 975	189 544	0.02
4 991	YASKAWA ELECTRIC CORP	JPY	188 760	244 176	0.02
4 736	YOKOGAWA ELECTRIC CORP	JPY	85 071	70 833	0.01
6 196	YUM! BRANDS INC	USD	619 846	712 726	0.06
54 766	Z HOLDINGS CORP	JPY	217 499	274 743	0.02
3 426	ZALANDO SE	EUR	234 783	414 212	0.03
1 104	ZEBRA TECHNOLOGIES CORP - A	USD	302 053	584 557	0.05
2 432	ZENDESK INC	USD	329 615	351 035	0.03
1 262	ZILLOW GROUP INC (ISIN US98954M1018)	USD	146 365	154 633	0.01
3 221	ZILLOW GROUP INC (ISIN US98954M2008)	USD	234 683	393 671	0.03
4 292	ZIMMER BIOMET HOLDINGS INC	USD	595 758	690 239	0.06
9 812	ZOETIS INC	USD	1 276 106	1 828 564	0.15
4 225	ZOOM VIDEO COMMUNICATIONS INC	USD	1 238 680	1 635 202	0.14
2 608	ZOZO INC	JPY	64 974	88 703	0.01
1 663	ZSCALER INC	USD	264 089	359 308	0.03
3 107	ZURICH INSURANCE GROUP AG	CHF	1 159 318	1 247 692	0.10
1 511	10X GENOMICS INC - A	USD	241 877	295 884	0.02
20 096	3I GROUP PLC	GBP	273 507	325 642	0.03
11 959	3M CO	USD	2 148 186	2 375 416	0.20
	Total Shares		**923 998 154**	**1 195 140 919**	**99.98**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**923 998 154**	**1 195 140 919**	**99.98**
Other transferable securities					
	Shares				
6 300	NIHON M&A CENTER INC	JPY	140 937	163 531	0.01
	Total Shares		**140 937**	**163 531**	**0.01**
Total Other transferable securities			**140 937**	**163 531**	**0.01**
Total Investments			**924 139 091**	**1 195 304 450**	**99.99**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	13.39
Technology Hardware and Equipment	9.75
Pharmaceuticals and Biotechnology	7.09
Banks	6.26
Retailers	5.82
Investment Banking and Brokerage Services	4.27
Telecommunications Service Providers	3.73
Medical Equipment and Services	3.24
Oil, Gas and Coal	3.15
Personal Care, Drug and Grocery Stores	2.78
Automobiles and Parts	2.61
Industrial Transportation	2.49
Industrial Support Services	2.41
Non-life Insurance	2.33
Real Estate Investment Trusts	2.16
Travel and Leisure	2.07
General Industrials	1.76
Chemicals	1.74
Electricity	1.72
Food Producers	1.65
Beverages	1.61
Finance and Credit Services	1.59
Health Care Providers	1.50
Industrial Engineering	1.36
Aerospace and Defense	1.34
Personal Goods	1.28
Construction and Materials	1.27
Life Insurance	1.15
Industrial Metals and Mining	1.09
Electronic and Electrical Equipment	1.06
Gas, Water and Multi-utilities	0.99
Telecommunications Equipment	0.89
Leisure Goods	0.79
Tobacco	0.69
Real Estate Investment and Services	0.59
Media	0.53
Consumer Services	0.49
Household Goods and Home Construction	0.42
Precious Metals and Mining	0.37
Waste and Disposal Services	0.21
Alternative Energy	0.15
Industrial Materials	0.13
Mortgage Real Estate Investment Trusts	0.04
Open-end and Miscellaneous Investment Vehicles	0.03
	99.99

Geographical classification	%
United States of America	65.02
Japan	6.79
United Kingdom	4.02
Canada	3.39
France	3.13
Switzerland	3.12
Germany	2.72
Australia	2.04
Netherlands	1.78
Ireland	1.65
Sweden	1.04
Denmark	0.76
Hong Kong (China)	0.73
Spain	0.73
Italy	0.55
Finland	0.37
Jersey	0.37
Singapore	0.31
Belgium	0.25
Bermuda	0.22
Cayman Islands	0.18
Israel	0.18
Norway	0.18
Luxembourg	0.09
New Zealand	0.09
Curacao	0.08
Austria	0.06
Panama	0.04
Portugal	0.04
Liberia	0.03
Isle of Man	0.02
Papua New Guinea	0.01
	99.99

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
15 567	ABC-MART INC	JPY	96 644 568	99 161 790	0.05
188 236	ACOM CO LTD	JPY	83 697 336	91 106 224	0.04
94 174	ADVANTEST CORP	JPY	567 507 492	942 681 740	0.46
308 573	AEON CO LTD	JPY	804 886 739	921 090 405	0.45
91 237	AGC INC	JPY	326 512 539	425 164 420	0.21
69 483	AISIN CORP	JPY	248 729 377	330 044 250	0.16
220 234	AJINOMOTO CO INC	JPY	450 956 928	635 154 856	0.31
75 434	ANA HOLDINGS INC	JPY	206 140 789	197 033 608	0.10
215 250	ASAHI GROUP HOLDINGS LTD	JPY	933 968 212	1 117 362 750	0.54
98 374	ASAHI INTECC CO LTD	JPY	297 255 410	261 281 344	0.13
591 878	ASAHI KASEI CORP	JPY	629 163 244	722 387 099	0.35
878 402	ASTELLAS PHARMA INC	JPY	1 478 202 591	1 699 268 669	0.83
58 200	AZBIL CORP	JPY	277 895 411	268 011 000	0.13
94 317	BANDAI NAMCO HOLDINGS INC	JPY	654 519 711	726 995 436	0.35
269 359	BRIDGESTONE CORP	JPY	1 063 033 768	1 361 609 745	0.66
111 359	BROTHER INDUSTRIES LTD	JPY	227 908 122	246 882 903	0.12
471 926	CANON INC	JPY	1 160 162 954	1 185 950 038	0.58
83 100	CAPCOM CO LTD	JPY	254 394 044	270 075 000	0.13
91 699	CASIO COMPUTER CO LTD	JPY	161 745 085	170 285 043	0.08
67 999	CENTRAL JAPAN RAILWAY CO	JPY	1 218 894 101	1 145 783 150	0.56
250 099	CHIBA BANK LTD	JPY	148 470 870	167 316 231	0.08
304 001	CHUBU ELECTRIC POWER CO INC	JPY	427 763 647	412 833 358	0.20
316 923	CHUGAI PHARMACEUTICAL CO LTD	JPY	1 298 159 000	1 395 095 046	0.68
513 667	CONCORDIA FINANCIAL GROUP LTD	JPY	203 794 159	209 062 469	0.10
9 400	COSMOS PHARMACEUTICAL CORP	JPY	154 074 385	153 220 000	0.07
190 844	CYBERAGENT INC	JPY	265 267 356	455 162 940	0.22
107 088	DAI NIPPON PRINTING CO LTD	JPY	245 816 689	251 549 712	0.12
47 813	DAIFUKU CO LTD	JPY	415 587 708	482 433 170	0.23
480 710	DAI-ICHI LIFE HOLDINGS INC	JPY	796 454 987	977 764 140	0.48
802 802	DAIICHI SANKYO CO LTD	JPY	2 181 772 768	1 922 309 389	0.93
117 585	DAIKIN INDUSTRIES LTD	JPY	2 097 678 080	2 432 833 650	1.18
30 903	DAITO TRUST CONSTRUCTION CO LTD	JPY	359 672 384	375 471 450	0.18
267 167	DAIWA HOUSE INDUSTRY CO LTD	JPY	822 832 947	891 001 945	0.43
932	DAIWA HOUSE REIT INVESTMENT CORP	JPY	252 368 139	305 230 000	0.15
681 560	DAIWA SECURITIES GROUP INC	JPY	341 947 076	415 819 756	0.20
204 439	DENSO CORP	JPY	1 051 788 622	1 549 443 181	0.75
102 050	DENTSU GROUP INC	JPY	352 502 455	405 648 750	0.20
13 652	DISCO CORP	JPY	365 048 029	463 485 400	0.23
142 661	EAST JAPAN RAILWAY CO	JPY	1 164 759 650	1 130 873 747	0.55
111 924	EISAI CO LTD	JPY	885 895 490	1 222 769 700	0.59
1 447 894	ENEOS HOLDINGS INC	JPY	664 909 237	673 125 921	0.33
90 519	FANUC CORP	JPY	1 974 472 697	2 425 456 605	1.18
27 521	FAST RETAILING CO LTD	JPY	1 972 176 333	2 301 581 230	1.12
59 920	FUJI ELECTRIC CO LTD	JPY	214 364 113	310 984 800	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
170 000	FUJIFILM HOLDINGS CORP	JPY	923 368 290	1 400 630 000	0.68
92 738	FUJITSU LTD	JPY	1 128 375 624	1 928 950 400	0.94
1 947	GLP J-REIT	JPY	303 629 289	373 045 200	0.18
19 510	GMO PAYMENT GATEWAY INC	JPY	212 189 240	282 309 700	0.14
110 207	HAKUHODO DY HOLDINGS INC	JPY	171 299 638	189 996 868	0.09
66 175	HAMAMATSU PHOTONICS KK	JPY	336 739 463	443 372 500	0.22
107 956	HANKYU HANSHIN HOLDINGS INC	JPY	398 064 199	369 749 300	0.18
20 400	HARMONIC DRIVE SYSTEMS INC	JPY	169 737 832	124 848 000	0.06
9 849	HIKARI TSUSHIN INC	JPY	225 799 874	192 153 990	0.09
135 594	HINO MOTORS LTD	JPY	121 100 159	132 475 338	0.06
15 295	HIROSE ELECTRIC CO LTD	JPY	208 371 102	248 543 750	0.12
24 118	HISAMITSU PHARMACEUTICAL CO INC	JPY	134 877 679	131 925 460	0.06
50 765	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	153 740 281	172 347 175	0.08
456 654	HITACHI LTD	JPY	1 839 373 723	2 904 776 094	1.41
101 209	HITACHI METALS LTD	JPY	149 185 487	214 967 916	0.10
769 192	HONDA MOTOR CO LTD	JPY	2 213 783 109	2 730 631 600	1.33
25 581	HOSHIZAKI CORP	JPY	231 974 330	241 484 640	0.12
175 895	HOYA CORP	JPY	1 863 635 112	2 590 933 350	1.26
127 228	HULIC CO LTD	JPY	138 286 564	159 035 000	0.08
49 800	IBIDEN CO LTD	JPY	242 887 486	298 302 000	0.14
98 364	IDEMITSU KOSAN CO LTD	JPY	272 164 640	263 910 612	0.13
69 453	IIDA GROUP HOLDINGS CO LTD	JPY	138 720 598	198 635 580	0.10
482 908	INPEX CORP	JPY	389 320 399	400 330 732	0.19
260 142	ISUZU MOTORS LTD	JPY	288 030 815	381 628 314	0.19
25 300	ITO EN LTD	JPY	163 866 545	166 727 000	0.08
560 862	ITOCHU CORP	JPY	1 453 790 009	1 794 758 400	0.87
45 342	ITOCHU TECHNO-SOLUTIONS CORP	JPY	151 397 776	155 976 480	0.08
68 066	JAPAN AIRLINES CO LTD	JPY	168 294 409	163 426 466	0.08
240 435	JAPAN EXCHANGE GROUP INC	JPY	541 983 697	593 874 450	0.29
3 298	JAPAN METROPOLITAN FUND INVEST	JPY	324 089 040	397 079 200	0.19
191 125	JAPAN POST BANK CO LTD	JPY	188 184 740	178 319 625	0.09
743 132	JAPAN POST HOLDINGS CO LTD	JPY	689 856 690	676 473 060	0.33
106 155	JAPAN POST INSURANCE CO LTD	JPY	196 423 741	218 042 370	0.11
588	JAPAN REAL ESTATE INVESTMENT CORP	JPY	371 360 174	401 604 000	0.20
566 120	JAPAN TOBACCO INC	JPY	1 248 060 959	1 188 002 820	0.58
231 930	JFE HOLDINGS INC	JPY	272 196 016	301 740 930	0.15
96 021	JSR CORP	JPY	231 341 994	322 630 560	0.16
211 977	KAJIMA CORP	JPY	289 127 221	298 251 639	0.14
63 425	KAKAKU.COM INC	JPY	169 845 288	212 790 875	0.10
332 181	KANSAI ELECTRIC POWER CO INC	JPY	385 158 308	351 945 770	0.17
83 564	KANSAI PAINT CO LTD	JPY	210 367 055	236 569 684	0.11
227 375	KAO CORP	JPY	1 811 216 252	1 554 108 125	0.75
761 029	KDDI CORP	JPY	2 347 608 320	2 636 965 485	1.28
48 499	KEIO CORP	JPY	330 573 962	316 698 470	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
60 963	KEISEI ELECTRIC RAILWAY CO LTD	JPY	220 099 159	216 113 835	0.10
91 820	KEYENCE CORP	JPY	4 021 879 886	5 148 347 400	2.49
68 622	KIKKOMAN CORP	JPY	405 749 531	502 999 260	0.24
80 934	KINTETSU GROUP HOLDINGS CO LTD	JPY	388 315 553	315 642 600	0.15
388 066	KIRIN HOLDINGS CO LTD	JPY	869 451 322	840 550 956	0.41
25 147	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	241 985 618	238 645 030	0.12
64 500	KOBE BUSSAN CO LTD	JPY	186 301 109	225 750 000	0.11
27 740	KOEI TECMO HOLDINGS CO LTD	JPY	122 688 571	150 350 800	0.07
49 306	KOITO MANUFACTURING CO LTD	JPY	286 870 178	340 704 460	0.17
413 134	KOMATSU LTD	JPY	1 080 968 880	1 140 456 407	0.55
44 041	KONAMI HOLDINGS CORP	JPY	222 158 503	293 753 470	0.14
15 724	KOSE CORP	JPY	250 961 415	274 855 520	0.13
484 727	KUBOTA CORP	JPY	916 234 564	1 089 181 569	0.53
46 551	KURITA WATER INDUSTRIES LTD	JPY	159 598 559	248 116 830	0.12
151 485	KYOCERA CORP	JPY	993 293 560	1 040 398 980	0.51
127 355	KYOWA KIRIN CO LTD	JPY	337 672 117	501 778 700	0.24
35 600	LASERTEC	JPY	373 484 610	768 604 000	0.37
23 616	LAWSON INC	JPY	129 956 914	121 386 240	0.06
105 825	LION CORP	JPY	236 889 061	199 162 650	0.10
125 641	LIXIL GROUP CORP	JPY	260 937 961	360 966 593	0.18
105 666	MAKITA CORP	JPY	457 445 004	552 633 180	0.27
737 937	MARUBENI CORP	JPY	517 555 121	712 920 936	0.35
268 294	MAZDA MOTOR CORP	JPY	225 999 533	280 098 936	0.14
37 617	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	192 376 112	184 323 300	0.09
86 502	MEDIPAL HOLDINGS CORP	JPY	188 076 072	183 557 244	0.09
57 644	MEIJI HOLDINGS CO LTD	JPY	433 171 464	383 332 600	0.19
48 177	MERCARI INC	JPY	198 739 883	284 244 300	0.14
171 311	MINEBEA MITSUMI INC	JPY	359 550 098	503 483 029	0.24
134 051	MISUMI GROUP INC	JPY	386 222 901	504 031 760	0.24
604 084	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	437 472 828	563 912 414	0.27
595 872	MITSUBISHI CORP	JPY	1 616 166 060	1 804 300 416	0.88
861 096	MITSUBISHI ELECTRIC CORP	JPY	1 281 586 641	1 388 517 300	0.67
558 003	MITSUBISHI ESTATE CO LTD	JPY	1 011 344 714	1 002 452 390	0.49
74 563	MITSUBISHI GAS CHEMICAL CO INC	JPY	142 976 976	175 670 428	0.09
311 481	MITSUBISHI HC CAPITAL INC	JPY	187 222 866	185 331 195	0.09
151 196	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	505 717 008	494 259 724	0.24
5 767 308	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	2 941 299 908	3 460 961 531	1.67
729 134	MITSUI & CO LTD	JPY	1 366 400 814	1 823 199 567	0.89
86 835	MITSUI CHEMICALS INC	JPY	237 253 833	333 012 225	0.16
432 671	MITSUI FUDOSAN CO LTD	JPY	992 402 348	1 113 262 483	0.54
41 400	MIURA CO LTD	JPY	205 783 393	199 341 000	0.10
1 138 107	MIZUHO FINANCIAL GROUP INC	JPY	1 700 967 827	1 806 744 863	0.88
118 242	MONOTARO CO LTD	JPY	251 101 856	310 976 460	0.15
210 022	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	676 006 196	673 750 576	0.33

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
271 063	MURATA MANUFACTURING CO LTD	JPY	1 916 698 402	2 299 156 366	1.12
208 143	M3 INC	JPY	1 121 913 971	1 688 664 159	0.82
53 096	NABTESCO CORP	JPY	195 454 608	223 003 200	0.11
115 873	NEC CORP	JPY	589 926 731	662 793 560	0.32
230 202	NEXON CO LTD	JPY	549 798 721	569 980 152	0.28
121 656	NGK INSULATORS LTD	JPY	204 092 754	226 766 784	0.11
38 836	NH FOODS LTD	JPY	172 111 019	167 771 520	0.08
210 982	NIDEC CORP	JPY	2 013 987 941	2 716 393 250	1.32
52 767	NINTENDO CO LTD	JPY	2 658 911 896	3 409 803 540	1.66
702	NIPPON BUILDING FUND INC	JPY	466 160 470	486 486 000	0.24
36 207	NIPPON EXPRESS CO LTD	JPY	239 565 263	306 311 220	0.15
335 545	NIPPON PAINT HOLDINGS CO LTD	JPY	493 676 170	506 001 860	0.25
975	NIPPON PROLOGIS REIT INC	JPY	296 383 800	344 662 500	0.17
23 191	NIPPON SHINYAKU CO LTD	JPY	194 448 863	204 312 710	0.10
403 541	NIPPON STEEL CORP	JPY	594 995 570	756 034 064	0.37
607 355	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 563 673 492	1 757 989 048	0.85
76 225	NIPPON YUSEN KK	JPY	171 815 221	429 146 750	0.21
58 162	NISSAN CHEMICAL CORP	JPY	309 009 703	316 401 280	0.15
1 095 294	NISSAN MOTOR CO LTD	JPY	631 396 340	603 835 582	0.29
93 355	NISSHIN SEIFUN GROUP INC	JPY	174 861 140	151 701 875	0.07
29 954	NISSIN FOODS HOLDINGS CO LTD	JPY	253 451 983	239 632 000	0.12
37 822	NITORI HOLDINGS CO LTD	JPY	702 655 204	743 580 520	0.36
71 174	NITTO DENKO CORP	JPY	499 349 555	590 032 460	0.29
1 449 299	NOMURA HOLDINGS INC	JPY	744 844 501	822 911 972	0.40
54 694	NOMURA REAL ESTATE HOLDINGS INC	JPY	123 621 044	154 127 692	0.07
2 002	NOMURA REAL ESTATE MASTER FUND INC	JPY	310 781 332	356 556 200	0.17
166 301	NOMURA RESEARCH INSTITUTE LTD	JPY	468 566 737	611 156 175	0.30
182 048	NSK LTD	JPY	171 922 544	170 943 072	0.08
297 780	NTT DATA CORP	JPY	419 721 367	516 052 740	0.25
306 330	OBAYASHI CORP	JPY	307 154 810	270 489 390	0.13
32 897	OBIC CO LTD	JPY	551 884 088	681 296 870	0.33
139 074	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	375 753 612	390 241 644	0.19
382 848	OJI HOLDINGS CORP	JPY	222 817 709	244 257 024	0.12
549 739	OLYMPUS CORP	JPY	1 007 335 622	1 213 823 712	0.59
87 586	OMRON CORP	JPY	634 671 547	771 632 660	0.37
174 493	ONO PHARMACEUTICAL CO LTD	JPY	475 432 671	432 568 147	0.21
18 164	ORACLE CORP JAPAN	JPY	192 753 729	154 394 000	0.08
94 359	ORIENTAL LAND	JPY	1 419 066 285	1 493 702 970	0.73
576 322	ORIX CORP	JPY	928 817 365	1 080 315 589	0.52
1 237	ORIX JREIT INC	JPY	235 293 008	264 470 600	0.13
176 915	OSAKA GAS CO LTD	JPY	356 768 932	366 037 135	0.18
53 804	OTSUKA CORP	JPY	265 038 301	313 677 320	0.15
184 258	OTSUKA HOLDINGS CO LTD	JPY	819 324 816	848 876 606	0.41
194 464	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	416 171 226	448 433 984	0.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 041 810	PANASONIC CORP	JPY	1 136 571 390	1 339 246 755	0.65
45 171	PEPTIDREAM INC	JPY	230 797 964	246 181 950	0.12
83 724	PERSOL HOLDINGS CO LTD	JPY	161 585 421	183 774 180	0.09
54 538	PIGEON CORP	JPY	232 773 941	170 703 940	0.08
43 243	POLA ORBIS HOLDINGS INC	JPY	103 721 868	126 874 962	0.06
408 476	RAKUTEN GROUP INC	JPY	422 554 351	512 228 904	0.25
640 128	RECRUIT HOLDINGS CO LTD	JPY	2 604 641 315	3 501 500 160	1.69
591 510	RENESAS ELECTRONICS CORP	JPY	571 480 765	710 403 510	0.35
1 007 385	RESONA HOLDINGS INC	JPY	424 559 541	430 354 872	0.21
316 301	RICOH CO LTD	JPY	293 636 639	394 427 347	0.19
17 065	RINNAI CORP	JPY	161 558 658	180 377 050	0.09
41 282	ROHM CO LTD	JPY	355 427 153	423 966 140	0.21
119 258	RYOHIN KEIKAKU CO LTD	JPY	249 515 650	277 871 140	0.13
169 930	SANTEN PHARMACEUTICAL CO LTD	JPY	303 475 381	259 992 900	0.13
114 871	SBI HOLDINGS INC/JAPAN	JPY	295 301 094	301 880 988	0.15
24 600	SCSK CORP	JPY	138 677 035	162 852 000	0.08
99 084	SECOM CO LTD	JPY	921 511 993	836 665 296	0.41
132 008	SEIKO EPSON CORP	JPY	203 992 672	257 943 632	0.13
179 877	SEKISUI CHEMICAL CO LTD	JPY	317 071 511	341 586 423	0.17
290 732	SEKISUI HOUSE LTD	JPY	584 310 965	662 432 862	0.32
355 463	SEVEN & I HOLDINGS CO LTD	JPY	1 392 399 832	1 882 887 511	0.91
151 058	SG HOLDINGS CO LTD	JPY	305 029 372	440 031 954	0.21
101 036	SHARP CORP/JAPAN	JPY	154 346 042	185 198 988	0.09
111 706	SHIMADZU CORP	JPY	366 504 990	479 777 270	0.23
35 031	SHIMANO INC	JPY	710 118 418	923 066 850	0.45
260 377	SHIMIZU CORP	JPY	226 982 981	221 841 204	0.11
167 093	SHIN-ETSU CHEMICAL CO LTD	JPY	2 310 059 818	3 104 587 940	1.51
124 982	SHIONOGI & CO LTD	JPY	745 553 020	723 770 762	0.35
188 707	SHISEIDO CO LTD	JPY	1 374 076 512	1 541 924 897	0.75
210 602	SHIZUOKA BANK LTD	JPY	165 471 034	180 907 118	0.09
27 023	SMC CORP	JPY	1 436 522 761	1 774 059 950	0.86
1 355 201	SOFTBANK CORP	JPY	1 845 140 014	1 969 784 654	0.96
591 628	SOFTBANK GROUP CORP	JPY	3 799 048 879	4 599 907 700	2.22
33 726	SOHGO SECURITY SERVICES CO LTD	JPY	174 247 175	170 653 560	0.08
149 745	SOMPO HOLDINGS INC	JPY	607 027 296	614 852 970	0.30
595 004	SONY GROUP CORP	JPY	4 899 533 216	6 434 968 260	3.12
40 488	SQUARE ENIX HOLDINGS CO LTD	JPY	233 033 319	223 088 880	0.11
61 392	STANLEY ELECTRIC CO LTD	JPY	184 536 784	197 375 280	0.10
290 279	SUBARU CORP	JPY	684 940 303	636 146 429	0.31
130 512	SUMCO CORP	JPY	244 891 027	355 645 200	0.17
702 994	SUMITOMO CHEMICAL CO LTD	JPY	316 923 471	414 063 466	0.20
531 295	SUMITOMO CORP	JPY	780 816 804	790 566 960	0.38
84 448	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	144 748 354	196 594 944	0.10
355 905	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	498 475 122	583 328 295	0.28

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
116 653	SUMITOMO METAL MINING CO LTD	JPY	437 531 915	504 524 225	0.25
615 852	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	2 156 876 485	2 358 713 160	1.15
159 373	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	556 191 311	562 267 944	0.27
146 042	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	510 621 245	579 786 740	0.28
65 653	SUNTORY BEVERAGE & FOOD LTD	JPY	272 573 091	274 429 540	0.13
173 781	SUZUKI MOTOR CORP	JPY	802 058 123	816 944 481	0.40
79 053	SYSMEX CORP	JPY	726 355 358	1 043 499 600	0.51
90 037	TAISEI CORP	JPY	348 771 442	327 734 680	0.16
16 058	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	119 711 481	95 545 100	0.05
71 476	TAIYO NIPPON SANSO CORP	JPY	140 144 965	162 750 852	0.08
743 797	TAKEDA PHARMACEUTICAL CO LTD	JPY	2 868 556 604	2 766 181 043	1.34
253 812	T&D HOLDINGS INC	JPY	310 009 140	364 474 032	0.18
61 114	TDK CORP	JPY	737 033 533	824 427 860	0.40
304 638	TERUMO CORP	JPY	1 165 746 900	1 371 480 276	0.67
56 839	THK CO LTD	JPY	167 996 736	188 421 285	0.09
105 600	TIS INC	JPY	240 530 551	299 587 200	0.15
89 114	TOBU RAILWAY CO LTD	JPY	291 575 445	255 935 408	0.12
52 838	TOHO CO LTD/TOKYO	JPY	216 444 082	241 998 040	0.12
34 881	TOHO GAS CO LTD	JPY	180 804 490	189 752 640	0.09
201 651	TOHOKU ELECTRIC POWER CO INC	JPY	209 115 611	175 436 370	0.09
298 127	TOKIO MARINE HOLDINGS INC	JPY	1 581 269 503	1 522 832 716	0.74
17 438	TOKYO CENTURY CORP	JPY	103 423 872	104 104 860	0.05
720 250	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	284 784 932	237 682 500	0.12
70 442	TOKYO ELECTRON LTD	JPY	2 019 954 727	3 386 851 360	1.65
177 409	TOKYO GAS CO LTD	JPY	437 558 464	372 026 673	0.18
235 864	TOKYU CORP	JPY	377 894 851	356 390 504	0.17
123 711	TOPPAN INC	JPY	211 845 843	220 824 135	0.11
654 240	TORAY INDUSTRIES INC	JPY	428 126 028	483 548 784	0.23
193 369	TOSHIBA CORP	JPY	654 883 957	929 138 045	0.45
122 691	TOSOH CORP	JPY	203 395 530	235 075 956	0.11
66 819	TOTO LTD	JPY	334 159 882	384 209 250	0.19
41 901	TOYO SUISAN KAISHA LTD	JPY	206 108 177	179 126 775	0.09
69 145	TOYOTA INDUSTRIES CORP	JPY	478 215 863	664 483 450	0.32
1 000 640	TOYOTA MOTOR CORP	JPY	7 281 609 296	9 716 214 400	4.71
100 238	TOYOTA TSUSHO CORP	JPY	362 382 890	526 249 500	0.26
63 035	TREND MICRO INC/JAPAN	JPY	357 178 506	366 863 700	0.18
18 686	TSURUHA HOLDINGS INC	JPY	253 097 484	241 236 260	0.12
190 357	UNICHARM CORP	JPY	786 245 640	850 895 790	0.41
1 398	UNITED URBAN INVESTMENT CORP	JPY	209 803 088	224 658 600	0.11
103 495	USS CO LTD	JPY	203 439 557	200 573 310	0.10
44 536	WELCIA HOLDINGS CO LTD	JPY	158 500 477	161 665 680	0.08
76 687	WEST JAPAN RAILWAY CO	JPY	523 890 156	485 735 458	0.24
60 503	YAKULT HONSHA CO LTD	JPY	359 597 501	380 563 870	0.18
319 245	YAMADA DENKI CO LTD	JPY	167 014 643	163 772 685	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
63 301	YAMAHA CORP	JPY	345 544 121	381 705 030	0.19
132 156	YAMAHA MOTOR CO LTD	JPY	268 891 121	399 111 120	0.19
137 493	YAMATO HOLDINGS CO LTD	JPY	336 607 082	434 477 880	0.21
113 208	YASKAWA ELECTRIC CORP	JPY	478 587 810	614 719 440	0.30
107 760	YOKOGAWA ELECTRIC CORP	JPY	205 738 832	178 881 600	0.09
1 251 749	Z HOLDINGS CORP	JPY	635 687 670	696 973 843	0.34
58 844	ZOZO INC	JPY	159 543 927	222 136 100	0.11
	Total Shares		**174 466 830 750**	**205 330 195 850**	**99.75**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**174 466 830 750**	**205 330 195 850**	**99.75**
Other transferable securities					
	Shares				
142 900	NIHON M&A CENTER INC	JPY	370 421 641	411 694 900	0.20
	Total Shares		**370 421 641**	**411 694 900**	**0.20**
Total Other transferable securities			**370 421 641**	**411 694 900**	**0.20**
Total Investments			**174 837 252 391**	**205 741 890 750**	**99.95**

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

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	10.26
Automobiles and Parts	9.89
Leisure Goods	6.73
Pharmaceuticals and Biotechnology	6.48
Industrial Support Services	6.04
Electronic and Electrical Equipment	5.98
Industrial Engineering	5.97
Software and Computer Services	5.11
Banks	4.54
Chemicals	3.97
Retailers	3.48
Travel and Leisure	3.41
Telecommunications Service Providers	3.19
Personal Care, Drug and Grocery Stores	2.60
Industrial Transportation	2.20
Investment Banking and Brokerage Services	1.90
Medical Equipment and Services	1.89
Real Estate Investment and Services	1.85
Real Estate Investment Trusts	1.43
Non-life Insurance	1.37
Media	1.35
Food Producers	1.28
Household Goods and Home Construction	1.28
Beverages	1.17
Construction and Materials	1.11
General Industrials	1.04
Industrial Metals and Mining	0.86
Life Insurance	0.76
Oil, Gas and Coal	0.65
Tobacco	0.58
Electricity	0.57
Gas, Water and Multi-utilities	0.45
Consumer Services	0.35
Industrial Materials	0.12
Personal Goods	0.05
Finance and Credit Services	0.04
	99.95

Geographical classification	%
Japan	99.95
	99.95

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					
13 643	ADIDAS AG - REG - REG	EUR	4 973 017	5 078 661	2.29
807	ADYEN NV	EUR	1 822 780	1 971 942	0.89
144 948	AIRBUS SE	EUR	17 401 722	18 640 166	8.39
3 204	ALPHABET CLASS - A	USD	7 551 347	7 823 495	3.52
61 259	AMADEUS IT GROUP SA - A	EUR	4 089 552	4 309 423	1.94
443 920	AURIZON HOLDINGS LTD	AUD	1 303 411	1 239 752	0.56
67 654	BANQUE CANTONALE VAUDOISE	CHF	6 419 159	6 082 089	2.74
111 566	BASF SE - REG	EUR	9 446 858	8 790 419	3.96
177 135	BAYER AG	EUR	11 108 306	10 757 398	4.85
62 526	BNP PARIBAS SA	EUR	3 375 484	3 920 288	1.77
48 670	CONSOLIDATED EDISON INC	USD	3 595 253	3 490 612	1.57
14 694	COVESTRO AG	EUR	961 977	948 999	0.43
12 127	DEUTSCHE BOERSE AG	EUR	2 060 479	2 116 943	0.95
2 930	DISCO CORP	JPY	1 017 917	896 238	0.40
101 099	EISAI CO LTD	JPY	6 834 480	9 951 406	4.48
24 159	FAST RETAILING CO LTD	JPY	20 824 902	18 203 595	8.20
29 986	FLEETCOR TECHNOLOGIES INC	USD	7 886 318	7 678 215	3.46
12 106	HEINEKEN HOLDING NV	EUR	1 247 080	1 219 585	0.55
131 976	HEWLETT PACKARD ENTERPRISE CO	USD	1 908 373	1 924 210	0.87
23 950	HONEYWELL INTERNATIONAL INC	USD	5 180 146	5 253 433	2.37
161 097	IHI CORP	JPY	3 232 987	3 826 035	1.72
225 416	INFINEON TECHNOLOGIES AG - REG	EUR	9 079 737	9 040 791	4.07
7 417	KEYENCE CORP	JPY	3 530 322	3 746 925	1.69
25 662	KONAMI HOLDINGS CORP	JPY	1 687 722	1 542 171	0.69
38 252	MAEDA ROAD CONSTRUCTION CO LTD	JPY	773 705	752 012	0.34
46 005	MARATHON PETROLEUM CORP	USD	2 821 947	2 779 622	1.25
50 308	MERCK KGAA	EUR	8 509 845	9 647 064	4.35
114 579	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	3 467 488	3 374 707	1.52
38 451	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	11 168 941	10 531 099	4.74
4 309	NETFLIX INC	USD	2 232 321	2 276 057	1.03
1 802	NINTENDO CO LTD	JPY	1 046 063	1 049 151	0.47
375 256	NOKIA OYJ	EUR	2 033 770	2 009 470	0.91
35 200	PUMA SE	EUR	3 980 173	4 197 327	1.89
28 749	SAN-A CO LTD	JPY	1 239 058	1 093 078	0.49
59 140	SAP SE	EUR	8 216 037	8 334 740	3.75
67 476	SAPPORO HOLDINGS LTD	JPY	1 451 171	1 405 573	0.63
57 926	SIEMENS AG - REG	EUR	9 428 930	9 178 952	4.14
182 094	SIEMENS HEALTHINEERS AG	EUR	10 486 170	11 160 052	5.03
27 397	SYNCHRONY FINANCIAL	USD	1 341 631	1 329 302	0.60
46 404	TAKEDA PHARMACEUTICAL CO LTD	JPY	1 579 566	1 554 883	0.70
25 136	TDK CORP	JPY	3 182 936	3 055 092	1.38
133 158	TECHNIP ENERGIES NV	EUR	2 071 245	1 825 464	0.82
18 145	TELIA CO AB	EUR	82 065	80 586	0.04

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)				
14 963	TOKMANNI GROUP CORP	EUR	419 928	413 805	0.19
90 061	TOKUYAMA CORP	JPY	1 936 672	1 835 462	0.83
59 015	TOYOTA MOTOR CORP	JPY	4 533 762	5 162 948	2.33
	Total Shares		**218 542 753**	**221 499 237**	**99.79**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**218 542 753**	**221 499 237**	**99.79**
	Total Investments		**218 542 753**	**221 499 237**	**99.79**

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	19.40
Software and Computer Services	9.22
Aerospace and Defense	8.40
Retailers	8.39
General Industrials	8.23
Technology Hardware and Equipment	6.32
Chemicals	5.21
Industrial Support Services	4.95
Non-life Insurance	4.74
Banks	4.51
Personal Goods	4.18
Automobiles and Parts	2.33
Oil, Gas and Coal	2.07
Industrial Engineering	1.92
Electronic and Electrical Equipment	1.69
Electricity	1.57
Beverages	1.18
Leisure Goods	1.17
Telecommunications Service Providers	1.06
Investment Banking and Brokerage Services	0.95
Telecommunications Equipment	0.91
Industrial Transportation	0.56
Personal Care, Drug and Grocery Stores	0.49
Construction and Materials	0.34
	99.79

Geographical classification	%
Germany	40.44
Japan	25.88
United States of America	14.67
Netherlands	10.66
Switzerland	2.74
Spain	1.94
France	1.77
Finland	1.09
Australia	0.56
Sweden	0.04
	99.79

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					
23 176	ABCAM PLC	GBP	334 396	320 061	0.13
28 709	ADMIRAL GROUP PLC	GBP	829 274	902 611	0.37
10 455	A.G. BARR PLC	GBP	54 543	54 157	0.02
28 455	AGGREKO PLC	GBP	228 604	245 282	0.10
137 785	AIRTEL AFRICA PLC	GBP	102 462	106 163	0.04
32 378	AJ BELL PLC	GBP	137 596	140 456	0.06
2 730	ALPHA FX GROUP PLC	GBP	41 501	41 906	0.02
151 442	ANGLO AMERICAN PLC	GBP	4 152 289	4 350 171	1.77
38 335	ANTOFAGASTA PLC	GBP	607 384	550 299	0.22
30 890	AO WORLD PLC	GBP	99 423	78 152	0.03
42 414	ARGO BLOCKCHAIN PLC	GBP	59 910	52 169	0.02
44 765	ASCENTIAL PLC	GBP	156 278	186 222	0.08
49 887	ASHMORE GROUP PLC	GBP	204 370	192 065	0.08
49 918	ASHTEAD GROUP PLC	GBP	1 977 312	2 677 602	1.09
7 764	ASOS PLC	GBP	383 480	385 094	0.16
39 580	ASSOCIATED BRITISH FOODS PLC	GBP	917 446	877 093	0.36
297 252	ASSURA PLC	GBP	218 593	220 115	0.09
7 789	ASTON MARTIN LAGONDA GLOBAL HOLDINGS PLC	GBP	147 161	146 238	0.06
145 840	ASTRAZENECA PLC	GBP	10 863 917	12 663 288	5.14
4 444	AUCTION TECHNOLOGY GROUP PLC	GBP	57 277	51 195	0.02
107 657	AUTO TRADER GROUP PLC	GBP	598 864	681 899	0.28
28 155	AVACTA GROUP PLC	GBP	59 816	49 722	0.02
84 646	AVAST PLC	GBP	402 409	414 596	0.17
13 384	AVEVA GROUP	GBP	465 571	496 279	0.20
436 530	AVIVA PLC	GBP	1 708 949	1 771 875	0.72
3 447	AVON RUBBER PLC	GBP	112 460	90 174	0.04
56 172	BABCOCK INTERNATIONAL GROUP PLC	GBP	188 630	162 899	0.07
358 265	BAE SYSTEMS PLC	GBP	1 834 854	1 870 143	0.76
16 737	BAKKAVOR GRP	GBP	22 344	21 624	0.01
76 630	BALFOUR BEATTY PLC	GBP	224 165	234 948	0.10
1 774 686	BARCLAYS PLC	GBP	3 080 782	3 036 843	1.23
113 134	BARRATT DEVELOPMENTS PLC	GBP	801 557	786 508	0.32
67 686	BEAZLEY PLC	GBP	252 117	224 988	0.09
13 708	BELLWAY PLC	GBP	459 154	444 139	0.18
13 516	BERKELEY GROUP HOLDINGS	GBP	605 296	621 060	0.25
234 651	BHP GROUP PLC	GBP	4 823 567	4 998 066	2.03
33 953	BIFFA PLC	GBP	87 819	110 347	0.04
18 372	BIG YELLOW GROUP PLC	GBP	209 591	240 122	0.10
9 016	BLUE PRISM GROUP PLC	GBP	111 339	73 030	0.03
94 512	B&M EUROPEAN VALUE RETAIL SA	GBP	484 356	541 743	0.22
21 271	BODYCOTE PLC	GBP	165 875	180 059	0.07
81 432	BOOHOO GROUP PLC	GBP	262 358	252 765	0.10
2 233 198	BP PLC	GBP	7 485 783	7 034 574	2.86
159 365	BREEDON GROUP PLC	GBP	147 963	171 795	0.07

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)				
33 719	BREWIN DOLPHIN HOLDINGS PLC	GBP	108 411	117 174	0.05
253 821	BRITISH AMERICAN TOBACCO PLC	GBP	7 075 515	7 106 988	2.89
104 208	BRITISH LAND CO PLC	GBP	532 932	515 725	0.21
29 676	BRITVIC PLC	GBP	256 953	278 064	0.11
974 561	BT GROUP PLC	GBP	1 582 029	1 890 648	0.77
37 444	BUNZL PLC	GBP	854 563	894 537	0.36
44 981	BURBERRY GROUP PLC	GBP	891 626	929 307	0.38
22 146	BURFORD CAPITAL LTD	GBP	187 787	164 766	0.07
55 469	CAIRN ENERGY PLC	GBP	98 438	80 818	0.03
76 603	CAIRN HOMES PLC	GBP	72 233	70 092	0.03
94 555	CAPITAL & COUNTIES PROPERTIES PLC	GBP	176 491	152 517	0.06
11 329	CARETECH HOLDINGS PLC	GBP	60 620	68 767	0.03
20 043	CARNIVAL PLC	GBP	394 996	332 874	0.14
44 677	C&C GROUP PLC	GBP	121 489	108 565	0.04
128 426	CENTAMIN PLC	GBP	157 230	129 967	0.05
653 307	CENTRICA PLC	GBP	400 576	336 192	0.14
13 114	CERES POWER HOLDINGS PLC	GBP	134 059	138 615	0.06
31 431	CHEMRING GROUP PLC	GBP	82 416	90 364	0.04
3 144	CLARKSON PLC	GBP	88 263	100 294	0.04
14 779	CLINIGEN GROUP PLC	GBP	118 148	91 482	0.04
7 352	CLIPPER LOGISTICS PLC	GBP	59 502	59 184	0.02
16 894	CLOSE BROTHERS GROUP PLC	GBP	256 395	255 944	0.10
20 474	CLS HOLDINGS PLC	GBP	48 125	49 240	0.02
12 919	CMC MARKETS PLC	GBP	54 819	59 427	0.02
161 380	COATS GROUP PLC	GBP	101 768	109 900	0.04
22 233	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	863 480	954 698	0.39
22 228	COCA-COLA HBC AG	GBP	534 419	581 040	0.24
198 358	COMPASS GROUP PLC	GBP	3 068 978	3 019 009	1.23
8 553	COMPUTACENTER PLC	GBP	193 890	219 983	0.09
18 358	CONDUIT HOLDINGS LTD	GBP	91 660	96 380	0.04
20 864	CONTOURGLOBAL PLC	GBP	41 963	40 268	0.02
178 988	CONVATEC GROUP PLC	GBP	361 632	430 645	0.18
58 286	COUNTRYSIDE PROPERTIES PLC	GBP	272 303	275 460	0.11
5 858	CRANSWICK PLC	GBP	208 228	232 563	0.09
28 544	CREST NICHOLSON HOLDINGS PLC	GBP	108 949	119 714	0.05
15 836	CRODA INTERNATIONAL PLC	GBP	1 000 610	1 166 796	0.47
7 230	CVS GROUP PLC	GBP	123 811	174 605	0.07
17 191	DAILY MAIL & GENERAL TRUST PLC	GBP	150 587	165 721	0.07
11 258	DCC PLC	GBP	719 951	666 248	0.27
12 021	DECHRA PHARMACEUTICALS PLC	GBP	430 068	525 318	0.21
43 556	DELIVEROO PLC	GBP	113 272	125 616	0.05
12 461	DERWENT LONDON PLC	GBP	412 809	413 705	0.17
28 734	DFS FURNITURE PLC	GBP	74 004	80 455	0.03
259 019	DIAGEO PLC	GBP	8 029 863	8 964 648	3.64

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)				
13 839	DIPLOMA PLC	GBP	345 703	401 885	0.16
150 305	DIRECT LINE INSURANCE GROUP PLC	GBP	452 144	428 369	0.17
9 939	DISCOVERIE GROUP PLC	GBP	90 473	94 122	0.04
88 690	DIVERSIFIED GAS & OIL PLC	GBP	98 660	93 302	0.04
110 154	DIXONS CARPHONE PLC	GBP	149 822	143 421	0.06
51 566	DOMINO'S PIZZA GROUP PLC	GBP	180 503	200 385	0.08
51 106	DR. MARTENS PLC	GBP	235 059	227 422	0.09
13 136	DRAPER ESPRIT PLC	GBP	102 285	118 749	0.05
45 642	DRAX GROUP PLC	GBP	168 750	193 613	0.08
152 565	DS SMITH PLC	GBP	597 888	637 569	0.26
12 619	DUNELM GROUP PLC	GBP	165 333	179 064	0.07
35 521	EASYJET PLC	GBP	357 663	317 842	0.13
52 211	ELECTROCOMPONENTS PLC	GBP	489 112	537 251	0.22
64 625	ELEMENTIS PLC	GBP	93 127	97 390	0.04
6 471	EMIS GROUP PLC	GBP	74 993	74 417	0.03
11 021	ENERGEAN OIL & GAS PLC	GBP	88 689	78 690	0.03
65 038	ENTAIN PLC	GBP	932 071	1 135 238	0.46
4 225	ERGOMED PLC	GBP	54 411	49 644	0.02
33 618	ESSENTRA PLC	GBP	108 288	103 880	0.04
61 298	EURASIA MINING PLC	GBP	13 434	12 192	0.00
12 142	EUROMONEY INSTITUTIONAL INVESTOR PLC	GBP	118 782	123 606	0.05
60 255	EVRAZ PLC	GBP	340 482	356 710	0.14
102 328	EXPERIAN PLC	GBP	2 681 855	2 850 858	1.16
9 705	FDM GROUP HOLDINGS PLC	GBP	96 331	98 991	0.04
25 794	FERGUSON PLC	GBP	2 167 590	2 592 297	1.05
33 424	FERREXPO PLC	GBP	114 362	142 988	0.06
11 392	FEVERTREE DRINKS PLC	GBP	269 744	293 116	0.12
5 009	FINABLR PLC	GBP	8 227	552	0.00
2 156	FIRST DERIVATIVES PLC	GBP	60 114	48 941	0.02
135 502	FIRSTGROUP PLC	GBP	110 022	110 976	0.05
4 171	FOCUSRITE PLC	GBP	48 652	54 536	0.02
25 403	FORTERRA PLC	GBP	66 640	68 588	0.03
24 198	FRASERS GROUP PLC	GBP	111 892	145 793	0.06
20 467	FRESNILLO PLC	GBP	184 220	157 923	0.06
2 837	FRONTIER DEVELOPMENTS PLC	GBP	76 616	65 535	0.03
12 597	FUTURE PLC	GBP	258 997	394 538	0.16
3 641	GAMES WORKSHOP GROUP PLC	GBP	340 937	415 074	0.17
9 743	GAMESYS GROUP PLC	GBP	152 991	179 661	0.07
8 605	GAMMA COMMUNICATIONS PLC	GBP	141 794	171 240	0.07
20 067	GB GROUP PLC	GBP	164 291	165 653	0.07
50 552	GCP STUDENT LIVING PLC	GBP	82 881	81 389	0.03
27 461	GENUIT GROUP PLC	GBP	148 456	168 061	0.07
7 256	GENUS PLC	GBP	325 409	359 898	0.15
556 519	GLAXOSMITHKLINE PLC	GBP	7 777 977	7 899 231	3.21

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)				
1 215 392	GLENCORE PLC	GBP	3 401 251	3 761 031	1.53
3 680	GLOBALDATA PLC	GBP	52 080	58 512	0.02
23 961	GRAFTON GROUP PLC	GBP	249 956	274 833	0.11
74 992	GRAINGER PLC	GBP	209 739	213 727	0.09
28 205	GREAT PORTLAND ESTATES PLC	GBP	196 343	200 114	0.08
436 925	GREATLAND GOLD PLC	GBP	113 261	76 899	0.03
11 282	GREGGS PLC	GBP	240 053	292 768	0.12
22 122	HALFORDS GROUP PLC	GBP	88 969	95 390	0.04
42 178	HALMA PLC	GBP	997 898	1 135 432	0.46
467 035	HAMMERSON PLC	GBP	203 937	173 877	0.07
5 141	HARBOUR ENERGY PLC	GBP	20 966	19 382	0.01
30 564	HARGREAVES LANSDOWN PLC	GBP	504 410	485 662	0.20
186 883	HAYS PLC	GBP	294 250	296 396	0.12
46 662	HELIOS TOWERS PLC	GBP	75 496	76 059	0.03
17 840	HIKMA PHARMACEUTICALS PLC	GBP	398 113	436 366	0.18
8 848	HILL & SMITH HOLDINGS PLC	GBP	123 679	132 189	0.05
7 283	HILTON FOOD GROUP PLC	GBP	83 031	79 676	0.03
39 310	HISCOX LTD	GBP	357 667	326 902	0.13
34 826	HOCHSCHILD MINING PLC	GBP	67 771	53 423	0.02
32 481	HOMESERVE PLC	GBP	359 391	310 356	0.13
66 978	HOWDEN JOINERY GROUP PLC	GBP	480 736	546 942	0.22
2 305 340	HSBC HOLDINGS PLC	GBP	10 592 682	9 620 184	3.91
42 185	HUTCHINSON CHINA MEDITECH LIMITED	GBP	180 183	235 392	0.10
45 502	IBSTOCK PLC	GBP	100 745	97 101	0.04
26 068	IDEAGEN PLC	GBP	69 056	69 080	0.03
41 140	IG GROUP HOLDINGS PLC	GBP	348 893	348 456	0.14
31 673	IMI PLC	GBP	444 841	544 776	0.22
8 544	IMPAX ASSET MANAGEMENT GROUP PLC	GBP	75 851	95 693	0.04
105 478	IMPERIAL BRANDS PLC	GBP	1 668 381	1 642 292	0.67
43 693	INCHCAPE PLC	GBP	315 657	335 781	0.14
81 616	INDIVIOR PLC	GBP	104 715	126 178	0.05
166 995	INFORMA PLC	GBP	949 775	837 647	0.34
30 920	INGRAFIN HOLDINGS PLC	GBP	157 602	159 238	0.06
20 855	INTERCONTINENTAL HOTELS GROUP PLC	GBP	1 044 722	1 003 126	0.41
32 676	INTERMEDIATE CAPITAL GROUP PLC	GBP	602 285	694 038	0.28
17 931	INTERTEK GROUP PLC	GBP	1 043 074	991 584	0.40
77 335	INVESTEC PLC	GBP	211 309	222 957	0.09
118 027	IP GROUP PLC	GBP	133 591	137 383	0.06
45 883	ITM POWER PLC	GBP	200 749	208 951	0.08
402 499	ITV PLC	GBP	474 054	505 337	0.21
84 571	IWG PLC	GBP	289 666	254 220	0.10
11 157	J D WETHERSPOON PLC	GBP	144 542	131 429	0.05
193 808	J SAINSBURY PLC	GBP	450 220	526 770	0.21
15 031	JAMES HALSTEAD PLC	GBP	75 874	78 161	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)				
55 014	JD SPORTS FASHION PLC	GBP	458 639	505 579	0.21
18 355	JET2 PLC	GBP	239 476	217 231	0.09
54 869	JOHN LAING GROUP PLC	GBP	177 313	219 366	0.09
76 474	JOHN WOOD GROUP PLC	GBP	229 663	168 013	0.07
22 102	JOHNSON MATTHEY PLC	GBP	685 321	679 194	0.28
115 336	JRP GROUP PLC	GBP	106 939	107 435	0.04
13 313	JTC PLC	GBP	82 291	81 875	0.03
61 445	JUPITER FUND MANAGEMENT PLC	GBP	168 685	173 275	0.07
8 594	KAINOS GROUP PLC	GBP	110 294	126 762	0.05
10 418	KAPE TECHNOLOGIES PLC	GBP	31 446	31 046	0.01
7 098	KEYWORDS STUDIOS PLC	GBP	173 291	176 740	0.07
234 571	KINGFISHER PLC	GBP	749 268	855 011	0.35
27 109	LANCASHIRE HOLDINGS LTD	GBP	184 338	166 043	0.07
83 467	LAND SECURITIES GROUP PLC	GBP	608 888	563 736	0.23
59 163	LEARNING TECHNOLOGIES GROUP PLC	GBP	93 824	111 286	0.05
662 972	LEGAL & GENERAL GROUP PLC	GBP	1 774 408	1 707 816	0.69
6 784	LIONTRUST ASSET MANAGEMENT PLC	GBP	100 712	127 539	0.05
7 883 005	LLOYDS BANKING GROUP PLC	GBP	3 561 669	3 680 575	1.50
35 983	LONDON STOCK EXCHANGE GROUP PLC	GBP	2 694 590	2 867 845	1.17
101 074	LONDONMETRIC PROPERTY PLC	GBP	226 520	233 885	0.10
69 085	LXI REIT PLC	GBP	91 069	92 021	0.04
6 746	MAJESTIC WINE PLC	GBP	46 804	54 440	0.02
171 293	MAN GROUP PLC	GBP	268 587	308 242	0.13
217 358	MARKS & SPENCER GROUP PLC	GBP	353 687	318 321	0.13
22 226	MARSHALLS PLC	GBP	154 760	152 470	0.06
73 366	MARSTON'S PLC	GBP	65 685	64 525	0.03
53 240	MEDICLINIC INTERNATIONAL PLC	GBP	156 321	158 229	0.06
86 807	MEGGITT PLC	GBP	403 826	400 354	0.16
539 751	MELROSE INDUSTRIES PLC	GBP	902 577	837 154	0.34
288 849	M&G PLC	GBP	612 736	661 175	0.27
40 505	MICRO FOCUS INTERNATIONAL PLC	GBP	259 570	221 562	0.09
28 489	MITCHELLS & BUTLERS PLC	GBP	84 172	79 370	0.03
158 556	MITIE GROUP PLC	GBP	110 820	107 818	0.04
53 945	MONDI PLC	GBP	995 718	1 025 494	0.42
59 645	MONEYSUPERMARKET.COM GROUP PLC	GBP	167 976	153 049	0.06
22 425	MOONPIG GROUP PLC	GBP	101 649	96 158	0.04
31 705	MORGAN ADVANCED MATERIALS PLC	GBP	95 090	111 919	0.05
4 481	MORGAN SINDALL GROUP PLC	GBP	85 276	96 566	0.04
4 726	MORTGAGE ADVICE BUREAU HOLDINGS LTD	GBP	57 673	55 767	0.02
59 356	NATIONAL EXPRESS GROUP PLC	GBP	177 118	158 243	0.06
423 840	NATIONAL GRID PLC	GBP	3 732 891	3 902 719	1.59
588 740	NATWEST GROUP PLC	GBP	1 155 307	1 196 320	0.49
34 317	NCC GROUP PLC	GBP	96 833	100 892	0.04
29 941	NETWORK INTERNATIONAL HOLDINGS PLC	GBP	129 381	109 494	0.04

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)				
8 233	NEXT FIFTEEN COMMUNICATIONS GROUP PLC	GBP	71 747	79 531	0.03
14 771	NEXT PLC	GBP	1 074 695	1 160 410	0.47
38 045	NINETY ONE PLC	GBP	88 534	83 775	0.03
1 810	NMC HEALTH PLC	GBP	47 017	-	0.00
67 385	OCADO GROUP PLC	GBP	1 339 032	1 349 722	0.55
16 100	ON THE BEACH GROUP PLC	GBP	55 912	51 520	0.02
41 809	OSB GROUP PLC	GBP	180 805	193 994	0.08
6 959	OXFORD BIOMEDICA PLC	GBP	69 769	90 467	0.04
6 065	OXFORD INSTRUMENTS PLC	GBP	112 118	140 102	0.06
36 509	PAGEGROUP PLC	GBP	187 550	204 085	0.08
29 100	PARAGON BANKING GROUP PLC	GBP	132 181	148 265	0.06
84 017	PEARSON PLC	GBP	652 044	697 341	0.28
46 898	PENNON GROUP PLC	GBP	461 594	532 527	0.22
35 451	PERSIMMON PLC	GBP	1 033 493	1 048 641	0.43
307 756	PETROPAVLOVSK PLC	GBP	85 575	72 815	0.03
55 550	PETS AT HOME GROUP PLC	GBP	207 283	253 308	0.10
91 032	PHOENIX GROUP HOLDINGS PLC	GBP	648 387	615 740	0.25
34 362	PLAYTECH PLC	GBP	154 865	146 107	0.06
11 871	PLUS500 LTD	GBP	158 961	158 478	0.06
8 773	POLAR CAPITAL HOLDINGS PLC	GBP	71 089	72 904	0.03
31 041	POLYMETAL INTERNATIONAL PLC	GBP	473 655	482 532	0.20
1 527	PPHE HOTEL GROUP LTD	GBP	24 824	26 020	0.01
76 020	PREMIER FOODS PLC	GBP	73 913	83 318	0.03
147 568	PRIMARY HEALTH PROPERTIES PLC	GBP	218 632	227 107	0.09
28 177	PROVIDENT FINANCIAL PLC	GBP	79 378	65 371	0.03
290 593	PRUDENTIAL PLC	GBP	4 246 011	3 991 295	1.62
18 740	PURETECH HEALTH PLC	GBP	68 182	63 903	0.03
30 960	PZ CUSSONS PLC	GBP	76 174	75 697	0.03
63 800	QINETIQ GROUP PLC	GBP	205 054	219 217	0.09
193 173	QUILTER PLC	GBP	296 137	287 345	0.12
6 492	RATHBONE BROTHERS PLC	GBP	117 179	117 635	0.05
35 784	REACH PLC	GBP	93 914	98 406	0.04
81 829	RECKITT BENCKISER GROUP PLC	GBP	5 254 211	5 234 601	2.13
27 341	REDDE NORTHGATE PLC	GBP	105 512	109 091	0.04
28 564	REDROW PLC	GBP	181 106	174 755	0.07
220 245	RELX PLC	GBP	4 086 302	4 226 502	1.72
5 203	RENALYTIX PLC	GBP	58 564	56 192	0.02
233 425	RENEWABLES INFRASTRUCTURE GROUP	GBP	294 068	298 784	0.12
6 634	RENEWABLES INFRASTRUCTURE GROUP LTD - RIGHTS - 23/03/2021	GBP	-	-	0.00
3 801	RENISHAW PLC	GBP	216 285	187 237	0.08
206 571	RENTOKIL INITIAL PLC	GBP	1 003 587	1 022 526	0.42
84 995	RESTAURANT GROUP PLC	GBP	102 974	108 964	0.04
3 903	RHI MAGNESITA NV	GBP	162 706	158 072	0.06
97 275	RIGHTMOVE PLC	GBP	581 577	631 704	0.26

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)					
119 980	RIO TINTO PLC	GBP	6 733 272	7 137 610	2.90
929 643	ROLLS-ROYCE HOLDINGS PLC	GBP	1 121 711	919 603	0.37
97 118	ROTORK PLC	GBP	332 004	330 590	0.13
455 646	ROYAL DUTCH SHELL PLC - A	GBP	7 006 876	6 592 286	2.68
411 756	ROYAL DUTCH SHELL PLC - B	GBP	6 118 722	5 760 466	2.34
111 100	ROYAL MAIL PLC	GBP	484 782	641 491	0.26
34 596	RWS HOLDINGS PLC	GBP	218 007	194 948	0.08
26 108	SABRE INSURANCE GROUP PLC	GBP	68 374	66 575	0.03
23 422	SAFESTORE HOLDINGS PLC	GBP	187 390	221 806	0.09
124 519	SAGE GROUP PLC	GBP	814 949	851 959	0.35
18 029	SANNE GROUP PLC	GBP	118 987	150 001	0.06
15 895	SAVILLS PLC	GBP	173 855	182 793	0.07
5 085	SCHRODERS PLC (ISIN GB0002395811)	GBP	126 595	131 702	0.05
13 811	SCHRODERS PLC (ISIN GB0002405495)	GBP	469 701	485 180	0.20
32 040	SECURE INCOME REIT	GBP	116 123	121 752	0.05
133 189	SEGRO PLC	GBP	1 260 645	1 457 754	0.59
137 028	SERCO GROUP PLC	GBP	191 782	185 947	0.08
26 912	SEVERN TRENT PLC	GBP	633 153	673 069	0.27
33 722	SHAFTESBURY PLC	GBP	216 045	192 047	0.08
77 450	SIG PLC	GBP	39 655	40 855	0.02
116 968	SIRIUS REAL ESTATE LTD	GBP	106 766	129 367	0.05
11 292	SMART METERING SYSTEMS PLC	GBP	84 641	98 127	0.04
98 308	SMITH & NEPHEW PLC	GBP	1 467 964	1 536 063	0.62
44 036	SMITHS GROUP PLC	GBP	695 447	700 172	0.28
13 047	SOFTCAT PLC	GBP	208 788	231 715	0.09
168 086	SOLGOLD PLC	GBP	49 627	47 905	0.02
13 330	SPECTRIS PLC	GBP	411 864	431 625	0.18
8 192	SPIRAX-SARCO ENGINEERING PLC	GBP	907 518	1 115 341	0.45
31 192	SPIRE HEALTHCARE GROUP PLC	GBP	78 710	76 732	0.03
67 967	SPIRENT COMMUNICATIONS PLC	GBP	163 655	167 471	0.07
116 461	SSE PLC	GBP	1 640 316	1 747 497	0.71
88 460	SSP GROUP PLC	GBP	289 947	235 657	0.10
59 891	ST JAMES'S PLACE PLC	GBP	740 853	884 590	0.36
23 002	ST MODWEN PROPERTIES PLC	GBP	96 352	128 121	0.05
291 080	STANDARD CHARTERED PLC	GBP	1 511 156	1 341 879	0.55
242 278	STANDARD LIFE ABERDEEN PLC	GBP	684 978	656 573	0.27
37 761	SYNTHOMER PLC	GBP	170 525	185 633	0.08
44 477	S4 CAPITAL PLC	GBP	209 656	279 316	0.11
56 832	TARGET HEALTHCARE REIT PLC	GBP	65 301	65 584	0.03
52 047	TATE & LYLE PLC	GBP	391 513	384 315	0.16
405 073	TAYLOR WIMPEY PLC	GBP	698 318	643 864	0.26
4 657	TBC BANK GROUP PLC	GBP	51 065	54 021	0.02
11 393	TEAM17 GROUP PLC	GBP	83 275	82 941	0.03
7 482	TELECOM PLUS PLC	GBP	95 652	84 996	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)				
858 990	TESCO PLC	GBP	2 065 822	1 915 118	0.78
85 184	THG PLC	GBP	542 309	519 622	0.21
26 011	TI FLUID SYSTEMS PLC	GBP	70 087	79 854	0.03
87 621	TP ICAP GROUP PLC	GBP	222 769	171 211	0.07
53 404	TRAINLINE PLC	GBP	236 926	156 794	0.06
24 998	TRAVIS PERKINS PLC	GBP	368 789	422 216	0.17
6 627	TREATT PLC	GBP	81 075	77 536	0.03
191 079	TRITAX BIG BOX REIT PLC	GBP	338 177	375 088	0.15
15 003	TRUSTPILOT GROUP PLC	GBP	54 608	51 220	0.02
14 875	TUI AG	EUR	83 217	55 075	0.02
76 732	TUI AG - DI	GBP	308 620	283 525	0.12
158 342	TULLOW OIL PLC	GBP	95 887	94 150	0.04
21 813	TYMAN PLC	GBP	86 963	98 159	0.04
28 795	UDG HEALTHCARE PLC	GBP	235 771	307 819	0.13
82 288	UK COMMERCIAL PROPERTY TRUST LTD	GBP	63 499	62 950	0.03
7 913	ULTRA ELECTRONICS HOLDINGS PLC	GBP	159 866	181 208	0.07
292 108	UNILEVER PLC	GBP	12 263 405	12 357 630	5.02
44 240	UNITE GROUP PLC	GBP	482 519	475 138	0.19
75 757	UNITED UTILITIES GROUP PLC	GBP	695 054	738 176	0.30
66 211	VECTURA GROUP PLC	GBP	77 648	90 312	0.04
24 430	VESUVIUS PLC	GBP	127 121	128 990	0.05
11 285	VICTORIA PLC	GBP	94 561	119 621	0.05
9 648	VICTREX PLC	GBP	221 644	245 638	0.10
139 168	VIRGIN MONEY UK PLC	GBP	257 737	276 318	0.11
24 692	VISTRY GROUP PLC	GBP	275 737	290 501	0.12
5 137	VITEC GROUP	GBP	65 934	71 918	0.03
43 635	VIVO ENERGY PLC	GBP	43 982	42 064	0.02
2 977 433	VODAFONE GROUP PLC	GBP	4 059 667	3 612 817	1.47
22 220	VOLUTION GROUP PLC	GBP	91 303	92 991	0.04
11 706	WATCHES OF SWITZERLAND GROUP PLC	GBP	72 558	97 862	0.04
18 214	WATKIN JONES PLC	GBP	39 042	39 160	0.02
28 843	WEIR GROUP PLC	GBP	513 649	533 884	0.22
14 544	WH SMITH PLC	GBP	263 843	233 940	0.10
22 379	WHITBREAD PLC	GBP	728 369	698 672	0.28
28 013	WICKES GROUP PLC	GBP	67 552	68 912	0.03
4 757	WIZZ AIR HOLDINGS PLC	GBP	213 432	222 104	0.09
267 715	WM MORRISON SUPERMARKETS PLC	GBP	493 430	660 453	0.27
14 286	WORKSPACE GROUP PLC	GBP	117 276	119 145	0.05
134 728	WPP PLC	GBP	1 271 888	1 312 520	0.53
10 383	YOUGOV PLC	GBP	104 135	123 039	0.05
108 115	3I GROUP PLC	GBP	1 247 539	1 268 189	0.52
3 120	4IMPRINT GROUP	GBP	76 969	83 460	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)				
31 014	888 HOLDINGS PLC	GBP	108 827	119 032	0.05
	Total Shares		**239 771 248**	**246 047 700**	**100.00**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**239 771 248**	**246 047 700**	**100.00**
Total Investments			**239 771 248**	**246 047 700**	**100.00**

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

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	9.35
Personal Care, Drug and Grocery Stores	9.32
Oil, Gas and Coal	8.15
Banks	7.81
Industrial Metals and Mining	6.93
Industrial Support Services	6.52
Investment Banking and Brokerage Services	4.66
Beverages	4.45
Life Insurance	4.17
Media	3.84
Tobacco	3.56
Travel and Leisure	3.53
General Industrials	2.93
Telecommunications Service Providers	2.66
Gas, Water and Multi-utilities	2.51
Real Estate Investment Trusts	2.51
Retailers	2.33
Household Goods and Home Construction	1.88
Software and Computer Services	1.64
Industrial Engineering	1.59
Aerospace and Defense	1.44
Chemicals	0.97
Medical Equipment and Services	0.92
Food Producers	0.80
Electricity	0.79
Electronic and Electrical Equipment	0.59
Construction and Materials	0.47
Personal Goods	0.47
Industrial Materials	0.46
Real Estate Investment and Services	0.43
Non-life Insurance	0.40
Industrial Transportation	0.39
Precious Metals and Mining	0.37
Technology Hardware and Equipment	0.28
Leisure Goods	0.17
Health Care Providers	0.15
Alternative Energy	0.14
Close-end Investments	0.12
Consumer Services	0.09
Finance and Credit Services	0.08
Telecommunications Equipment	0.07
Automobiles and Parts	0.06
	100.00

Geographical classification	%
United Kingdom	92.32
Jersey	5.18
Ireland	0.58
Isle of Man	0.53
Guernsey	0.28
Bermuda	0.24
Switzerland	0.24
Luxembourg	0.22
Germany	0.14
Cayman Islands	0.10
Israel	0.06
Netherlands	0.06
Gibraltar	0.05
	100.00

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
199	A O SMITH CORP	USD	12 574	14 340	0.02
2 626	ABBOTT LABORATORIES	USD	165 327	304 432	0.51
2 610	ABBVIE INC	USD	255 596	293 990	0.49
67	ABIOMED INC	USD	19 769	20 911	0.04
78	ACCELERON PHARMA INC	USD	10 003	9 788	0.02
939	ACCENTURE PLC - A	USD	146 493	276 808	0.46
1 148	ACTIVISION BLIZZARD INC	USD	79 357	109 565	0.18
706	ADOBE INC	USD	163 036	413 462	0.69
97	ADVANCE AUTO PARTS INC	USD	11 086	19 899	0.03
74	ADVANCED DRAINAGE SYSTEMS INC	USD	7 575	8 626	0.01
1 796	ADVANCED MICRO DEVICES INC	USD	38 305	168 698	0.28
216	AECOM	USD	7 810	13 677	0.02
985	AES CORP	USD	11 464	25 679	0.04
74	AFFIRM HOLDINGS INC	USD	5 496	4 984	0.01
934	AFLAC INC	USD	41 490	50 118	0.08
91	AGCO CORP	USD	11 134	11 865	0.02
448	AGILENT TECHNOLOGIES INC	USD	30 635	66 219	0.11
69	AGILON HEALTH INC	USD	2 984	2 799	0.00
776	AGNC INVESTMENT CORP	USD	14 071	13 107	0.02
327	AIR PRODUCTS AND CHEMICALS INC	USD	54 962	94 071	0.16
217	AIRBNB INC	USD	37 744	33 231	0.06
241	AKAMAI TECHNOLOGIES INC	USD	17 714	28 101	0.05
184	ALASKA AIR GROUP INC	USD	11 649	11 097	0.02
173	ALBEMARLE CORP	USD	17 520	29 144	0.05
203	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	27 554	36 934	0.06
327	ALEXION PHARMACEUTICALS INC	USD	38 235	60 073	0.10
106	ALIGN TECHNOLOGY INC	USD	28 161	64 766	0.11
21	ALLEGHANY CORP	USD	12 551	14 008	0.02
133	ALLEGION PLC	USD	11 502	18 527	0.03
370	ALLIANT ENERGY CORP	USD	15 400	20 631	0.03
442	ALLSTATE CORP	USD	42 181	57 654	0.10
548	ALLY FINANCIAL INC	USD	14 635	27 312	0.05
174	ALNYLAM PHARMACEUTICALS INC	USD	20 877	29 496	0.05
444	ALPHABET CLASS - A	USD	483 026	1 084 155	1.83
421	ALPHABET INC	USD	453 796	1 055 161	1.78
340	ALTICE USA INC	USD	8 637	11 608	0.02
2 735	ALTRIA GROUP INC	USD	163 045	130 405	0.22
634	AMAZON.COM INC	USD	1 021 595	2 181 062	3.66
2 279	AMCOR PLC	USD	24 361	26 117	0.04
48	AMEDISYS INC	USD	13 910	11 757	0.02
13	AMERCO	USD	4 547	7 662	0.01
378	AMEREN CORP	USD	22 046	30 255	0.05
948	AMERICAN AIRLINES GROUP INC	USD	21 131	20 107	0.03
739	AMERICAN ELECTRIC POWER CO INC	USD	51 317	62 579	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
962	AMERICAN EXPRESS CO	USD	91 228	158 951	0.27
102	AMERICAN FINANCIAL GROUP INC/OH	USD	11 203	12 721	0.02
405	AMERICAN HOMES 4 RENT	USD	8 350	15 734	0.03
1 268	AMERICAN INTERNATIONAL GROUP INC	USD	68 685	60 357	0.10
672	AMERICAN TOWER CORP	USD	101 787	181 534	0.30
268	AMERICAN WATER WORKS CO INC	USD	22 823	41 307	0.07
373	AMERICOLD REALTY TRUST	USD	12 917	14 118	0.02
171	AMERIPRISE FINANCIAL INC	USD	25 577	42 558	0.07
219	AMERISOURCEBERGEN CORP	USD	19 086	25 073	0.04
341	AMETEK INC	USD	26 333	45 524	0.08
849	AMGEN INC	USD	152 372	206 944	0.35
883	AMPHENOL CORP - A	USD	39 281	60 406	0.10
545	ANALOG DEVICES INC	USD	50 779	93 827	0.16
214	ANAPLAN INC	USD	11 650	11 406	0.02
2 067	ANNALY CAPITAL MANAGEMENT INC	USD	21 145	18 355	0.03
129	ANSYS INC	USD	22 345	44 771	0.07
362	ANTHEM INC	USD	83 044	138 212	0.23
333	AON PLC - A	USD	48 081	79 507	0.13
559	APA CORP	USD	11 543	12 091	0.02
312	APOLLO GLOBAL MANAGEMENT INC	USD	14 981	19 406	0.03
23 183	APPLE INC	USD	1 040 018	3 175 145	5.33
1 356	APPLIED MATERIALS INC	USD	78 242	193 094	0.32
38	APPLOVIN CORP	USD	3 352	2 856	0.00
97	APTARGROUP INC	USD	8 904	13 661	0.02
400	APTIV PLC	USD	34 374	62 932	0.11
377	ARAMARK	USD	14 658	14 043	0.02
597	ARCH CAPITAL GROUP LTD	USD	17 290	23 247	0.04
826	ARCHER-DANIELS-MIDLAND CO	USD	34 938	50 056	0.08
163	ARES MANAGEMENT CORP - A	USD	9 322	10 365	0.02
81	ARISTA NETWORKS INC	USD	21 097	29 347	0.05
110	ARROW ELECTRONICS INC	USD	12 162	12 521	0.02
154	ARROWHEAD PHARMACEUTICALS INC	USD	13 189	12 754	0.02
303	ARTHUR J GALLAGHER & CO	USD	22 588	42 444	0.07
101	ASPEN TECHNOLOGY INC	USD	8 316	13 892	0.02
90	ASSURANT INC	USD	8 468	14 056	0.02
184	ATHENE HOLDING LTD	USD	11 452	12 420	0.02
193	ATMOS ENERGY CORP	USD	16 597	18 549	0.03
10 552	AT&T INC	USD	361 805	303 687	0.51
325	AUTODESK INC	USD	43 589	94 868	0.16
116	AUTOLIV INC	USD	11 909	11 340	0.02
629	AUTOMATIC DATA PROCESSING INC	USD	74 709	124 932	0.21
80	AUTONATION INC	USD	7 102	7 585	0.01
32	AUTOZONE INC	USD	21 050	47 751	0.08
127	AVALARA INC	USD	15 716	20 549	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
206	AVALONBAY COMMUNITIES INC	USD	33 956	42 990	0.07
103	AVANGRID INC	USD	5 172	5 297	0.01
766	AVANTOR INC	USD	15 008	27 201	0.05
123	AVERY DENNISON CORP	USD	13 408	25 860	0.04
306	AXALTA COATING SYSTEMS LTD	USD	9 480	9 330	0.02
96	AXON ENTERPRISE INC	USD	15 058	16 973	0.03
208	AZEK CO INC	USD	8 326	8 832	0.01
1 075	BAKER HUGHES CO	USD	27 906	24 585	0.04
485	BALL CORP	USD	20 254	39 295	0.07
11 145	BANK OF AMERICA CORP	USD	339 456	459 508	0.77
1 192	BANK OF NEW YORK MELLON CORP	USD	62 703	61 066	0.10
743	BAXTER INTERNATIONAL INC	USD	51 712	59 812	0.10
430	BECTON DICKINSON AND CO	USD	95 614	104 572	0.18
2 801	BERKSHIRE HATHAWAY INC - B	USD	561 176	778 454	1.31
199	BERRY GLOBAL GROUP INC	USD	12 577	12 979	0.02
329	BEST BUY CO INC	USD	23 020	37 828	0.06
74	BEYOND MEAT INC	USD	11 173	11 654	0.02
92	BILL.COM HOLDINGS INC	USD	13 616	16 853	0.03
223	BIOGEN INC	USD	61 919	77 218	0.13
270	BIOMARIN PHARMACEUTICAL INC	USD	22 784	22 529	0.04
32	BIO-RAD LABORATORIES INC	USD	8 684	20 617	0.03
57	BIO-TECHNE CORP	USD	8 799	25 665	0.04
231	BLACK KNIGHT INC	USD	11 953	18 013	0.03
210	BLACKROCK INC	USD	110 728	183 744	0.31
1 011	BLACKSTONE GROUP INC - A	USD	56 687	98 209	0.16
812	BOEING CO	USD	263 547	194 523	0.33
61	BOOKING HOLDINGS INC	USD	125 023	133 473	0.22
200	BOOZ ALLEN HAMILTON HOLDING CORP	USD	8 259	17 036	0.03
354	BORGWARNER INC	USD	16 557	17 183	0.03
14	BOSTON BEER CO INC - A	USD	13 503	14 291	0.02
210	BOSTON PROPERTIES INC	USD	25 599	24 064	0.04
2 100	BOSTON SCIENTIFIC CORP	USD	60 642	89 796	0.15
119	BOYD GAMING CORP	USD	6 983	7 317	0.01
143	BRIDGEBIO PHARMA INC	USD	8 770	8 717	0.01
90	BRIGHT HORIZONS FAMILY SOLUTIONS INC	USD	9 459	13 240	0.02
3 301	BRISTOL-MYERS SQUIBB CO	USD	199 957	220 573	0.37
603	BROADCOM INC	USD	150 895	287 535	0.48
172	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	18 414	27 783	0.05
110	BROOKS AUTOMATION INC	USD	10 085	10 481	0.02
346	BROWN & BROWN INC	USD	9 525	18 386	0.03
82	BROWN FORMAN A	USD	4 587	5 781	0.01
270	BROWN-FORMAN CORP - B	USD	15 039	20 234	0.03
150	BRUKER CORP	USD	4 719	11 397	0.02
115	BRUNSWICK CORP/DE	USD	10 789	11 456	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
306	BUILDERS FIRSTSOURCE INC	USD	12 919	13 054	0.02
78	BUMBLE INC	USD	3 919	4 493	0.01
209	BUNGE LTD	USD	14 672	16 333	0.03
98	BURLINGTON STORES INC	USD	13 232	31 555	0.05
8	CABLE ONE INC	USD	7 679	15 302	0.03
591	CABOT OIL & GAS CORP	USD	13 842	10 319	0.02
411	CADENCE DESIGN SYSTEMS INC	USD	16 814	56 233	0.09
308	CAESARS ENTERTAINMENT INC	USD	23 236	31 955	0.05
144	CAMDEN PROPERTY TRUST	USD	12 276	19 104	0.03
300	CAMPBELL SOUP CO	USD	12 835	13 677	0.02
667	CAPITAL ONE FINANCIAL CORP	USD	63 389	103 178	0.17
224	CAPRI HOLDINGS LTD	USD	11 708	12 811	0.02
429	CARDINAL HEALTH INC	USD	26 761	24 492	0.04
77	CARLISLE COS INC	USD	8 245	14 736	0.02
173	CARLYLE GROUP INC	USD	5 164	8 041	0.01
241	CARMAX INC	USD	15 058	31 125	0.05
1 180	CARNIVAL CORP	USD	52 612	31 105	0.05
1 207	CARRIER GLOBAL CORP	USD	25 947	58 660	0.10
96	CARVANA CO	USD	25 642	28 975	0.05
252	CATALENT INC	USD	11 565	27 246	0.05
810	CATERPILLAR INC	USD	120 829	176 280	0.30
496	CBRE GROUP INC	USD	23 607	42 522	0.07
207	CDW CORP/DE	USD	15 729	36 153	0.06
166	CELANESE CORP - A	USD	16 938	25 166	0.04
861	CENTENE CORP	USD	40 196	62 793	0.11
858	CENTERPOINT ENERGY INC	USD	22 072	21 038	0.04
194	CERIDIAN HCM HOLDING INC	USD	10 552	18 608	0.03
445	CERNER CORP	USD	26 584	34 781	0.06
317	CF INDUSTRIES HOLDINGS INC	USD	12 195	16 310	0.03
197	CH ROBINSON WORLDWIDE INC	USD	17 864	18 453	0.03
239	CHARGEPOINT HOLDINGS INC	USD	7 920	8 303	0.01
74	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	8 285	27 374	0.05
2 217	CHARLES SCHWAB CORP	USD	108 922	161 420	0.27
204	CHARTER COMMUNICATIONS INC	USD	67 290	147 176	0.25
210	CHEGG INC	USD	18 446	17 453	0.03
24	CHEMED CORP	USD	7 914	11 388	0.02
341	CHENIERE ENERGY INC	USD	18 872	29 578	0.05
2 856	CHEVRON CORP	USD	324 315	299 137	0.50
123	CHEWY INC - A	USD	9 656	9 804	0.02
42	CHIPOTLE MEXICAN GRILL INC	USD	19 570	65 114	0.11
665	CHUBB LTD	USD	91 883	105 695	0.18
362	CHURCH & DWIGHT CO INC	USD	18 447	30 850	0.05
51	CHURCHILL DOWNS INC	USD	9 778	10 111	0.02
229	CIENA CORP	USD	9 909	13 028	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
507	CIGNA CORP	USD	75 848	120 194	0.20
221	CINCINNATI FINANCIAL CORP	USD	16 731	25 773	0.04
130	CINTAS CORP	USD	23 558	49 660	0.08
6 228	CISCO SYSTEMS INC/DELAWARE	USD	269 655	330 084	0.55
3 055	CITIGROUP INC	USD	216 273	216 141	0.36
629	CITIZENS FINANCIAL GROUP INC	USD	26 435	28 852	0.05
184	CITRIX SYSTEMS INC	USD	18 136	21 578	0.04
389	CLARIVATE PLC	USD	8 790	10 709	0.02
679	CLEVELAND-CLIFFS INC	USD	13 763	14 639	0.02
184	CLOROX CO	USD	23 966	33 103	0.06
284	CLOUDFLARE INC	USD	23 590	30 059	0.05
531	CME GROUP INC	USD	88 305	112 933	0.19
428	CMS ENERGY CORP	USD	19 629	25 286	0.04
5 735	COCA-COLA CO	USD	252 128	310 321	0.52
261	COGNEX CORP	USD	13 732	21 937	0.04
779	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	61 851	53 954	0.09
1 250	COLGATE-PALMOLIVE CO	USD	86 185	101 688	0.17
6 776	COMCAST CORP	USD	232 697	386 368	0.65
206	COMERICA INC	USD	14 031	14 696	0.02
156	COMMERCE BANCSHARES INC/MO	USD	8 283	11 631	0.02
709	CONAGRA BRANDS INC	USD	22 912	25 793	0.04
62	CONCENTRIX CORP	USD	9 927	9 970	0.02
1 994	CONOCOPHILLIPS	USD	130 991	121 435	0.20
507	CONSOLIDATED EDISON INC	USD	39 448	36 362	0.06
250	CONSTELLATION BRANDS INC - A	USD	54 470	58 473	0.10
92	CONTINENTAL RESOURCES INC/OK	USD	3 135	3 499	0.01
73	COOPER COS INC	USD	17 173	28 928	0.05
308	COPART INC	USD	16 502	40 604	0.07
1 145	CORNING INC	USD	32 399	46 831	0.08
1 089	CORTEVA INC	USD	30 338	48 297	0.08
580	COSTAR GROUP INC	USD	23 538	48 036	0.08
653	COSTCO WHOLESALE CORP	USD	128 708	258 373	0.43
419	COTY INC - A	USD	3 524	3 913	0.01
108	COUPA SOFTWARE INC	USD	15 752	28 308	0.05
171	CREE INC	USD	16 773	16 746	0.03
96	CRISPR THERAPEUTICS AG	USD	12 272	15 541	0.03
294	CROWDSTRIKE HOLDINGS INC - A	USD	42 686	73 885	0.12
639	CROWN CASTLE INTERNATIONAL CORP	USD	72 185	124 669	0.21
199	CROWN HOLDINGS INC	USD	10 037	20 340	0.03
3 357	CSX CORP	USD	63 948	107 693	0.18
298	CUBESMART	USD	13 660	13 803	0.02
84	CULLEN/FROST BANKERS INC	USD	9 027	9 408	0.02
216	CUMMINS INC	USD	34 331	52 663	0.09
1 946	CVS HEALTH CORP	USD	111 912	162 374	0.27

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
181	CYRUSONE INC	USD	9 721	12 945	0.02
938	DANAHER CORP	USD	98 235	251 722	0.42
193	DARDEN RESTAURANTS INC	USD	16 930	28 176	0.05
241	DARLING INGREDIENTS INC	USD	13 591	16 268	0.03
322	DATADOG INC	USD	34 182	33 514	0.06
104	DAVITA INC	USD	7 037	12 525	0.02
41	DECKERS OUTDOOR CORP	USD	12 084	15 747	0.03
461	DEERE & CO	USD	71 107	162 599	0.27
369	DELL TECHNOLOGIES INC	USD	19 248	36 778	0.06
945	DELTA AIR LINES INC	USD	48 683	40 881	0.07
323	DENTSPLY SIRONA INC	USD	16 921	20 433	0.03
880	DEVON ENERGY CORP	USD	23 540	25 687	0.04
143	DEXCOM INC	USD	18 384	61 061	0.10
267	DIAMONDBACK ENERGY INC	USD	23 010	25 069	0.04
416	DIGITAL REALTY TRUST INC	USD	47 075	62 591	0.10
451	DISCOVER FINANCIAL SERVICES	USD	32 938	53 349	0.09
249	DISCOVERY COMMUNICATIONS INC - A	USD	5 903	7 639	0.01
444	DISCOVERY COMMUNICATIONS INC - C	USD	10 857	12 867	0.02
367	DISH NETWORK CORP - A	USD	13 634	15 341	0.03
288	DOCUSIGN INC	USD	31 047	80 516	0.13
349	DOLLAR GENERAL CORP	USD	34 237	75 520	0.13
343	DOLLAR TREE INC	USD	32 558	34 129	0.06
1 192	DOMINION ENERGY INC	USD	82 755	87 695	0.15
57	DOMINO'S PIZZA INC	USD	13 416	26 590	0.04
186	DONALDSON CO INC	USD	11 257	11 817	0.02
52	DOORDASH INC	USD	7 022	9 273	0.02
213	DOVER CORP	USD	17 392	32 078	0.05
1 104	DOW INC	USD	52 700	69 861	0.12
485	DR HORTON INC	USD	21 331	43 829	0.07
480	DRAFTKINGS INC	USD	21 028	25 042	0.04
437	DROPBOX INC	USD	12 734	13 245	0.02
286	DTE ENERGY CO	USD	29 980	37 066	0.06
1 137	DUKE ENERGY CORP	USD	89 515	112 245	0.19
554	DUKE REALTY CORP	USD	14 858	26 232	0.04
204	DUN & BRADSTREET HOLDINGS INC	USD	5 570	4 359	0.01
786	DUPONT DE NEMOURS INC	USD	72 307	60 844	0.10
377	DXC TECHNOLOGY CO	USD	13 674	14 680	0.02
272	DYNATRACE INC	USD	9 216	15 890	0.03
210	EAST WEST BANCORP INC	USD	13 915	15 055	0.03
202	EASTMAN CHEMICAL CO	USD	20 434	23 584	0.04
589	EATON CORP PLC	USD	47 243	87 278	0.15
956	EBAY INC	USD	38 668	67 121	0.11
368	ECOLAB INC	USD	51 513	75 797	0.13
561	EDISON INTERNATIONAL	USD	35 479	32 437	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
919	EDWARDS LIFESCIENCES CORP	USD	43 863	95 181	0.16
699	ELANCO ANIMAL HEALTH INC	USD	21 292	24 248	0.04
94	ELASTIC NV	USD	14 309	13 701	0.02
423	ELECTRONIC ARTS INC	USD	52 263	60 840	0.10
1 176	ELI LILLY & CO	USD	97 052	269 916	0.45
886	EMERSON ELECTRIC CO	USD	61 491	85 269	0.14
147	ENCOMPASS HEALTH CORP	USD	8 622	11 470	0.02
201	ENPHASE ENERGY INC	USD	33 019	36 910	0.06
200	ENTEGRIS INC	USD	10 271	24 594	0.04
297	ENTERGY CORP	USD	24 847	29 611	0.05
862	EOG RESOURCES INC	USD	88 952	71 925	0.12
83	EPAM SYSTEMS INC	USD	11 474	42 410	0.07
180	EQUIFAX INC	USD	21 575	43 112	0.07
132	EQUINIX INC	USD	58 052	105 943	0.18
570	EQUITABLE HOLDINGS INC	USD	12 860	17 357	0.03
251	EQUITY LIFESTYLE PROPERTIES INC	USD	11 411	18 652	0.03
509	EQUITY RESIDENTIAL	USD	31 181	39 193	0.07
37	ERIE INDEMNITY CO - A	USD	5 323	7 154	0.01
330	ESSENTIAL UTILITIES INC	USD	11 903	15 081	0.03
96	ESSEX PROPERTY TRUST INC	USD	22 846	28 801	0.05
343	ESTEE LAUDER COS INC - A	USD	52 041	109 101	0.18
188	ETSY INC	USD	9 686	38 698	0.06
78	EURONET WORLDWIDE INC	USD	11 138	10 557	0.02
59	EVEREST RE GROUP LTD	USD	14 645	14 869	0.02
339	EVERGY INC	USD	17 603	20 486	0.03
508	EVERSOURCE ENERGY	USD	31 403	40 762	0.07
254	EXACT SCIENCES CORP	USD	16 479	31 575	0.05
463	EXELIXIS INC	USD	11 195	8 436	0.01
1 444	EXELON CORP	USD	56 436	63 984	0.11
209	EXPEDIA GROUP INC	USD	23 160	34 215	0.06
250	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	16 242	31 650	0.05
198	EXTRA SPACE STORAGE INC	USD	17 580	32 436	0.05
6 257	EXXON MOBIL CORP	USD	461 051	394 692	0.66
3 541	FACEBOOK INC	USD	609 325	1 231 242	2.07
56	FACTSET RESEARCH SYSTEMS INC	USD	11 833	18 794	0.03
43	FAIR ISAAC CORP	USD	9 279	21 615	0.04
849	FASTENAL CO	USD	23 736	44 148	0.07
118	FATE THERAPEUTICS INC	USD	9 467	10 241	0.02
105	FEDERAL REALTY INVESTMENT TRUST	USD	12 315	12 303	0.02
361	FEDEX CORP	USD	83 899	107 697	0.18
427	FIDELITY NATIONAL FINANCIAL INC - A	USD	16 901	18 557	0.03
916	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	85 062	129 770	0.22
1 040	FIFTH THIRD BANCORP	USD	32 006	39 759	0.07
11	FIRST CITIZENS BANCSHARES INC/NC	USD	8 916	9 160	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
816	FIRST HORIZON NATIONAL CORP	USD	13 660	14 100	0.02
260	FIRST REPUBLIC BANK/CA	USD	24 767	48 664	0.08
126	FIRST SOLAR INC	USD	11 792	11 404	0.02
804	FIRSTENERGY CORP	USD	29 168	29 917	0.05
880	FISERV INC	USD	64 118	94 063	0.16
83	FIVE BELOW INC	USD	13 104	16 041	0.03
99	FIVE9 INC	USD	17 470	18 156	0.03
123	FLEETCOR TECHNOLOGIES INC	USD	25 361	31 495	0.05
725	FLEX LTD	USD	12 891	12 956	0.02
155	FLOOR & DECOR HOLDINGS INC	USD	15 652	16 384	0.03
190	FMC CORP	USD	13 457	20 558	0.03
5 794	FORD MOTOR CO	USD	60 896	86 099	0.14
200	FORTINET INC	USD	11 527	47 638	0.08
500	FORTIVE CORP	USD	31 805	34 870	0.06
205	FORTUNE BRANDS HOME & SECURITY INC	USD	12 260	20 420	0.03
483	FOX CORP (ISIN US35137L1052)	USD	1 085	17 934	0.03
225	FOX CORP (ISIN US35137L2043)	USD	461	7 920	0.01
402	FRANKLIN RESOURCES INC	USD	14 387	12 860	0.02
2 166	FREEPORT-MCMORAN INC - B	USD	37 239	80 380	0.13
64	FRESHPET INC	USD	10 266	10 429	0.02
88	F5 NETWORKS INC	USD	13 077	16 426	0.03
82	GAMESTOP CORP - A	USD	17 533	17 559	0.03
323	GAMING AND LEISURE PROPERTIES INC	USD	10 792	14 965	0.03
307	GAP INC	USD	6 204	10 331	0.02
221	GARMIN LTD	USD	14 813	31 965	0.05
127	GARTNER INC	USD	15 305	30 759	0.05
93	GENERAC HOLDINGS INC	USD	9 540	38 609	0.06
338	GENERAL DYNAMICS CORP	USD	71 703	63 632	0.11
12 974	GENERAL ELECTRIC CO	USD	164 929	174 630	0.29
901	GENERAL MILLS INC	USD	41 747	54 898	0.09
1 887	GENERAL MOTORS CO	USD	69 581	111 654	0.19
257	GENPACT LTD	USD	8 491	11 676	0.02
357	GENTEX CORP	USD	8 303	11 813	0.02
214	GENUINE PARTS CO	USD	19 116	27 065	0.05
1 854	GILEAD SCIENCES INC	USD	139 845	127 666	0.21
436	GLOBAL PAYMENTS INC	USD	51 275	81 767	0.14
140	GLOBE LIFE INC	USD	11 860	13 335	0.02
248	GODADDY INC	USD	16 545	21 566	0.04
503	GOLDMAN SACHS GROUP INC	USD	123 331	190 904	0.32
250	GRACO INC	USD	11 497	18 925	0.03
127	GUARDANT HEALTH INC	USD	11 586	15 772	0.03
124	GUIDEWIRE SOFTWARE INC	USD	10 551	13 977	0.02
1 315	HALLIBURTON CO	USD	58 590	30 403	0.05
227	HARLEY-DAVIDSON INC	USD	9 936	10 401	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
528	HARTFORD FINANCIAL SERVICES GROUP INC	USD	27 526	32 720	0.05
189	HASBRO INC	USD	16 746	17 864	0.03
388	HCA HEALTHCARE INC	USD	39 633	80 215	0.13
796	HEALTHPEAK PROPERTIES INC	USD	19 184	26 499	0.04
63	HEICO CORP (ISIN US4228061093)	USD	4 767	8 783	0.01
109	HEICO CORP (ISIN US4228062083)	USD	6 555	13 536	0.02
208	HENRY SCHEIN INC	USD	10 995	15 432	0.03
216	HERSHEY CO	USD	22 537	37 623	0.06
406	HESS CORP	USD	20 884	35 452	0.06
1 930	HEWLETT PACKARD ENTERPRISE CO	USD	33 998	28 139	0.05
98	HILL-ROM HOLDINGS INC	USD	8 474	11 132	0.02
412	HILTON WORLDWIDE HOLDINGS INC	USD	33 596	49 695	0.08
379	HOLOGIC INC	USD	14 828	25 287	0.04
1 571	HOME DEPOT INC	USD	284 110	500 976	0.84
1 026	HONEYWELL INTERNATIONAL INC	USD	147 129	225 166	0.38
332	HORIZON THERAPEUTICS PLC	USD	17 833	31 088	0.05
417	HORMEL FOODS CORP	USD	14 458	19 912	0.03
1 044	HOST HOTELS & RESORTS INC	USD	19 339	17 842	0.03
578	HOWMET AEROSPACE INC	USD	10 562	19 924	0.03
1 775	HP INC	USD	39 818	53 587	0.09
80	HUBBELL INC	USD	9 834	14 947	0.03
65	HUBSPOT INC	USD	8 937	37 877	0.06
191	HUMANA INC	USD	53 165	84 560	0.14
2 181	HUNTINGTON BANCSHARES INC/OH	USD	32 982	31 123	0.05
59	HUNTINGTON INGALLS INDUSTRIES INC	USD	14 549	12 434	0.02
199	IAA INC	USD	12 826	10 853	0.02
123	IAC/INTERACTIVECORP	USD	13 323	18 963	0.03
112	IDEX CORP	USD	16 039	24 646	0.04
126	IDEXX LABORATORIES INC	USD	25 024	79 575	0.13
554	IHS MARKIT LTD	USD	28 433	62 414	0.10
425	ILLINOIS TOOL WORKS INC	USD	68 143	95 013	0.16
216	ILLUMINA INC	USD	53 636	102 213	0.17
276	INCYTE CORP	USD	22 789	23 220	0.04
552	INGERSOLL RAND INC	USD	14 251	26 943	0.05
98	INSULET CORP	USD	10 886	26 902	0.05
5 968	INTEL CORP	USD	306 888	335 044	0.56
832	INTERCONTINENTAL EXCHANGE INC	USD	61 356	98 758	0.17
1 321	INTERNATIONAL BUSINESS MACHINES CORP	USD	198 709	193 645	0.32
368	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	47 155	54 979	0.09
579	INTERNATIONAL PAPER CO	USD	30 257	35 498	0.06
581	INTERPUBLIC GROUP OF COS INC	USD	13 041	18 877	0.03
404	INTUIT INC	USD	79 095	198 029	0.33
175	INTUITIVE SURGICAL INC	USD	76 892	160 937	0.27
559	INVESCO LTD	USD	14 674	14 942	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
839	INVITATION HOMES INC REITS	USD	21 109	31 286	0.05
53	IPG PHOTONICS CORP	USD	12 299	11 171	0.02
283	IQVIA HOLDINGS INC	USD	32 786	68 577	0.11
427	IRON MOUNTAIN INC	USD	13 596	18 071	0.03
127	ITT INC	USD	11 076	11 632	0.02
162	J M SMUCKER CO	USD	19 170	20 990	0.04
198	JABIL INC	USD	11 021	11 508	0.02
110	JACK HENRY & ASSOCIATES INC	USD	13 760	17 986	0.03
192	JACOBS ENGINEERING GROUP INC	USD	12 709	25 617	0.04
89	JAZZ PHARMACEUTICALS PLC	USD	13 452	15 810	0.03
123	JB HUNT TRANSPORT SERVICES INC	USD	14 441	20 043	0.03
296	JEFFERIES FINANCIAL GROUP INC	USD	8 691	10 123	0.02
3 892	JOHNSON & JOHNSON	USD	502 671	641 168	1.07
1 059	JOHNSON CONTROLS INTERNATIONAL PLC	USD	37 906	72 679	0.12
76	JONES LANG LASALLE INC	USD	15 122	14 855	0.02
4 474	JPMORGAN CHASE & CO	USD	497 888	695 886	1.18
484	JUNIPER NETWORKS INC	USD	12 170	13 237	0.02
134	KANSAS CITY SOUTHERN	USD	14 736	37 972	0.06
372	KELLOGG CO	USD	23 831	23 931	0.04
859	KEURIG DR PEPPER INC	USD	25 253	30 271	0.05
1 434	KEYCORP	USD	28 441	29 612	0.05
272	KEYSIGHT TECHNOLOGIES INC	USD	15 223	42 000	0.07
157	KILROY REALTY CORP	USD	11 097	10 933	0.02
499	KIMBERLY-CLARK CORP	USD	55 018	66 756	0.11
641	KIMCO REALTY CORP	USD	13 032	13 365	0.02
2 878	KINDER MORGAN	USD	46 116	52 466	0.09
860	KKR & CO INC	USD	21 798	50 946	0.09
227	KLA CORP	USD	26 188	73 596	0.12
181	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	8 364	8 228	0.01
231	KOHL'S CORP	USD	11 663	12 730	0.02
958	KRAFT HEINZ CO	USD	54 859	39 067	0.07
1 119	KROGER CO	USD	27 644	42 869	0.07
346	L BRANDS INC	USD	13 366	24 933	0.04
144	LABORATORY CORP OF AMERICA HOLDINGS	USD	24 328	39 722	0.07
211	LAM RESEARCH CORP	USD	45 376	137 298	0.23
128	LAMAR ADVERTISING CO	USD	13 005	13 366	0.02
216	LAMB WESTON HOLDINGS INC	USD	12 631	17 423	0.03
485	LAS VEGAS SANDS CORP	USD	34 414	25 555	0.04
81	LEAR CORPORATION	USD	14 902	14 198	0.02
196	LEIDOS HOLDINGS INC	USD	13 326	19 816	0.03
408	LENNAR CORP (ISIN US5260571048)	USD	23 356	40 535	0.07
23	LENNAR CORP (ISIN US5260573028)	USD	1 068	1 873	0.00
51	LENNOX INTERNATIONAL INC	USD	10 608	17 891	0.03
47	LHC GROUP INC	USD	10 330	9 412	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
34	LIBERTY BROADBAND CORP (ISIN US5303071071)	USD	2 977	5 718	0.01
237	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	25 235	41 157	0.07
301	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE (ISIN US5312298541)	USD	9 462	14 511	0.02
38	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE (ISIN US5312298707)	USD	1 141	1 620	0.00
252	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	9 912	11 690	0.02
119	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	4 959	5 543	0.01
264	LINCOLN NATIONAL CORP	USD	18 933	16 590	0.03
769	LINDE PLC	USD	122 095	222 318	0.37
44	LITHIA MOTORS INC - A	USD	13 778	15 120	0.03
214	LIVE NATION ENTERTAINMENT INC	USD	9 689	18 744	0.03
411	LKQ CORP	USD	15 001	20 229	0.03
361	LOCKHEED MARTIN CORP	USD	121 979	136 584	0.23
331	LOEWS CORP	USD	16 554	18 089	0.03
1 045	LOWE'S COS INC	USD	93 427	202 699	0.34
118	LPL FINANCIAL HOLDINGS INC	USD	15 884	15 928	0.03
175	LULULEMON ATHLETICA INC	USD	20 985	63 870	0.11
1 470	LUMEN TECHNOLOGIES INC	USD	23 578	19 977	0.03
379	LYFT INC - A	USD	17 619	22 922	0.04
380	LYONDELLBASELL INDUSTRIES NV - A	USD	39 852	39 091	0.07
303	L3HARRIS TECHNOLOGIES INC	USD	48 288	65 493	0.11
94	MANHATTAN ASSOCIATES INC	USD	13 139	13 615	0.02
1 165	MARATHON OIL CORP	USD	14 644	15 867	0.03
965	MARATHON PETROLEUM CORP	USD	62 097	58 305	0.10
20	MARKEL CORP	USD	22 982	23 734	0.04
56	MARKETAXESS HOLDINGS INC	USD	12 893	25 961	0.04
395	MARRIOTT INTERNATIONAL INC/MD - A	USD	53 348	53 925	0.09
752	MARSH & MCLENNAN COS INC	USD	63 780	105 791	0.18
92	MARTIN MARIETTA MATERIALS INC	USD	18 971	32 367	0.05
1 211	MARVELL TECHNOLOGY INC	USD	31 866	70 638	0.12
375	MASCO CORP	USD	15 315	22 091	0.04
75	MASIMO CORP	USD	7 622	18 184	0.03
83	MASTEC INC	USD	8 317	8 806	0.01
1 293	MASTERCARD INC	USD	238 833	472 061	0.79
399	MATCH GROUP INC	USD	61 843	64 339	0.11
515	MATTEL INC	USD	9 991	10 352	0.02
397	MAXIM INTEGRATED PRODUCTS INC	USD	23 740	41 828	0.07
368	MCCORMICK & CO INC/MD	USD	20 468	32 502	0.05
1 103	MCDONALD'S CORP	USD	177 690	254 782	0.43
234	MCKESSON CORP	USD	33 813	44 750	0.07
869	MEDICAL PROPERTIES TRUST INC	USD	13 680	17 467	0.03
1 988	MEDTRONIC PLC	USD	161 647	246 770	0.41
68	MERCADOLIBRE INC	USD	25 717	105 930	0.18
3 742	MERCK & CO INC	USD	203 056	291 015	0.49
1 100	METLIFE INC	USD	50 534	65 835	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
34	METTLER-TOLEDO INTERNATIONAL INC	USD	20 200	47 102	0.08
602	MGM RESORTS INTERNATIONAL	USD	19 842	25 675	0.04
404	MICROCHIP TECHNOLOGY INC	USD	38 885	60 495	0.10
1 657	MICRON TECHNOLOGY INC	USD	92 818	140 812	0.24
11 131	MICROSOFT CORP	USD	1 085 052	3 015 389	5.06
169	MID-AMERICA APARTMENT COMMUNITIES INC	USD	15 610	28 463	0.05
82	MIDDLEBY CORP	USD	13 202	14 207	0.02
68	MIRATI THERAPEUTICS INC	USD	15 874	10 984	0.02
82	MKS INSTRUMENTS INC	USD	13 810	14 592	0.02
451	MODERNA INC	USD	15 157	105 976	0.18
87	MOHAWK INDUSTRIES INC	USD	19 946	16 721	0.03
86	MOLINA HEALTHCARE INC	USD	9 708	21 763	0.04
278	MOLSON COORS BEVERAGE CO - B	USD	19 673	14 926	0.03
2 076	MONDELEZ INTERNATIONAL INC	USD	88 227	129 625	0.22
79	MONGODB INC	USD	13 005	28 560	0.05
64	MONOLITHIC POWER SYSTEMS INC	USD	8 541	23 901	0.04
547	MONSTER BEVERAGE CORP	USD	31 637	49 968	0.08
238	MOODY'S CORP	USD	40 227	86 244	0.14
2 200	MORGAN STANLEY	USD	120 876	201 718	0.34
32	MORNINGSTAR INC	USD	3 727	8 228	0.01
511	MOSAIC CO	USD	11 952	16 306	0.03
251	MOTOROLA SOLUTIONS INC	USD	28 830	54 429	0.09
122	MSCI INC	USD	20 216	65 036	0.11
190	M&T BANK CORP	USD	34 366	27 609	0.05
170	NASDAQ INC	USD	14 596	29 886	0.05
118	NATERA INC	USD	12 140	13 397	0.02
259	NATIONAL RETAIL PROPERTIES INC	USD	12 191	12 142	0.02
329	NETAPP INC	USD	20 340	26 919	0.05
655	NETFLIX INC	USD	206 899	345 978	0.58
140	NEUROCRINE BIOSCIENCES INC	USD	12 145	13 625	0.02
215	NEW YORK TIMES CO - A	USD	8 798	9 363	0.02
559	NEWELL BRANDS INC	USD	14 044	15 356	0.03
1 184	NEWMONT CORP	USD	44 476	75 042	0.13
578	NEWS CORP	USD	9 063	14 895	0.02
180	NEWS CORP - B	USD	2 891	4 383	0.01
2 899	NEXTERA ENERGY INC	USD	122 841	212 439	0.36
530	NIELSEN HOLDINGS PLC	USD	12 959	13 075	0.02
1 884	NIKE INC - B	USD	129 275	291 059	0.49
580	NISOURCE INC	USD	14 008	14 210	0.02
80	NORDSON CORP	USD	11 119	17 561	0.03
370	NORFOLK SOUTHERN CORP	USD	51 492	98 202	0.16
308	NORTHERN TRUST CORP	USD	31 627	35 611	0.06
221	NORTHROP GRUMMAN CORP	USD	75 203	80 318	0.13
857	NORTONLIFELOCK INC	USD	21 461	23 328	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
547	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	16 574	16 087	0.03
101	NOVAVAX INC	USD	17 615	21 443	0.04
127	NOVOCURE LTD	USD	11 134	28 171	0.05
362	NRG ENERGY INC	USD	10 914	14 589	0.02
421	NUANCE COMMUNICATIONS INC	USD	18 239	22 919	0.04
442	NUCOR CORP	USD	26 986	42 401	0.07
921	NVIDIA CORP	USD	224 753	736 892	1.24
5	NVR INC	USD	14 985	24 867	0.04
408	NXP SEMICONDUCTORS NV	USD	63 448	83 934	0.14
1 242	OCCIDENTAL PETROLEUM CORP	USD	-	38 837	0.07
296	OGE ENERGY CORP	USD	9 658	9 960	0.02
185	OKTA INC	USD	17 062	45 266	0.08
141	OLD DOMINION FREIGHT LINE INC	USD	14 128	35 786	0.06
419	OLD REPUBLIC INTERNATIONAL CORP	USD	10 257	10 437	0.02
348	OMEGA HEALTHCARE INVESTORS INC	USD	10 034	12 629	0.02
318	OMNICOM GROUP INC	USD	22 872	25 437	0.04
631	ON SEMICONDUCTOR CORP	USD	15 762	24 155	0.04
135	ONEMAIN HOLDINGS INC	USD	7 655	8 088	0.01
658	ONEOK INC	USD	37 251	36 611	0.06
504	OPENDOOR TECHNOLOGIES INC	USD	13 875	8 936	0.01
2 685	ORACLE CORP	USD	125 889	209 000	0.35
103	O'REILLY AUTOMOTIVE INC	USD	25 727	58 320	0.10
101	OSHKOSH CORP	USD	11 809	12 589	0.02
596	OTIS WORLDWIDE CORP	USD	33 972	48 735	0.08
154	OWENS CORNING	USD	11 844	15 077	0.03
513	PACCAR INC	USD	33 904	45 785	0.08
140	PACKAGING CORP OF AMERICA	USD	15 736	18 959	0.03
667	PALANTIR TECHNOLOGIES INC	USD	16 922	17 582	0.03
144	PALO ALTO NETWORKS INC	USD	27 432	53 431	0.09
191	PARKER-HANNIFIN CORP	USD	33 716	58 658	0.10
474	PAYCHEX INC - AK9420	USD	30 971	50 860	0.09
73	PAYCOM SOFTWARE INC	USD	8 858	26 533	0.04
56	PAYLOCITY HOLDING CORP	USD	7 965	10 685	0.02
1 736	PAYPAL HOLDINGS INC	USD	144 147	506 009	0.85
59	PEGASYSTEMS INC	USD	4 474	8 212	0.01
397	PELOTON INTERACTIVE INC - A	USD	55 138	49 236	0.08
220	PENN NATIONAL GAMING INC	USD	20 277	16 828	0.03
246	PENTAIR PLC	USD	11 226	16 603	0.03
50	PENUMBRA INC	USD	8 919	13 703	0.02
632	PEOPLE'S UNITED FINANCIAL INC	USD	10 649	10 832	0.02
2 042	PEPSICO INC	USD	224 262	302 563	0.51
198	PERFORMANCE FOOD GROUP CO	USD	9 328	9 601	0.02
166	PERKINELMER INC	USD	12 756	25 632	0.04
8 273	PFIZER INC	USD	281 806	323 971	0.54

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
2 200	PG&E CORP	USD	21 371	22 374	0.04
2 303	PHILIP MORRIS INTERNATIONAL INC	USD	221 137	228 250	0.38
647	PHILLIPS 66	USD	62 579	55 526	0.09
167	PINNACLE WEST CAPITAL CORP	USD	13 255	13 689	0.02
809	PINTEREST INC - A	USD	30 930	63 871	0.11
343	PIONEER NATURAL RESOURCES CO	USD	55 915	55 744	0.09
103	PLAYTIKA HOLDING CORP	USD	2 656	2 456	0.00
756	PLUG POWER INC	USD	22 053	25 848	0.04
628	PNC FINANCIAL SERVICES GROUP INC	USD	94 991	119 797	0.20
85	POLARIS INC	USD	11 134	11 642	0.02
59	POOL CORP	USD	9 086	27 061	0.05
161	PPD INC	USD	4 538	7 420	0.01
350	PPG INDUSTRIES INC	USD	38 770	59 420	0.10
1 137	PPL CORP	USD	32 108	31 802	0.05
374	PRINCIPAL FINANCIAL GROUP INC	USD	22 246	23 633	0.04
3 618	PROCTER & GAMBLE CO	USD	291 672	488 177	0.82
865	PROGRESSIVE CORP	USD	53 727	84 952	0.14
1 093	PROLOGIS INC	USD	73 626	130 646	0.22
85	PROOFPOINT INC	USD	14 714	14 770	0.02
582	PRUDENTIAL FINANCIAL INC	USD	59 977	59 638	0.10
155	PTC INC	USD	12 143	21 895	0.04
746	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	36 866	44 566	0.07
225	PUBLIC STORAGE	USD	44 811	67 655	0.11
391	PULTEGROUP INC	USD	11 976	21 337	0.04
105	PVH CORP	USD	10 680	11 297	0.02
166	QORVO INC	USD	12 672	32 478	0.05
1 667	QUALCOMM INC	USD	99 211	238 264	0.40
206	QUANTA SERVICES INC	USD	14 068	18 657	0.03
253	QUANTUMSCAPE CORP	USD	13 588	7 403	0.01
193	QUEST DIAGNOSTICS INC	USD	19 826	25 470	0.04
181	RAYMOND JAMES FINANCIAL INC	USD	16 554	23 512	0.04
2 239	RAYTHEON TECHNOLOGIES CORP	USD	179 760	191 009	0.32
552	REALTY INCOME CORP	USD	30 448	36 840	0.06
233	REGENCY CENTERS CORP	USD	13 374	14 928	0.03
155	REGENERON PHARMACEUTICALS INC	USD	60 866	86 574	0.15
1 421	REGIONS FINANCIAL CORP	USD	26 242	28 676	0.05
100	REINSURANCE GROUP OF AMERICA INC	USD	14 678	11 400	0.02
94	RELIANCE STEEL & ALUMINUM CO	USD	8 241	14 185	0.02
73	RENAISSANCERE HOLDINGS LTD	USD	10 542	10 864	0.02
75	REPLIGEN CORP	USD	8 895	14 972	0.03
311	REPUBLIC SERVICES INC	USD	21 297	34 213	0.06
215	RESMED INC	USD	22 214	53 002	0.09
25	RH	USD	16 336	16 975	0.03
119	RINGCENTRAL INC - A	USD	11 580	34 579	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
167	ROBERT HALF INTERNATIONAL INC	USD	14 365	14 858	0.02
172	ROCKWELL AUTOMATION INC	USD	30 624	49 195	0.08
170	ROKU INC	USD	25 349	78 073	0.13
327	ROLLINS INC	USD	7 690	11 183	0.02
156	ROPER TECHNOLOGIES INC	USD	44 817	73 351	0.12
527	ROSS STORES INC	USD	40 972	65 348	0.11
324	ROYAL CARIBBEAN CRUISES LTD	USD	35 627	27 631	0.05
97	ROYAL GOLD INC	USD	8 381	11 068	0.02
128	ROYALTY PHARMA PLC	USD	5 683	5 247	0.01
191	RPM INTERNATIONAL INC	USD	9 591	16 938	0.03
1 369	SALESFORCE.COM INC	USD	172 089	334 406	0.56
104	SANTANDER CONSUMER USA HOLDINGS INC	USD	3 674	3 777	0.01
162	SBA COMMUNICATIONS CORP	USD	28 326	51 629	0.09
2 067	SCHLUMBERGER NV	USD	129 834	66 165	0.11
60	SCOTTS MIRACLE-GRO CO - A	USD	7 798	11 515	0.02
294	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	16 915	25 851	0.04
188	SEAGEN INC	USD	13 202	29 681	0.05
225	SEALED AIR CORP	USD	13 003	13 331	0.02
175	SEI INVESTMENTS CO	USD	12 583	10 845	0.02
466	SEMPRA ENERGY	USD	53 458	61 736	0.10
234	SENSATA TECHNOLOGIES HOLDING PLC	USD	12 011	13 565	0.02
248	SERVICE CORP INTERNATIONAL/US	USD	9 581	13 290	0.02
292	SERVICENOW INC	USD	55 641	160 469	0.27
354	SHERWIN-WILLIAMS CO	USD	47 947	96 447	0.16
85	SIGNATURE BANK/NEW YORK NY	USD	19 933	20 880	0.03
486	SIMON PROPERTY GROUP INC	USD	71 587	63 413	0.11
1 693	SIRIUS XM HOLDINGS INC	USD	10 672	11 072	0.02
66	SITEONE LANDSCAPE SUPPLY INC	USD	10 916	11 171	0.02
244	SKYWORKS SOLUTIONS INC	USD	25 479	46 787	0.08
756	SLACK TECHNOLOGIES INC - A	USD	21 037	33 491	0.06
173	SMARTSHEET INC - A	USD	8 531	12 511	0.02
1 387	SNAP INC	USD	19 472	94 510	0.16
80	SNAP-ON INC	USD	11 960	17 874	0.03
92	SNOWFLAKE INC - A	USD	25 959	22 246	0.04
77	SOLAREDGE TECHNOLOGIES INC	USD	24 183	21 280	0.04
109	SOTERA HEALTH CO	USD	2 550	2 641	0.00
1 565	SOUTHERN CO	USD	71 485	94 698	0.16
126	SOUTHERN COPPER CORP	USD	6 590	8 104	0.01
874	SOUTHWEST AIRLINES CO	USD	45 029	46 401	0.08
356	S&P GLOBAL INC	USD	69 617	146 120	0.24
242	SPLUNK INC	USD	27 128	34 988	0.06
579	SQUARE INC - A	USD	39 834	141 160	0.24
329	SS&C TECHNOLOGIES HOLDINGS INC	USD	17 024	23 708	0.04
239	STANLEY BLACK & DECKER INC	USD	36 503	48 993	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
1 741	STARBUCKS CORP	USD	102 617	194 661	0.33
424	STARWOOD PROPERTY TRUST INC	USD	10 723	11 096	0.02
514	STATE STREET CORP	USD	50 965	42 292	0.07
297	STEEL DYNAMICS INC	USD	17 176	17 701	0.03
144	STERIS PLC	USD	15 915	29 707	0.05
360	STORE CAPITAL CORP	USD	12 370	12 424	0.02
484	STRYKER CORP	USD	81 092	125 709	0.21
165	SUN COMMUNITIES INC	USD	17 491	28 281	0.05
238	SUNRUN INC	USD	14 880	13 276	0.02
80	SVB FINANCIAL GROUP	USD	20 842	44 514	0.07
799	SYNCHRONY FINANCIAL	USD	27 431	38 767	0.06
150	SYNEOS HEALTH INC	USD	12 696	13 424	0.02
225	SYNOPSYS INC	USD	20 487	62 053	0.10
756	SYSCO CORP	USD	46 863	58 779	0.10
335	T ROWE PRICE GROUP INC	USD	37 012	66 320	0.11
171	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	18 220	30 270	0.05
412	TAPESTRY INC	USD	16 962	17 914	0.03
338	TARGA RESOURCES CORP	USD	14 933	15 024	0.03
731	TARGET CORP	USD	53 065	176 712	0.30
488	TE CONNECTIVITY LTD	USD	48 470	65 982	0.11
194	TELADOC HEALTH INC	USD	39 969	32 260	0.05
69	TELEDYNE TECHNOLOGIES INC	USD	16 938	28 899	0.05
69	TELEFLEX INC	USD	18 481	27 724	0.05
271	TEMPUR SEALY INTERNATIONAL INC	USD	10 084	10 620	0.02
246	TERADYNE INC	USD	11 547	32 954	0.06
1 139	TESLA INC	USD	95 295	774 178	1.31
1 365	TEXAS INSTRUMENTS INC	USD	144 646	262 490	0.44
11	TEXAS PACIFIC LAND CORP	USD	16 686	17 597	0.03
97	TEXAS ROADHOUSE INC	USD	8 779	9 331	0.02
334	TEXTRON INC	USD	18 990	22 969	0.04
581	THERMO FISHER SCIENTIFIC INC	USD	125 851	293 097	0.49
82	THOR INDUSTRIES INC	USD	8 557	9 266	0.02
1 782	TJX COS INC	USD	74 599	120 142	0.20
866	T-MOBILE US INC	USD	66 837	125 423	0.21
166	TOLL BROTHERS INC	USD	9 372	9 596	0.02
158	TORO CO	USD	9 851	17 361	0.03
170	TRACTOR SUPPLY CO	USD	10 909	31 630	0.05
637	TRADE DESK INC - A	USD	16 343	49 278	0.08
155	TRADEWEB MARKETS INC	USD	12 918	13 107	0.02
353	TRANE TECHNOLOGIES PLC	USD	24 776	65 001	0.11
81	TRANSDIGM GROUP INC	USD	27 664	52 430	0.09
283	TRANSUNION	USD	18 247	31 076	0.05
372	TRAVELERS COS INC	USD	51 008	55 692	0.09
170	TREX CO INC	USD	14 260	17 376	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
371	TRIMBLE INC	USD	13 539	30 359	0.05
1 988	TRUIST FINANCIAL CORP	USD	104 482	110 334	0.18
49	TUSIMPLE HOLDINGS INC	USD	2 606	3 491	0.01
240	TWILIO INC - A	USD	34 000	94 598	0.16
1 180	TWITTER INC	USD	37 964	81 196	0.14
60	TYLER TECHNOLOGIES INC	USD	13 424	27 142	0.05
436	TYSON FOODS INC - A	USD	31 416	32 159	0.05
2 185	UBER TECHNOLOGIES INC	USD	81 823	109 512	0.18
11	UBIQUITI INC	USD	794	3 434	0.01
439	UDR INC	USD	16 083	21 502	0.04
308	UGI CORP	USD	13 766	14 263	0.02
81	ULTA BEAUTY INC	USD	17 514	28 007	0.05
94	ULTRAGENYX PHARMACEUTICAL INC	USD	8 922	8 963	0.02
290	UNDER ARMOUR INC	USD	5 023	5 385	0.01
279	UNDER ARMOUR INC - A	USD	5 524	5 901	0.01
982	UNION PACIFIC CORP	USD	133 878	215 971	0.36
478	UNITED AIRLINES HOLDINGS INC	USD	29 316	24 995	0.04
1 069	UNITED PARCEL SERVICE INC - B	USD	113 219	222 320	0.37
107	UNITED RENTALS INC	USD	18 689	34 134	0.06
66	UNITED THERAPEUTICS CORP	USD	11 780	11 841	0.02
1 395	UNITEDHEALTH GROUP INC	USD	316 890	558 614	0.94
63	UNIVERSAL DISPLAY CORP	USD	5 873	14 007	0.02
115	UNIVERSAL HEALTH SERVICES INC - B	USD	13 942	16 839	0.03
25	UPSTART HOLDINGS INC	USD	3 097	3 123	0.01
2 003	US BANCORP/MN	USD	101 950	114 111	0.19
328	US FOODS HOLDING CORP	USD	11 975	12 582	0.02
59	VAIL RESORTS INC	USD	13 171	18 675	0.03
604	VALERO ENERGY CORP	USD	57 055	47 160	0.08
204	VEEVA SYSTEMS INC	USD	18 471	63 434	0.11
554	VENTAS INC	USD	28 057	31 633	0.05
339	VEREIT INC	USD	12 215	15 570	0.03
146	VERISIGN INC	USD	19 068	33 243	0.06
240	VERISK ANALYTICS INC - A	USD	26 179	41 933	0.07
6 119	VERIZON COMMUNICATIONS INC	USD	295 698	342 848	0.57
383	VERTEX PHARMACEUTICALS INC	USD	65 823	77 224	0.13
364	VERTIV HOLDINGS CO	USD	9 508	9 937	0.02
475	VF CORP	USD	33 435	38 969	0.07
12	VIACOMCBS INC	USD	313	581	0.00
895	VIACOMCBS INC - B	USD	39 472	40 454	0.07
1 786	VIATRIS INC	USD	44 472	25 522	0.04
794	VICI PROPERTIES INC	USD	16 285	24 630	0.04
2 500	VISA INC	USD	313 755	584 550	0.98
712	VISTRA CORP	USD	15 477	13 208	0.02
120	VMWARE INC - A	USD	15 571	19 196	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
232	VORNADO REALTY TRUST	USD	15 279	10 827	0.02
179	VOYA FINANCIAL INC	USD	9 180	11 009	0.02
196	VULCAN MATERIALS CO	USD	22 963	34 118	0.06
207	W R BERKLEY CORP - C	USD	10 184	15 407	0.03
1 060	WALGREENS BOOTS ALLIANCE INC	USD	69 056	55 767	0.09
2 029	WALMART INC	USD	182 737	286 130	0.48
2 685	WALT DISNEY CO	USD	216 827	471 942	0.79
574	WASTE MANAGEMENT INC	USD	49 852	80 423	0.13
91	WATERS CORP	USD	18 551	31 451	0.05
49	WATSCO INC	USD	8 533	14 045	0.02
109	WAYFAIR INC	USD	10 730	34 412	0.06
466	WEC ENERGY GROUP INC	USD	30 052	41 451	0.07
6 109	WELLS FARGO & CO	USD	308 758	276 677	0.46
617	WELLTOWER INC	USD	35 005	51 273	0.09
109	WEST PHARMACEUTICAL SERVICES INC	USD	10 405	39 142	0.07
153	WESTERN ALLIANCE BANCORP	USD	13 641	14 206	0.02
453	WESTERN DIGITAL CORP	USD	40 778	32 240	0.05
605	WESTERN UNION CO	USD	11 887	13 897	0.02
263	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	21 699	21 645	0.04
51	WESTLAKE CHEMICAL CORP	USD	5 511	4 595	0.01
393	WESTROCK CO	USD	23 542	20 915	0.04
66	WEX INC	USD	12 925	12 797	0.02
1 107	WEYERHAEUSER CO	USD	38 300	38 103	0.06
93	WHIRLPOOL CORP	USD	14 455	20 276	0.03
1 795	WILLIAMS COS INC	USD	49 420	47 657	0.08
113	WILLIAMS-SONOMA INC	USD	12 389	18 040	0.03
191	WILLIS TOWERS WATSON PLC	USD	30 321	43 934	0.07
87	WOODWARD INC	USD	10 252	10 691	0.02
279	WORKDAY INC	USD	41 458	66 608	0.11
263	WP CAREY INC	USD	17 492	19 625	0.03
65	WW GRAINGER INC	USD	18 398	28 470	0.05
156	WYNN RESORTS LTD	USD	25 428	19 079	0.03
795	XCEL ENERGY INC	USD	37 479	52 375	0.09
363	XILINX INC	USD	26 856	52 504	0.09
150	XPO LOGISTICS INC	USD	15 603	20 984	0.04
266	XYLEM INC/NY	USD	20 311	31 909	0.05
111	YETI HOLDINGS INC	USD	9 527	10 192	0.02
440	YUM! BRANDS INC	USD	36 484	50 613	0.08
79	ZEBRA TECHNOLOGIES CORP - A	USD	11 559	41 830	0.07
175	ZENDESK INC	USD	9 809	25 260	0.04
54	ZILLOW GROUP INC (ISIN US98954M1018)	USD	2 897	6 617	0.01
237	ZILLOW GROUP INC (ISIN US98954M2008)	USD	13 911	28 966	0.05
308	ZIMMER BIOMET HOLDINGS INC	USD	35 047	49 533	0.08
242	ZIONS BANCORP NA	USD	12 173	12 792	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
	Shares (continued)				
702	ZOETIS INC	USD	60 616	130 825	0.22
315	ZOOM VIDEO COMMUNICATIONS INC	USD	128 054	121 914	0.20
110	ZSCALER INC	USD	7 395	23 767	0.04
1 496	ZYNGA INC	USD	9 672	15 902	0.03
110	10X GENOMICS INC - A	USD	16 993	21 540	0.04
857	3M CO	USD	186 278	170 226	0.28
	Total Shares		**36 770 764**	**59 650 591**	**99.91**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**36 770 764**	**59 650 591**	**99.91**
Other transferable securities					
	Shares				
55	CASEY'S GENERAL STORES INC	USD	8 779	10 705	0.02
88	LINCOLN ELECTRIC HOLDINGS INC	USD	10 880	11 591	0.02
	Total Shares		**19 659**	**22 296**	**0.04**
Total Other transferable securities			**19 659**	**22 296**	**0.04**
Total Investments			**36 790 423**	**59 672 887**	**99.95**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	17.42
Technology Hardware and Equipment	11.49
Retailers	7.44
Pharmaceuticals and Biotechnology	6.21
Investment Banking and Brokerage Services	4.71
Banks	4.13
Telecommunications Service Providers	4.10
Medical Equipment and Services	3.85
Real Estate Investment Trusts	2.67
Oil, Gas and Coal	2.66
Non-life Insurance	2.55
Travel and Leisure	2.35
Industrial Transportation	2.32
Industrial Support Services	2.29
Finance and Credit Services	2.22
Personal Care, Drug and Grocery Stores	2.17
Health Care Providers	2.00
Automobiles and Parts	1.93
General Industrials	1.76
Electricity	1.60
Aerospace and Defense	1.41
Beverages	1.35
Chemicals	1.14
Telecommunications Equipment	1.05
Food Producers	0.98
Electronic and Electrical Equipment	0.93
Construction and Materials	0.90
Personal Goods	0.78
Industrial Engineering	0.75
Gas, Water and Multi-utilities	0.72
Consumer Services	0.68
Tobacco	0.60
Leisure Goods	0.55
Life Insurance	0.52
Household Goods and Home Construction	0.33
Industrial Metals and Mining	0.30
Real Estate Investment and Services	0.24
Media	0.22
Waste and Disposal Services	0.19
Precious Metals and Mining	0.14
Alternative Energy	0.13
Mortgage Real Estate Investment Trusts	0.07
Industrial Materials	0.06
Open-end and Miscellaneous Investment Vehicles	0.04
	99.95

Geographical classification	%
United States of America	96.51
Ireland	2.01
Switzerland	0.37
Bermuda	0.32
Netherlands	0.23
Jersey	0.21
Curacao	0.11
Liberia	0.05
Panama	0.05
United Kingdom	0.05
British Virgin Islands	0.02
Singapore	0.02
	99.95

MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU 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					
2 291	ACCOR SA	EUR	65 220	72 144	0.24
2 567	ADIDAS AG - REG - REG	EUR	712 648	805 781	2.63
24 124	AEGON NV	EUR	75 716	84 410	0.28
2 569	AKZO NOBEL NV	EUR	223 450	267 690	0.87
5 559	ALLIANZ SE - REG	EUR	1 035 378	1 169 057	3.81
3 753	ALSTOM SA	EUR	151 244	159 840	0.52
1 679	AMPLIFON SPA	EUR	64 255	69 914	0.23
819	AMUNDI SA	EUR	59 746	60 893	0.20
828	ARKEMA SA	EUR	75 960	87 602	0.29
5 656	ASML HOLDING NV	EUR	2 233 292	3 277 085	10.69
14 874	ASSICURAZIONI GENERALI SPA	EUR	205 438	251 445	0.82
1 335	ATOS SE	EUR	87 809	68 486	0.22
26 084	AXA SA	EUR	478 291	557 806	1.82
89 896	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	306 530	469 976	1.53
1 359	BEIERSDORF AG	EUR	130 147	138 278	0.45
559	BIOMERIEUX	EUR	65 492	54 782	0.18
3 080	BOUYGUES SA	EUR	100 800	96 065	0.31
2 083	BRENNTAG SE	EUR	123 289	163 349	0.53
3 963	BUREAU VERITAS SA	EUR	99 669	105 733	0.34
543	CARL ZEISS MEDITEC AG	EUR	80 771	88 482	0.29
8 267	CARREFOUR SA	EUR	118 743	137 108	0.45
6 869	CELLNEX TELECOM SAU	EUR	324 423	369 003	1.20
2 284	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	242 748	307 198	1.00
13 796	CNH INDUSTRIAL NV	EUR	125 656	192 109	0.63
2 314	CNP ASSURANCES	EUR	29 316	33 206	0.11
2 759	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	100 835	138 008	0.45
1 483	CONTINENTAL AG	EUR	164 977	183 862	0.60
701	COVIVIO	EUR	46 484	50 556	0.16
10 584	CRH PLC	EUR	357 232	449 820	1.47
8 794	DANONE SA	EUR	484 511	522 100	1.70
2 117	DELIVERY HERO SE	EUR	217 994	235 834	0.77
2 562	DEUTSCHE BOERSE AG	EUR	345 716	377 126	1.23
13 364	DEUTSCHE POST AG - REG	EUR	754 799	766 559	2.50
4 609	DEUTSCHE WOHNEN SE	EUR	195 895	237 732	0.77
339	DIASORIN SPA	EUR	59 560	54 071	0.18
1 123	EIFFAGE SA	EUR	88 513	96 353	0.31
417	ELIA GROUP SA/NV	EUR	37 334	37 113	0.12
1 918	ELISA OYJ	EUR	89 508	96 514	0.31
3 356	ENAGAS SA	EUR	64 759	65 392	0.21
3 766	ERSTE GROUP BANK AG	EUR	128 082	116 520	0.38
3 847	ESSILORLUXOTTICA SA	EUR	465 624	598 747	1.95
533	EURAZEO SE	EUR	27 987	39 176	0.13
1 800	EUROFINS SCIENTIFIC SE	EUR	130 872	173 520	0.57
2 827	EVONIK INDUSTRIES AG	EUR	69 448	79 948	0.26

MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU 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)				
1 582	FAURECIA SE	EUR	71 317	65 447	0.21
1 699	FERRARI NV	EUR	283 289	295 626	0.96
2 764	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	190 562	193 591	0.63
5 638	FRESENIUS SE & CO KGAA	EUR	213 067	248 044	0.81
619	GECINA SA	EUR	74 793	79 975	0.26
4 022	GRIFOLS SA	EUR	99 209	91 862	0.30
813	HANNOVER RUECK SE - REG	EUR	116 178	114 714	0.37
2 006	HEIDELBERGCEMENT AG	EUR	120 518	145 114	0.47
2 227	HELLOFRESH SE	EUR	162 571	182 569	0.59
2 402	HENKEL AG & CO KGAA - PFD	EUR	216 363	213 874	0.70
427	HERMES INTERNATIONAL	EUR	360 814	524 570	1.71
14 707	INDUSTRIA DE DISENO TEXTIL SA	EUR	383 862	436 945	1.42
4 531	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	44 125	43 099	0.14
222 667	INTESA SANPAOLO SPA	EUR	412 226	518 703	1.69
508	IPSEN SA	EUR	41 785	44 562	0.15
3 394	JERONIMO MARTINS SGPS SA	EUR	47 596	52 200	0.17
2 419	JUST EAT TAKEAWAY.COM NV	EUR	213 783	188 368	0.61
3 371	KBC GROUP NV	EUR	182 562	216 755	0.71
2 144	KERRY GROUP PLC	EUR	236 941	252 563	0.82
2 081	KINGSPAN GROUP PLC	EUR	147 858	165 731	0.54
2 324	KONINKLIJKE DSM NV	EUR	325 572	365 798	1.19
45 330	KONINKLIJKE KPN NV	EUR	113 685	119 399	0.39
12 283	KONINKLIJKE PHILIPS NV	EUR	537 791	513 307	1.67
932	KONINKLIJKE VOPAK NV	EUR	40 573	35 696	0.12
444	L OREAL SA PRIME FIDELITY 20200	EUR	88 189	166 855	0.54
2 953	L OREAL SA PRIME FIDELITY 2023	EUR	-	1 109 736	3.62
972	LEG IMMOBILIEN SE	EUR	114 706	118 049	0.38
3 606	LEGRAND SA	EUR	259 520	321 872	1.05
1 742	MERCK KGAA	EUR	225 898	281 681	0.92
2 612	MONCLER SPA	EUR	110 153	149 041	0.49
1 889	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	430 529	436 265	1.42
12 765	NATIXIS SA	EUR	36 752	51 060	0.17
3 785	NN GROUP NV	EUR	156 548	150 567	0.49
26 897	ORANGE SA	EUR	268 929	258 615	0.84
1 430	ORION OYJ - B	EUR	53 789	51 838	0.17
697	ORPEA SA	EUR	71 636	74 753	0.24
6 571	PROSUS NV	EUR	568 565	541 910	1.77
3 136	PUBLICIS GROUPE SA	EUR	125 293	169 156	0.55
1 423	PUMA SE	EUR	132 422	143 083	0.47
3 112	QIAGEN NV	EUR	126 634	126 845	0.41
1 612	RANDSTAD NV	EUR	82 725	103 974	0.34
1 410	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	62 715	67 962	0.22
5 836	RED ELECTRICA CORP SA	EUR	92 990	91 363	0.30

MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU 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)				
14 078	SAP SE	EUR	1 531 416	1 673 029	5.45
353	SARTORIUS AG (ISIN DE0007165631)	EUR	132 471	154 967	0.50
373	SARTORIUS STEDIM BIOTECH	EUR	118 281	148 790	0.48
7 263	SCHNEIDER ELECTRIC SE	EUR	836 035	963 654	3.14
373	SEB SA	EUR	51 161	56 845	0.19
10 314	SIEMENS AG - REG	EUR	1 210 759	1 378 156	4.49
3 623	SIEMENS HEALTHINEERS AG	EUR	147 583	187 237	0.61
3 304	SMURFIT KAPPA GROUP PLC	EUR	120 117	151 158	0.49
27 187	SNAM SPA	EUR	119 630	132 537	0.43
1 193	SODEXO SA	EUR	85 015	93 889	0.31
999	SOLVAY SA	EUR	87 345	107 093	0.35
7 843	STORA ENSO OYJ - R	EUR	111 202	120 665	0.39
4 659	SUEZ SA	EUR	81 253	93 413	0.30
1 735	SYMRISE AG	EUR	180 874	203 863	0.66
14 036	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	32 213	31 230	0.10
792	TELEPERFORMANCE	EUR	215 158	271 102	0.88
6 366	TENARIS SA	EUR	55 332	58 516	0.19
18 969	TERNA SPA	EUR	114 720	119 201	0.39
1 249	UBISOFT ENTERTAINMENT SA	EUR	93 726	73 741	0.24
1 705	UCB SA	EUR	153 670	150 313	0.49
2 658	UMICORE SA	EUR	102 899	136 887	0.45
1 680	UNIBAIL RODAMCO REITS	EUR	95 601	122 623	0.40
1 308	UNITED INTERNET AG - REG	EUR	44 564	45 100	0.15
7 196	UPM-KYMMENE OYJ	EUR	200 772	229 552	0.75
3 096	VALEO	EUR	93 209	78 546	0.26
9 594	VIVENDI SE	EUR	284 942	271 798	0.89
1 565	VOESTALPINE AG	EUR	43 941	53 742	0.18
6 382	WARTSILA OYJ ABP	EUR	55 373	79 871	0.26
362	WENDEL SE	EUR	33 567	41 051	0.13
3 607	WOLTERS KLUWER NV	EUR	255 687	305 585	1.00
2 237	ZALANDO SE	EUR	183 587	228 062	0.74
	Total Shares		**25 563 297**	**30 691 746**	**100.02**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**25 563 297**	**30 691 746**	**100.02**
Total Investments			**25 563 297**	**30 691 746**	**100.02**

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

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	15.39
Non-life Insurance	8.24
Software and Computer Services	7.59
Personal Care, Drug and Grocery Stores	6.52
Medical Equipment and Services	5.55
General Industrials	5.32
Personal Goods	5.29
Banks	4.47
Food Producers	3.72
Chemicals	3.41
Pharmaceuticals and Biotechnology	3.27
Industrial Transportation	3.24
Construction and Materials	3.11
Automobiles and Parts	3.03
Telecommunications Service Providers	2.99
Media	2.43
Retailers	2.17
Investment Banking and Brokerage Services	1.69
Health Care Providers	1.68
Consumer Services	1.38
Real Estate Investment Trusts	1.21
Industrial Materials	1.14
Industrial Support Services	0.88
Life Insurance	0.87
Electricity	0.81
Industrial Engineering	0.77
Real Estate Investment and Services	0.77
Travel and Leisure	0.54
Gas, Water and Multi-utilities	0.52
Beverages	0.45
Oil, Gas and Coal	0.43
Industrial Metals and Mining	0.37
Aerospace and Defense	0.34
Leisure Goods	0.24
Household Goods and Home Construction	0.19
	100.02

Geographical classification	%
Germany	33.33
France	26.50
Netherlands	21.40
Spain	4.97
Italy	4.58
Ireland	3.32
Belgium	2.11
Finland	1.88
Luxembourg	0.76
Austria	0.55
United Kingdom	0.45
Portugal	0.17
	100.02

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					
1 439	A O SMITH CORP	USD	89 130	103 694	0.05
18 784	ABBOTT LABORATORIES	USD	2 119 038	2 177 629	1.07
18 724	ABBVIE INC	USD	1 947 468	2 109 071	1.03
480	ABIOMED INC	USD	143 162	149 813	0.07
8 215	ACTIVISION BLIZZARD INC	USD	717 546	784 040	0.38
5 076	ADOBE INC	USD	2 476 613	2 972 709	1.46
695	ADVANCE AUTO PARTS INC	USD	122 566	142 572	0.07
6 936	AFLAC INC	USD	325 684	372 186	0.18
3 234	AGILENT TECHNOLOGIES INC	USD	394 487	478 018	0.23
2 346	AIR PRODUCTS AND CHEMICALS INC	USD	647 871	674 897	0.33
1 237	ALBEMARLE CORP	USD	196 543	208 385	0.10
2 342	ALEXION PHARMACEUTICALS INC	USD	418 221	430 249	0.21
794	ALIGN TECHNOLOGY INC	USD	394 283	485 134	0.24
148	ALLEGHANY CORP	USD	103 107	98 726	0.05
962	ALLEGION PLC	USD	116 974	134 007	0.07
3 211	ALLSTATE CORP	USD	362 149	418 843	0.21
3 966	ALLY FINANCIAL INC	USD	159 116	197 665	0.10
1 241	ALNYLAM PHARMACEUTICALS INC	USD	184 063	210 374	0.10
3 189	ALPHABET CLASS - A	USD	6 393 680	7 786 867	3.81
3 126	ALPHABET INC	USD	6 349 923	7 834 755	3.83
104	AMERCO	USD	52 148	61 298	0.03
7 260	AMERICAN EXPRESS CO	USD	984 896	1 199 570	0.59
779	AMERICAN FINANCIAL GROUP INC/OH	USD	81 684	97 157	0.05
9 169	AMERICAN INTERNATIONAL GROUP INC	USD	394 296	436 444	0.21
4 712	AMERICAN TOWER CORP	USD	1 152 606	1 272 900	0.62
1 924	AMERICAN WATER WORKS CO INC	USD	285 032	296 546	0.15
1 238	AMERIPRISE FINANCIAL INC	USD	261 359	308 113	0.15
1 628	AMERISOURCEBERGEN CORP	USD	178 344	186 390	0.09
6 124	AMGEN INC	USD	1 474 827	1 492 725	0.73
14 828	ANNALY CAPITAL MANAGEMENT INC	USD	122 869	131 673	0.06
920	ANSYS INC	USD	312 398	319 295	0.16
2 396	AON PLC - A	USD	528 364	572 069	0.28
9 730	APPLIED MATERIALS INC	USD	1 030 474	1 385 552	0.68
2 863	APTIV PLC	USD	374 705	450 436	0.22
2 424	ARAMARK	USD	85 974	90 294	0.04
4 313	ARCH CAPITAL GROUP LTD	USD	155 655	167 948	0.08
2 054	ARTHUR J GALLAGHER & CO	USD	249 989	287 724	0.14
614	ASSURANT INC	USD	85 106	95 895	0.05
1 422	ATHENE HOLDING LTD	USD	90 827	95 985	0.05
1 359	ATMOS ENERGY CORP	USD	131 260	130 613	0.06
2 332	AUTODESK INC	USD	621 254	680 711	0.33
880	AUTOLIV INC	USD	78 459	86 029	0.04
4 538	AUTOMATIC DATA PROCESSING INC	USD	835 324	901 338	0.44
241	AUTOZONE INC	USD	344 261	359 625	0.18

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)				
881	AVERY DENNISON CORP	USD	190 368	185 221	0.09
3 454	BALL CORP	USD	291 667	279 843	0.14
8 851	BANK OF NEW YORK MELLON CORP	USD	395 472	453 437	0.22
5 356	BAXTER INTERNATIONAL INC	USD	439 421	431 158	0.21
3 081	BECTON DICKINSON AND CO	USD	760 230	749 268	0.37
2 471	BEST BUY CO INC	USD	275 969	284 116	0.14
1 615	BIOGEN INC	USD	472 929	559 226	0.27
1 927	BIOMARIN PHARMACEUTICAL INC	USD	161 127	160 789	0.08
411	BIO-TECHNE CORP	USD	172 280	185 057	0.09
1 618	BLACKROCK INC	USD	1 177 015	1 415 701	0.69
434	BOOKING HOLDINGS INC	USD	907 387	949 631	0.47
2 534	BORGWARNER INC	USD	113 023	123 000	0.06
1 569	BOSTON PROPERTIES INC	USD	163 590	179 792	0.09
2 542	BROWN & BROWN INC	USD	133 868	135 082	0.07
702	BURLINGTON STORES INC	USD	191 327	226 037	0.11
58	CABLE ONE INC	USD	105 700	110 943	0.05
2 958	CADENCE DESIGN SYSTEMS INC	USD	362 688	404 714	0.20
2 088	CAMPBELL SOUP CO	USD	100 980	95 192	0.05
3 114	CARDINAL HEALTH INC	USD	173 959	177 778	0.09
1 690	CARLYLE GROUP INC	USD	63 133	78 551	0.04
1 723	CARMAX INC	USD	202 905	222 525	0.11
1 805	CATALENT INC	USD	186 002	195 157	0.10
5 782	CATERPILLAR INC	USD	1 127 007	1 258 337	0.62
1 137	CBOE GLOBAL MARKETS INC	USD	118 143	135 360	0.07
3 558	CBRE GROUP INC	USD	249 898	305 027	0.15
6 167	CENTENE CORP	USD	408 814	449 759	0.22
3 248	CERNER CORP	USD	242 488	253 864	0.12
1 419	CH ROBINSON WORLDWIDE INC	USD	131 323	132 918	0.07
532	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	182 117	196 797	0.10
15 294	CHARLES SCHWAB CORP	USD	894 275	1 113 556	0.55
2 554	CHENIERE ENERGY INC	USD	179 466	221 534	0.11
298	CHIPOTLE MEXICAN GRILL INC	USD	406 929	462 001	0.23
4 774	CHUBB LTD	USD	724 936	758 780	0.37
2 599	CHURCH & DWIGHT CO INC	USD	219 881	221 487	0.11
3 731	CIGNA CORP	USD	827 256	884 508	0.43
1 624	CINCINNATI FINANCIAL CORP	USD	194 504	189 391	0.09
1 002	CINTAS CORP	USD	341 105	382 764	0.19
44 764	CISCO SYSTEMS INC/DELAWARE	USD	2 181 086	2 372 492	1.16
4 507	CITIZENS FINANCIAL GROUP INC	USD	177 610	206 736	0.10
1 304	CITRIX SYSTEMS INC	USD	167 303	152 920	0.07
1 334	CLOROX CO	USD	254 653	240 000	0.12
3 806	CME GROUP INC	USD	744 853	809 460	0.40
43 408	COCA-COLA CO	USD	2 240 610	2 348 807	1.15
1 866	COGNEX CORP	USD	142 553	156 837	0.08

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)				
5 626	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	413 957	389 657	0.19
8 548	COLGATE-PALMOLIVE CO	USD	670 117	695 380	0.34
48 469	COMCAST CORP	USD	2 514 830	2 763 702	1.35
5 180	CONAGRA BRANDS INC	USD	193 328	188 448	0.09
3 631	CONSOLIDATED EDISON INC	USD	271 611	260 415	0.13
521	COOPER COS INC	USD	191 411	206 457	0.10
2 255	COPART INC	USD	257 994	297 277	0.15
4 697	COSTCO WHOLESALE CORP	USD	1 830 973	1 858 462	0.91
4 573	CROWN CASTLE INTERNATIONAL CORP	USD	804 721	892 192	0.44
24 255	CSX CORP	USD	716 956	778 100	0.38
1 566	CUMMINS INC	USD	366 305	381 806	0.19
6 796	DANAHER CORP	USD	1 566 450	1 823 775	0.89
1 382	DARDEN RESTAURANTS INC	USD	171 809	201 758	0.10
754	DAVITA INC	USD	80 578	90 804	0.04
3 157	DEERE & CO	USD	962 770	1 113 505	0.55
2 317	DENTSPLY SIRONA INC	USD	133 559	146 573	0.07
1 020	DEXCOM INC	USD	387 035	435 540	0.21
3 252	DISCOVER FINANCIAL SERVICES	USD	298 529	384 679	0.19
1 723	DISCOVERY COMMUNICATIONS INC - A	USD	70 912	52 862	0.03
3 207	DISCOVERY COMMUNICATIONS INC - C	USD	117 468	92 939	0.05
411	DOMINO'S PIZZA INC	USD	163 483	191 727	0.09
3 664	DR HORTON INC	USD	295 200	331 116	0.16
4 221	EATON CORP PLC	USD	530 710	625 468	0.31
7 215	EBAY INC	USD	426 428	506 565	0.25
6 622	EDWARDS LIFESCIENCES CORP	USD	574 521	685 841	0.34
4 503	ELANCO ANIMAL HEALTH INC	USD	138 234	156 209	0.08
3 050	ELECTRONIC ARTS INC	USD	407 244	438 682	0.22
947	EQUINIX INC	USD	690 300	760 062	0.37
4 156	EQUITABLE HOLDINGS INC	USD	116 251	126 550	0.06
3 754	EQUITY RESIDENTIAL	USD	262 667	289 058	0.14
269	ERIE INDEMNITY CO - A	USD	57 945	52 011	0.03
2 471	ESSENTIAL UTILITIES INC	USD	111 622	112 925	0.06
3 637	EVERSOURCE ENERGY	USD	304 954	291 833	0.14
1 793	EXACT SCIENCES CORP	USD	208 013	222 888	0.11
1 796	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	183 851	227 374	0.11
403	FACTSET RESEARCH SYSTEMS INC	USD	130 528	135 251	0.07
6 090	FASTENAL CO	USD	290 556	316 680	0.16
6 586	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	929 985	933 039	0.46
1 847	FIRST REPUBLIC BANK/CA	USD	287 840	345 703	0.17
3 404	FORTIVE CORP	USD	228 794	237 395	0.12
1 470	FORTUNE BRANDS HOME & SECURITY INC	USD	130 088	146 427	0.07
3 215	FRANKLIN RESOURCES INC	USD	89 842	102 848	0.05
654	F5 NETWORKS INC	USD	126 616	122 076	0.06
1 625	GARMIN LTD	USD	202 168	235 040	0.12

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)				
941	GARTNER INC	USD	186 934	227 910	0.11
667	GENERAC HOLDINGS INC	USD	232 121	276 905	0.14
6 483	GENERAL MILLS INC	USD	394 849	395 009	0.19
1 531	GENUINE PARTS CO	USD	169 874	193 626	0.09
13 324	GILEAD SCIENCES INC	USD	886 192	917 491	0.45
1 798	GODADDY INC	USD	146 530	156 354	0.08
3 791	HARTFORD FINANCIAL SERVICES GROUP INC	USD	245 700	234 928	0.12
1 384	HASBRO INC	USD	127 146	130 816	0.06
2 883	HCA HEALTHCARE INC	USD	503 487	596 031	0.29
5 712	HEALTHPEAK PROPERTIES INC	USD	175 736	190 152	0.09
1 511	HENRY SCHEIN INC	USD	103 674	112 101	0.05
13 794	HEWLETT PACKARD ENTERPRISE CO	USD	186 199	201 117	0.10
2 944	HILTON WORLDWIDE HOLDINGS INC	USD	328 660	355 105	0.17
2 732	HOLOGIC INC	USD	187 618	182 279	0.09
11 415	HOME DEPOT INC	USD	3 283 969	3 640 129	1.78
2 257	HORIZON THERAPEUTICS PLC	USD	209 565	211 345	0.10
3 149	HORMEL FOODS CORP	USD	152 607	150 365	0.07
7 479	HOST HOTELS & RESORTS INC	USD	116 711	127 816	0.06
13 218	HP INC	USD	348 797	399 051	0.20
467	HUBSPOT INC	USD	244 321	272 130	0.13
1 366	HUMANA INC	USD	560 313	604 756	0.30
15 644	HUNTINGTON BANCSHARES INC/OH	USD	219 043	223 240	0.11
805	IDEX CORP	USD	159 311	177 140	0.09
906	IDEXX LABORATORIES INC	USD	446 142	572 184	0.28
3 995	IHS MARKIT LTD	USD	378 594	450 077	0.22
3 358	ILLINOIS TOOL WORKS INC	USD	703 667	750 714	0.37
1 547	ILLUMINA INC	USD	635 204	732 056	0.36
1 981	INCYTE CORP	USD	165 144	166 662	0.08
3 995	INGERSOLL RAND INC	USD	196 769	194 996	0.10
701	INSULET CORP	USD	181 178	192 432	0.09
43 080	INTEL CORP	USD	2 485 140	2 418 511	1.19
5 956	INTERCONTINENTAL EXCHANGE INC	USD	651 883	706 977	0.35
9 475	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 257 530	1 388 940	0.68
2 637	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	365 115	393 968	0.19
3 960	INTERNATIONAL PAPER CO	USD	202 813	242 788	0.12
4 142	INTERPUBLIC GROUP OF COS INC	USD	110 632	134 574	0.07
2 904	INTUIT INC	USD	1 139 565	1 423 454	0.70
4 137	INVESCO LTD	USD	89 703	110 582	0.05
1 162	J M SMUCKER CO	USD	153 103	150 560	0.07
643	JAZZ PHARMACEUTICALS PLC	USD	103 785	114 223	0.06
7 637	JOHNSON CONTROLS INTERNATIONAL PLC	USD	420 925	524 127	0.26
963	KANSAS CITY SOUTHERN	USD	222 972	272 885	0.13
2 735	KELLOGG CO	USD	174 011	175 943	0.09
10 272	KEYCORP	USD	187 663	212 117	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)				
1 973	KEYSIGHT TECHNOLOGIES INC	USD	259 765	304 651	0.15
3 588	KIMBERLY-CLARK CORP	USD	488 962	480 003	0.24
7 133	KRAFT HEINZ CO	USD	263 906	290 884	0.14
1 035	LABORATORY CORP OF AMERICA HOLDINGS	USD	239 666	285 505	0.14
1 515	LAM RESEARCH CORP	USD	777 304	985 811	0.48
637	LEAR CORPORATION	USD	119 864	111 653	0.05
2 911	LENNAR CORP (ISIN US5260571048)	USD	257 215	289 208	0.14
360	LENNOX INTERNATIONAL INC	USD	108 257	126 288	0.06
267	LIBERTY BROADBAND CORP (ISIN US5303071071)	USD	43 570	44 901	0.02
1 675	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	260 177	290 881	0.14
1 731	LIBERTY GLOBAL PLC - A	USD	43 886	47 014	0.02
3 863	LIBERTY GLOBAL PLC - C	USD	96 659	104 456	0.05
1 934	LINCOLN NATIONAL CORP	USD	106 552	121 533	0.06
5 549	LINDE PLC	USD	1 456 604	1 604 216	0.79
1 727	LIVE NATION ENTERTAINMENT INC	USD	131 918	151 268	0.07
3 058	LKQ CORP	USD	124 046	150 515	0.07
7 751	LOWE'S COS INC	USD	1 344 284	1 503 461	0.74
1 313	LULULEMON ATHLETICA INC	USD	432 921	479 206	0.23
9 886	LUMEN TECHNOLOGIES INC	USD	126 486	134 351	0.07
146	MARKEL CORP	USD	159 600	173 260	0.08
403	MARKETAXESS HOLDINGS INC	USD	204 773	186 827	0.09
2 924	MARRIOTT INTERNATIONAL INC/MD - A	USD	384 303	399 184	0.20
5 388	MARSH & MCLENNAN COS INC	USD	655 056	757 984	0.37
660	MARTIN MARIETTA MATERIALS INC	USD	223 417	232 195	0.11
8 486	MARVELL TECHNOLOGY INC	USD	398 133	494 988	0.24
2 727	MASCO CORP	USD	153 267	160 648	0.08
557	MASIMO CORP	USD	124 911	135 045	0.07
2 842	MAXIM INTEGRATED PRODUCTS INC	USD	248 547	299 433	0.15
2 640	MCCORMICK & CO INC/MD	USD	235 944	233 165	0.11
476	MERCADOLIBRE INC	USD	670 865	741 508	0.36
248	METTLER-TOLEDO INTERNATIONAL INC	USD	285 842	343 564	0.17
11 861	MICRON TECHNOLOGY INC	USD	1 049 186	1 007 948	0.49
75 972	MICROSOFT CORP	USD	17 817 486	20 580 814	10.08
633	MOHAWK INDUSTRIES INC	USD	101 087	121 656	0.06
615	MOLINA HEALTHCARE INC	USD	138 590	155 632	0.08
1 785	MOODY'S CORP	USD	542 492	646 830	0.32
3 819	MOSAIC CO	USD	103 309	121 864	0.06
1 792	MOTOROLA SOLUTIONS INC	USD	340 564	388 595	0.19
1 364	M&T BANK CORP	USD	189 398	198 203	0.10
1 223	NASDAQ INC	USD	180 477	215 003	0.11
2 369	NETAPP INC	USD	167 721	193 832	0.10
996	NEUROCRINE BIOSCIENCES INC	USD	97 125	96 931	0.05
4 052	NEWELL BRANDS INC	USD	95 539	111 308	0.05
8 486	NEWMONT CORP	USD	516 890	537 843	0.26

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)				
2 671	NORFOLK SOUTHERN CORP	USD	649 417	708 910	0.35
2 098	NORTHERN TRUST CORP	USD	209 571	242 571	0.12
977	NOVOCURE LTD	USD	202 664	216 718	0.11
6 563	NVIDIA CORP	USD	3 764 363	5 251 055	2.57
37	NVR INC	USD	164 154	184 012	0.09
1 285	OKTA INC	USD	318 176	314 414	0.15
1 054	OLD DOMINION FREIGHT LINE INC	USD	235 354	267 505	0.13
2 280	OMNICOM GROUP INC	USD	162 605	182 377	0.09
4 718	ONEOK INC	USD	220 318	262 510	0.13
1 113	OWENS CORNING	USD	92 924	108 963	0.05
3 679	PACCAR INC	USD	326 704	328 351	0.16
1 005	PACKAGING CORP OF AMERICA	USD	133 821	136 097	0.07
1 761	PENTAIR PLC	USD	100 459	118 850	0.06
14 628	PEPSICO INC	USD	2 057 904	2 167 431	1.06
1 187	PERKINELMER INC	USD	157 015	183 285	0.09
5 645	PINTEREST INC - A	USD	382 710	445 673	0.22
4 493	PNC FINANCIAL SERVICES GROUP INC	USD	714 487	857 085	0.42
427	POOL CORP	USD	187 603	195 848	0.10
2 511	PPG INDUSTRIES INC	USD	367 536	426 292	0.21
2 891	PRINCIPAL FINANCIAL GROUP INC	USD	160 785	182 682	0.09
26 110	PROCTER & GAMBLE CO	USD	3 440 174	3 523 022	1.73
6 210	PROGRESSIVE CORP	USD	567 277	609 884	0.30
7 841	PROLOGIS INC	USD	842 756	937 235	0.46
4 209	PRUDENTIAL FINANCIAL INC	USD	369 382	431 296	0.21
2 819	PULTEGROUP INC	USD	136 213	153 833	0.08
1 415	QUEST DIAGNOSTICS INC	USD	175 686	186 738	0.09
1 314	RAYMOND JAMES FINANCIAL INC	USD	143 651	170 689	0.08
1 116	REGENERON PHARMACEUTICALS INC	USD	598 712	623 331	0.31
10 186	REGIONS FINANCIAL CORP	USD	182 825	205 553	0.10
721	REINSURANCE GROUP OF AMERICA INC	USD	83 122	82 194	0.04
538	RENAISSANCERE HOLDINGS LTD	USD	82 100	80 065	0.04
2 367	REPUBLIC SERVICES INC	USD	258 003	260 394	0.13
1 543	RESMED INC	USD	314 960	380 380	0.19
1 199	ROBERT HALF INTERNATIONAL INC	USD	87 959	106 675	0.05
1 232	ROCKWELL AUTOMATION INC	USD	311 832	352 377	0.17
1 156	ROKU INC	USD	429 887	530 893	0.26
2 348	ROLLINS INC	USD	79 670	80 302	0.04
1 113	ROPER TECHNOLOGIES INC	USD	467 668	523 333	0.26
3 780	ROSS STORES INC	USD	430 067	468 720	0.23
2 429	ROYAL CARIBBEAN CRUISES LTD	USD	198 168	207 145	0.10
9 731	SALESFORCE.COM INC	USD	2 200 972	2 376 991	1.17
2 259	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	177 742	198 634	0.10
1 441	SEAGEN INC	USD	220 366	227 505	0.11
1 672	SENSATA TECHNOLOGIES HOLDING PLC	USD	97 956	96 926	0.05

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)				
2 079	SERVICENOW INC	USD	1 045 340	1 142 514	0.56
10 974	SIRIUS XM HOLDINGS INC	USD	68 645	71 770	0.04
9 964	SNAP INC	USD	625 130	678 947	0.33
575	SNAP-ON INC	USD	113 440	128 472	0.06
2 552	S&P GLOBAL INC	USD	909 984	1 047 468	0.51
1 715	SPLUNK INC	USD	276 502	247 955	0.12
1 706	STANLEY BLACK & DECKER INC	USD	315 635	349 713	0.17
12 483	STARBUCKS CORP	USD	1 266 317	1 395 724	0.68
3 730	STATE STREET CORP	USD	285 161	306 904	0.15
2 231	STEEL DYNAMICS INC	USD	99 252	132 968	0.07
1 056	STERIS PLC	USD	197 426	217 853	0.11
550	SVB FINANCIAL GROUP	USD	245 364	306 037	0.15
6 191	SYNCHRONY FINANCIAL	USD	236 252	300 387	0.15
2 417	T ROWE PRICE GROUP INC	USD	400 795	478 493	0.23
1 221	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	208 339	216 141	0.11
5 310	TARGET CORP	USD	1 004 326	1 283 639	0.63
1 434	TELADOC HEALTH INC	USD	276 770	238 460	0.12
495	TELEFLEX INC	USD	194 038	198 886	0.10
8 142	TESLA INC	USD	4 692 483	5 534 116	2.70
9 757	TEXAS INSTRUMENTS INC	USD	1 651 549	1 876 271	0.92
4 175	THERMO FISHER SCIENTIFIC INC	USD	1 909 948	2 106 162	1.03
12 730	TJX COS INC	USD	807 357	858 257	0.42
6 589	T-MOBILE US INC	USD	937 784	954 285	0.47
1 233	TRACTOR SUPPLY CO	USD	199 000	229 412	0.11
2 528	TRANE TECHNOLOGIES PLC	USD	386 287	465 506	0.23
2 674	TRAVELERS COS INC	USD	375 849	400 325	0.20
2 653	TRIMBLE INC	USD	181 991	217 095	0.11
14 285	TRUIST FINANCIAL CORP	USD	742 154	792 818	0.39
430	TYLER TECHNOLOGIES INC	USD	192 485	194 519	0.10
567	ULTA BEAUTY INC	USD	169 555	196 052	0.10
7 102	UNION PACIFIC CORP	USD	1 449 824	1 561 943	0.77
7 629	UNITED PARCEL SERVICE INC - B	USD	1 287 779	1 586 603	0.78
766	UNITED RENTALS INC	USD	201 608	244 362	0.12
15 131	US BANCORP/MN	USD	902 653	862 013	0.42
427	VAIL RESORTS INC	USD	121 910	135 154	0.07
1 640	VERISK ANALYTICS INC - A	USD	291 476	286 541	0.14
43 877	VERIZON COMMUNICATIONS INC	USD	2 497 740	2 458 428	1.21
2 756	VERTEX PHARMACEUTICALS INC	USD	602 520	555 692	0.27
17 984	VISA INC	USD	3 837 900	4 205 018	2.06
891	VMWARE INC - A	USD	133 950	142 533	0.07
1 315	VOYA FINANCIAL INC	USD	77 156	80 873	0.04
1 405	VULCAN MATERIALS CO	USD	236 452	244 568	0.12
1 504	W R BERKLEY CORP - C	USD	115 079	111 943	0.05
2 780	WASTE CONNECTIONS INC	USD	336 246	332 015	0.16

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)				
659	WATERS CORP	USD	182 217	227 757	0.11
776	WAYFAIR INC	USD	228 330	244 991	0.12
4 426	WELLTOWER INC	USD	305 551	367 801	0.18
786	WEST PHARMACEUTICAL SERVICES INC	USD	234 758	282 253	0.14
4 357	WESTERN UNION CO	USD	102 389	100 080	0.05
2 794	WESTROCK CO	USD	158 300	148 697	0.07
7 929	WEYERHAEUSER CO	USD	256 201	272 916	0.13
668	WHIRLPOOL CORP	USD	134 146	145 637	0.07
12 870	WILLIAMS COS INC	USD	298 791	341 699	0.17
1 367	WILLIS TOWERS WATSON PLC	USD	298 506	314 437	0.15
1 909	WORKDAY INC	USD	473 675	455 755	0.22
472	WW GRAINGER INC	USD	186 555	206 736	0.10
2 601	XILINX INC	USD	324 009	376 209	0.18
1 913	XYLEM INC/NY	USD	191 836	229 483	0.11
3 182	YUM! BRANDS INC	USD	338 220	366 025	0.18
567	ZEBRA TECHNOLOGIES CORP - A	USD	281 334	300 221	0.15
5 038	ZOETIS INC	USD	822 171	938 882	0.46
	Total Shares		**182 318 355**	**204 012 405**	**100.00**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**182 318 355**	**204 012 405**	**100.00**
	Total Investments		**182 318 355**	**204 012 405**	**100.00**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	25.44
Technology Hardware and Equipment	7.64
Pharmaceuticals and Biotechnology	5.76
Retailers	5.63
Medical Equipment and Services	5.42
Investment Banking and Brokerage Services	4.75
Industrial Transportation	4.06
Telecommunications Service Providers	3.49
Automobiles and Parts	3.26
Finance and Credit Services	2.93
Personal Care, Drug and Grocery Stores	2.71
Real Estate Investment Trusts	2.59
Non-life Insurance	2.45
Travel and Leisure	2.36
Banks	2.29
Beverages	2.21
Industrial Support Services	1.71
Chemicals	1.68
Health Care Providers	1.59
Telecommunications Equipment	1.53
Electronic and Electrical Equipment	1.28
Industrial Engineering	1.17
Construction and Materials	0.87
Leisure Goods	0.87
Life Insurance	0.83
Food Producers	0.82
Consumer Services	0.79
General Industrials	0.79
Household Goods and Home Construction	0.63
Oil, Gas and Coal	0.40
Waste and Disposal Services	0.29
Electricity	0.27
Gas, Water and Multi-utilities	0.26
Precious Metals and Mining	0.26
Personal Goods	0.23
Media	0.22
Real Estate Investment and Services	0.15
Aerospace and Defense	0.12
Industrial Materials	0.12
Industrial Metals and Mining	0.07
Mortgage Real Estate Investment Trusts	0.06
	100.00

Geographical classification	%
United States of America	95.97
Ireland	2.39
Switzerland	0.49
Bermuda	0.44
Jersey	0.33
Canada	0.16
United Kingdom	0.12
Liberia	0.10
	100.00

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					
2 043	A O SMITH CORP	USD	116 967	147 219	0.03
26 104	ABB LTD	CHF	722 271	886 455	0.20
26 661	ABBOTT LABORATORIES	USD	2 879 623	3 090 810	0.70
26 576	ABBVIE INC	USD	2 691 321	2 993 521	0.68
681	ABIOMED INC	USD	183 923	212 547	0.05
2 557	ACCOR SA	EUR	90 729	95 489	0.02
1 500	ACOM CO LTD	JPY	6 703	6 541	0.00
11 660	ACTIVISION BLIZZARD INC	USD	939 089	1 112 830	0.25
2 332	ADECCO GROUP AG - REG	CHF	139 421	158 585	0.04
2 865	ADIDAS AG - REG - REG	EUR	925 983	1 066 508	0.24
7 204	ADOBE INC	USD	3 239 730	4 218 951	0.96
986	ADVANCE AUTO PARTS INC	USD	158 091	202 268	0.05
3 079	ADVANTEST CORP	JPY	213 710	277 690	0.06
26 930	AEGON NV	EUR	104 945	111 745	0.03
10 142	AEON CO LTD	JPY	273 806	272 762	0.06
9 845	AFLAC INC	USD	438 277	528 283	0.12
3 367	AFTERPAY LTD	AUD	236 188	298 702	0.07
4 590	AGILENT TECHNOLOGIES INC	USD	512 120	678 448	0.15
3 655	AGNICO EAGLE MINES LTD	CAD	246 313	221 254	0.05
187 599	AIA GROUP LTD	HKD	2 146 827	2 331 148	0.53
456	AIR LIQUIDE SA - PF 2022	EUR	57 862	79 850	0.02
6 673	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	1 071 393	1 168 509	0.27
3 330	AIR PRODUCTS AND CHEMICALS INC	USD	912 913	957 974	0.22
7 035	AJINOMOTO CO INC	JPY	145 607	182 800	0.04
2 868	AKZO NOBEL NV	EUR	302 978	354 401	0.08
1 755	ALBEMARLE CORP	USD	276 074	295 647	0.07
7 520	ALCON INC	CHF	488 585	527 008	0.12
3 325	ALEXION PHARMACEUTICALS INC	USD	588 625	610 836	0.14
1 127	ALIGN TECHNOLOGY INC	USD	517 487	688 597	0.16
211	ALLEGHANY CORP	USD	149 304	140 752	0.03
1 366	ALLEGION PLC	USD	158 665	190 284	0.04
6 205	ALLIANZ SE - REG	EUR	1 429 466	1 547 495	0.35
4 558	ALLSTATE CORP	USD	493 029	594 546	0.14
5 629	ALLY FINANCIAL INC	USD	198 849	280 549	0.06
1 761	ALNYLAM PHARMACEUTICALS INC	USD	246 945	298 525	0.07
4 526	ALPHABET CLASS - A	USD	8 245 878	11 051 542	2.51
4 437	ALPHABET INC	USD	8 139 270	11 120 542	2.54
2 521	AMBU A/S	DKK	91 016	96 931	0.02
148	AMERCO	USD	65 394	87 231	0.02
10 305	AMERICAN EXPRESS CO	USD	1 269 763	1 702 695	0.39
1 105	AMERICAN FINANCIAL GROUP INC/OH	USD	107 671	137 816	0.03
13 015	AMERICAN INTERNATIONAL GROUP INC	USD	537 683	619 514	0.14
6 688	AMERICAN TOWER CORP	USD	1 578 020	1 806 696	0.41
2 731	AMERICAN WATER WORKS CO INC	USD	409 468	420 929	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)				
1 757	AMERIPRISE FINANCIAL INC	USD	342 373	437 282	0.10
2 311	AMERISOURCEBERGEN CORP	USD	243 103	264 586	0.06
8 692	AMGEN INC	USD	2 045 490	2 118 675	0.48
1 874	AMPLIFON SPA	EUR	77 304	92 540	0.02
915	AMUNDI SA	EUR	73 266	80 677	0.02
2 419	ANA HOLDINGS INC	JPY	57 372	56 928	0.01
21 047	ANNALY CAPITAL MANAGEMENT INC	USD	164 059	186 897	0.04
1 306	ANSYS INC	USD	439 848	453 260	0.10
5 935	ANTOFAGASTA PLC	GBP	101 123	117 695	0.03
3 401	AON PLC - A	USD	724 212	812 023	0.18
13 811	APPLIED MATERIALS INC	USD	1 211 515	1 966 686	0.45
4 064	APTIV PLC	USD	466 933	639 389	0.15
3 440	ARAMARK	USD	119 052	128 140	0.03
6 121	ARCH CAPITAL GROUP LTD	USD	215 803	238 352	0.05
690	ARGENX SE	EUR	183 832	208 741	0.05
924	ARKEMA SA	EUR	102 968	115 933	0.03
2 916	ARTHUR J GALLAGHER & CO	USD	341 202	408 473	0.09
18 900	ASAHI KASEI CORP	JPY	183 009	207 834	0.05
6 762	ASHTEAD GROUP PLC	GBP	503 820	501 068	0.11
6 313	ASML HOLDING NV	EUR	2 906 500	4 337 728	0.99
15 084	ASSA ABLOY AB	SEK	383 781	454 699	0.10
16 604	ASSICURAZIONI GENERALI SPA	EUR	293 681	332 871	0.08
5 362	ASSOCIATED BRITISH FOODS PLC	GBP	153 692	164 146	0.04
871	ASSURANT INC	USD	116 592	136 033	0.03
28 889	ASTELLAS PHARMA INC	JPY	448 188	503 521	0.11
19 756	ASTRAZENECA PLC	GBP	1 994 322	2 369 746	0.54
3 004	ASX LTD	AUD	169 650	175 252	0.04
1 144	ATCO LTD/CANADA - CLASS 1	CAD	35 360	40 612	0.01
2 019	ATHENE HOLDING LTD	USD	127 076	136 283	0.03
10 106	ATLAS COPCO AB	SEK	513 476	619 206	0.14
5 873	ATLAS COPCO AB - B	SEK	258 280	309 027	0.07
1 929	ATMOS ENERGY CORP	USD	189 587	185 396	0.04
1 490	ATOS SE	EUR	113 926	90 647	0.02
19 421	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	99 032	98 658	0.02
27 912	AURIZON HOLDINGS LTD	AUD	83 327	77 951	0.02
28 604	AUSNET SERVICES LTD	AUD	38 948	37 580	0.01
14 541	AUTO TRADER GROUP PLC	GBP	116 513	127 235	0.03
3 309	AUTODESK INC	USD	835 914	965 897	0.22
1 249	AUTOLIV INC	USD	109 189	122 102	0.03
6 440	AUTOMATIC DATA PROCESSING INC	USD	1 154 497	1 279 113	0.29
343	AUTOZONE INC	USD	484 048	511 831	0.12
1 250	AVERY DENNISON CORP	USD	273 300	262 800	0.06
59 126	AVIVA PLC	GBP	273 562	331 536	0.08
29 117	AXA SA	EUR	681 014	738 421	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)				
1 900	AZBIL CORP	JPY	78 154	78 831	0.02
11 176	A2 MILK CO LTD	NZD	73 646	50 292	0.01
4 903	BALL CORP	USD	421 687	397 241	0.09
3 577	BALLARD POWER SYSTEMS INC	CAD	62 373	64 937	0.01
100 351	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	461 233	622 165	0.14
17 089	BANK HAPOALIM BM	ILS	120 875	137 195	0.03
21 866	BANK LEUMI LE-ISRAEL BM	ILS	134 084	166 151	0.04
9 736	BANK OF MONTREAL	CAD	749 398	998 996	0.23
12 564	BANK OF NEW YORK MELLON CORP	USD	537 836	643 654	0.15
15 326	BARRATT DEVELOPMENTS PLC	GBP	133 679	147 188	0.03
7 602	BAXTER INTERNATIONAL INC	USD	617 356	611 961	0.14
4 373	BECTON DICKINSON AND CO	USD	1 061 254	1 063 470	0.24
1 517	BEIERSDORF AG	EUR	173 172	183 049	0.04
1 848	BERKELEY GROUP HOLDINGS	GBP	111 683	117 306	0.03
3 507	BEST BUY CO INC	USD	376 779	403 235	0.09
2 293	BIOGEN INC	USD	623 012	793 997	0.18
2 735	BIOMARIN PHARMACEUTICAL INC	USD	219 479	228 208	0.05
623	BIOMERIEUX	EUR	80 544	72 404	0.02
584	BIO-TECHNE CORP	USD	239 259	262 952	0.06
2 297	BLACKROCK INC	USD	1 583 216	2 009 806	0.46
7 582	BLUESCOPE STEEL LTD	AUD	93 533	124 998	0.03
57 397	BOC HONG KONG HOLDINGS LTD	HKD	189 165	194 752	0.04
4 116	BOLIDEN AB	SEK	135 659	158 342	0.04
616	BOOKING HOLDINGS INC	USD	1 245 366	1 347 863	0.31
3 597	BORGWARNER INC	USD	149 082	174 598	0.04
2 226	BOSTON PROPERTIES INC	USD	222 396	255 077	0.06
3 438	BOUYGUES SA	EUR	135 087	127 166	0.03
22 810	BRAMBLES LTD	AUD	179 012	195 902	0.04
2 325	BRENNTAG SE	EUR	169 765	216 221	0.05
13 250	BRITISH LAND CO PLC	GBP	84 350	90 587	0.02
1 944	BROOKFIELD RENEWABLE CORP - A	CAD	88 153	81 760	0.02
3 609	BROWN & BROWN INC	USD	189 148	191 782	0.04
134 329	BT GROUP PLC	GBP	251 977	360 002	0.08
6 092	BURBERRY GROUP PLC	GBP	145 719	173 869	0.04
997	BURLINGTON STORES INC	USD	241 503	321 024	0.07
15 829	B2GOLD CORP	CAD	87 723	66 471	0.02
82	CABLE ONE INC	USD	147 556	156 850	0.04
4 199	CADENCE DESIGN SYSTEMS INC	USD	470 009	574 507	0.13
2 964	CAMPBELL SOUP CO	USD	142 259	135 129	0.03
1 267	CANADIAN APARTMENT PROPERTIES REIT	CAD	50 762	59 467	0.01
6 740	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	595 330	768 054	0.17
10 690	CANADIAN NATIONAL RAILWAY CO	CAD	1 102 384	1 129 084	0.26
864	CANADIAN TIRE CORP LTD - A	CAD	112 715	136 867	0.03
1 951	CANADIAN UTILITIES LTD	CAD	48 892	54 199	0.01

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)				
3 403	CANOPY GROWTH CORP	CAD	84 668	82 389	0.02
2 700	CAPCOM CO LTD	JPY	79 414	79 061	0.02
39 680	CAPITALAND LTD	SGD	93 581	109 516	0.02
4 420	CARDINAL HEALTH INC	USD	239 853	252 338	0.06
606	CARL ZEISS MEDITEC AG	EUR	86 485	117 105	0.03
2 399	CARLYLE GROUP INC	USD	80 102	111 506	0.03
2 446	CARMAX INC	USD	246 615	315 901	0.07
9 229	CARREFOUR SA	EUR	163 231	181 517	0.04
2 562	CATALENT INC	USD	252 429	277 003	0.06
8 207	CATERPILLAR INC	USD	1 487 844	1 786 089	0.41
1 614	CBOE GLOBAL MARKETS INC	USD	156 984	192 147	0.04
5 051	CBRE GROUP INC	USD	322 187	433 022	0.10
2 268	CCL INDUSTRIES INC	CAD	105 656	125 039	0.03
7 669	CELLNEX TELECOM SAU	EUR	431 578	488 566	0.11
8 753	CENTENE CORP	USD	569 698	638 356	0.15
4 610	CERNER CORP	USD	340 027	360 318	0.08
2 014	CH ROBINSON WORLDWIDE INC	USD	183 452	188 651	0.04
756	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	251 143	279 660	0.06
21 709	CHARLES SCHWAB CORP	USD	1 141 636	1 580 632	0.36
3 625	CHENIERE ENERGY INC	USD	226 085	314 433	0.07
424	CHIPOTLE MEXICAN GRILL INC	USD	522 966	657 344	0.15
1 587	CHR HANSEN HOLDING A/S	DKK	149 035	143 248	0.03
6 776	CHUBB LTD	USD	1 017 915	1 076 977	0.25
10 400	CHUGAI PHARMACEUTICAL CO LTD	JPY	398 412	412 477	0.09
3 688	CHURCH & DWIGHT CO INC	USD	308 731	314 291	0.07
2 550	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	327 082	406 734	0.09
5 295	CIGNA CORP	USD	1 150 856	1 255 286	0.29
2 305	CINCINNATI FINANCIAL CORP	USD	278 444	268 809	0.06
1 423	CINTAS CORP	USD	465 790	543 586	0.12
63 538	CISCO SYSTEMS INC/DELAWARE	USD	2 830 825	3 367 514	0.77
6 398	CITIZENS FINANCIAL GROUP INC	USD	234 208	293 476	0.07
1 851	CITRIX SYSTEMS INC	USD	223 067	217 067	0.05
6 364	CITY DEVELOPMENTS LTD	SGD	36 587	34 514	0.01
3 247	CLARIANT AG - REG	CHF	62 405	64 634	0.01
1 893	CLOROX CO	USD	361 434	340 570	0.08
5 403	CME GROUP INC	USD	989 657	1 149 110	0.26
15 401	CNH INDUSTRIAL NV	EUR	182 356	254 327	0.06
2 583	CNP ASSURANCES	EUR	40 542	43 957	0.01
61 612	COCA-COLA CO	USD	3 194 972	3 333 825	0.76
3 080	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	145 537	182 706	0.04
3 016	COCA-COLA HBC AG	GBP	91 198	108 911	0.02
1 020	COCHLEAR LTD	AUD	161 263	192 716	0.04
2 649	COGNEX CORP	USD	191 405	222 648	0.05
7 986	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	584 634	553 110	0.13

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)				
20 696	COLES GROUP LTD	AUD	255 493	265 531	0.06
12 132	COLGATE-PALMOLIVE CO	USD	976 924	986 938	0.22
68 796	COMCAST CORP	USD	3 368 985	3 922 748	0.89
15 078	COMMERZBANK AG	EUR	95 979	106 964	0.02
26 847	COMPASS GROUP PLC	GBP	513 543	564 473	0.13
8 411	COMPUTERSHARE LTD	AUD	88 339	106 714	0.02
7 353	CONAGRA BRANDS INC	USD	278 826	267 502	0.06
5 153	CONSOLIDATED EDISON INC	USD	407 697	369 573	0.08
1 656	CONTINENTAL AG	EUR	212 214	243 478	0.06
740	COOPER COS INC	USD	257 574	293 240	0.07
3 201	COPART INC	USD	358 011	421 988	0.10
6 666	COSTCO WHOLESALE CORP	USD	2 583 075	2 637 536	0.60
2 908	COVESTRO AG	EUR	168 919	187 811	0.04
783	COVIVIO	EUR	65 262	66 968	0.02
17 558	CREDIT AGRICOLE SA	EUR	208 149	245 991	0.06
11 815	CRH PLC	EUR	490 138	595 485	0.14
2 100	CRODA INTERNATIONAL PLC	GBP	172 703	213 748	0.05
6 491	CROWN CASTLE INTERNATIONAL CORP	USD	1 106 195	1 266 394	0.29
7 060	CSL LTD	AUD	1 494 582	1 511 563	0.34
34 428	CSX CORP	USD	1 000 063	1 104 450	0.25
2 222	CUMMINS INC	USD	500 620	541 746	0.12
6 300	CYBERAGENT INC	JPY	130 929	135 377	0.03
3 500	DAI NIPPON PRINTING CO LTD	JPY	75 980	74 074	0.02
15 800	DAI-ICHI LIFE HOLDINGS INC	JPY	259 146	289 550	0.07
26 434	DAIICHI SANKYO CO LTD	JPY	748 926	570 287	0.13
3 873	DAIKIN INDUSTRIES LTD	JPY	754 629	721 978	0.16
9 647	DANAHER CORP	USD	2 131 941	2 588 869	0.59
9 817	DANONE SA	EUR	666 972	691 184	0.16
1 961	DARDEN RESTAURANTS INC	USD	222 101	286 286	0.07
1 070	DAVITA INC	USD	112 642	128 860	0.03
28 010	DBS GROUP HOLDINGS LTD	SGD	529 025	621 166	0.14
1 483	DCC PLC	GBP	117 182	121 241	0.03
4 481	DEERE & CO	USD	1 196 955	1 580 494	0.36
1 630	DEMANT A/S	DKK	62 467	91 761	0.02
3 289	DENTSPLY SIRONA INC	USD	179 223	208 062	0.05
2 859	DEUTSCHE BOERSE AG	EUR	458 377	499 080	0.11
14 918	DEUTSCHE POST AG - REG	EUR	1 028 060	1 014 770	0.23
5 145	DEUTSCHE WOHNEN SE	EUR	254 633	314 713	0.07
1 447	DEXCOM INC	USD	476 178	617 869	0.14
16 345	DEXUS	AUD	118 084	130 929	0.03
379	DIASORIN SPA	EUR	75 696	71 688	0.02
20 536	DIRECT LINE INSURANCE GROUP PLC	GBP	79 564	80 853	0.02
4 616	DISCOVER FINANCIAL SERVICES	USD	385 880	546 027	0.12
2 445	DISCOVERY COMMUNICATIONS INC - A	USD	69 099	75 013	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)				
4 551	DISCOVERY COMMUNICATIONS INC - C	USD	116 007	131 888	0.03
14 000	DNB ASA	NOK	253 123	305 211	0.07
584	DOMINO'S PIZZA INC	USD	223 410	272 430	0.06
5 200	DR HORTON INC	USD	391 955	469 924	0.11
4 574	EAST JAPAN RAILWAY CO	JPY	309 222	326 679	0.07
5 991	EATON CORP PLC	USD	701 378	887 746	0.20
10 241	EBAY INC	USD	520 110	719 021	0.16
9 399	EDWARDS LIFESCIENCES CORP	USD	774 241	973 454	0.22
1 254	EIFFAGE SA	EUR	123 146	127 595	0.03
3 679	EISAI CO LTD	JPY	266 871	362 132	0.08
6 392	ELANCO ANIMAL HEALTH INC	USD	195 495	221 738	0.05
3 394	ELECTROLUX AB	SEK	79 629	94 175	0.02
4 329	ELECTRONIC ARTS INC	USD	545 275	622 640	0.14
465	ELIA GROUP SA/NV	EUR	50 800	49 078	0.01
2 141	ELISA OYJ	EUR	119 743	127 763	0.03
2 545	EMPIRE CO LTD	CAD	72 371	80 360	0.02
3 746	ENAGAS SA	EUR	86 748	86 560	0.02
1 344	EQUINIX INC	USD	947 935	1 078 694	0.25
5 899	EQUITABLE HOLDINGS INC	USD	153 770	179 625	0.04
5 328	EQUITY RESIDENTIAL	USD	348 262	410 256	0.09
382	ERIE INDEMNITY CO - A	USD	83 108	73 860	0.02
4 204	ERSTE GROUP BANK AG	EUR	130 503	154 252	0.04
30 000	ESR CAYMAN LTD	HKD	97 018	101 213	0.02
3 507	ESSENTIAL UTILITIES INC	USD	160 367	160 270	0.04
4 332	ESSILORLUXOTTICA SA	EUR	641 089	799 572	0.18
9 159	ESSITY AB	SEK	295 830	303 938	0.07
820	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	48 213	45 860	0.01
594	EURAZEO SE	EUR	39 773	51 775	0.01
2 009	EUROFINS SCIENTIFIC SE	EUR	168 934	229 670	0.05
5 162	EVERSOURCE ENERGY	USD	449 336	414 199	0.09
25 715	EVOLUTION MINING LTD	AUD	102 226	86 873	0.02
2 545	EXACT SCIENCES CORP	USD	282 979	316 369	0.07
2 549	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	239 224	322 703	0.07
572	FACTSET RESEARCH SYSTEMS INC	USD	181 289	191 969	0.04
3 000	FANUC CORP	JPY	708 488	724 254	0.16
900	FAST RETAILING CO LTD	JPY	726 207	678 142	0.15
8 643	FASTENAL CO	USD	398 654	449 436	0.10
1 766	FAURECIA SE	EUR	97 138	86 641	0.02
3 387	FERGUSON PLC	GBP	374 473	470 234	0.11
1 897	FERRARI NV	EUR	374 545	391 440	0.09
9 348	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 319 525	1 324 331	0.30
2 622	FIRST REPUBLIC BANK/CA	USD	375 014	490 760	0.11
8 942	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	204 894	194 447	0.04
25 486	FORTESCUE METALS GROUP LTD	AUD	344 856	446 570	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)				
4 831	FORTIVE CORP	USD	325 892	336 914	0.08
2 087	FORTUNE BRANDS HOME & SECURITY INC	USD	176 760	207 886	0.05
2 872	FRANCO-NEVADA CORP	CAD	375 175	417 220	0.09
4 564	FRANKLIN RESOURCES INC	USD	116 252	146 002	0.03
3 085	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	249 916	256 241	0.06
6 293	FRESENIUS SE & CO KGAA	EUR	299 310	328 329	0.07
5 600	FUJIFILM HOLDINGS CORP	JPY	387 868	415 699	0.09
3 100	FUJITSU LTD	JPY	510 341	580 953	0.13
928	F5 NETWORKS INC	USD	174 787	173 220	0.04
2 307	GARMIN LTD	USD	269 593	333 684	0.08
1 335	GARTNER INC	USD	256 371	323 337	0.07
557	GEBERIT AG - REG	CHF	337 951	418 189	0.10
691	GECINA SA	EUR	103 137	105 874	0.02
946	GENERAC HOLDINGS INC	USD	308 604	392 732	0.09
9 202	GENERAL MILLS INC	USD	561 105	560 678	0.13
986	GENMAB A/S	DKK	345 281	403 485	0.09
2 173	GENUINE PARTS CO	USD	226 778	274 819	0.06
2 986	GILDAN ACTIVEWEAR INC	CAD	81 123	110 296	0.03
18 912	GILEAD SCIENCES INC	USD	1 227 614	1 302 280	0.30
139	GIVAUDAN SA - REG	CHF	549 995	647 060	0.15
1 927	GN STORE NORD AS	DKK	143 951	168 344	0.04
2 552	GODADDY INC	USD	206 123	221 922	0.05
29 316	GPT GROUP	AUD	99 892	107 842	0.02
4 489	GRIFOLS SA	EUR	133 768	121 589	0.03
10 991	H & M HENNES & MAURITZ AB - B	SEK	228 051	260 890	0.06
3 500	HAKUHODO DY HOLDINGS INC	JPY	57 812	54 365	0.01
11 852	HANG SENG BANK LTD	HKD	220 547	236 709	0.05
3 535	HANKYU HANSHIN HOLDINGS INC	JPY	118 723	109 085	0.02
5 381	HARTFORD FINANCIAL SERVICES GROUP INC	USD	353 855	333 461	0.08
1 964	HASBRO INC	USD	175 418	185 637	0.04
4 093	HCA HEALTHCARE INC	USD	643 711	846 187	0.19
8 107	HEALTHPEAK PROPERTIES INC	USD	239 556	269 882	0.06
2 240	HEIDELBERGCEMENT AG	EUR	165 317	192 165	0.04
2 486	HELLOFRESH SE	EUR	201 404	241 689	0.05
1 564	HENKEL AG & CO KGAA	EUR	148 958	144 021	0.03
2 681	HENKEL AG & CO KGAA - PFD	EUR	286 334	283 094	0.06
2 144	HENRY SCHEIN INC	USD	143 367	159 063	0.04
477	HERMES INTERNATIONAL	EUR	488 509	694 931	0.16
19 578	HEWLETT PACKARD ENTERPRISE CO	USD	244 441	285 447	0.06
300	HIKARI TSUSHIN INC	JPY	61 659	52 734	0.01
2 602	HIKMA PHARMACEUTICALS PLC	GBP	87 366	87 922	0.02
4 178	HILTON WORLDWIDE HOLDINGS INC	USD	436 157	503 950	0.11
462	HIROSE ELECTRIC CO LTD	JPY	62 537	67 641	0.02
1 704	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	48 789	52 123	0.01

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)				
7	HITACHI METALS LTD	JPY	107	134	0.00
59 000	HKT TRUST & HKT LTD	HKD	79 818	80 380	0.02
3 878	HOLOGIC INC	USD	249 814	258 740	0.06
16 203	HOME DEPOT INC	USD	4 467 173	5 166 975	1.18
18 728	HONG KONG EXCHANGES & CLEARING LTD	HKD	949 003	1 116 084	0.25
3 203	HORIZON THERAPEUTICS PLC	USD	294 932	299 929	0.07
4 469	HORMEL FOODS CORP	USD	215 149	213 395	0.05
800	HOSHIZAKI CORP	JPY	72 637	68 042	0.02
10 616	HOST HOTELS & RESORTS INC	USD	153 971	181 427	0.04
18 761	HP INC	USD	441 697	566 395	0.13
662	HUBSPOT INC	USD	338 612	385 761	0.09
4 200	HULIC CO LTD	JPY	47 071	47 302	0.01
1 939	HUMANA INC	USD	786 739	858 434	0.20
22 198	HUNTINGTON BANCSHARES INC/OH	USD	302 977	316 765	0.07
6 294	HUSQVARNA AB - B	SEK	70 060	83 678	0.02
4 947	HYDRO ONE LTD	CAD	116 912	119 690	0.03
1 600	IBIDEN CO LTD	JPY	71 463	86 350	0.02
1 514	ICA GRUPPEN AB	SEK	71 879	70 512	0.02
1 142	IDEX CORP	USD	217 288	251 297	0.06
1 286	IDEXX LABORATORIES INC	USD	568 405	812 173	0.18
5 670	IHS MARKIT LTD	USD	506 916	638 782	0.15
4 766	ILLINOIS TOOL WORKS INC	USD	980 931	1 065 487	0.24
2 196	ILLUMINA INC	USD	751 103	1 039 169	0.24
2 812	INCYTE CORP	USD	232 496	236 574	0.05
16 417	INDUSTRIA DE DISENO TEXTIL SA	EUR	535 720	578 422	0.13
22 607	INFORMA PLC	GBP	163 887	156 651	0.04
5 058	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	59 008	57 056	0.01
58 705	ING GROEP NV	EUR	595 498	775 547	0.18
5 665	INGERSOLL RAND INC	USD	279 504	276 509	0.06
995	INSULET CORP	USD	242 177	273 137	0.06
38 300	INSURANCE AUSTRALIA GROUP LTD	AUD	151 114	148 366	0.03
2 152	INTACT FINANCIAL CORP	CAD	243 840	292 674	0.07
61 148	INTEL CORP	USD	3 214 729	3 432 849	0.78
5 814	INTER PIPELINE LTD	CAD	69 893	94 607	0.02
8 454	INTERCONTINENTAL EXCHANGE INC	USD	867 308	1 003 490	0.23
2 749	INTERCONTINENTAL HOTELS GROUP PLC	GBP	169 562	182 664	0.04
13 449	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 719 129	1 971 489	0.45
3 743	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	496 079	559 204	0.13
5 621	INTERNATIONAL PAPER CO	USD	283 211	344 624	0.08
5 880	INTERPUBLIC GROUP OF COS INC	USD	142 089	191 041	0.04
2 429	INTERTEK GROUP PLC	GBP	188 976	185 561	0.04
248 563	INTESA SANPAOLO SPA	EUR	586 243	686 669	0.16
4 121	INTUIT INC	USD	1 470 455	2 019 991	0.46
5 873	INVESCO LTD	USD	111 809	156 985	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)				
27 420	INVESTOR AB - B	SEK	483 520	632 425	0.14
568	IPSEN SA	EUR	54 130	59 087	0.01
800	ITO EN LTD	JPY	46 224	47 500	0.01
9 090	IVANHOE MINES LTD	CAD	69 844	65 699	0.01
1 649	J M SMUCKER CO	USD	218 525	213 661	0.05
25 109	J SAINSBURY PLC	GBP	75 903	94 278	0.02
6 685	JAMES HARDIE INDUSTRIES PLC	AUD	178 494	227 195	0.05
19	JAPAN REAL ESTATE INVESTMENT CORP	JPY	105 559	116 920	0.03
913	JAZZ PHARMACEUTICALS PLC	USD	141 337	162 185	0.04
1 128	JDE PEET'S NV	EUR	45 836	40 933	0.01
3 788	JERONIMO MARTINS SGPS SA	EUR	65 738	69 090	0.02
7 434	JFE HOLDINGS INC	JPY	77 276	87 140	0.02
10 840	JOHNSON CONTROLS INTERNATIONAL PLC	USD	527 163	743 949	0.17
2 913	JOHNSON MATTHEY PLC	GBP	104 845	123 662	0.03
3 100	JSR CORP	JPY	92 117	93 846	0.02
2 699	JUST EAT TAKEAWAY.COM NV	EUR	255 865	249 242	0.06
6 754	KAJIMA CORP	JPY	86 709	85 619	0.02
2 637	KANSAI PAINT CO LTD	JPY	69 657	67 261	0.02
1 367	KANSAS CITY SOUTHERN	USD	282 259	387 367	0.09
7 516	KAO CORP	JPY	541 605	462 851	0.11
3 763	KBC GROUP NV	EUR	259 565	286 941	0.07
25 056	KDDI CORP	JPY	752 144	782 224	0.18
1 595	KEIO CORP	JPY	106 327	93 840	0.02
3 882	KELLOGG CO	USD	249 798	249 729	0.06
2 393	KERRY GROUP PLC	EUR	312 406	334 300	0.08
4 111	KESKO OYJ - B	EUR	114 824	151 864	0.03
14 581	KEYCORP	USD	252 902	301 098	0.07
2 801	KEYSIGHT TECHNOLOGIES INC	USD	336 472	432 502	0.10
2 276	KIKKOMAN CORP	JPY	136 547	150 312	0.03
5 092	KIMBERLY-CLARK CORP	USD	689 803	681 208	0.15
31 767	KINGFISHER PLC	GBP	123 406	159 958	0.04
2 323	KINGSPAN GROUP PLC	EUR	191 801	219 396	0.05
3 087	KINNEVIK AB	SEK	-	62 807	0.01
3 641	KINNEVIK AB - B	SEK	140 090	145 859	0.03
18 938	KINROSS GOLD CORP	CAD	135 851	120 207	0.03
626	KINTETSU GROUP HOLDINGS CO LTD	JPY	26 954	21 997	0.01
4 019	KIRKLAND LAKE GOLD LTD	CAD	166 357	155 041	0.04
3 106	KLEPIERRE SA	EUR	66 458	80 040	0.02
794	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	79 784	67 890	0.02
500	KOBE BUSSAN CO LTD	JPY	13 890	15 767	0.00
13 555	KOMATSU LTD	JPY	349 138	337 135	0.08
15 738	KONINKLIJKE AHOLD DELHAIZE NV	EUR	433 428	467 899	0.11
2 594	KONINKLIJKE DSM NV	EUR	422 596	484 198	0.11
50 602	KONINKLIJKE KPN NV	EUR	153 361	158 063	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)				
13 926	KONINKLIJKE PHILIPS NV	EUR	720 362	690 155	0.16
1 041	KONINKLIJKE VOPAK NV	EUR	53 439	47 282	0.01
10 125	KRAFT HEINZ CO	USD	354 721	412 898	0.09
15 971	KUBOTA CORP	JPY	317 923	323 334	0.07
813	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	187 410	278 458	0.06
1 488	KURITA WATER INDUSTRIES LTD	JPY	51 920	71 457	0.02
4 100	KYOWA KIRIN CO LTD	JPY	124 465	145 545	0.03
243	L OREAL SA PRIME FIDELITY 20200	EUR	63 788	108 296	0.02
1 469	LABORATORY CORP OF AMERICA HOLDINGS	USD	314 424	405 224	0.09
2 151	LAM RESEARCH CORP	USD	975 459	1 399 656	0.32
1 250	LANXESS	EUR	92 426	85 711	0.02
905	LEAR CORPORATION	USD	174 240	158 628	0.04
89 808	LEGAL & GENERAL GROUP PLC	GBP	300 357	319 591	0.07
4 025	LEGRAND SA	EUR	354 965	426 060	0.10
10 680	LENDLEASE CORP LTD	AUD	105 002	91 885	0.02
4 131	LENNAR CORP (ISIN US5260571048)	USD	324 263	410 415	0.09
511	LENNOX INTERNATIONAL INC	USD	148 485	179 259	0.04
379	LIBERTY BROADBAND CORP (ISIN US5303071071)	USD	61 531	63 736	0.01
2 377	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	358 260	412 790	0.09
2 456	LIBERTY GLOBAL PLC - A	USD	57 510	66 705	0.02
5 483	LIBERTY GLOBAL PLC - C	USD	125 701	148 260	0.03
2 745	LINCOLN NATIONAL CORP	USD	138 726	172 496	0.04
7 876	LINDE PLC	USD	1 979 788	2 276 952	0.52
3 526	LION CORP	JPY	74 711	59 789	0.01
2 451	LIVE NATION ENTERTAINMENT INC	USD	167 378	214 683	0.05
4 100	LIXIL GROUP CORP	JPY	108 784	106 129	0.02
4 340	LKQ CORP	USD	163 683	213 615	0.05
4 887	LONDON STOCK EXCHANGE GROUP PLC	GBP	521 609	538 064	0.12
1 121	LONZA GROUP AG - REG	CHF	664 316	795 308	0.18
3 549	L'OREAL SA	EUR	1 313 430	1 581 652	0.36
11 001	LOWE'S COS INC	USD	1 755 925	2 133 864	0.49
1 863	LULULEMON ATHLETICA INC	USD	577 242	679 939	0.15
14 031	LUMEN TECHNOLOGIES INC	USD	161 511	190 681	0.04
9 972	LUNDIN MINING CORP	CAD	82 022	90 032	0.02
5 333	MACQUARIE GROUP LTD	AUD	546 041	626 295	0.14
4 297	MAGNA INTERNATIONAL INC	CAD	296 366	398 261	0.09
29 204	MANULIFE FINANCIAL CORP	CAD	499 812	575 448	0.13
207	MARKEL CORP	USD	216 847	245 649	0.06
572	MARKETAXESS HOLDINGS INC	USD	292 267	265 173	0.06
4 150	MARRIOTT INTERNATIONAL INC/MD - A	USD	509 333	566 558	0.13
7 648	MARSH & MCLENNAN COS INC	USD	887 909	1 075 921	0.24
937	MARTIN MARIETTA MATERIALS INC	USD	322 274	329 646	0.08
12 046	MARVELL TECHNOLOGY INC	USD	507 575	702 643	0.16
3 870	MASCO CORP	USD	211 173	227 982	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)				
790	MASIMO CORP	USD	171 264	191 536	0.04
4 034	MAXIM INTEGRATED PRODUCTS INC	USD	328 886	425 022	0.10
8 800	MAZDA MOTOR CORP	JPY	59 965	82 775	0.02
3 747	MCCORMICK & CO INC/MD	USD	332 781	330 935	0.08
2 848	MEDIPAL HOLDINGS CORP	JPY	54 248	54 450	0.01
1 918	MEIJI HOLDINGS CO LTD	JPY	131 789	114 918	0.03
675	MERCADOLIBRE INC	USD	866 588	1 051 508	0.24
1 945	MERCK KGAA	EUR	299 304	372 973	0.08
10 251	MERCURY NZ LTD	NZD	41 588	47 777	0.01
19 880	MERIDIAN ENERGY LTD	NZD	77 485	74 041	0.02
3 734	METRO INC/CN	CAD	169 697	179 207	0.04
352	METTLER-TOLEDO INTERNATIONAL INC	USD	386 412	487 640	0.11
16 836	MICRON TECHNOLOGY INC	USD	1 501 043	1 430 723	0.33
107 834	MICROSOFT CORP	USD	23 071 106	29 212 231	6.66
5 490	MINEBEA MITSUMI INC	JPY	114 714	145 374	0.03
61 092	MIRVAC GROUP	AUD	115 818	133 923	0.03
19 233	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	127 731	161 762	0.04
18 347	MITSUBISHI ESTATE CO LTD	JPY	306 343	296 967	0.07
2 400	MITSUBISHI GAS CHEMICAL CO INC	JPY	55 424	50 945	0.01
2 750	MITSUI CHEMICALS INC	JPY	75 936	95 020	0.02
14 274	MITSUI FUDOSAN CO LTD	JPY	298 762	330 904	0.08
1 300	MIURA CO LTD	JPY	63 973	56 397	0.01
898	MOHAWK INDUSTRIES INC	USD	133 380	172 587	0.04
873	MOLINA HEALTHCARE INC	USD	191 237	220 921	0.05
2 916	MONCLER SPA	EUR	149 043	197 318	0.04
7 308	MONDI PLC	GBP	168 901	191 917	0.04
2 534	MOODY'S CORP	USD	710 661	918 246	0.21
5 420	MOSAIC CO	USD	128 652	172 952	0.04
2 544	MOTOROLA SOLUTIONS INC	USD	460 566	551 666	0.13
6 615	MOWI ASA	NOK	142 699	168 350	0.04
6 902	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	206 475	199 492	0.05
1 936	M&T BANK CORP	USD	259 768	281 320	0.06
23 033	MTR CORP LTD	HKD	126 674	128 277	0.03
2 108	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	576 245	577 347	0.13
1 714	NABTESCO CORP	JPY	69 617	64 860	0.01
1 736	NASDAQ INC	USD	232 246	305 189	0.07
5 069	NATIONAL BANK OF CANADA	CAD	406 985	379 755	0.09
53 415	NATIONAL GRID PLC	GBP	657 716	679 456	0.15
14 249	NATIXIS SA	EUR	53 287	67 592	0.02
3 770	NEC CORP	JPY	191 784	194 291	0.04
3 362	NETAPP INC	USD	223 366	275 079	0.06
1 414	NEUROCRINE BIOSCIENCES INC	USD	137 370	137 610	0.03
23 250	NEW WORLD DEVELOPMENT CO LTD	HKD	115 152	120 803	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)				
12 289	NEWCREST MINING LTD	AUD	254 125	233 228	0.05
5 751	NEWELL BRANDS INC	USD	126 834	157 980	0.04
12 045	NEWMONT CORP	USD	742 600	763 412	0.17
2 001	NEXT PLC	GBP	184 671	217 161	0.05
22	NIPPON BUILDING FUND INC	JPY	129 260	137 364	0.03
1 149	NIPPON EXPRESS CO LTD	JPY	79 292	87 580	0.02
10 990	NIPPON PAINT HOLDINGS CO LTD	JPY	188 012	149 319	0.03
20 000	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	536 525	521 578	0.12
2 400	NIPPON YUSEN KK	JPY	59 042	121 741	0.03
1 000	NISSIN FOODS HOLDINGS CO LTD	JPY	75 016	72 079	0.02
2 302	NITTO DENKO CORP	JPY	171 357	171 940	0.04
238	NMC HEALTH PLC	GBP	6 250	-	0.00
4 225	NN GROUP NV	EUR	213 216	199 315	0.05
81 144	NOKIA OYJ	EUR	341 679	434 521	0.10
1 838	NOMURA REAL ESTATE HOLDINGS INC	JPY	40 010	46 666	0.01
5 345	NOMURA RESEARCH INSTITUTE LTD	JPY	162 054	176 979	0.04
3 791	NORFOLK SOUTHERN CORP	USD	887 048	1 006 169	0.23
16 634	NORTHERN STAR RESOURCES LTD	AUD	160 472	122 130	0.03
2 978	NORTHERN TRUST CORP	USD	289 924	344 316	0.08
25 915	NOVO NORDISK A/S	DKK	1 792 795	2 171 378	0.49
1 387	NOVOCURE LTD	USD	279 272	307 664	0.07
3 132	NOVOZYMES A/S - B	DKK	191 397	236 103	0.05
9 759	NTT DATA CORP	JPY	133 920	152 377	0.03
9 316	NVIDIA CORP	USD	4 687 164	7 453 732	1.70
53	NVR INC	USD	223 147	263 585	0.06
10 034	OBAYASHI CORP	JPY	90 441	79 827	0.02
7 325	OCADO GROUP PLC	GBP	205 975	202 685	0.05
4 460	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	120 193	112 756	0.03
12 200	OJI HOLDINGS CORP	JPY	74 295	70 129	0.02
1 824	OKTA INC	USD	465 964	446 296	0.10
1 496	OLD DOMINION FREIGHT LINE INC	USD	318 651	379 685	0.09
3 236	OMNICOM GROUP INC	USD	214 499	258 848	0.06
2 853	OMRON CORP	JPY	214 619	226 461	0.05
6 697	ONEOK INC	USD	280 168	372 621	0.08
5 703	ONO PHARMACEUTICAL CO LTD	JPY	155 424	127 378	0.03
30 025	ORANGE SA	EUR	373 992	342 358	0.08
780	ORIENTAL LAND	JPY	116 167	111 248	0.03
1 597	ORION OYJ - B	EUR	71 614	68 653	0.02
41	ORIX JREIT INC	JPY	76 897	78 978	0.02
11 304	ORKLA ASA	NOK	110 143	115 205	0.03
778	ORPEA SA	EUR	96 035	98 952	0.02
1 699	OTSUKA CORP	JPY	90 515	89 244	0.02
52 082	OVERSEA-CHINESE BANKING CORP LTD	SGD	402 908	463 008	0.11
1 579	OWENS CORNING	USD	121 844	154 584	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)				
5 221	PACCAR INC	USD	455 227	465 974	0.11
1 427	PACKAGING CORP OF AMERICA	USD	195 102	193 244	0.04
6 400	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	128 781	132 971	0.03
34 295	PANASONIC CORP	JPY	364 017	397 209	0.09
1 505	PANDORA A/S	DKK	142 537	202 329	0.05
2 261	PARKLAND CORP/CANADA	CAD	69 292	73 145	0.02
342	PARTNERS GROUP HOLDING AG	CHF	402 495	518 534	0.12
8 277	PEMBINA PIPELINE CORP	CAD	224 459	263 289	0.06
2 499	PENTAIR PLC	USD	134 124	168 658	0.04
20 763	PEPSICO INC	USD	2 908 736	3 076 454	0.70
1 685	PERKINELMER INC	USD	213 446	260 181	0.06
4 802	PERSIMMON PLC	GBP	175 654	196 225	0.04
8 013	PINTEREST INC - A	USD	515 236	632 626	0.14
6 377	PNC FINANCIAL SERVICES GROUP INC	USD	935 603	1 216 477	0.28
605	POOL CORP	USD	261 039	277 489	0.06
8 433	POWER CORP OF CANADA	CAD	274 057	266 821	0.06
3 564	PPG INDUSTRIES INC	USD	512 699	605 060	0.14
4 103	PRINCIPAL FINANCIAL GROUP INC	USD	213 341	259 269	0.06
37 060	PROCTER & GAMBLE CO	USD	4 947 402	5 000 506	1.14
8 815	PROGRESSIVE CORP	USD	798 899	865 721	0.20
11 129	PROLOGIS INC	USD	1 139 104	1 330 249	0.30
7 335	PROSUS NV	EUR	844 197	717 372	0.16
5 975	PRUDENTIAL FINANCIAL INC	USD	494 590	612 258	0.14
3 482	PUBLICIS GROUPE SA	EUR	175 338	222 735	0.05
4 002	PULTEGROUP INC	USD	181 324	218 389	0.05
1 475	PUMA SE	EUR	167 374	175 882	0.04
22 887	QBE INSURANCE GROUP LTD	AUD	167 786	185 395	0.04
3 474	QIAGEN NV	EUR	162 560	167 924	0.04
2 008	QUEST DIAGNOSTICS INC	USD	243 359	264 996	0.06
2 841	RAMSAY HEALTH CARE LTD	AUD	135 583	134 262	0.03
1 800	RANDSTAD NV	EUR	111 365	137 683	0.03
1 865	RAYMOND JAMES FINANCIAL INC	USD	184 315	242 264	0.06
820	REA GROUP LTD	AUD	91 044	104 055	0.02
10 727	RECKITT BENCKISER GROUP PLC	GBP	943 667	947 955	0.22
1 574	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	81 452	89 970	0.02
21 078	RECRUIT HOLDINGS CO LTD	JPY	904 737	1 038 802	0.24
6 515	RED ELECTRICA CORP SA	EUR	125 388	120 953	0.03
1 584	REGENERON PHARMACEUTICALS INC	USD	866 909	884 727	0.20
14 458	REGIONS FINANCIAL CORP	USD	244 136	291 762	0.07
1 023	REINSURANCE GROUP OF AMERICA INC	USD	119 757	116 622	0.03
29 082	RELX PLC	GBP	699 418	770 961	0.18
763	RENAISSANCERE HOLDINGS LTD	USD	117 616	113 550	0.03
27 908	RENTOKIL INITIAL PLC	GBP	185 959	190 839	0.04
3 360	REPUBLIC SERVICES INC	USD	366 240	369 634	0.08

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)				
2 190	RESMED INC	USD	428 007	539 879	0.12
33 174	RESONA HOLDINGS INC	JPY	127 723	127 687	0.03
2 343	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	34 267	41 778	0.01
1 654	RITCHIE BROS AUCTIONEERS INC	CAD	99 591	98 161	0.02
1 703	ROBERT HALF INTERNATIONAL INC	USD	114 333	151 516	0.03
1 748	ROCKWELL AUTOMATION INC	USD	416 468	499 963	0.11
5 334	ROGERS COMMUNICATIONS INC - B	CAD	246 908	283 865	0.06
1 278	ROHM CO LTD	JPY	109 341	118 254	0.03
1 640	ROKU INC	USD	572 409	753 170	0.17
3 333	ROLLINS INC	USD	112 855	113 989	0.03
1 579	ROPER TECHNOLOGIES INC	USD	631 976	742 446	0.17
5 365	ROSS STORES INC	USD	582 765	665 260	0.15
3 448	ROYAL CARIBBEAN CRUISES LTD	USD	267 271	294 045	0.07
6 594	RYMAN HEALTHCARE LTD	NZD	65 430	60 498	0.01
3 800	RYOHIN KEIKAKU CO LTD	JPY	73 641	79 773	0.02
13 812	SALESFORCE.COM INC	USD	3 120 228	3 373 857	0.77
16 991	SANDVIK AB	SEK	376 218	434 304	0.10
15 716	SAP SE	EUR	1 998 141	2 214 893	0.50
394	SARTORIUS AG (ISIN DE0007165631)	EUR	166 889	205 120	0.05
416	SARTORIUS STEDIM BIOTECH	EUR	148 291	196 791	0.04
8 108	SCHNEIDER ELECTRIC SE	EUR	1 101 138	1 275 755	0.29
1 871	SCHRODERS PLC (ISIN GB0002405495)	GBP	80 307	90 800	0.02
800	SCSK CORP	JPY	44 185	47 716	0.01
3 206	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	250 246	281 904	0.06
2 045	SEAGEN INC	USD	309 000	322 865	0.07
416	SEB SA	EUR	67 996	75 184	0.02
3 300	SECOM CO LTD	JPY	292 503	251 060	0.06
5 203	SEEK LTD	AUD	96 933	129 447	0.03
17 933	SEGRO PLC	GBP	224 373	271 145	0.06
4 331	SEIKO EPSON CORP	JPY	62 663	76 248	0.02
5 690	SEKISUI CHEMICAL CO LTD	JPY	96 125	97 354	0.02
9 581	SEKISUI HOUSE LTD	JPY	182 413	196 687	0.04
2 373	SENSATA TECHNOLOGIES HOLDING PLC	USD	139 770	137 563	0.03
2 951	SERVICENOW INC	USD	1 433 394	1 621 722	0.37
3 595	SEVERN TRENT PLC	GBP	114 158	124 207	0.03
4 800	SG HOLDINGS CO LTD	JPY	110 063	125 979	0.03
91	SGS SA - REG	CHF	256 464	280 966	0.06
3 522	SHIMADZU CORP	JPY	116 481	136 291	0.03
8 324	SHIMIZU CORP	JPY	66 332	63 898	0.01
2 673	SHIN-ETSU CHEMICAL CO LTD	JPY	396 002	447 467	0.10
4 100	SHIONOGI & CO LTD	JPY	223 917	213 921	0.05
6 160	SHISEIDO CO LTD	JPY	422 447	453 495	0.10
1 691	SHOPIFY INC	CAD	1 752 476	2 475 622	0.56
4 045	SIEMENS HEALTHINEERS AG	EUR	198 563	247 907	0.06

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)				
2 134	SIKA AG	CHF	546 573	698 358	0.16
20 200	SINGAPORE AIRLINES LTD	SGD	75 648	72 883	0.02
12 427	SINGAPORE EXCHANGE LTD	SGD	86 983	103 357	0.02
128 143	SINGAPORE TELECOMMUNICATIONS LTD	SGD	233 497	218 305	0.05
15 577	SIRIUS XM HOLDINGS INC	USD	94 620	101 874	0.02
24 494	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	264 996	316 623	0.07
5 743	SKF AB - B	SEK	136 047	146 326	0.03
13 201	SMITH & NEPHEW PLC	GBP	271 063	284 944	0.06
3 688	SMURFIT KAPPA GROUP PLC	EUR	161 469	200 092	0.05
30 348	SNAM SPA	EUR	162 997	175 450	0.04
14 143	SNAP INC	USD	863 713	963 704	0.22
816	SNAP-ON INC	USD	152 126	182 319	0.04
1 332	SODEXO SA	EUR	116 910	124 316	0.03
44 600	SOFTBANK CORP	JPY	564 504	584 072	0.13
1 036	SOHGO SECURITY SERVICES CO LTD	JPY	50 669	47 231	0.01
1 115	SOLVAY SA	EUR	122 564	141 748	0.03
4 938	SOMPO HOLDINGS INC	JPY	189 348	182 678	0.04
7 043	SONIC HEALTHCARE LTD	AUD	187 480	203 037	0.05
829	SONOVA HOLDING AG	CHF	218 926	312 099	0.07
19 517	SONY GROUP CORP	JPY	1 706 733	1 901 760	0.43
3 623	S&P GLOBAL INC	USD	1 215 215	1 487 060	0.34
28 732	SPARK NEW ZEALAND LTD	NZD	93 491	96 368	0.02
1 110	SPIRAX-SARCO ENGINEERING PLC	GBP	165 418	208 773	0.05
2 434	SPLUNK INC	USD	420 239	351 908	0.08
8 100	ST JAMES'S PLACE PLC	GBP	121 722	165 272	0.04
32 844	STANDARD LIFE ABERDEEN PLC	GBP	127 018	122 958	0.03
2 421	STANLEY BLACK & DECKER INC	USD	433 698	496 281	0.11
1 948	STANLEY ELECTRIC CO LTD	JPY	56 077	56 427	0.01
17 718	STARBUCKS CORP	USD	1 708 098	1 981 050	0.45
5 294	STATE STREET CORP	USD	387 778	435 590	0.10
3 166	STEEL DYNAMICS INC	USD	126 682	188 694	0.04
1 285	STERIS PLC	USD	232 369	265 096	0.06
37 036	STOCKLAND	AUD	118 475	129 568	0.03
8 755	STORA ENSO OYJ - R	EUR	143 957	159 736	0.04
156	STRAUMANN HOLDING AG - REG	CHF	184 367	248 929	0.06
5 201	SUEZ SA	EUR	113 108	123 666	0.03
22 431	SUMITOMO CHEMICAL CO LTD	JPY	94 646	119 036	0.03
3 742	SUMITOMO METAL MINING CO LTD	JPY	141 465	145 816	0.03
20 278	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	652 826	699 745	0.16
5 206	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	165 622	165 481	0.04
1 200	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	39 895	42 923	0.01
20 000	SUN HUNG KAI PROPERTIES LTD	HKD	311 797	297 972	0.07
8 806	SUN LIFE FINANCIAL INC	CAD	409 202	454 558	0.10
19 869	SUNCORP GROUP LTD	AUD	143 103	165 721	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)				
2 064	SUNTORY BEVERAGE & FOOD LTD	JPY	76 928	77 732	0.02
781	SVB FINANCIAL GROUP	USD	299 961	434 572	0.10
9 118	SVENSKA CELLULOSA AB SCA - B	SEK	141 359	149 530	0.03
21 952	SVENSKA HANDELSBANKEN AB	SEK	224 619	247 854	0.06
435	SWATCH GROUP AG	CHF	119 369	149 367	0.03
792	SWATCH GROUP AG - REG	CHF	53 856	52 308	0.01
7 466	SWIRE PACIFIC LTD - A	HKD	49 744	50 617	0.01
17 645	SWIRE PROPERTIES LTD	HKD	52 608	52 600	0.01
482	SWISS LIFE HOLDING AG - REG	CHF	250 610	234 440	0.05
4 539	SWISS RE AG	CHF	407 823	409 922	0.09
390	SWISSCOM AG - REG	CHF	208 712	222 854	0.05
20 517	SYDNEY AIRPORT	AUD	94 008	89 183	0.02
1 936	SYMRISE AG	EUR	234 266	269 769	0.06
8 787	SYNCHRONY FINANCIAL	USD	297 609	426 345	0.10
2 518	SYSMEX CORP	JPY	242 490	299 465	0.07
3 431	T ROWE PRICE GROUP INC	USD	516 419	679 235	0.15
2 884	TAISEI CORP	JPY	101 977	94 583	0.02
1 733	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	286 408	306 776	0.07
7 537	TARGET CORP	USD	1 306 414	1 821 994	0.41
54 866	TAYLOR WIMPEY PLC	GBP	115 014	120 475	0.03
8 322	T&D HOLDINGS INC	JPY	97 359	107 671	0.02
1 946	TDK CORP	JPY	243 870	236 522	0.05
2 421	TEAMVIEWER AG	EUR	96 979	91 070	0.02
2 036	TELADOC HEALTH INC	USD	374 328	338 566	0.08
703	TELEFLEX INC	USD	258 666	282 458	0.06
15 668	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	44 217	41 342	0.01
10 531	TELENOR ASA	NOK	180 858	177 573	0.04
884	TELEPERFORMANCE	EUR	285 365	358 845	0.08
7 538	TELE2 AB	SEK	98 991	102 773	0.02
40 007	TELIA CO AB	SEK	169 335	177 671	0.04
64 584	TELSTRA CORP LTD	AUD	152 262	182 306	0.04
6 442	TELUS CORP	CAD	125 832	144 624	0.03
7 107	TENARIS SA	EUR	61 294	77 472	0.02
21 175	TERNA SPA	EUR	152 733	157 800	0.04
10 027	TERUMO CORP	JPY	384 296	406 717	0.09
11 557	TESLA INC	USD	5 530 119	7 855 293	1.79
13 850	TEXAS INSTRUMENTS INC	USD	2 185 162	2 663 355	0.61
5 927	THERMO FISHER SCIENTIFIC INC	USD	2 645 063	2 989 994	0.68
2 619	THOMSON REUTERS RG	CAD	255 273	260 420	0.06
3 400	TIS INC	JPY	74 799	86 907	0.02
18 069	TJX COS INC	USD	1 103 204	1 218 212	0.28
9 352	T-MOBILE US INC	USD	1 321 531	1 354 450	0.31
848	TMX GROUP LTD	CAD	94 246	89 669	0.02
2 863	TOBU RAILWAY CO LTD	JPY	86 170	74 084	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)				
9 814	TOKIO MARINE HOLDINGS INC	JPY	484 465	451 661	0.10
600	TOKYO CENTURY CORP	JPY	35 075	32 273	0.01
2 198	TOKYO ELECTRON LTD	JPY	734 802	952 156	0.22
7 550	TOKYU CORP	JPY	102 598	102 784	0.02
20 835	TORAY INDUSTRIES INC	JPY	120 847	138 744	0.03
1 241	TOROMONT INDUSTRIES LTD	CAD	112 698	108 235	0.02
27 331	TORONTO-DOMINION BANK	CAD	1 556 811	1 917 341	0.44
3 900	TOSOH CORP	JPY	68 926	67 325	0.02
2 169	TOTO LTD	JPY	110 553	112 368	0.03
1 300	TOYO SUISAN KAISHA LTD	JPY	54 070	50 072	0.01
32 940	TOYOTA MOTOR CORP	JPY	2 359 756	2 881 768	0.66
1 750	TRACTOR SUPPLY CO	USD	249 029	325 605	0.07
3 588	TRANE TECHNOLOGIES PLC	USD	511 317	660 694	0.15
42 481	TRANSURBAN GROUP	AUD	438 957	453 823	0.10
3 796	TRAVELERS COS INC	USD	525 244	568 299	0.13
3 765	TRIMBLE INC	USD	224 870	308 090	0.07
20 275	TRUIST FINANCIAL CORP	USD	1 022 747	1 125 263	0.26
5 419	TRYG A/S	DKK	125 331	133 043	0.03
611	TYLER TECHNOLOGIES INC	USD	273 966	276 398	0.06
1 903	UCB SA	EUR	193 526	198 957	0.05
805	ULTA BEAUTY INC	USD	216 797	278 345	0.06
2 967	UMICORE SA	EUR	144 762	181 206	0.04
1 876	UNIBAIL RODAMCO REITS	EUR	144 784	162 384	0.04
6 267	UNICHARM CORP	JPY	275 083	252 397	0.06
10 081	UNION PACIFIC CORP	USD	1 998 557	2 217 114	0.50
1 460	UNITED INTERNET AG - REG	EUR	60 693	59 699	0.01
18 295	UNITED OVERSEAS BANK LTD	SGD	315 468	351 416	0.08
10 829	UNITED PARCEL SERVICE INC - B	USD	1 798 901	2 252 107	0.51
1 087	UNITED RENTALS INC	USD	249 656	346 764	0.08
45	UNITED URBAN INVESTMENT CORP	JPY	66 901	65 155	0.01
10 262	UNITED UTILITIES GROUP PLC	GBP	128 166	138 135	0.03
7 181	UOL GROUP LTD	SGD	38 587	38 998	0.01
8 033	UPM-KYMMENE OYJ	EUR	271 354	303 890	0.07
21 477	US BANCORP/MN	USD	1 304 513	1 223 545	0.28
606	VAIL RESORTS INC	USD	161 409	191 811	0.04
3 456	VALEO	EUR	118 342	103 978	0.02
2 327	VERISK ANALYTICS INC - A	USD	421 073	406 573	0.09
62 279	VERIZON COMMUNICATIONS INC	USD	3 635 551	3 489 492	0.79
3 912	VERTEX PHARMACEUTICALS INC	USD	863 860	788 777	0.18
15 198	VESTAS WIND SYSTEMS A/S	DKK	521 510	593 324	0.13
58 235	VICINITY CENTRES	AUD	66 632	67 546	0.02
734	VIFOR PHARMA AG	CHF	102 676	95 089	0.02
25 526	VISA INC	USD	5 268 106	5 968 489	1.36
10 709	VIVENDI SE	EUR	388 078	359 785	0.08

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)				
1 265	VMWARE INC - A	USD	182 644	202 362	0.05
1 747	VOESTALPINE AG	EUR	59 349	71 144	0.02
21 516	VOLVO AB - B	SEK	473 785	518 015	0.12
1 866	VOYA FINANCIAL INC	USD	106 477	114 759	0.03
1 995	VULCAN MATERIALS CO	USD	342 716	347 270	0.08
2 135	W R BERKLEY CORP - C	USD	165 249	158 908	0.04
7 124	WARTSILA OYJ ABP	EUR	75 743	105 731	0.02
3 947	WASTE CONNECTIONS INC	USD	478 692	471 390	0.11
936	WATERS CORP	USD	232 038	323 491	0.07
1 101	WAYFAIR INC	USD	271 694	347 597	0.08
6 282	WELLTOWER INC	USD	398 683	522 034	0.12
404	WENDEL SE	EUR	47 160	54 330	0.01
1 273	WEST FRASER TIMBER CO LTD	CAD	99 847	91 484	0.02
2 400	WEST JAPAN RAILWAY CO	JPY	128 985	136 964	0.03
1 115	WEST PHARMACEUTICAL SERVICES INC	USD	317 013	400 397	0.09
6 184	WESTERN UNION CO	USD	140 138	142 046	0.03
3 966	WESTROCK CO	USD	230 266	211 071	0.05
11 254	WEYERHAEUSER CO	USD	348 145	387 363	0.09
144 000	WH GROUP LTD	HKD	126 533	129 429	0.03
6 764	WHEATON PRECIOUS METALS CORP	CAD	279 144	298 462	0.07
948	WHIRLPOOL CORP	USD	181 909	206 683	0.05
3 038	WHITBREAD PLC	GBP	118 624	131 025	0.03
18 267	WILLIAMS COS INC	USD	398 552	484 989	0.11
1 941	WILLIS TOWERS WATSON PLC	USD	418 155	446 469	0.10
2 268	WISETECH GLOBAL LTD	AUD	47 247	54 366	0.01
36 266	WM MORRISON SUPERMARKETS PLC	GBP	86 823	123 595	0.03
4 026	WOLTERS KLUWER NV	EUR	386 109	404 490	0.09
2 709	WORKDAY INC	USD	655 678	646 747	0.15
18 441	WPP PLC	GBP	200 517	248 179	0.06
1 712	WSP GLOBAL INC	CAD	138 548	200 054	0.05
670	WW GRAINGER INC	USD	260 907	293 460	0.07
2 049	XERO LTD	AUD	209 259	210 895	0.05
3 691	XILINX INC	USD	446 028	533 866	0.12
2 715	XYLEM INC/NY	USD	260 445	325 691	0.07
1 927	YAKULT HONSHA CO LTD	JPY	100 190	109 207	0.02
2 594	YAMADA DENKI CO LTD	JPY	12 763	11 990	0.00
2 073	YAMAHA CORP	JPY	109 435	112 624	0.03
4 300	YAMAHA MOTOR CO LTD	JPY	86 672	117 002	0.03
2 623	YARA INTERNATIONAL ASA	NOK	138 256	138 143	0.03
3 756	YASKAWA ELECTRIC CORP	JPY	162 848	183 756	0.04
3 534	YOKOGAWA ELECTRIC CORP	JPY	61 280	52 856	0.01
4 516	YUM! BRANDS INC	USD	472 585	519 475	0.12
39 911	Z HOLDINGS CORP	JPY	209 211	200 220	0.05
2 495	ZALANDO SE	EUR	238 372	301 652	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)				
805	ZEBRA TECHNOLOGIES CORP - A	USD	399 709	426 239	0.10
7 151	ZOETIS INC	USD	1 132 821	1 332 660	0.30
1 900	ZOZO INC	JPY	53 363	64 623	0.01
2 264	ZURICH INSURANCE GROUP AG	CHF	881 519	909 165	0.21
14 646	3I GROUP PLC	GBP	215 045	237 329	0.05
	Total Shares		**363 719 161**	**423 040 217**	**96.25**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**363 719 161**	**423 040 217**	**96.25**
Other transferable securities					
	Shares				
4 700	NIHON M&A CENTER INC	JPY	115 479	121 999	0.03
	Total Shares		**115 479**	**121 999**	**0.03**
Total Other transferable securities			**115 479**	**121 999**	**0.03**
Total Investments			**363 834 640**	**423 162 216**	**96.28**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	18.31
Technology Hardware and Equipment	7.12
Pharmaceuticals and Biotechnology	6.57
Medical Equipment and Services	4.59
Retailers	4.43
Investment Banking and Brokerage Services	4.37
Banks	4.04
Industrial Transportation	3.86
Telecommunications Service Providers	3.44
Personal Care, Drug and Grocery Stores	3.37
Automobiles and Parts	3.25
Non-life Insurance	3.02
Chemicals	2.42
Real Estate Investment Trusts	2.14
Travel and Leisure	2.11
Finance and Credit Services	2.00
Industrial Support Services	1.95
Industrial Engineering	1.86
Life Insurance	1.78
Beverages	1.56
Construction and Materials	1.44
Health Care Providers	1.30
Food Producers	1.20
Telecommunications Equipment	1.15
Leisure Goods	1.12
Electronic and Electrical Equipment	0.93
Personal Goods	0.80
Media	0.76
General Industrials	0.75
Household Goods and Home Construction	0.65
Consumer Services	0.58
Precious Metals and Mining	0.57
Real Estate Investment and Services	0.55
Gas, Water and Multi-utilities	0.52
Industrial Metals and Mining	0.39
Oil, Gas and Coal	0.34
Electricity	0.32
Industrial Materials	0.26
Waste and Disposal Services	0.19
Alternative Energy	0.13
Aerospace and Defense	0.08
Mortgage Real Estate Investment Trusts	0.04
Tobacco	0.02
	96.28

Geographical classification	%
United States of America	63.21
Japan	6.95
Canada	3.29
United Kingdom	2.99
France	2.71
Germany	2.64
Netherlands	2.32
Switzerland	2.14
Ireland	1.96
Australia	1.60
Sweden	1.20
Hong Kong (China)	1.05
Denmark	0.96
Singapore	0.46
Spain	0.46
Italy	0.42
Jersey	0.38
Finland	0.31
Bermuda	0.29
Belgium	0.21
Norway	0.21
New Zealand	0.19
Israel	0.07
Liberia	0.07
Luxembourg	0.07
Austria	0.05
Cayman Islands	0.05
Portugal	0.02
	96.28

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					
100 000	ABN AMRO BANK NV FRN 03/12/2021	EUR	100 253	100 233	0.01
800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	804 028	803 504	0.11
4 899 000	BANK OF AMERICA CORP FRN 04/05/2023	EUR	4 926 417	4 924 622	0.66
14 596 000	BANK OF AMERICA CORP FRN 25/04/2024	EUR	14 705 297	14 693 355	1.97
5 217 000	BANK OF MONTREAL FRN 14/03/2022	EUR	5 237 424	5 236 251	0.70
11 188 000	BANK OF MONTREAL FRN 28/09/2021	EUR	11 204 167	11 209 145	1.50
500 000	BMW FINANCE NV FRN 16/08/2021	EUR	500 526	500 320	0.07
4 000 000	BMW FINANCE NV FRN 18/02/2022	EUR	4 012 088	4 010 920	0.54
4 200 000	BMW FINANCE NV FRN 24/06/2022	EUR	4 221 650	4 221 420	0.57
1 000	BMW FINANCE NV 0% 14/04/2023	EUR	1 005	1 006	0.00
54 000	BMW FINANCE NV 0.125% 29/11/2021	EUR	54 133	54 141	0.01
15 000	BMW FINANCE NV 0.25% 14/01/2022	EUR	15 082	15 060	0.00
58 000	BMW FINANCE NV 1% 15/02/2022	EUR	58 678	58 533	0.01
300 000	BNP PARIBAS SA FRN 07/06/2024	EUR	304 188	304 209	0.04
100 000	BNP PARIBAS SA FRN 19/01/2023	EUR	100 625	100 634	0.01
9 282 000	BNP PARIBAS SA FRN 22/05/2023	EUR	9 362 132	9 363 310	1.25
10 492 000	BNP PARIBAS SA FRN 22/09/2022	EUR	10 593 403	10 589 890	1.42
1 000	BNP PARIBAS SA 2.875% 26/09/2023	EUR	1 090	1 072	0.00
630 000	COMMONWEALTH BANK OF AUSTRALIA FRN 08/03/2023	EUR	635 581	635 522	0.09
128 000	CREDIT SUISSE AG/LONDON FRN 18/05/2022	EUR	129 040	128 948	0.02
10 128 000	CREDIT SUISSE AG/LONDON FRN 27/08/2021	EUR	10 137 587	10 136 508	1.36
1 000	DAIMLER AG 0% 08/02/2024	EUR	1 000	1 005	0.00
300 000	DAIMLER INTERNATIONAL FINANCE BV FRN 11/01/2023	EUR	301 310	301 602	0.04
10 900 000	DNB BANK ASA FRN 25/07/2022	EUR	10 988 615	10 985 674	1.47
115 000	GOLDMAN SACHS GROUP INC FRN 21/04/2023	EUR	115 264	115 253	0.02
10 436 000	GOLDMAN SACHS GROUP INC FRN 26/09/2023	EUR	10 467 260	10 468 352	1.40
100 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	100 164	100 074	0.01
1 884 000	GOLDMAN SACHS GROUP INC FRN 30/04/2024	EUR	1 904 639	1 903 801	0.26
300 000	ING BANK NV FRN 26/11/2021	EUR	300 756	300 636	0.04
540 000	ING BANK NV 3.375% 10/01/2022	EUR	560 998	551 189	0.07
4 100 000	ING GROEP NV FRN 20/09/2023	EUR	4 165 360	4 163 837	0.56
539 000	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	542 530	542 509	0.07
8 200 000	INTESA SANPAOLO SPA 0.625% 23/03/2023	EUR	8 384 541	8 355 226	1.12
135 000	INTESA SANPAOLO SPA 4% 30/10/2023	EUR	150 747	148 019	0.02
1 800 000	KBC GROUP NV FRN 24/11/2022	EUR	1 811 915	1 812 204	0.24
1 461 000	MORGAN STANLEY FRN 08/11/2022	EUR	1 464 709	1 464 331	0.20
6 390 000	NORDEA BANK AB FRN 07/02/2022	EUR	6 410 540	6 410 831	0.86
3 798 000	RCI BANQUE SA FRN 04/11/2024	EUR	3 812 526	3 813 648	0.51
2 167 000	RCI BANQUE SA FRN 12/01/2023	EUR	2 166 214	2 174 585	0.29
4 300 000	RCI BANQUE SA FRN 12/03/2025	EUR	4 305 032	4 306 794	0.58
10 143 000	RCI BANQUE SA FRN 14/03/2022	EUR	10 174 089	10 174 849	1.36
715 000	RCI BANQUE SA 0.5% 15/09/2023	EUR	723 044	722 765	0.10
1 084 000	RCI BANQUE SA 0.75% 26/09/2022	EUR	1 086 110	1 095 078	0.15
2 000	RCI BANQUE SA 1.375% 08/03/2024	EUR	2 068	2 067	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)					
	Bonds (continued)				
813 000	RCI BANQUE SA 2% 11/07/2024	EUR	857 191	856 374	0.11
500 000	SANTANDER CONSUMER FINANCE SA FRN 25/02/2022	EUR	501 701	501 635	0.07
15 334 000	UBS GROUP AG FRN 20/09/2022	EUR	15 358 009	15 355 927	2.06
300 000	VOLVO AB FRN 10/01/2022	EUR	300 962	300 738	0.04
100 000	VOLVO TREASURY AB FRN 13/09/2021	EUR	100 111	100 087	0.01
	Total Bonds		**164 161 799**	**164 117 693**	**22.00**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
13 110 000	BTPS INFLATION FRN 15/05/2023	EUR	14 099 330	14 098 266	1.89
12 314.48	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2022	EUR	12 371	12 352	0.00
17 225 329.63	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	17 522 940	17 475 785	2.35
1 208 416	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2025	EUR	1 234 614	1 233 714	0.17
2 126 230	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2027	EUR	2 186 370	2 177 961	0.29
730 250	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2028	EUR	754 352	753 362	0.10
731 282	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2029	EUR	755 941	752 036	0.10
1 774 312.74	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2032	EUR	1 819 939	1 811 964	0.24
11 104 045	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2022	EUR	11 241 235	11 171 835	1.50
14 557 927	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023	EUR	14 775 643	14 720 466	1.97
13 998 391.75	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	14 267 827	14 241 054	1.91
18 458 889.61	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	18 828 336	18 953 679	2.55
11 215 147	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	11 480 313	11 547 284	1.55
13 065 665.96	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	13 388 257	13 550 402	1.82
11 805 741.48	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2030	EUR	12 076 582	12 237 005	1.64
14 673 783.82	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	14 664 870	14 661 018	1.97
5 843 254	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2027	EUR	6 068 628	6 046 190	0.81
10 032 252	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2034	EUR	10 013 866	10 191 965	1.37
12 564 036.94	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2039	EUR	12 653 208	12 391 910	1.66
14 164 108.47	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	14 194 107	13 862 130	1.86
11 704 813.78	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	11 556 955	11 316 331	1.52
4 703 539.69	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2044	EUR	4 951 118	4 484 778	0.60
12 073 539	DUTCH FUNGIBLE STRIP 0% 15/01/2022	EUR	12 172 360	12 121 169	1.62
6 502 333	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	6 729 525	6 665 477	0.89
4 607 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	4 379 078	4 482 058	0.60
5 245 409	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	6 069 076	6 064 207	0.81
55 557 286	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	75 922 986	77 598 388	10.41
12 456 514	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2031	EUR	14 507 153	14 629 222	1.96
26 429	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2022	EUR	26 821	26 570	0.00
7 281 639	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025	EUR	7 459 439	7 417 660	0.99
341 409	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2027	EUR	345 216	347 343	0.05
1 369 019.4	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2029	EUR	1 416 778	1 382 573	0.19

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)				
3 753 283	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2030	EUR	3 854 453	3 752 795	0.50
796 990	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2033	EUR	766 587	771 965	0.10
224 774	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2035	EUR	211 053	213 371	0.03
107 545	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038	EUR	97 140	97 608	0.01
599 863	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2039	EUR	533 110	536 589	0.07
602 159	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	504 898	506 079	0.07
1 004	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2044	EUR	828	832	0.00
20 003	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	16 183	15 625	0.00
887 050	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	678 298	682 434	0.09
225 707	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2024	EUR	230 392	229 639	0.03
177 329	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2032	EUR	171 790	173 341	0.02
1 033	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2037	EUR	977	948	0.00
17 058.17	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2024	EUR	17 394	17 386	0.00
5 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2035	EUR	4 662	4 709	0.00
39 111	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2036	EUR	37 373	36 361	0.00
927 924	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	866 294	839 743	0.11
1 022 185	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2022	EUR	1 024 812	1 023 984	0.14
7 242 464	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2023	EUR	7 272 822	7 283 094	0.98
1 734 360	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2024	EUR	1 742 251	1 743 344	0.23
1 033 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2025	EUR	1 034 393	1 033 520	0.14
1 087 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2027	EUR	1 070 428	1 068 770	0.14
227 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2028	EUR	220 907	220 331	0.03
2 997 750	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2029	EUR	2 871 215	2 855 507	0.38
8 452 956	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2030	EUR	7 867 462	7 932 550	1.06
2 039 859	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2031	EUR	1 891 143	1 872 009	0.25
384 611	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2032	EUR	350 067	346 858	0.05
1 673 728	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2035	EUR	1 436 603	1 393 362	0.19
2 036 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2036	EUR	1 707 308	1 642 065	0.22
488 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2038	EUR	390 588	374 752	0.05
1 299 944	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2039	EUR	1 014 047	975 913	0.13
540 734	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2023	EUR	543 267	543 832	0.07
5 225 255	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/05/2024	EUR	5 232 962	5 240 879	0.70

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)				
8 695 979	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2022	EUR	8 728 478	8 725 589	1.17
1 616 137	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2024	EUR	1 620 751	1 621 196	0.22
2 813 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2025	EUR	2 809 464	2 807 692	0.38
2 343 024	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2026	EUR	2 318 200	2 314 170	0.31
2 023 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2027	EUR	1 978 355	1 974 834	0.26
1 494 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2028	EUR	1 443 114	1 438 251	0.19
6 951 549	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2029	EUR	6 544 562	6 569 110	0.88
7 641 470	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2031	EUR	6 891 765	6 959 469	0.93
1 300 033	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2032	EUR	1 171 486	1 155 437	0.15
1 298 410	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2034	EUR	1 137 751	1 110 900	0.15
2 740 056	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2035	EUR	2 322 184	2 252 600	0.30
2 489 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2036	EUR	2 065 932	1 971 089	0.26
1 847 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2022	EUR	2 007 993	2 006 860	0.27
33 983 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	38 075 369	37 854 231	5.08
1 676 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	2 012 885	2 010 061	0.27
7 314 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2035	EUR	12 760 068	12 608 156	1.69
300 000	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2039	EUR	237 504	225 122	0.03
5 417 625	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2022	EUR	5 444 849	5 447 422	0.73
9 340 375	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2027	EUR	9 077 070	9 102 242	1.22
100 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 01/04/2022	EUR	101 350	101 276	0.01
38 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	38 882	38 858	0.01
547 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	636 147	636 150	0.09
9 512 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	10 478 752	10 549 093	1.41
5 117 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	5 954 338	5 980 698	0.80
13 279 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	15 844 901	15 834 544	2.13
2 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	2 536	2 532	0.00
1 091 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/05/2023	EUR	1 194 110	1 189 059	0.16
2 038 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	2 182 821	2 179 050	0.29
361 000	ITALY CERTIFICATI DI CREDITO DEL TESORO/ CCTS-EU FRN 15/01/2025	EUR	381 150	380 779	0.05
1 136 000	ITALY CERTIFICATI DI CREDITO DEL TESORO/ CCTS-EU FRN 15/02/2024	EUR	1 149 445	1 151 222	0.15
42 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2022	EUR	42 785	42 486	0.01
389 123	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2023	EUR	396 240	394 329	0.05
47 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2025	EUR	48 580	48 815	0.01
667 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2026	EUR	683 652	683 125	0.09
5 022 708	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2027	EUR	5 122 811	5 130 370	0.69
545 959	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2029	EUR	556 209	551 995	0.07
420 229	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2036	EUR	384 690	390 870	0.05
2 001 085	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2037	EUR	1 838 169	1 850 183	0.25

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)				
429 028	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2024	EUR	436 253	436 148	0.06
440 082	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2025	EUR	448 710	449 007	0.06
87 185	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2026	EUR	88 591	89 278	0.01
2 538 074	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/09/2022	EUR	2 579 097	2 559 775	0.34
118 406	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2021	EUR	122 929	119 816	0.02
72 000	LUXEMBOURG GOVERNMENT BOND 0% 28/04/2025	EUR	73 498	73 375	0.01
52 000	LUXEMBOURG GOVERNMENT BOND 0.625% 01/02/2027	EUR	55 625	54 804	0.01
77 000	LUXEMBOURG GOVERNMENT BOND 2.25% 21/03/2022	EUR	79 223	78 575	0.01
30 138	NETHERLANDS GOVERNMENT BOND COUPON STRIP 0% 15/01/2024	EUR	31 127	30 611	0.00
1 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	889	916	0.00
2 215 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	2 394 947	2 340 679	0.31
1 094 434	SLOVAKIA GOVERNMENT BOND 1% 12/06/2028	EUR	1 195 023	1 192 101	0.16
3 595	SLOVAKIA GOVERNMENT BOND 1.375% 21/01/2027	EUR	4 013	3 952	0.00
52 928	SLOVAKIA GOVERNMENT BOND 3.375% 15/11/2024	EUR	61 001	60 230	0.01
526 000	SLOVENIA GOVERNMENT BOND 1.25% 22/03/2027	EUR	579 352	574 487	0.08
24 513	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2024	EUR	24 510	24 805	0.00
12 159	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2032	EUR	11 336	11 433	0.00
2 000	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2022	EUR	2 012	2 006	0.00
7 500 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 21/01/2037	EUR	6 463 204	6 485 550	0.87
2 900 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2032	EUR	2 712 892	2 722 607	0.36
100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2040	EUR	80 231	80 370	0.01
300 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/10/2024	EUR	300 618	304 311	0.04
11 628 000	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	11 850 423	11 833 699	1.59
7 085 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	7 215 081	7 216 994	0.97
8 014 000	SPAIN GOVERNMENT BOND 0.75% 30/07/2021	EUR	8 036 880	8 022 655	1.08
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**581 769 754**	**581 914 398**	**77.99**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**745 931 553**	**746 032 091**	**99.99**
	Total Investments		**745 931 553**	**746 032 091**	**99.99**

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	77.99
Banks	16.71
Investment Banking and Brokerage Services	5.25
Industrial Transportation	0.04
	99.99

Geographical classification	%
Italy	27.46
Germany	25.95
France	21.29
Spain	5.09
United States of America	4.51
Netherlands	4.44
Canada	2.20
Switzerland	2.06
Belgium	1.95
Norway	1.47
Finland	1.46
United Kingdom	1.38
Austria	0.31
Slovakia	0.17
Australia	0.09
Slovenia	0.08
Sweden	0.05
Luxembourg	0.03
	99.99

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					
38 741	ADOBE INC	USD	15 607 854	19 131 697	3.39
693	AENA SME SA	EUR	96 327	95 842	0.02
14 886	ALASKA AIR GROUP INC	USD	843 650	757 041	0.13
4 576	ALTICE USA INC	USD	137 759	131 735	0.02
15 121	AMAZON.COM INC	USD	42 550 533	43 864 288	7.78
6 429	APPLE INC	USD	666 087	742 487	0.13
39 691	AUTODESK INC	USD	9 090 215	9 769 629	1.73
130 977	BAXTER INTERNATIONAL INC	USD	8 851 468	8 890 841	1.58
28 108	BIOGEN INC	USD	6 277 212	8 207 233	1.46
12 596	BLACK KNIGHT INC	USD	779 599	828 262	0.15
1 169	BOOKING HOLDINGS INC	USD	2 115 958	2 156 908	0.38
67 279	CARVANA CO	USD	16 538 870	17 122 985	3.04
84 423	CATERPILLAR INC	USD	15 278 499	15 492 856	2.75
324	CHIPOTLE MEXICAN GRILL INC	USD	355 370	423 569	0.08
3 160	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	182 094	184 553	0.03
336 890	COLGATE-PALMOLIVE CO	USD	23 273 735	23 109 876	4.10
39 361	CONSTELLATION BRANDS INC - A	USD	7 662 997	7 763 002	1.38
65 613	CORNING INC	USD	2 341 386	2 262 899	0.40
10 254	COUPA SOFTWARE INC	USD	2 401 614	2 266 360	0.40
122 494	CROWDSTRIKE HOLDINGS INC - A	USD	18 308 035	25 958 316	4.60
101 856	CROWN HOLDINGS INC	USD	9 177 668	8 778 735	1.56
302 470	DELL TECHNOLOGIES INC	USD	25 343 454	25 421 355	4.51
63 461	DOCUSIGN INC	USD	10 776 028	14 960 614	2.65
62 042	ECOLAB INC	USD	10 955 765	10 775 606	1.91
314 785	ELECTRONIC ARTS INC	USD	37 579 586	38 178 199	6.77
1 164	ELI LILLY & CO	USD	217 029	225 281	0.04
64 797	ENTERGY CORP	USD	5 569 657	5 447 560	0.97
50 615	FACEBOOK INC	USD	12 482 142	14 840 494	2.63
267	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	32 256	31 896	0.01
30 002	FLEETCOR TECHNOLOGIES INC	USD	6 585 829	6 478 044	1.15
2	INTUITIVE SURGICAL INC	USD	1 295	1 551	0.00
129 647	LAS VEGAS SANDS CORP	USD	5 898 316	5 760 267	1.02
18 865	LOWE'S COS INC	USD	2 991 538	3 085 626	0.55
284 676	MICRON TECHNOLOGY INC	USD	21 179 412	20 399 500	3.62
38 317	MICROSOFT CORP	USD	7 755 618	8 752 909	1.55
26 772	MODERNA INC	USD	4 202 282	5 304 734	0.94
3 474	O'REILLY AUTOMOTIVE INC	USD	1 598 744	1 658 667	0.29
509	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	31 049	45 993	0.01
35 675	PTC INC	USD	4 270 857	4 249 473	0.75
411 489	RAYTHEON TECHNOLOGIES CORP	USD	29 820 458	29 601 254	5.25
110 767	RINGCENTRAL INC - A	USD	21 908 742	27 141 137	4.81
117 073	SALESFORCE.COM INC	USD	22 150 443	24 114 530	4.28
99 327	SNAP INC	USD	5 301 589	5 707 177	1.01
121 821	SNOWFLAKE INC - A	USD	21 040 132	24 838 787	4.41

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)				
774 664	TJX COS INC	USD	41 873 044	44 040 684	7.81
7 969	T-MOBILE US INC	USD	876 745	973 227	0.17
3 385	UNITEDHEALTH GROUP INC	USD	1 131 935	1 143 005	0.20
333 077	WALGREENS BOOTS ALLIANCE INC	USD	14 651 650	14 776 272	2.62
6 793	ZOETIS INC	USD	985 884	1 067 496	0.19
73 830	ZOOM VIDEO COMMUNICATIONS INC	USD	20 556 912	24 095 139	4.27
4 123	ZUR ROSE GROUP AG	CHF	1 477 778	1 333 337	0.24
	Total Shares		**521 783 099**	**562 388 928**	**99.74**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**521 783 099**	**562 388 928**	**99.74**
	Total Investments		**521 783 099**	**562 388 928**	**99.74**

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	32.26
Retailers	19.46
Technology Hardware and Equipment	8.26
Personal Care, Drug and Grocery Stores	6.96
Leisure Goods	6.77
Aerospace and Defense	5.25
Telecommunications Service Providers	4.47
Industrial Support Services	3.06
Industrial Transportation	2.76
Pharmaceuticals and Biotechnology	2.63
Travel and Leisure	1.61
Medical Equipment and Services	1.58
Investment Banking and Brokerage Services	1.56
Beverages	1.38
Electricity	0.97
Telecommunications Equipment	0.40
Health Care Providers	0.20
General Industrials	0.15
Automobiles and Parts	0.01
	99.74

Geographical classification	%
United States of America	99.47
Switzerland	0.24
Spain	0.02
Germany	0.01
	99.74

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					
129 461	ABBVIE INC	USD	11 784 517	12 296 557	0.69
83 748	ADOBE INC	USD	34 068 840	41 357 769	2.32
473 632	ADVANCED MICRO DEVICES INC	USD	32 171 924	37 514 338	2.10
115 568	ALEXION PHARMACEUTICALS INC	USD	16 231 189	17 902 856	1.00
431	ALIGN TECHNOLOGY INC	USD	118 591	222 060	0.01
26 088	ALPHABET CLASS - A	USD	45 094 083	53 715 674	3.01
29 268	ALPHABET INC	USD	41 642 808	61 855 952	3.47
46 336	AMAZON.COM INC	USD	124 083 308	134 415 427	7.54
828 959	APPLE INC	USD	90 344 487	95 736 761	5.36
11 386	APPLIED MATERIALS INC	USD	1 296 660	1 367 203	0.08
453 596	AXA SA	EUR	9 117 280	9 700 150	0.54
248 581	BERKSHIRE HATHAWAY INC - B	USD	50 881 204	58 255 866	3.26
412 780	BNP PARIBAS SA	EUR	19 586 411	21 823 679	1.22
170 799	BOEING CO	USD	35 515 666	34 502 579	1.93
1 030	BOOKING HOLDINGS INC	USD	1 955 998	1 900 441	0.11
500 014	BOSTON SCIENTIFIC CORP	USD	15 233 250	18 029 006	1.01
95 452	CBRE GROUP INC	USD	6 074 145	6 900 329	0.39
32 467	CHARTER COMMUNICATIONS INC	USD	18 295 803	19 751 511	1.11
326 406	CIE DE SAINT-GOBAIN	EUR	9 562 064	18 128 589	1.02
476 044	COMCAST CORP	USD	22 450 222	22 888 969	1.28
148 660	DANAHER CORP	USD	33 824 052	33 640 608	1.88
230 337	DANONE SA	EUR	14 257 860	13 675 108	0.77
164	DAVITA INC	USD	12 450	16 654	0.00
39 940	DELL TECHNOLOGIES INC	USD	3 273 716	3 356 792	0.19
148 100	DELTA AIR LINES INC	USD	5 954 037	5 402 484	0.30
100 415	DISCOVERY COMMUNICATIONS INC - C	USD	5 448 263	2 453 855	0.14
5 880	DR HORTON INC	USD	439 526	448 078	0.03
37 167	ELECTRONIC ARTS INC	USD	4 417 277	4 507 741	0.25
40 680	ESTEE LAUDER COS INC - A	USD	10 102 062	10 911 118	0.61
368	ETSY INC	USD	44 696	63 875	0.00
643 046	EXXON MOBIL CORP	USD	33 107 455	34 204 690	1.92
382 004	FACEBOOK INC	USD	96 776 001	112 004 901	6.28
13 000	GARTNER INC	USD	2 456 830	2 655 030	0.15
17 002	IDEXX LABORATORIES INC	USD	7 001 570	9 054 400	0.51
462 665	INTEL CORP	USD	20 779 399	21 902 364	1.23
290 008	INTERNATIONAL BUSINESS MACHINES CORP	USD	34 149 572	35 848 109	2.01
36 039	INTUITIVE SURGICAL INC	USD	21 134 418	27 947 471	1.57
53 302	JOHNSON & JOHNSON	USD	7 287 607	7 404 479	0.41
45 382	KEYSIGHT TECHNOLOGIES INC	USD	5 226 993	5 908 959	0.33
15 269	KLA CORP	USD	3 937 020	4 174 351	0.23
720	LAM RESEARCH CORP	USD	372 061	395 062	0.02
45 500	MARRIOTT INTERNATIONAL INC/MD - A	USD	5 121 953	5 237 929	0.29
117 518	MASTERCARD INC	USD	36 532 855	36 178 975	2.03
26 602	MAXIM INTEGRATED PRODUCTS INC	USD	2 021 235	2 363 426	0.13

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)				
1 093	METTLER-TOLEDO INTERNATIONAL INC	USD	966 788	1 276 816	0.07
128 163	MICRON TECHNOLOGY INC	USD	5 292 983	9 183 988	0.51
449 090	MICROSOFT CORP	USD	92 730 659	102 587 470	5.75
184 595	NETFLIX INC	USD	81 977 260	82 220 191	4.61
400 000	NEXTERA ENERGY INC	USD	23 559 004	24 717 093	1.38
15 208	NIKE INC - B	USD	1 636 375	1 981 182	0.11
94 265	NORFOLK SOUTHERN CORP	USD	21 989 442	21 096 951	1.18
91 665	NVIDIA CORP	USD	52 614 995	61 844 309	3.46
51 762	ORACLE CORP	USD	3 221 723	3 397 550	0.19
24 618	PALO ALTO NETWORKS INC	USD	6 673 186	7 702 596	0.43
20 923	PARKER-HANNIFIN CORP	USD	5 268 348	5 418 385	0.30
145 531	PAYPAL HOLDINGS INC	USD	30 757 415	35 769 775	2.00
976 400	PFIZER INC	USD	32 091 186	32 242 031	1.81
112 602	PROCTER & GAMBLE CO	USD	12 600 993	12 811 694	0.72
118 775	PROGRESSIVE CORP	USD	9 632 948	9 836 321	0.55
39 214	QUEST DIAGNOSTICS INC	USD	4 416 608	4 363 835	0.24
39 020	RESMED INC	USD	6 284 492	8 111 317	0.45
461 554	SALESFORCE.COM INC	USD	88 290 726	95 070 238	5.33
76 929	SERVICENOW INC	USD	29 958 832	35 649 154	2.00
75 777	STARBUCKS CORP	USD	6 926 994	7 144 469	0.40
1 232	SVB FINANCIAL GROUP	USD	360 492	578 060	0.03
39 002	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	5 618 223	5 821 852	0.33
165 612	TARGET CORP	USD	31 317 171	33 759 208	1.89
7 000	TELEDYNE TECHNOLOGIES INC	USD	2 405 638	2 472 224	0.14
4 404	TESLA INC	USD	2 423 277	2 524 158	0.14
21 680	TEXAS INSTRUMENTS INC	USD	3 280 443	3 515 527	0.20
321 798	TWITTER INC	USD	14 768 541	18 671 828	1.05
14 000	VERISIGN INC	USD	2 502 433	2 687 967	0.15
991 500	VERIZON COMMUNICATIONS INC	USD	46 814 644	46 845 219	2.62
787 613	VIVENDI SE	EUR	17 232 972	22 313 076	1.25
60 517	WALMART INC	USD	7 078 467	7 196 313	0.40
152 689	WALT DISNEY CO	USD	21 729 374	22 631 036	1.27
8 086	WEST PHARMACEUTICAL SERVICES INC	USD	2 280 682	2 448 505	0.14
6 000	ZEBRA TECHNOLOGIES CORP - A	USD	2 488 285	2 678 927	0.15
	Total Shares		**1 616 378 957**	**1 784 591 440**	**99.98**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**1 616 378 957**	**1 784 591 440**	**99.98**
	Total Investments		**1 616 378 957**	**1 784 591 440**	**99.98**

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	31.52
Technology Hardware and Equipment	13.59
Telecommunications Service Providers	11.03
Retailers	9.83
Medical Equipment and Services	5.57
Non-life Insurance	4.36
Pharmaceuticals and Biotechnology	3.91
Aerospace and Defense	2.07
Finance and Credit Services	2.03
Investment Banking and Brokerage Services	2.00
Oil, Gas and Coal	1.92
Electricity	1.38
Personal Care, Drug and Grocery Stores	1.33
Banks	1.26
Media	1.25
Industrial Transportation	1.18
Travel and Leisure	1.10
Construction and Materials	1.02
Food Producers	0.77
Leisure Goods	0.58
Electronic and Electrical Equipment	0.48
Telecommunications Equipment	0.43
Real Estate Investment and Services	0.39
General Industrials	0.30
Health Care Providers	0.25
Industrial Support Services	0.15
Automobiles and Parts	0.14
Personal Goods	0.11
Household Goods and Home Construction	0.03
	99.98

Geographical classification	%
United States of America	95.18
France	4.80
	99.98

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					
1 478 563	ABN AMRO BANK NV	EUR	13 616 123	15 069 514	1.20
20 934 490	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	86 415 076	109 445 514	8.74
4 757 064	BANCO BPM SPA	EUR	8 906 273	12 905 915	1.03
17 666 413	BANCO DE SABADELL SA	EUR	11 039 294	10 144 054	0.81
54 442 660	BANCO SANTANDER SA	EUR	160 259 885	175 278 144	13.99
2 914 575	BANK OF IRELAND GROUP PLC	EUR	11 317 814	13 165 135	1.05
2 018 351	BANKINTER SA	EUR	8 018 753	8 555 790	0.68
218 803	BAWAG GROUP AG	EUR	7 512 451	9 819 879	0.78
3 620 551	BNP PARIBAS SA	EUR	159 330 242	191 418 530	15.28
13 617 804	CAIXABANK SA	EUR	35 121 777	35 324 584	2.82
3 121 536	COMMERZBANK AG	EUR	18 596 139	18 673 028	1.49
4 094 199	CREDIT AGRICOLE SA	EUR	42 404 143	48 368 867	3.86
6 488 839	DEUTSCHE BANK AG - REG	EUR	55 127 073	71 286 385	5.69
927 038	ERSTE GROUP BANK AG	EUR	25 664 959	28 682 556	2.29
1 914 841	FINECOBANK BANCA FINECO SPA	EUR	22 630 119	28 148 163	2.25
12 252 235	ING GROEP NV	EUR	102 062 540	136 489 898	10.89
57 270 426	INTESA SANPAOLO SPA	EUR	105 076 206	133 411 457	10.65
783 644	KBC GROUP NV	EUR	46 539 127	50 388 309	4.02
2 921 869	NATIXIS SA	EUR	10 288 160	11 687 476	0.93
425 385	RAIFFEISEN BANK INTERNATIONAL AG	EUR	7 988 985	8 124 854	0.65
2 679 244	SOCIETE GENERALE SA	EUR	57 037 371	66 606 006	5.32
7 043 849	UNICREDIT SPA	EUR	63 077 720	70 086 298	5.59
Total Shares			**1 058 030 230**	**1 253 080 356**	**100.01**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**1 058 030 230**	**1 253 080 356**	**100.01**
Total Investments			**1 058 030 230**	**1 253 080 356**	**100.01**

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

Economic and Geographical Classification of Investments

Economic classification	%
Banks	100.01
	100.01

Geographical classification	%
Spain	27.03
France	25.39
Italy	19.52
Netherlands	12.10
Germany	7.18
Belgium	4.02
Austria	3.72
Ireland	1.05
	100.01

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					
185 000	ABB FINANCE BV 0% 19/01/2030	EUR	180 101	179 006	0.03
208 000	ABB FINANCE BV 0.625% 03/05/2023	EUR	212 210	211 043	0.03
144 000	ABB FINANCE BV 0.75% 16/05/2024	EUR	147 897	147 465	0.02
807 000	ABBVIE INC 0.75% 18/11/2027	EUR	837 208	829 144	0.12
200 000	ABBVIE INC 1.25% 01/06/2024	EUR	209 724	206 910	0.03
400 000	ABBVIE INC 1.25% 18/11/2031	EUR	429 262	420 516	0.06
575 000	ABBVIE INC 1.375% 17/05/2024	EUR	600 855	596 971	0.09
315 000	ABBVIE INC 2.125% 17/11/2028	EUR	359 670	353 043	0.05
200 000	ABERTIS INFRAESTRUCTURAS SA 1% 27/02/2027	EUR	203 190	205 392	0.03
100 000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	100 989	102 167	0.01
200 000	ABERTIS INFRAESTRUCTURAS SA 1.25% 07/02/2028	EUR	203 699	206 168	0.03
800 000	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	822 408	837 520	0.12
200 000	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	205 367	210 226	0.03
200 000	ABERTIS INFRAESTRUCTURAS SA 1.875% 26/03/2032	EUR	208 664	212 924	0.03
400 000	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	423 812	438 552	0.06
400 000	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	EUR	436 878	441 108	0.06
100 000	ABERTIS INFRAESTRUCTURAS SA 2.5% 27/02/2025	EUR	110 687	109 121	0.02
500 000	ABERTIS INFRAESTRUCTURAS SA 3% 27/03/2031	EUR	529 119	584 300	0.09
200 000	ABERTIS INFRAESTRUCTURAS SA 3.75% 20/06/2023	EUR	218 721	215 238	0.03
200 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	209 187	207 874	0.03
300 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	310 007	307 986	0.05
500 000	ABN AMRO BANK NV 0.5% 17/07/2023	EUR	509 495	508 325	0.07
300 000	ABN AMRO BANK NV 0.6% 15/01/2027	EUR	305 220	304 596	0.04
618 000	ABN AMRO BANK NV 0.875% 15/01/2024	EUR	639 429	635 922	0.09
1 367 000	ABN AMRO BANK NV 1% 16/04/2025	EUR	1 424 866	1 427 092	0.21
200 000	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	209 116	208 998	0.03
681 000	ABN AMRO BANK NV 2.5% 29/11/2023	EUR	735 923	726 668	0.11
300 000	ABN AMRO BANK NV 2.875% 18/01/2028	EUR	315 239	312 813	0.05
902 000	ABN AMRO BANK NV 7.125% 06/07/2022	EUR	1 007 521	967 359	0.14
400 000	ACHMEA BV FRN PERPETUAL	EUR	435 095	441 508	0.06
400 000	ACHMEA BV FRN 04/04/2043	EUR	440 008	439 932	0.06
200 000	ACHMEA BV 1.5% 26/05/2027	EUR	213 892	213 798	0.03
300 000	ADIDAS AG 0% 05/10/2028	EUR	297 544	297 822	0.04
300 000	ADIDAS AG 0% 09/09/2024	EUR	302 774	301 677	0.04
300 000	AEGON NV 1% 08/12/2023	EUR	309 518	309 162	0.05
170 000	AEGON NV 4% 25/04/2044	EUR	186 972	186 990	0.03
200 000	AGEAS FRN 02/07/2049	EUR	228 592	226 080	0.03
200 000	AGEAS SA/NV FRN 24/11/2051	EUR	201 551	201 326	0.03
229 000	AIB GROUP PLC FRN 17/11/2027	EUR	229 094	229 614	0.03
100 000	AIB GROUP PLC 1.25% 28/05/2024	EUR	103 449	103 639	0.02
238 000	AIB GROUP PLC 1.5% 29/03/2023	EUR	245 821	244 581	0.04
200 000	AIB GROUP PLC 2.25% 03/07/2025	EUR	217 835	216 712	0.03
100 000	AIR LIQUIDE FINANCE SA 0.75% 13/06/2024	EUR	102 919	102 783	0.02
200 000	AIR LIQUIDE FINANCE SA 1% 02/04/2025	EUR	208 022	208 598	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)				
200 000	AIR LIQUIDE FINANCE SA 1% 08/03/2027	EUR	212 525	211 622	0.03
100 000	AIR LIQUIDE FINANCE SA 1.25% 03/06/2025	EUR	106 568	105 391	0.02
200 000	AIR LIQUIDE FINANCE SA 1.25% 13/06/2028	EUR	220 088	217 508	0.03
100 000	AIR LIQUIDE FINANCE SA 1.375% 02/04/2030	EUR	110 278	109 845	0.02
200 000	AIR LIQUIDE FINANCE SA 1.875% 05/06/2024	EUR	215 799	212 674	0.03
100 000	AIR PRODUCTS AND CHEMICALS INC 0.5% 05/05/2028	EUR	103 044	101 960	0.01
200 000	AIR PRODUCTS AND CHEMICALS INC 0.8% 05/05/2032	EUR	210 458	203 990	0.03
651 000	AKZO NOBEL NV 1.625% 14/04/2030	EUR	722 339	714 518	0.10
211 000	AKZO NOBEL NV 1.75% 07/11/2024	EUR	227 790	225 008	0.03
291 000	AKZO NOBEL NV 2.625% 27/07/2022	EUR	305 587	300 460	0.04
100 000	ALD SA 0.375% 19/10/2023	EUR	101 088	100 951	0.01
100 000	ALD SA 1.25% 11/10/2022	EUR	102 438	101 970	0.01
200 000	ALLIANZ FINANCE II BV 0% 14/01/2025	EUR	202 746	201 254	0.03
400 000	ALLIANZ FINANCE II BV 0.25% 06/06/2023	EUR	405 450	404 052	0.06
100 000	ALLIANZ FINANCE II BV 0.5% 14/01/2031	EUR	103 880	101 711	0.01
400 000	ALLIANZ FINANCE II BV 0.875% 06/12/2027	EUR	422 828	421 616	0.06
1 100 000	ALLIANZ FINANCE II BV 0.875% 15/01/2026	EUR	1 163 731	1 149 533	0.17
800 000	ALLIANZ FINANCE II BV 1.375% 21/04/2031	EUR	885 658	886 744	0.13
300 000	ALLIANZ FINANCE II BV 3% 13/03/2028	EUR	371 511	360 033	0.05
500 000	ALLIANZ SE FRN PERPETUAL (ISIN DE000A1YCQ29)	EUR	558 239	550 740	0.08
600 000	ALLIANZ SE FRN PERPETUAL (ISIN DE000A13R7Z7)	EUR	655 094	654 168	0.10
200 000	ALLIANZ SE FRN 06/07/2047	EUR	229 316	227 156	0.03
600 000	ALLIANZ SE FRN 07/07/2045	EUR	642 951	641 910	0.09
300 000	ALLIANZ SE FRN 08/07/2050	EUR	319 292	321 633	0.05
500 000	ALLIANZ SE FRN 17/10/2042	EUR	549 982	536 010	0.08
800 000	ALLIANZ SE FRN 25/09/2049	EUR	802 101	809 016	0.12
100 000	ALSTOM SA 0% 11/01/2029	EUR	97 223	97 233	0.01
100 000	ALSTOM SA 0.25% 14/10/2026	EUR	100 722	100 454	0.01
600 000	AMADEUS IT GROUP SA 0.875% 18/09/2023	EUR	609 711	610 740	0.09
200 000	AMADEUS IT GROUP SA 1.875% 24/09/2028	EUR	199 543	213 828	0.03
200 000	AMADEUS IT GROUP SA 2.875% 20/05/2027	EUR	219 225	225 308	0.03
450 000	AMERICAN HONDA FINANCE CORP 0.35% 26/08/2022	EUR	454 404	453 731	0.07
469 000	AMERICAN HONDA FINANCE CORP 0.55% 17/03/2023	EUR	465 909	475 496	0.07
343 000	AMERICAN HONDA FINANCE CORP 0.75% 17/01/2024	EUR	351 752	350 656	0.05
293 000	AMERICAN HONDA FINANCE CORP 1.375% 10/11/2022	EUR	302 360	299 991	0.04
500 000	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	538 637	533 245	0.08
507 000	AMERICAN INTERNATIONAL GROUP INC 1.875% 21/06/2027	EUR	548 848	547 829	0.08
437 000	AMERICAN TOWER CORP 0.5% 15/01/2028	EUR	437 712	433 312	0.06
494 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	491 890	495 492	0.07
554 000	AMERICAN TOWER CORP 1.25% 21/05/2033	EUR	554 399	562 509	0.08
400 000	AMPHENOL TECHNOLOGIES HOLDING GMBH 2% 08/10/2028	EUR	454 160	449 360	0.07
100 000	ANZ NEW ZEALAND INT'L LTD/LONDON 1.125% 20/03/2025	EUR	105 197	104 543	0.02
352 000	APPLE INC 0% 15/11/2025	EUR	355 419	354 482	0.05
100 000	APPLE INC 0.5% 15/11/2031	EUR	104 821	101 448	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)				
626 000	APPLE INC 0.875% 24/05/2025	EUR	656 692	650 539	0.10
676 000	APPLE INC 1% 10/11/2022	EUR	694 179	689 141	0.10
100 000	APPLE INC 1.375% 17/01/2024	EUR	105 522	104 272	0.02
702 000	APPLE INC 1.375% 24/05/2029	EUR	782 384	767 181	0.11
750 000	APPLE INC 1.625% 10/11/2026	EUR	829 212	816 293	0.12
561 000	APPLE INC 2% 17/09/2027	EUR	641 986	629 616	0.09
100 000	APRR SA 0% 20/01/2023	EUR	100 032	100 580	0.01
100 000	APRR SA 0.125% 18/01/2029	EUR	100 968	99 736	0.01
100 000	APRR SA 1.125% 09/01/2026	EUR	105 408	105 408	0.02
100 000	APRR SA 1.25% 14/01/2027	EUR	103 676	106 518	0.02
100 000	APRR SA 1.25% 18/01/2028	EUR	109 104	107 449	0.02
100 000	APRR SA 1.5% 15/01/2024	EUR	104 930	103 964	0.02
800 000	APRR SA 1.5% 17/01/2033	EUR	921 797	896 032	0.13
100 000	APRR SA 1.625% 13/01/2032	EUR	114 523	112 968	0.02
400 000	APRR SA 1.875% 06/01/2031	EUR	466 561	460 492	0.07
400 000	APT PIPELINES LTD 0.75% 15/03/2029	EUR	400 087	396 808	0.06
200 000	APT PIPELINES LTD 1.25% 15/03/2033	EUR	200 146	198 726	0.03
200 000	APT PIPELINES LTD 2% 15/07/2030	EUR	224 488	216 444	0.03
399 000	APT PIPELINES LTD 2% 22/03/2027	EUR	442 331	437 184	0.06
300 000	ARCHER-DANIELS-MIDLAND CO 1% 12/09/2025	EUR	314 843	313 422	0.05
640 000	ARCHER-DANIELS-MIDLAND CO 1.75% 23/06/2023	EUR	668 963	666 368	0.10
200 000	ARKEMA SA - EMTN - 1.5% 20/04/2027	EUR	216 184	215 790	0.03
300 000	ARKEMA SA 0.75% 03/12/2029	EUR	312 659	311 709	0.05
300 000	ARKEMA SA 1.5% 20/01/2025	EUR	320 162	316 818	0.05
500 000	ARVAL SERVICE LEASE SA 0% 30/09/2024	EUR	499 523	500 030	0.07
100 000	ASB FINANCE LTD 0.5% 10/06/2022	EUR	101 000	100 930	0.01
200 000	ASB FINANCE LTD 0.5% 24/09/2029	EUR	206 454	203 226	0.03
100 000	ASB FINANCE LTD 0.75% 13/03/2024	EUR	102 980	102 732	0.02
200 000	ASML HOLDING NV 0.25% 25/02/2030	EUR	199 980	199 118	0.03
500 000	ASML HOLDING NV 0.625% 07/05/2029	EUR	512 401	515 490	0.08
300 000	ASML HOLDING NV 0.625% 07/07/2022	EUR	303 920	302 292	0.04
417 000	ASML HOLDING NV 1.375% 07/07/2026	EUR	452 724	445 727	0.07
397 000	ASML HOLDING NV 1.625% 28/05/2027	EUR	441 435	432 325	0.06
100 000	ASML HOLDING NV 3.375% 19/09/2023	EUR	110 450	108 283	0.02
172 000	ASR NEDERLAND NV FRN 02/05/2049	EUR	191 034	192 630	0.03
374 000	ASR NEDERLAND NV FRN 29/09/2045	EUR	435 916	441 597	0.06
381 000	ASSICURAZIONI GENERALI SPA FRN 08/06/2048	EUR	450 944	461 852	0.07
541 000	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	652 087	666 783	0.10
178 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	179 629	188 498	0.03
199 000	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	210 022	214 261	0.03
100 000	ASSICURAZIONI GENERALI SPA 3.875% 29/01/2029	EUR	117 521	118 064	0.02
100 000	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	117 319	117 216	0.02
565 000	ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024	EUR	680 281	666 384	0.10
100 000	ASTM SPA 1.625% 08/02/2028	EUR	101 872	102 976	0.02

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)				
486 000	ASTRAZENECA PLC 1.25% 12/05/2028	EUR	520 439	516 740	0.08
161 000	ATLAS COPCO AB 0.625% 30/08/2026	EUR	167 682	166 163	0.02
100 000	ATLAS COPCO AB 2.5% 28/02/2023	EUR	106 867	104 620	0.02
200 000	ATOS SE 1.75% 07/05/2025	EUR	215 515	211 524	0.03
200 000	AUCHAN HOLDING SA 3.25% 23/07/2027	EUR	230 291	232 050	0.03
200 000	AUCHAN HOLDING SADIR 2.375% 25/04/2025	EUR	214 857	215 890	0.03
200 000	AUCHAN HOLDING SADIR 2.625% 30/01/2024	EUR	213 501	212 714	0.03
325 000	AURIZON NETWORK PTY LTD 2% 18/09/2024	EUR	348 714	346 034	0.05
179 000	AURIZON NETWORK PTY LTD 3.125% 01/06/2026	EUR	205 528	203 312	0.03
117 000	AUSNET SERVICES HOLDINGS PTY LTD FRN 11/03/2081	EUR	118 894	118 901	0.02
200 000	AUSNET SERVICES HOLDINGS PTY LTD 0.625% 25/08/2030	EUR	207 471	201 402	0.03
304 000	AUSNET SERVICES HOLDINGS PTY LTD 1.5% 26/02/2027	EUR	332 205	327 551	0.05
107 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 05/05/2031	EUR	106 965	106 615	0.02
200 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 21/11/2029	EUR	202 885	204 324	0.03
448 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.75% 29/09/2026	EUR	469 831	465 580	0.07
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1% 13/05/2026	EUR	104 836	104 945	0.02
300 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.125% 20/04/2026	EUR	318 899	317 289	0.05
700 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.25% 18/01/2027	EUR	746 214	747 026	0.11
400 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	438 999	437 444	0.06
300 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 22/01/2030	EUR	333 338	329 007	0.05
300 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 27/06/2028	EUR	327 443	325 245	0.05
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 2.875% 18/01/2023	EUR	106 937	104 961	0.02
600 000	AUTOROUTES DU SUD DE LA FRANCE SA 5.625% 04/07/2022	EUR	651 093	636 120	0.09
199 000	AVIVA PLC FRN 03/07/2044	EUR	217 172	219 636	0.03
450 000	AVIVA PLC FRN 04/12/2045	EUR	494 585	502 380	0.07
209 000	AXA SA FRN PERPETUAL (ISIN XS1069439740)	EUR	234 437	235 775	0.03
400 000	AXA SA FRN PERPETUAL (ISIN XS1134541306)	EUR	447 619	443 200	0.06
242 000	AXA SA FRN 04/07/2043	EUR	268 746	266 188	0.04
735 000	AXA SA FRN 06/07/2047	EUR	835 508	841 531	0.12
508 000	AXA SA FRN 07/10/2041	EUR	503 358	507 497	0.07
764 000	AXA SA FRN 28/05/2049	EUR	853 345	874 650	0.13
300 000	AXA SA 1.125% 15/05/2028	EUR	331 094	325 674	0.05
400 000	BALDER FINLAND OYJ 1% 20/01/2029	EUR	393 176	393 852	0.06
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	575 068	603 420	0.09
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 22/02/2029	EUR	311 147	316 218	0.05
200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	199 433	199 664	0.03
800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	807 758	810 576	0.12
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 15/11/2026	EUR	307 200	304 146	0.04
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.5% 14/01/2027	EUR	301 807	301 854	0.04
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	311 327	309 054	0.05
1 600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	1 629 369	1 621 168	0.23
200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	209 345	208 118	0.03
400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	413 130	412 776	0.06
200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	213 098	210 042	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)				
300 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.5% 10/02/2027	EUR	343 281	346 656	0.05
300 000	BANCO DE SABADELL SA FRN 07/11/2025	EUR	301 071	302 466	0.04
100 000	BANCO DE SABADELL SA FRN 11/03/2027	EUR	102 308	102 792	0.02
300 000	BANCO DE SABADELL SA FRN 29/06/2023	EUR	308 721	305 472	0.04
300 000	BANCO DE SABADELL SA 0.875% 05/03/2023	EUR	305 589	304 365	0.04
300 000	BANCO DE SABADELL SA 0.875% 22/07/2025	EUR	304 144	306 051	0.04
200 000	BANCO DE SABADELL SA 1.625% 07/03/2024	EUR	205 871	208 166	0.03
600 000	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	608 577	622 410	0.09
500 000	BANCO SANTANDER SA FRN 24/03/2027	EUR	501 894	502 235	0.07
300 000	BANCO SANTANDER SA 0.2% 11/02/2028	EUR	296 934	297 561	0.04
600 000	BANCO SANTANDER SA 0.25% 19/06/2024	EUR	608 504	606 294	0.09
100 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	101 849	100 770	0.01
300 000	BANCO SANTANDER SA 0.5% 04/02/2027	EUR	302 951	301 182	0.04
500 000	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	520 888	517 235	0.08
100 000	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	105 544	104 245	0.02
400 000	BANCO SANTANDER SA 1.375% 05/01/2026	EUR	424 535	419 336	0.06
600 000	BANCO SANTANDER SA 1.375% 14/12/2022	EUR	621 366	614 640	0.09
200 000	BANCO SANTANDER SA 1.625% 22/10/2030	EUR	201 825	206 158	0.03
600 000	BANCO SANTANDER SA 2.125% 08/02/2028	EUR	647 313	649 512	0.10
300 000	BANCO SANTANDER SA 3.125% 19/01/2027	EUR	338 116	340 536	0.05
1 100 000	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	1 226 639	1 239 469	0.18
627 000	BANK OF AMERICA CORP - EMTN - FRN 04/05/2027	EUR	676 597	674 765	0.10
500 000	BANK OF AMERICA CORP FRN 07/02/2025	EUR	519 740	518 725	0.08
309 000	BANK OF AMERICA CORP FRN 08/08/2029	EUR	311 401	310 585	0.05
515 000	BANK OF AMERICA CORP FRN 09/05/2026	EUR	530 588	529 621	0.08
325 000	BANK OF AMERICA CORP FRN 09/05/2030	EUR	344 744	345 082	0.05
1 000 000	BANK OF AMERICA CORP FRN 22/03/2031	EUR	997 651	997 420	0.15
626 000	BANK OF AMERICA CORP FRN 25/04/2028	EUR	675 934	673 751	0.10
400 000	BANK OF AMERICA CORP FRN 26/10/2031	EUR	396 464	396 084	0.06
748 000	BANK OF AMERICA CORP FRN 31/03/2029	EUR	905 612	903 838	0.13
600 000	BANK OF AMERICA CORP 0.75% 26/07/2023	EUR	612 750	612 090	0.09
200 000	BANK OF AMERICA CORP 1.375% 26/03/2025	EUR	210 694	210 428	0.03
422 000	BANK OF AMERICA CORP 1.625% 14/09/2022	EUR	433 715	432 204	0.06
500 000	BANK OF AMERICA CORP 2.375% 19/06/2024	EUR	538 740	536 650	0.08
466 000	BANK OF NOVA SCOTIA 0.125% 04/09/2026	EUR	469 006	466 214	0.07
423 000	BANK OF NOVA SCOTIA 0.5% 30/04/2024	EUR	431 463	430 474	0.06
400 000	BANKINTER SA 0.625% 06/10/2027	EUR	405 045	402 964	0.06
100 000	BANKINTER SA 0.875% 05/03/2024	EUR	103 661	102 568	0.02
500 000	BANKINTER SA 0.875% 08/07/2026	EUR	513 381	511 850	0.07
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	696 570	697 599	0.10
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.1% 08/10/2027	EUR	500 730	497 565	0.07
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.125% 05/02/2024	EUR	606 856	605 118	0.09
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	98 084	97 992	0.01
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.5% 16/11/2022	EUR	1 118 227	1 114 300	0.16

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	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 21/02/2031	EUR	397 094	395 680	0.06
800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 08/06/2026	EUR	834 139	826 536	0.12
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 15/06/2023	EUR	615 986	612 810	0.09
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/01/2030	EUR	409 946	403 072	0.06
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/07/2025	EUR	727 954	721 756	0.11
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 03/06/2030	EUR	424 440	419 160	0.06
800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 14/01/2025	EUR	843 480	838 088	0.12
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 26/05/2027	EUR	649 593	638 208	0.09
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 15/11/2027	EUR	106 783	105 682	0.02
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 19/01/2026	EUR	761 706	751 352	0.11
1 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.75% 15/03/2029	EUR	1 337 592	1 305 792	0.19
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 04/11/2026	EUR	106 780	107 030	0.02
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	427 257	430 424	0.06
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	403 892	435 712	0.06
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.5% 25/05/2028	EUR	213 452	223 462	0.03
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 18/03/2024	EUR	547 136	538 420	0.08
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3% 11/09/2025	EUR	111 614	111 189	0.02
104 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3% 21/05/2024	EUR	111 702	112 916	0.02
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3% 28/11/2023	EUR	549 873	539 610	0.08
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.25% 23/08/2022	EUR	1 375 579	1 355 562	0.20
629 000	BARCLAYS PLC FRN 02/04/2025	EUR	690 974	685 314	0.10
699 000	BARCLAYS PLC FRN 07/02/2028	EUR	722 741	716 671	0.10
400 000	BARCLAYS PLC FRN 09/06/2025	EUR	404 064	406 940	0.06
152 000	BARCLAYS PLC FRN 12/05/2032	EUR	152 735	153 347	0.02
839 000	BARCLAYS PLC FRN 22/03/2031	EUR	845 152	843 598	0.12
400 000	BARCLAYS PLC 0.625% 14/11/2023	EUR	404 617	404 652	0.06
271 000	BARCLAYS PLC 1.375% 24/01/2026	EUR	281 217	282 257	0.04
100 000	BARCLAYS PLC 1.5% 03/09/2023	EUR	103 865	103 667	0.02
461 000	BARCLAYS PLC 1.875% 08/12/2023	EUR	485 961	483 501	0.07
140 000	BAXTER INTERNATIONAL INC 0.4% 15/05/2024	EUR	142 150	142 204	0.02
100 000	BAXTER INTERNATIONAL INC 1.3% 15/05/2029	EUR	106 960	107 224	0.02
641 000	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	651 070	649 871	0.10
369 000	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	EUR	385 494	386 192	0.06
287 000	BECTON DICKINSON EURO FINANCE SARL 1.213% 12/02/2036	EUR	288 395	284 230	0.04
200 000	BELFIUS BANK SA 0% 28/08/2026	EUR	199 953	199 038	0.03
100 000	BELFIUS BANK SA 0.375% 02/09/2025	EUR	100 481	100 840	0.01
100 000	BELFIUS BANK SA 0.375% 13/02/2026	EUR	100 750	100 777	0.01
600 000	BELFIUS BANK SA 0.625% 30/08/2023	EUR	612 972	612 438	0.09
300 000	BELFIUS BANK SA 0.75% 12/09/2022	EUR	305 107	303 858	0.04
800 000	BELFIUS BANK SA 1% 26/10/2024	EUR	827 566	825 800	0.12
400 000	BELFIUS BANK SA 3.125% 11/05/2026	EUR	457 261	451 608	0.07
200 000	BERLIN HYP AG 0.5% 05/11/2029	EUR	207 441	204 252	0.03
200 000	BERLIN HYP AG 1.125% 25/10/2027	EUR	212 091	210 428	0.03
100 000	BERLIN HYP AG 1.25% 22/01/2025	EUR	105 153	104 489	0.02

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	BERTELSMANN SE & CO KGAA 1.5% 15/05/2030	EUR	436 933	434 456	0.06
300 000	BERTELSMANN SE & CO KGAA 2% 01/04/2028	EUR	337 155	333 951	0.05
349 000	BMW FINANCE 2.625% 17/01/2024	EUR	377 813	374 543	0.05
205 000	BMW FINANCE NV 0% 11/01/2026	EUR	205 064	205 236	0.03
499 000	BMW FINANCE NV 0% 14/04/2023	EUR	497 687	501 994	0.07
711 000	BMW FINANCE NV 0% 24/03/2023	EUR	710 337	714 932	0.10
419 000	BMW FINANCE NV 0.125% 13/07/2022	EUR	421 440	421 330	0.06
769 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	778 202	779 182	0.11
369 000	BMW FINANCE NV 0.375% 14/01/2027	EUR	364 517	375 948	0.06
193 000	BMW FINANCE NV 0.375% 24/09/2027	EUR	197 896	196 881	0.03
419 000	BMW FINANCE NV 0.5% 22/11/2022	EUR	425 653	424 292	0.06
431 000	BMW FINANCE NV 0.625% 06/10/2023	EUR	440 925	439 637	0.06
340 000	BMW FINANCE NV 0.75% 12/07/2024	EUR	350 919	349 564	0.05
349 000	BMW FINANCE NV 0.75% 13/07/2026	EUR	361 632	362 862	0.05
349 000	BMW FINANCE NV 0.75% 15/04/2024	EUR	360 224	358 287	0.05
367 000	BMW FINANCE NV 0.875% 03/04/2025	EUR	369 601	381 093	0.06
324 000	BMW FINANCE NV 0.875% 14/01/2032	EUR	344 264	339 678	0.05
220 000	BMW FINANCE NV 1% 14/11/2024	EUR	228 871	228 644	0.03
343 000	BMW FINANCE NV 1% 21/01/2025	EUR	349 899	356 857	0.05
349 000	BMW FINANCE NV 1% 29/08/2025	EUR	368 084	365 222	0.05
408 000	BMW FINANCE NV 1.125% 10/01/2028	EUR	441 501	435 560	0.06
349 000	BMW FINANCE NV 1.125% 22/05/2026	EUR	373 214	369 071	0.05
314 000	BMW FINANCE NV 1.25% 05/09/2022	EUR	322 747	320 136	0.05
680 000	BMW FINANCE NV 1.5% 06/02/2029	EUR	752 098	746 246	0.11
314 000	BMW FINANCE NV 2.375% 24/01/2023	EUR	332 457	327 640	0.05
50 000	BMW US CAPITAL LLC 1% 20/04/2027	EUR	53 361	52 687	0.01
200 000	BNP PARIBAS CARDIF SA FRN PERPETUAL	EUR	224 402	226 020	0.03
200 000	BNP PARIBAS CARDIF SA 1% 29/11/2024	EUR	198 094	204 992	0.03
600 000	BNP PARIBAS SA FRN 01/09/2028	EUR	604 042	598 560	0.09
300 000	BNP PARIBAS SA FRN 04/06/2026	EUR	304 651	304 608	0.04
400 000	BNP PARIBAS SA FRN 14/10/2027 (ISIN FR00140005J1)	EUR	402 636	400 460	0.06
350 000	BNP PARIBAS SA FRN 14/10/2027 (ISIN XS1120649584)	EUR	364 483	361 491	0.05
200 000	BNP PARIBAS SA FRN 15/01/2032	EUR	202 443	201 692	0.03
100 000	BNP PARIBAS SA FRN 15/07/2025	EUR	101 312	101 315	0.01
600 000	BNP PARIBAS SA FRN 17/04/2029	EUR	631 719	620 790	0.09
200 000	BNP PARIBAS SA FRN 19/01/2030	EUR	196 495	196 842	0.03
700 000	BNP PARIBAS SA FRN 19/02/2028	EUR	707 588	700 938	0.10
200 000	BNP PARIBAS SA FRN 20/11/2030	EUR	220 354	214 898	0.03
900 000	BNP PARIBAS SA FRN 23/01/2027	EUR	985 814	971 406	0.14
300 000	BNP PARIBAS SA 0.125% 04/09/2026	EUR	297 141	297 849	0.04
231 000	BNP PARIBAS SA 0.5% 01/06/2022	EUR	234 140	233 125	0.03
500 000	BNP PARIBAS SA 0.625% 03/12/2032	EUR	481 924	484 930	0.07
350 000	BNP PARIBAS SA 0.75% 11/11/2022	EUR	357 462	355 674	0.05
200 000	BNP PARIBAS SA 1% 17/04/2024	EUR	207 150	206 234	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)				
380 000	BNP PARIBAS SA 1% 27/06/2024	EUR	393 289	391 742	0.06
500 000	BNP PARIBAS SA 1.125% 10/10/2023	EUR	517 607	515 105	0.08
700 000	BNP PARIBAS SA 1.125% 11/06/2026	EUR	732 992	729 568	0.11
516 000	BNP PARIBAS SA 1.125% 15/01/2023	EUR	531 885	527 832	0.08
450 000	BNP PARIBAS SA 1.125% 22/11/2023	EUR	466 240	464 153	0.07
300 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	312 364	311 067	0.05
600 000	BNP PARIBAS SA 1.25% 19/03/2025	EUR	630 398	626 340	0.09
200 000	BNP PARIBAS SA 1.375% 28/05/2029	EUR	211 146	212 064	0.03
600 000	BNP PARIBAS SA 1.5% 17/11/2025	EUR	639 782	635 412	0.09
450 000	BNP PARIBAS SA 1.5% 23/05/2028	EUR	487 944	482 850	0.07
400 000	BNP PARIBAS SA 1.5% 25/05/2028	EUR	444 619	437 368	0.06
600 000	BNP PARIBAS SA 1.625% 02/07/2031	EUR	617 995	626 166	0.09
492 000	BNP PARIBAS SA 1.625% 23/02/2026	EUR	538 249	530 096	0.08
520 000	BNP PARIBAS SA 2.25% 11/01/2027	EUR	569 033	567 388	0.08
321 000	BNP PARIBAS SA 2.375% 17/02/2025	EUR	346 265	345 646	0.05
519 000	BNP PARIBAS SA 2.375% 20/05/2024	EUR	566 681	557 795	0.08
325 000	BNP PARIBAS SA 2.75% 27/01/2026	EUR	361 711	359 356	0.05
253 000	BNP PARIBAS SA 2.875% 01/10/2026	EUR	286 347	283 451	0.04
800 000	BNP PARIBAS SA 2.875% 24/10/2022	EUR	840 760	835 024	0.12
685 000	BNP PARIBAS SA 2.875% 26/09/2023	EUR	747 010	733 930	0.11
683 000	BNP PARIBAS SA 4.5% 21/03/2023	EUR	760 780	740 468	0.11
100 000	BNZ INTERNATIONAL FUNDING LTD/LONDON 0.375% 14/09/2024	EUR	102 060	101 709	0.01
570 000	BOOKING HOLDINGS INC 0.1% 08/03/2025	EUR	572 370	571 733	0.08
142 000	BOOKING HOLDINGS INC 0.5% 08/03/2028	EUR	142 981	143 227	0.02
256 000	BOOKING HOLDINGS INC 1.8% 03/03/2027	EUR	278 426	277 509	0.04
275 000	BOOKING HOLDINGS INC 2.15% 25/11/2022	EUR	285 684	282 697	0.04
253 000	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	272 763	271 234	0.04
542 000	BORGWARNER INC 1% 19/05/2031	EUR	540 130	545 951	0.08
400 000	BOUYGUES SA 1.125% 24/07/2028	EUR	426 436	426 760	0.06
300 000	BOUYGUES SA 1.375% 07/06/2027	EUR	330 212	324 468	0.05
1 026 000	BP CAPITAL MARKETS PLC FRN PERPETUAL (ISIN XS2193661324)	EUR	588 665	1 096 352	0.16
945 000	BP CAPITAL MARKETS PLC FRN PERPETUAL (ISIN XS2193662728)	EUR	1 002 022	1 028 935	0.15
376 000	BP CAPITAL MARKETS PLC 0.831% 08/11/2027	EUR	391 974	387 664	0.06
300 000	BP CAPITAL MARKETS PLC 1.104% 15/11/2034	EUR	313 982	301 041	0.04
100 000	BP CAPITAL MARKETS PLC 1.109% 16/02/2023	EUR	103 264	102 400	0.02
507 000	BP CAPITAL MARKETS PLC 1.231% 08/05/2031	EUR	541 483	528 492	0.08
395 000	BP CAPITAL MARKETS PLC 1.526% 26/09/2022	EUR	408 800	404 480	0.06
1 049 000	BP CAPITAL MARKETS PLC 1.573% 16/02/2027	EUR	1 126 253	1 127 265	0.17
192 000	BP CAPITAL MARKETS PLC 1.594% 03/07/2028	EUR	210 501	207 398	0.03
274 000	BP CAPITAL MARKETS PLC 1.637% 26/06/2029	EUR	303 248	297 202	0.04
714 000	BP CAPITAL MARKETS PLC 1.876% 07/04/2024	EUR	760 523	754 341	0.11
239 000	BP CAPITAL MARKETS PLC 1.953% 03/03/2025	EUR	259 786	256 581	0.04
352 000	BP CAPITAL MARKETS PLC 2.213% 25/09/2026	EUR	397 727	389 618	0.06
444 000	BP CAPITAL MARKETS PLC 2.519% 07/04/2028	EUR	499 629	507 341	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)				
273 000	BP CAPITAL MARKETS PLC 2.822% 07/04/2032	EUR	337 694	327 988	0.05
221 000	BP CAPITAL MARKETS PLC 2.972% 27/02/2026	EUR	252 141	250 539	0.04
200 000	BPCE SA FRN 30/11/2027	EUR	209 869	207 628	0.03
100 000	BPCE SA 0.01% 14/01/2027	EUR	99 025	99 122	0.01
200 000	BPCE SA 0.125% 04/12/2024	EUR	195 337	202 000	0.03
200 000	BPCE SA 0.25% 14/01/2031	EUR	194 647	194 230	0.03
700 000	BPCE SA 0.25% 15/01/2026	EUR	709 779	706 517	0.10
100 000	BPCE SA 0.375% 05/10/2023	EUR	101 663	101 530	0.01
600 000	BPCE SA 0.5% 15/09/2027	EUR	601 779	602 376	0.09
800 000	BPCE SA 0.625% 15/01/2030	EUR	829 438	813 312	0.12
300 000	BPCE SA 0.625% 26/09/2023	EUR	307 456	306 279	0.04
500 000	BPCE SA 0.625% 26/09/2024	EUR	507 816	509 775	0.07
1 100 000	BPCE SA 0.625% 28/04/2025	EUR	1 132 048	1 127 412	0.17
500 000	BPCE SA 0.75% 03/03/2031	EUR	500 874	498 820	0.07
300 000	BPCE SA 0.875% 31/01/2024	EUR	308 544	307 464	0.05
300 000	BPCE SA 1% 01/04/2025	EUR	311 797	310 173	0.05
400 000	BPCE SA 1% 05/10/2028	EUR	429 570	421 872	0.06
600 000	BPCE SA 1% 15/07/2024	EUR	625 911	621 588	0.09
400 000	BPCE SA 1.125% 18/01/2023	EUR	410 846	408 360	0.06
300 000	BPCE SA 1.375% 23/03/2026	EUR	294 459	315 975	0.05
600 000	BPCE SA 1.625% 31/01/2028	EUR	640 894	644 652	0.09
300 000	BPCE SA 2.875% 16/01/2024	EUR	326 262	324 204	0.05
200 000	BPCE SA 2.875% 22/04/2026	EUR	225 975	223 478	0.03
300 000	BPCE SA 3% 19/07/2024	EUR	335 519	329 334	0.05
100 000	BPCE SA 4.25% 06/02/2023	EUR	109 843	107 407	0.02
200 000	BPCE SA 4.625% 18/07/2023	EUR	222 700	219 178	0.03
544 000	BRAMBLES FINANCE LTD 2.375% 12/06/2024	EUR	587 075	580 535	0.09
400 000	BRISTOL-MYERS SQUIBB CO 1% 15/05/2025	EUR	419 138	417 012	0.06
300 000	BRISTOL-MYERS SQUIBB CO 1.75% 15/05/2035	EUR	359 391	341 238	0.05
116 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1% 23/06/2024	EUR	120 031	119 218	0.02
269 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1.5% 23/06/2027	EUR	288 220	285 363	0.04
283 000	BRITISH TELECOMMUNICATIONS PLC 0.5% 12/09/2025	EUR	288 080	286 905	0.04
160 000	BRITISH TELECOMMUNICATIONS PLC 0.875% 26/09/2023	EUR	164 071	163 259	0.02
349 000	BRITISH TELECOMMUNICATIONS PLC 1% 21/11/2024	EUR	361 621	359 376	0.05
347 000	BRITISH TELECOMMUNICATIONS PLC 1.125% 10/03/2023	EUR	357 448	354 880	0.05
221 000	BRITISH TELECOMMUNICATIONS PLC 1.125% 12/09/2029	EUR	230 135	227 712	0.03
576 000	BRITISH TELECOMMUNICATIONS PLC 1.75% 10/03/2026	EUR	623 120	616 954	0.09
299 000	BRITISH TELECOMMUNICATIONS PLC 2.125% 26/09/2028	EUR	337 560	329 627	0.05
258 000	CADENT FINANCE PLC 0.625% 22/09/2024	EUR	264 502	263 490	0.04
100 000	CADENT FINANCE PLC 0.75% 11/03/2032	EUR	101 391	99 321	0.01
600 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA FRN PERPETUAL	EUR	683 249	692 100	0.10
200 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 2.125% 16/09/2029	EUR	203 824	209 944	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)				
200 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 3.375% 24/09/2028	EUR	221 077	226 850	0.03
100 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 6% 23/01/2027	EUR	126 982	125 774	0.02
1 100 000	CAIXABANK SA FRN 09/02/2029	EUR	1 077 992	1 083 742	0.16
600 000	CAIXABANK SA FRN 10/07/2026	EUR	618 063	612 930	0.09
300 000	CAIXABANK SA FRN 14/07/2028	EUR	308 000	313 299	0.05
600 000	CAIXABANK SA FRN 17/04/2030	EUR	623 508	628 746	0.09
300 000	CAIXABANK SA FRN 18/06/2031	EUR	300 377	302 037	0.04
200 000	CAIXABANK SA FRN 18/11/2026	EUR	200 152	200 302	0.03
600 000	CAIXABANK SA 0.375% 03/02/2025	EUR	607 706	606 234	0.09
500 000	CAIXABANK SA 0.625% 01/10/2024	EUR	507 476	508 000	0.07
300 000	CAIXABANK SA 0.75% 09/07/2026	EUR	309 482	307 314	0.05
400 000	CAIXABANK SA 0.75% 18/04/2023	EUR	409 231	406 520	0.06
1 400 000	CAIXABANK SA 1.125% 12/01/2023	EUR	1 436 008	1 428 000	0.21
400 000	CAIXABANK SA 1.125% 12/11/2026	EUR	414 158	413 016	0.06
300 000	CAIXABANK SA 1.125% 17/05/2024	EUR	312 314	310 185	0.05
400 000	CAIXABANK SA 1.125% 27/03/2026	EUR	420 674	417 516	0.06
500 000	CAIXABANK SA 1.375% 19/06/2026	EUR	525 728	522 545	0.08
500 000	CAIXABANK SA 1.75% 24/10/2023	EUR	525 164	520 840	0.08
100 000	CAIXABANK SA 2.375% 01/02/2024	EUR	107 076	106 124	0.02
885 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 03/05/2024	EUR	895 187	897 390	0.13
200 000	CANADIAN IMPERIAL BANK OF COMMERCE 0.75% 22/03/2023	EUR	204 815	203 926	0.03
200 000	CAP GEMINI SA 2.5% 01/07/2023	EUR	210 742	209 552	0.03
100 000	CAPGEMINI SE 0.625% 23/06/2025	EUR	102 837	102 471	0.02
300 000	CAPGEMINI SE 1% 18/10/2024	EUR	312 215	310 200	0.05
200 000	CAPGEMINI SE 1.125% 23/06/2030	EUR	200 413	210 824	0.03
200 000	CAPGEMINI SE 1.625% 15/04/2026	EUR	216 190	214 460	0.03
200 000	CAPGEMINI SE 1.75% 18/04/2028	EUR	221 796	219 752	0.03
400 000	CAPGEMINI SE 2% 15/04/2029	EUR	448 696	449 812	0.07
400 000	CAPGEMINI SE 2.375% 15/04/2032	EUR	433 976	470 756	0.07
141 000	CARREFOUR SA 0.75% 26/04/2024	EUR	144 817	144 270	0.02
1 196 000	CARREFOUR SA 1.25% 03/06/2025	EUR	1 263 692	1 253 144	0.18
100 000	CARREFOUR SA 1.75% 04/05/2026	EUR	109 291	108 017	0.02
398 000	CARREFOUR SA 1.75% 15/07/2022	EUR	409 560	404 575	0.06
300 000	CARREFOUR SA 2.625% 15/12/2027	EUR	349 121	344 499	0.05
600 000	CCEP FINANCE IRELAND DAC 0.875% 06/05/2033	EUR	595 530	599 316	0.09
146 000	CCEP FINANCE IRELAND DAC 1.5% 06/05/2041	EUR	145 657	147 228	0.02
342 000	CELANESE US HOLDINGS LLC 2.125% 01/03/2027	EUR	363 803	370 680	0.05
125 000	CHUBB INA HOLDINGS INC 0.3% 15/12/2024	EUR	126 277	126 138	0.02
100 000	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	EUR	103 582	103 603	0.02
200 000	CHUBB INA HOLDINGS INC 0.875% 15/12/2029	EUR	202 199	205 910	0.03
436 000	CHUBB INA HOLDINGS INC 1.4% 15/06/2031	EUR	471 587	464 859	0.07
153 000	CHUBB INA HOLDINGS INC 1.55% 15/03/2028	EUR	165 325	164 715	0.02
218 000	CHUBB INA HOLDINGS INC 2.5% 15/03/2038	EUR	255 048	262 056	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	CIE DE SAINT-GOBAIN 0.625% 15/03/2024	EUR	410 973	408 764	0.06
200 000	CIE DE SAINT-GOBAIN 0.875% 21/09/2023	EUR	206 120	204 866	0.03
1 300 000	CIE DE SAINT-GOBAIN 1% 17/03/2025	EUR	1 364 368	1 354 197	0.20
100 000	CIE DE SAINT-GOBAIN 1.125% 23/03/2026	EUR	103 702	105 349	0.02
100 000	CIE DE SAINT-GOBAIN 1.375% 14/06/2027	EUR	108 625	107 546	0.02
400 000	CIE DE SAINT-GOBAIN 1.75% 03/04/2023	EUR	418 386	413 076	0.06
400 000	CIE DE SAINT-GOBAIN 1.875% 15/03/2031	EUR	452 220	454 344	0.07
100 000	CIE DE SAINT-GOBAIN 1.875% 21/09/2028	EUR	112 060	111 508	0.02
500 000	CIE DE SAINT-GOBAIN 2.375% 04/10/2027	EUR	572 332	567 260	0.08
700 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.375% 07/02/2025	EUR	715 766	713 454	0.10
200 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.75% 09/09/2028	EUR	211 456	209 496	0.03
400 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1% 19/05/2031	EUR	428 278	421 568	0.06
200 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1.125% 13/10/2027	EUR	215 056	213 104	0.03
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0% 02/11/2028	EUR	100 336	98 447	0.01
300 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	302 343	292 158	0.04
200 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.625% 02/11/2040	EUR	203 575	190 588	0.03
300 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	314 117	311 979	0.05
200 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.75% 03/09/2030	EUR	231 852	226 522	0.03
300 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 2.5% 03/09/2038	EUR	404 721	383 844	0.06
420 000	CITIGROUP INC FRN 06/07/2026	EUR	438 581	438 518	0.06
387 000	CITIGROUP INC FRN 08/10/2027	EUR	391 712	390 131	0.06
948 000	CITIGROUP INC FRN 24/07/2026	EUR	1 005 645	998 026	0.15
792 000	CITIGROUP INC 0.75% 26/10/2023	EUR	811 904	807 309	0.12
638 000	CITIGROUP INC 1.25% 10/04/2029	EUR	682 355	672 395	0.10
241 000	CITIGROUP INC 1.5% 26/10/2028	EUR	262 083	259 391	0.04
100 000	CITIGROUP INC 1.625% 21/03/2028	EUR	109 698	107 938	0.02
615 000	CITIGROUP INC 1.75% 28/01/2025	EUR	659 815	653 222	0.10
323 000	CITIGROUP INC 2.125% 10/09/2026	EUR	359 100	354 292	0.05
446 000	CITIGROUP INC 2.375% 22/05/2024	EUR	484 421	477 907	0.07
100 000	CITYCON TREASURY BV 2.5% 01/10/2024	EUR	99 700	105 632	0.02
500 000	CNH INDUSTRIAL FINANCE EUROPE SA 0% 01/04/2024	EUR	499 310	499 760	0.07
144 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.625% 03/07/2029	EUR	149 389	153 120	0.02
200 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 12/09/2025	EUR	212 614	212 362	0.03
124 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 25/03/2027	EUR	132 203	132 617	0.02
464 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	496 828	496 684	0.07
500 000	CNP ASSURANCES FRN 05/06/2045	EUR	569 503	569 605	0.08
400 000	CNP ASSURANCES FRN 10/06/2047	EUR	478 091	479 704	0.07
400 000	CNP ASSURANCES FRN 27/07/2050	EUR	404 557	415 092	0.06
200 000	CNP ASSURANCES FRN 30/06/2051	EUR	203 776	213 930	0.03
100 000	CNP ASSURANCES 1.875% 20/10/2022	EUR	103 122	102 495	0.02
200 000	CNP ASSURANCES 2.75% 05/02/2029	EUR	223 417	227 002	0.03
384 000	COCA-COLA CO 0.125% 15/03/2029	EUR	384 970	379 242	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)				
321 000	COCA-COLA CO 0.375% 15/03/2033	EUR	316 145	310 651	0.05
100 000	COCA-COLA CO 0.5% 08/03/2024	EUR	102 548	102 050	0.01
500 000	COCA-COLA CO 0.5% 09/03/2033	EUR	490 153	491 190	0.07
400 000	COCA-COLA CO 0.8% 15/03/2040	EUR	403 755	381 120	0.06
400 000	COCA-COLA CO 0.95% 06/05/2036	EUR	396 052	402 932	0.06
378 000	COCA-COLA CO 1.1% 02/09/2036	EUR	400 007	389 775	0.06
602 000	COCA-COLA CO 1.125% 09/03/2027	EUR	646 243	637 813	0.09
363 000	COCA-COLA CO 1.25% 08/03/2031	EUR	398 085	389 641	0.06
580 000	COCA-COLA CO 1.625% 09/03/2035	EUR	640 341	642 095	0.09
420 000	COCA-COLA ENTERPRISES INC 1.875% 18/03/2030	EUR	470 630	466 809	0.07
100 000	COCA-COLA EUROPACIFIC PARTNERS PLC 0.2% 02/12/2028	EUR	98 045	98 696	0.01
265 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	280 133	278 459	0.04
612 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 26/05/2024	EUR	637 689	632 814	0.09
342 000	COCA-COLA EUROPACIFIC PARTNERS PLC 1.5% 08/11/2027	EUR	371 288	367 045	0.05
630 000	COCA-COLA EUROPEAN PARTNERS PLC 1.75% 26/05/2028	EUR	699 315	687 670	0.10
273 000	COCA-COLA HBC FINANCE BV 0.625% 21/11/2029	EUR	281 417	276 404	0.04
100 000	COCA-COLA HBC FINANCE BV 1% 14/05/2027	EUR	105 823	104 244	0.02
374 000	COCA-COLA HBC FINANCE BV 1.625% 14/05/2031	EUR	412 334	411 344	0.06
200 000	COCA-COLA HBC FINANCE BV 1.875% 11/11/2024	EUR	216 601	213 496	0.03
200 000	COLGATE-PALMOLIVE CO 0.5% 06/03/2026	EUR	206 471	205 084	0.03
100 000	COLGATE-PALMOLIVE CO 0.875% 12/11/2039	EUR	108 267	100 771	0.01
200 000	COLGATE-PALMOLIVE CO 1.375% 06/03/2034	EUR	218 740	219 928	0.03
100 000	COMMERZBANK AG 0.25% 16/09/2024	EUR	99 600	100 433	0.01
100 000	COMMERZBANK AG 0.375% 01/09/2027	EUR	99 929	100 427	0.01
391 000	COMMERZBANK AG 0.5% 04/12/2026	EUR	397 411	396 842	0.06
869 000	COMMERZBANK AG 0.5% 13/09/2023	EUR	882 348	879 671	0.13
496 000	COMMERZBANK AG 0.5% 28/08/2023	EUR	505 450	503 073	0.07
544 000	COMMERZBANK AG 0.625% 28/08/2024	EUR	558 331	555 669	0.08
500 000	COMMERZBANK AG 0.875% 22/01/2027	EUR	509 184	508 620	0.07
1 034 000	COMMERZBANK AG 1% 04/03/2026	EUR	1 075 456	1 075 184	0.16
50 000	COMMERZBANK AG 1.125% 24/05/2024	EUR	51 724	51 627	0.01
100 000	COMMERZBANK AG 1.25% 23/10/2023	EUR	103 444	102 979	0.02
102 000	COMMERZBANK AG 1.5% 21/09/2022	EUR	105 124	104 205	0.02
209 000	COMMERZBANK AG 1.5% 28/08/2028	EUR	227 894	225 407	0.03
140 000	COMMONWEALTH BANK OF AUSTRALIA FRN 03/10/2029	EUR	145 653	146 621	0.02
460 000	COMMONWEALTH BANK OF AUSTRALIA 0.5% 11/07/2022	EUR	466 713	464 660	0.07
303 000	COMPASS GROUP FINANCE NETHERLANDS BV - EMTN - 0.625% 03/07/2024	EUR	311 644	309 415	0.05
100 000	COMPASS GROUP FINANCE NETHERLANDS BV 1.5% 05/09/2028	EUR	110 471	109 074	0.02
299 000	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	EUR	308 692	308 951	0.05
122 000	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	128 934	128 162	0.02
114 000	CONTINENTAL AG 0% 12/09/2023	EUR	113 902	114 186	0.02
149 000	CONTINENTAL AG 2.5% 27/08/2026	EUR	165 073	165 368	0.02
200 000	COOPERATIEVE RABOBANK UA FRN 05/05/2028	EUR	207 614	207 302	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)				
100 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	101 491	101 207	0.01
198 000	COOPERATIEVE RABOBANK UA 0.5% 06/12/2022	EUR	200 992	200 719	0.03
400 000	COOPERATIEVE RABOBANK UA 0.625% 27/02/2024	EUR	409 241	408 460	0.06
100 000	COOPERATIEVE RABOBANK UA 0.75% 29/08/2023	EUR	102 597	102 137	0.01
300 000	COOPERATIEVE RABOBANK UA 1.125% 07/05/2031	EUR	304 821	320 274	0.05
1 714 000	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	1 834 709	1 824 981	0.26
598 000	COOPERATIEVE RABOBANK UA 1.375% 03/02/2027	EUR	652 982	644 518	0.09
549 000	COOPERATIEVE RABOBANK UA 2.375% 22/05/2023	EUR	587 734	577 812	0.08
450 000	COOPERATIEVE RABOBANK UA 3.875% 25/07/2023	EUR	497 746	486 882	0.07
1 257 000	COOPERATIEVE RABOBANK UA 4.125% 14/07/2025	EUR	1 506 406	1 476 232	0.22
200 000	COOPERATIEVE RABOBANK UA 4.125% 14/09/2022	EUR	215 746	210 198	0.03
299 000	COVESTRO AG 0.875% 03/02/2026	EUR	308 880	308 753	0.05
43 000	COVESTRO AG 1.375% 12/06/2030	EUR	45 329	45 733	0.01
296 000	COVESTRO AG 1.75% 25/09/2024	EUR	313 912	312 327	0.05
100 000	COVIVIO 1.125% 17/09/2031	EUR	101 185	103 637	0.02
100 000	COVIVIO 1.5% 21/06/2027	EUR	106 269	106 927	0.02
200 000	COVIVIO 1.625% 23/06/2030	EUR	212 942	215 440	0.03
100 000	COVIVIO 1.875% 20/05/2026	EUR	106 988	108 782	0.02
300 000	CREDIT AGRICOLE ASSURANCES SA FRN PERPETUAL (ISIN FR0012222297)	EUR	332 553	342 039	0.05
200 000	CREDIT AGRICOLE ASSURANCES SA FRN PERPETUAL (ISIN FR0012444750)	EUR	222 878	222 228	0.03
300 000	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	358 510	366 354	0.05
600 000	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	626 439	641 820	0.09
300 000	CREDIT AGRICOLE ASSURANCES SA 2% 17/07/2030	EUR	315 308	314 190	0.05
100 000	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	103 930	103 896	0.02
800 000	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	832 736	825 464	0.12
100 000	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	98 276	98 203	0.01
400 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	405 704	404 756	0.06
600 000	CREDIT AGRICOLE SA 0.875% 14/01/2032	EUR	620 286	608 814	0.09
900 000	CREDIT AGRICOLE SA 2% 25/03/2029	EUR	967 636	970 749	0.14
894 000	CREDIT AGRICOLE SA 2.625% 17/03/2027	EUR	993 783	992 340	0.15
400 000	CREDIT AGRICOLE SA/LONDON 0.5% 24/06/2024	EUR	407 246	406 344	0.06
800 000	CREDIT AGRICOLE SA/LONDON 0.75% 05/12/2023	EUR	824 551	820 664	0.12
300 000	CREDIT AGRICOLE SA/LONDON 1% 03/07/2029	EUR	324 154	316 278	0.05
400 000	CREDIT AGRICOLE SA/LONDON 1% 16/09/2024	EUR	418 996	415 524	0.06
500 000	CREDIT AGRICOLE SA/LONDON 1.25% 14/04/2026	EUR	535 843	529 845	0.08
500 000	CREDIT AGRICOLE SA/LONDON 1.375% 03/05/2027	EUR	544 443	535 875	0.08
400 000	CREDIT AGRICOLE SA/LONDON 1.375% 13/03/2025	EUR	422 132	418 880	0.06
500 000	CREDIT AGRICOLE SA/LONDON 1.75% 05/03/2029	EUR	555 547	543 440	0.08
1 000 000	CREDIT AGRICOLE SA/LONDON 1.875% 20/12/2026	EUR	1 099 889	1 085 350	0.16
600 000	CREDIT AGRICOLE SA/LONDON 2.375% 20/05/2024	EUR	655 182	645 546	0.09
700 000	CREDIT AGRICOLE SA/LONDON 3.125% 05/02/2026	EUR	820 309	802 732	0.12
500 000	CREDIT AGRICOLE SA/LONDON 3.125% 17/07/2023	EUR	548 075	536 515	0.08
200 000	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	210 833	208 416	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)				
100 000	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	102 795	104 420	0.02
200 000	CREDIT MUTUEL ARKEA SA 0.375% 03/10/2028	EUR	201 232	200 530	0.03
100 000	CREDIT MUTUEL ARKEA SA 0.875% 05/10/2023	EUR	102 762	102 559	0.02
200 000	CREDIT MUTUEL ARKEA SA 0.875% 07/05/2027	EUR	210 625	207 616	0.03
100 000	CREDIT MUTUEL ARKEA SA 1% 26/01/2023	EUR	102 685	102 093	0.01
100 000	CREDIT MUTUEL ARKEA SA 1.25% 31/05/2024	EUR	103 875	103 519	0.02
100 000	CREDIT MUTUEL ARKEA SA 1.375% 17/01/2025	EUR	103 416	105 183	0.02
200 000	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	228 220	227 786	0.03
200 000	CREDIT MUTUEL ARKEA SA 3.375% 11/03/2031	EUR	232 813	241 094	0.04
800 000	CREDIT MUTUEL ARKEA SA 3.5% 09/02/2029	EUR	961 029	955 432	0.14
417 000	CREDIT SUISSE AG/LONDON 1% 07/06/2023	EUR	427 508	426 708	0.06
551 000	CREDIT SUISSE AG/LONDON 1.5% 10/04/2026	EUR	596 911	585 030	0.09
1 248 000	CREDIT SUISSE GROUP AG FRN 02/04/2026	EUR	1 405 572	1 375 832	0.20
383 000	CREDIT SUISSE GROUP AG FRN 14/01/2028	EUR	384 670	383 169	0.06
614 000	CREDIT SUISSE GROUP AG FRN 17/07/2025	EUR	638 671	630 455	0.09
663 000	CREDIT SUISSE GROUP AG FRN 24/06/2027	EUR	687 336	676 432	0.10
400 000	CREDIT SUISSE GROUP AG 0.625% 18/01/2033	EUR	386 116	376 252	0.06
652 000	CREDIT SUISSE GROUP AG 0.65% 10/09/2029	EUR	659 449	643 055	0.09
400 000	CRH FINANCE DAC 3.125% 03/04/2023	EUR	431 810	423 400	0.06
240 000	CRH FINLAND SERVICES OYJ 0.875% 05/11/2023	EUR	247 227	245 717	0.04
320 000	CRH FUNDING BV 1.625% 05/05/2030	EUR	357 720	351 898	0.05
110 000	CRH FUNDING BV 1.875% 09/01/2024	EUR	116 644	115 103	0.02
498 000	CRH SMW FINANCE DAC 1.25% 05/11/2026	EUR	534 459	527 656	0.08
683 000	DAIMLER AG 0% 08/02/2024	EUR	682 698	685 978	0.10
199 000	DAIMLER AG 0.375% 08/11/2026	EUR	200 780	202 136	0.03
515 000	DAIMLER AG 0.75% 08/02/2030	EUR	504 161	526 727	0.08
176 000	DAIMLER AG 0.75% 10/09/2030	EUR	179 586	181 102	0.03
153 000	DAIMLER AG 0.75% 11/03/2033	EUR	153 280	153 705	0.02
324 000	DAIMLER AG 1% 15/11/2027	EUR	340 537	339 422	0.05
518 000	DAIMLER AG 1.125% 06/11/2031	EUR	545 335	542 900	0.08
304 000	DAIMLER AG 1.125% 08/08/2034	EUR	311 993	313 664	0.05
738 000	DAIMLER AG 1.375% 11/05/2028	EUR	752 256	792 774	0.12
701 000	DAIMLER AG 1.4% 12/01/2024	EUR	733 327	728 451	0.11
402 000	DAIMLER AG 1.5% 03/07/2029	EUR	440 814	437 505	0.06
349 000	DAIMLER AG 1.5% 09/03/2026	EUR	368 713	373 371	0.05
534 000	DAIMLER AG 1.625% 22/08/2023	EUR	559 501	554 687	0.08
302 000	DAIMLER AG 1.875% 08/07/2024	EUR	322 876	320 461	0.05
339 000	DAIMLER AG 2% 22/08/2026	EUR	374 339	372 686	0.05
788 000	DAIMLER AG 2% 27/02/2031	EUR	878 132	894 207	0.13
270 000	DAIMLER AG 2.125% 03/07/2037	EUR	326 845	311 815	0.05
369 000	DAIMLER AG 2.375% 08/03/2023	EUR	391 570	385 612	0.06
374 000	DAIMLER AG 2.375% 22/05/2030	EUR	432 596	435 093	0.06
437 000	DAIMLER AG 2.625% 07/04/2025	EUR	483 465	481 203	0.07
527 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 06/11/2023	EUR	530 862	531 622	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)				
618 000	DAIMLER INTERNATIONAL FINANCE BV 0.625% 06/05/2027	EUR	631 302	634 655	0.09
920 000	DAIMLER INTERNATIONAL FINANCE BV 0.625% 27/02/2023	EUR	936 880	934 168	0.14
799 000	DAIMLER INTERNATIONAL FINANCE BV 0.75% 11/05/2023	EUR	817 550	814 149	0.12
549 000	DAIMLER INTERNATIONAL FINANCE BV 0.85% 28/02/2025	EUR	567 887	567 754	0.08
652 000	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	670 841	670 367	0.10
315 000	DAIMLER INTERNATIONAL FINANCE BV 1% 11/11/2025	EUR	328 767	329 033	0.05
214 000	DAIMLER INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	228 238	228 588	0.03
268 000	DAIMLER INTERNATIONAL FINANCE BV 1.5% 09/02/2027	EUR	288 674	288 389	0.04
169 000	DAIMLER INTERNATIONAL FINANCE BV 2.375% 12/09/2022	EUR	177 360	174 678	0.03
500 000	DANONE SA FRN PERPETUAL	EUR	506 378	512 455	0.08
100 000	DANONE SA 0.395% 10/06/2029	EUR	102 862	101 477	0.01
200 000	DANONE SA 0.424% 03/11/2022	EUR	202 728	201 802	0.03
400 000	DANONE SA 0.571% 17/03/2027	EUR	417 545	411 736	0.06
900 000	DANONE SA 0.709% 03/11/2024	EUR	934 440	926 667	0.14
300 000	DANONE SA 1.125% 14/01/2025	EUR	317 273	312 816	0.05
800 000	DANONE SA 1.208% 03/11/2028	EUR	882 704	862 392	0.13
100 000	DANONE SA 1.25% 30/05/2024	EUR	105 351	104 222	0.02
300 000	DANONE SA 2.6% 28/06/2023	EUR	322 653	317 904	0.05
400 000	DASSAULT SYSTEMES SE 0% 16/09/2022	EUR	401 534	401 636	0.06
200 000	DASSAULT SYSTEMES SE 0% 16/09/2024	EUR	201 091	201 114	0.03
100 000	DASSAULT SYSTEMES SE 0.125% 16/09/2026	EUR	101 516	100 697	0.01
100 000	DASSAULT SYSTEMES SE 0.375% 16/09/2029	EUR	103 542	101 126	0.01
200 000	DE VOLKSBANK NV FRN 22/10/2030	EUR	209 566	209 794	0.03
400 000	DELPHI AUTOMOTIVE PLC 1.5% 10/03/2025	EUR	421 496	418 796	0.06
318 000	DEUTSCHE ANNINGTON FINANCE BV 1.5% 31/03/2025	EUR	322 477	335 888	0.05
300 000	DEUTSCHE BANK AG FRN 03/09/2026	EUR	305 473	310 842	0.05
50 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	52 982	52 511	0.01
500 000	DEUTSCHE BANK AG FRN 17/02/2027	EUR	500 483	503 145	0.07
800 000	DEUTSCHE BANK AG FRN 17/02/2032	EUR	800 552	811 336	0.12
600 000	DEUTSCHE BANK AG FRN 19/11/2025	EUR	611 854	612 480	0.09
800 000	DEUTSCHE BANK AG FRN 19/11/2030	EUR	829 428	845 184	0.12
200 000	DEUTSCHE BANK AG 1.125% 17/03/2025	EUR	204 932	206 534	0.03
1 009 000	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	1 043 623	1 036 425	0.15
900 000	DEUTSCHE BANK AG 1.625% 20/01/2027	EUR	925 695	946 017	0.14
700 000	DEUTSCHE BANK AG 1.75% 17/01/2028	EUR	730 648	740 586	0.11
500 000	DEUTSCHE BANK AG 2.375% 11/01/2023	EUR	523 990	519 850	0.08
400 000	DEUTSCHE BANK AG 2.625% 12/02/2026	EUR	433 282	438 556	0.06
100 000	DEUTSCHE BOERSE AG FRN 16/06/2047	EUR	103 568	102 516	0.02
400 000	DEUTSCHE BOERSE AG 0% 22/02/2026	EUR	401 084	401 776	0.06
200 000	DEUTSCHE BOERSE AG 0.125% 22/02/2031	EUR	197 442	196 906	0.03
210 000	DEUTSCHE BOERSE AG 1.125% 26/03/2028	EUR	228 848	224 505	0.03
49 000	DEUTSCHE BOERSE AG 1.625% 08/10/2025	EUR	53 604	52 709	0.01
499 000	DEUTSCHE BOERSE AG 2.375% 05/10/2022	EUR	524 596	516 575	0.08
200 000	DEUTSCHE PFANDBRIEFBANK AG 0.125% 05/09/2024	EUR	201 077	200 936	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)				
100 000	DEUTSCHE PFANDBRIEFBANK AG 0.75% 07/02/2023	EUR	101 866	101 528	0.01
367 000	DEUTSCHE POST AG 0.375% 20/05/2026	EUR	378 043	374 432	0.05
149 000	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	158 121	155 538	0.02
68 000	DEUTSCHE POST AG 1% 13/12/2027	EUR	72 638	72 298	0.01
484 000	DEUTSCHE POST AG 1% 20/05/2032	EUR	525 132	516 481	0.08
384 000	DEUTSCHE POST AG 1.25% 01/04/2026	EUR	412 011	407 075	0.06
453 000	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	503 157	502 073	0.07
299 000	DEUTSCHE POST AG 2.75% 09/10/2023	EUR	326 905	319 939	0.05
599 000	DEUTSCHE POST AG 2.875% 11/12/2024	EUR	673 270	662 416	0.10
865 000	DEUTSCHE POST FINANCE BV 2.95% 27/06/2022	EUR	912 324	893 225	0.13
552 000	DEUTSCHE TELEKOM AG 0.5% 05/07/2027	EUR	572 346	564 674	0.08
283 000	DEUTSCHE TELEKOM AG 0.875% 25/03/2026	EUR	298 963	294 903	0.04
399 000	DEUTSCHE TELEKOM AG 1.375% 05/07/2034	EUR	430 020	425 518	0.06
258 000	DEUTSCHE TELEKOM AG 1.75% 09/12/2049	EUR	286 937	267 236	0.04
6 000	DEUTSCHE TELEKOM AG 1.75% 25/03/2031	EUR	6 743	6 726	0.00
99 000	DEUTSCHE TELEKOM AG 2.25% 29/03/2039	EUR	124 840	115 415	0.02
600 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	605 690	609 474	0.09
485 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 13/12/2024	EUR	502 276	497 518	0.07
799 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	824 406	821 156	0.12
249 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.125% 22/05/2026	EUR	266 868	262 384	0.04
300 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 01/12/2025	EUR	322 427	318 831	0.05
593 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	648 029	635 198	0.09
811 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.5% 03/04/2028	EUR	894 284	880 146	0.13
217 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2% 01/12/2029	EUR	247 615	246 668	0.04
537 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2.75% 24/10/2024	EUR	601 557	590 082	0.09
138 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	165 953	166 076	0.02
87 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.875% 22/04/2025	EUR	107 011	103 553	0.02
273 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 7.5% 24/01/2033	EUR	499 727	472 893	0.07
800 000	DEUTSCHE WOHNEN SE 0.5% 07/04/2031	EUR	802 272	806 408	0.12
200 000	DEUTSCHE WOHNEN SE 1.3% 07/04/2041	EUR	199 982	201 408	0.03
400 000	DEUTSCHE WOHNEN SE 1.5% 30/04/2030	EUR	442 508	431 672	0.06
270 000	DNB BANK ASA FRN 20/03/2028	EUR	276 667	275 036	0.04
1 367 000	DNB BANK ASA FRN 23/02/2029	EUR	1 352 120	1 348 668	0.20
526 000	DNB BANK ASA 0.05% 14/11/2023	EUR	530 369	530 313	0.08
100 000	DNB BANK ASA 0.25% 09/04/2024	EUR	101 514	101 399	0.01
110 000	DNB BANK ASA 0.6% 25/09/2023	EUR	112 345	112 189	0.02
100 000	DNB BANK ASA 1.125% 01/03/2023	EUR	103 330	102 458	0.02
300 000	DOVER CORP 0.75% 04/11/2027	EUR	309 407	306 366	0.04
549 000	DOVER CORP 1.25% 09/11/2026	EUR	587 060	577 125	0.08
265 000	DS SMITH PLC 0.875% 12/09/2026	EUR	268 840	270 819	0.04
200 000	DS SMITH PLC 1.375% 26/07/2024	EUR	206 691	207 316	0.03
300 000	DS SMITH PLC 2.25% 16/09/2022	EUR	310 757	306 771	0.04
567 000	EASYJET FINCO BV 1.875% 03/03/2028	EUR	564 624	568 792	0.08
362 000	EASYJET PLC 1.125% 18/10/2023	EUR	330 804	368 411	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)				
269 000	EASYJET PLC 1.75% 09/02/2023	EUR	264 169	274 638	0.04
199 000	EATON CAPITAL UNLIMITED CO 0.128% 08/03/2026	EUR	199 054	199 117	0.03
400 000	EATON CAPITAL UNLIMITED CO 0.577% 08/03/2030	EUR	401 300	400 384	0.06
300 000	ECOLAB INC 1% 15/01/2024	EUR	310 200	307 869	0.05
100 000	ECOLAB INC 2.625% 08/07/2025	EUR	112 334	110 226	0.02
300 000	EDENRED 1.375% 18/06/2029	EUR	304 188	320 670	0.05
900 000	EDENRED 1.875% 06/03/2026	EUR	978 128	974 970	0.14
100 000	EDENRED 1.875% 30/03/2027	EUR	104 313	109 484	0.02
156 000	ELI LILLY & CO 0.625% 01/11/2031	EUR	164 120	158 944	0.02
400 000	ELI LILLY & CO 1% 02/06/2022	EUR	406 682	403 760	0.06
198 000	ELI LILLY & CO 1.625% 02/06/2026	EUR	216 506	213 446	0.03
227 000	ELI LILLY & CO 2.125% 03/06/2030	EUR	271 174	262 984	0.04
468 000	ELI LILLY AND CO 1.7% 01/11/2049	EUR	540 159	519 854	0.08
100 000	ELIA GROUP SA/NV FRN 05/09/2023	EUR	103 886	105 263	0.02
200 000	ELIA TRANSMISSION BELGIUM SA 0.875% 28/04/2030	EUR	208 074	206 242	0.03
1 000 000	ELIA TRANSMISSION BELGIUM SA 3.25% 04/04/2028	EUR	1 227 678	1 203 550	0.18
200 000	ELO SACA 2.875% 29/01/2026	EUR	221 869	222 694	0.03
180 000	EMERSON ELECTRIC CO 1.25% 15/10/2025	EUR	191 765	189 468	0.03
300 000	EMERSON ELECTRIC CO 2% 15/10/2029	EUR	345 985	339 003	0.05
300 000	ENAGAS FINANCIACIONES SA 0.375% 05/11/2032	EUR	302 745	295 137	0.04
100 000	ENAGAS FINANCIACIONES SA 0.75% 27/10/2026	EUR	105 022	103 895	0.02
200 000	ENAGAS FINANCIACIONES SA 1.25% 06/02/2025	EUR	211 863	209 878	0.03
1 200 000	ENAGAS FINANCIACIONES SAU 1.375% 05/05/2028	EUR	1 310 023	1 303 884	0.19
310 000	ENI SPA FRN PERPETUAL (ISIN XS2242929532)	EUR	321 603	325 680	0.05
600 000	ENI SPA FRN PERPETUAL (ISIN XS2242931603)	EUR	625 551	637 362	0.09
444 000	ENI SPA FRN PERPETUAL (ISIN XS2334857138)	EUR	441 863	446 748	0.07
615 000	ENI SPA FRN 11/02/2027	EUR	612 088	614 889	0.09
578 000	ENI SPA 0.625% 19/09/2024	EUR	594 838	591 843	0.09
150 000	ENI SPA 0.625% 23/01/2030	EUR	151 589	151 136	0.02
100 000	ENI SPA 1% 11/10/2034	EUR	106 020	102 365	0.01
486 000	ENI SPA 1% 14/03/2025	EUR	508 731	504 551	0.07
408 000	ENI SPA 1.125% 19/09/2028	EUR	438 110	431 276	0.06
600 000	ENI SPA 1.25% 18/05/2026	EUR	637 122	634 344	0.09
418 000	ENI SPA 1.5% 02/02/2026	EUR	435 269	446 407	0.07
199 000	ENI SPA 1.5% 17/01/2027	EUR	209 541	213 666	0.03
334 000	ENI SPA 1.625% 17/05/2028	EUR	349 553	365 149	0.05
548 000	ENI SPA 1.75% 18/01/2024	EUR	580 274	574 803	0.08
382 000	ENI SPA 2% 18/05/2031	EUR	436 893	430 739	0.06
194 000	ENI SPA 3.25% 10/07/2023	EUR	212 151	207 883	0.03
419 000	ENI SPA 3.625% 29/01/2029	EUR	535 229	521 596	0.08
956 000	ENI SPA 3.75% 12/09/2025	EUR	1 120 542	1 107 248	0.16
486 000	EQUINIX INC 0.25% 15/03/2027	EUR	484 105	482 875	0.07
499 000	ERG SPA 0.5% 11/09/2027	EUR	503 585	498 316	0.07
405 000	ERG SPA 1.875% 11/04/2025	EUR	433 438	429 993	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)				
200 000	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	196 600	201 760	0.03
700 000	ERSTE GROUP BANK AG FRN 16/11/2028	EUR	689 413	692 363	0.10
200 000	ERSTE GROUP BANK AG 0.05% 16/09/2025	EUR	201 016	200 886	0.03
200 000	ERSTE GROUP BANK AG 0.375% 16/04/2024	EUR	203 679	203 146	0.03
200 000	ERSTE GROUP BANK AG 0.875% 13/05/2027	EUR	210 533	208 638	0.03
100 000	ESSILORLUXOTTICA SA 0% 27/05/2023	EUR	100 483	100 603	0.01
1 300 000	ESSILORLUXOTTICA SA 0.125% 27/05/2025	EUR	1 317 596	1 314 599	0.19
500 000	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	510 774	511 225	0.07
700 000	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	718 721	713 860	0.10
300 000	ESSILORLUXOTTICA SA 0.5% 05/06/2028	EUR	309 725	308 190	0.05
100 000	ESSILORLUXOTTICA SA 0.75% 27/11/2031	EUR	102 205	103 513	0.02
313 000	ESSITY AB 1.125% 27/03/2024	EUR	325 625	322 759	0.05
100 000	ESSITY AB 1.625% 30/03/2027	EUR	109 335	107 906	0.02
100 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	107 266	105 340	0.02
700 000	EUROGRID GMBH 1.5% 18/04/2028	EUR	768 058	756 700	0.11
200 000	EUROGRID GMBH 1.625% 03/11/2023	EUR	210 387	207 784	0.03
100 000	EUROGRID GMBH 1.875% 10/06/2025	EUR	108 977	107 092	0.02
200 000	EURONEXT NV 1% 18/04/2025	EUR	207 583	206 678	0.03
200 000	EURONEXT NV 1.125% 12/06/2029	EUR	215 470	209 646	0.03
216 000	EURONEXT NV 1.5% 17/05/2041	EUR	216 143	218 441	0.03
200 000	EUTELSAT SA 1.5% 13/10/2028	EUR	202 358	208 860	0.03
200 000	EUTELSAT SA 2% 02/10/2025	EUR	213 323	214 084	0.03
100 000	EUTELSAT SA 2.25% 13/07/2027	EUR	106 956	109 516	0.02
1 242 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	1 268 441	1 259 288	0.18
99 000	EVONIK FINANCE BV 0.75% 07/09/2028	EUR	103 914	102 801	0.02
200 000	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	205 182	204 858	0.03
72 000	EVONIK INDUSTRIES AG 1% 23/01/2023	EUR	73 811	73 171	0.01
170 000	EXOR NV 1.75% 14/10/2034	EUR	169 526	179 717	0.03
300 000	EXOR NV 1.75% 18/01/2028	EUR	315 543	322 845	0.05
600 000	EXOR NV 2.25% 29/04/2030	EUR	677 960	665 982	0.10
150 000	FASTIGHETS AB BALDER 1.125% 29/01/2027	EUR	150 109	152 720	0.02
230 000	FASTIGHETS AB BALDER 1.875% 14/03/2025	EUR	240 447	241 725	0.04
430 000	FASTIGHETS AB BALDER 1.875% 23/01/2026	EUR	451 459	453 719	0.07
133 000	FCC AQUALIA SA 1.413% 08/06/2022	EUR	135 153	134 295	0.02
600 000	FCC AQUALIA SA 2.629% 08/06/2027	EUR	661 881	663 108	0.10
400 000	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 0.815% 04/12/2023	EUR	407 694	406 708	0.06
199 000	FCC SERVICIOS MEDIO AMBIENTE HOLDING SAU 1.661% 04/12/2026	EUR	207 873	210 114	0.03
870 000	FEDEX CORP 1.625% 11/01/2027	EUR	948 979	934 197	0.14
400 000	FERROVIAL EMISIONES SA 1.382% 14/05/2026	EUR	424 382	423 016	0.06
684 000	FIDELITY NATIONAL INFORMATION SERVICES INC 0.125% 03/12/2022	EUR	688 632	687 345	0.10
898 000	FIDELITY NATIONAL INFORMATION SERVICES INC 0.75% 21/05/2023	EUR	918 204	912 548	0.13
100 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1% 03/12/2028	EUR	102 863	102 889	0.02
1 120 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	1 209 088	1 188 957	0.17
200 000	FIDELITY NATIONAL INFORMATION SERVICES INC 2% 21/05/2030	EUR	226 542	221 392	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)				
200 000	FIDELITY NATIONAL INFORMATION SERVICES INC 2.95% 21/05/2039	EUR	253 933	244 236	0.04
370 000	FISERV INC 0.375% 01/07/2023	EUR	374 593	373 408	0.05
327 000	FISERV INC 1.125% 01/07/2027	EUR	345 251	341 519	0.05
200 000	FISERV INC 1.625% 01/07/2030	EUR	219 038	214 774	0.03
159 000	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	159 167	158 431	0.02
399 000	FRESENIUS FINANCE IRELAND PLC 1.5% 30/01/2024	EUR	416 735	413 835	0.06
299 000	FRESENIUS FINANCE IRELAND PLC 2.125% 01/02/2027	EUR	329 934	328 987	0.05
229 000	FRESENIUS FINANCE IRELAND PLC 3% 30/01/2032	EUR	284 678	278 031	0.04
242 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.25% 29/11/2023	EUR	244 049	243 960	0.04
50 000	FRESENIUS MEDICAL CARE AG & CO KGAA 0.625% 30/11/2026	EUR	51 180	51 001	0.01
56 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1% 29/05/2026	EUR	58 382	58 253	0.01
241 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.25% 29/11/2029	EUR	255 495	252 951	0.04
150 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 11/07/2025	EUR	158 947	158 603	0.02
480 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 29/05/2030	EUR	509 424	510 610	0.07
627 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	642 681	639 571	0.09
400 000	FRESENIUS SE & CO KGAA 1.125% 28/01/2033	EUR	409 937	407 456	0.06
100 000	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	109 056	107 599	0.02
249 000	FRESENIUS SE & CO KGAA 2.875% 15/02/2029	EUR	296 536	290 927	0.04
200 000	GECINA SA - EMTN - 2% 30/06/2032	EUR	230 934	230 840	0.03
300 000	GECINA SA 1% 30/01/2029	EUR	316 311	317 322	0.05
300 000	GECINA SA 1.375% 26/01/2028	EUR	320 951	323 829	0.05
200 000	GECINA SA 1.375% 30/06/2027	EUR	216 158	215 874	0.03
100 000	GECINA SA 1.625% 14/03/2030	EUR	101 826	110 803	0.02
200 000	GECINA SA 1.625% 29/05/2034	EUR	207 018	221 886	0.03
100 000	GENERAL MILLS INC 0.45% 15/01/2026	EUR	101 733	101 706	0.01
176 000	GIVAUDAN FINANCE EUROPE BV 1% 22/04/2027	EUR	187 203	185 205	0.03
300 000	GIVAUDAN FINANCE EUROPE BV 1.625% 22/04/2032	EUR	333 758	333 555	0.05
400 000	GLAXOSMITHKLINE CAPITAL PLC 0.125% 12/05/2023	EUR	403 780	403 412	0.06
273 000	GLAXOSMITHKLINE CAPITAL PLC 1% 12/09/2026	EUR	289 724	287 043	0.04
436 000	GLAXOSMITHKLINE CAPITAL PLC 1.25% 21/05/2026	EUR	467 066	462 779	0.07
259 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 02/12/2024	EUR	275 637	272 976	0.04
100 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 12/09/2029	EUR	111 630	108 940	0.02
500 000	GLAXOSMITHKLINE CAPITAL PLC 1.75% 21/05/2030	EUR	568 987	558 500	0.08
548 000	GLENCORE CAPITAL FINANCE DAC 0.75% 01/03/2029	EUR	542 317	538 503	0.08
200 000	GLENCORE CAPITAL FINANCE DAC 1.125% 10/03/2028	EUR	204 370	203 462	0.03
245 000	GLENCORE CAPITAL FINANCE DAC 1.25% 01/03/2033	EUR	239 353	239 064	0.04
635 000	GLENCORE FINANCE EUROPE LTD 0.625% 11/09/2024	EUR	641 343	644 760	0.09
264 000	GLENCORE FINANCE EUROPE LTD 1.5% 15/10/2026	EUR	277 081	276 801	0.04
743 000	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	779 689	770 105	0.11
250 000	GLENCORE FINANCE EUROPE LTD 3.75% 01/04/2026	EUR	292 468	286 423	0.04
200 000	GLENCORE FINANCE EUROPE SA 1.75% 17/03/2025	EUR	211 328	210 070	0.03
1 362 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	1 404 550	1 398 010	0.20
379 000	GOLDMAN SACHS GROUP INC 0.125% 19/08/2024	EUR	380 008	380 133	0.06
407 000	GOLDMAN SACHS GROUP INC 0.25% 26/01/2028	EUR	399 959	399 857	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)				
549 000	GOLDMAN SACHS GROUP INC 0.875% 21/01/2030	EUR	545 849	559 426	0.08
301 000	GOLDMAN SACHS GROUP INC 1% 18/03/2033	EUR	301 283	301 641	0.04
549 000	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	570 513	567 699	0.08
444 000	GOLDMAN SACHS GROUP INC 1.375% 26/07/2022	EUR	456 696	452 023	0.07
1 203 000	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	1 294 497	1 284 189	0.19
624 000	GOLDMAN SACHS GROUP INC 2% 01/11/2028	EUR	701 162	689 127	0.10
478 000	GOLDMAN SACHS GROUP INC 2% 22/03/2028	EUR	534 501	525 222	0.08
517 000	GOLDMAN SACHS GROUP INC 2% 27/07/2023	EUR	545 516	539 629	0.08
511 000	GOLDMAN SACHS GROUP INC 2.125% 30/09/2024	EUR	550 976	545 355	0.08
499 000	GOLDMAN SACHS GROUP INC 2.875% 03/06/2026	EUR	570 453	563 191	0.08
297 000	GOLDMAN SACHS GROUP INC 3% 12/02/2031	EUR	370 558	360 962	0.05
299 000	GOLDMAN SACHS GROUP INC 3.25% 01/02/2023	EUR	320 387	315 298	0.05
932 000	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	1 062 950	1 045 145	0.15
100 000	GRAND CITY PROPERTIES SA FRN PERPETUAL	EUR	98 022	97 767	0.01
800 000	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	781 226	777 616	0.11
300 000	GRAND CITY PROPERTIES SA 1.375% 03/08/2026	EUR	316 611	317 130	0.05
300 000	GRAND CITY PROPERTIES SA 1.5% 22/02/2027	EUR	318 203	318 204	0.05
100 000	GREAT-WEST LIFECO INC 1.75% 07/12/2026	EUR	109 082	108 465	0.02
200 000	GREAT-WEST LIFECO INC 2.5% 18/04/2023	EUR	212 842	209 456	0.03
400 000	GROUPE BRUXELLES LAMBERT SA 1.875% 19/06/2025	EUR	429 652	429 852	0.06
100 000	HANNOVER FINANCE LUXEMBOURG SA FRN 30/06/2043	EUR	112 318	109 720	0.02
100 000	HANNOVER RUECK SE FRN PERPETUAL	EUR	107 927	111 490	0.02
500 000	HANNOVER RUECK SE FRN 09/10/2039	EUR	503 759	502 135	0.07
400 000	HANNOVER RUECK SE FRN 30/06/2042	EUR	401 594	401 984	0.06
300 000	HANNOVER RUECK SE 1.125% 18/04/2028	EUR	321 802	321 666	0.05
100 000	HARLEY-DAVIDSON FINANCIAL SERVICES INC 0.9% 19/11/2024	EUR	100 605	102 223	0.01
300 000	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	324 613	321 777	0.05
506 000	HEATHROW FUNDING LTD 1.125% 08/10/2030	EUR	497 211	500 986	0.07
269 000	HEATHROW FUNDING LTD 1.5% 11/02/2030	EUR	269 334	277 073	0.04
296 000	HEATHROW FUNDING LTD 1.5% 12/10/2025	EUR	308 400	308 752	0.05
228 000	HEATHROW FUNDING LTD 1.875% 12/07/2032	EUR	233 845	241 639	0.04
400 000	HEATHROW FUNDING LTD 1.875% 14/03/2034	EUR	401 390	417 972	0.06
99 000	HEIDELBERGCEMENT AG 1.5% 07/02/2025	EUR	104 619	104 015	0.02
394 000	HEIDELBERGCEMENT AG 2.25% 03/06/2024	EUR	422 908	418 739	0.06
542 000	HEIDELBERGCEMENT AG 2.25% 30/03/2023	EUR	569 138	561 935	0.08
287 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA - EMTN - 1.5% 14/06/2027	EUR	309 146	306 823	0.04
258 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 0.5% 09/08/2022	EUR	260 102	259 744	0.04
386 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.125% 01/12/2027	EUR	406 792	405 122	0.06
461 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.625% 07/04/2026	EUR	491 038	491 864	0.07
350 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.75% 24/04/2028	EUR	383 004	380 079	0.06
451 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 2.5% 09/10/2024	EUR	491 168	486 931	0.07
200 000	HELVETIA EUROPE SA FRN 30/09/2041	EUR	213 797	216 134	0.03
359 000	HOCHTIEF AG 0.5% 03/09/2027	EUR	362 454	360 809	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)				
200 000	HOLCIM FINANCE LUXEMBOURG SA 0.5% 23/04/2031	EUR	195 216	195 608	0.03
116 000	HOLCIM FINANCE LUXEMBOURG SA 0.5% 29/11/2026	EUR	118 161	117 948	0.02
250 000	HOLCIM FINANCE LUXEMBOURG SA 0.625% 19/01/2033	EUR	241 550	240 150	0.04
299 000	HOLCIM FINANCE LUXEMBOURG SA 1.375% 26/05/2023	EUR	307 676	306 965	0.04
913 000	HOLCIM FINANCE LUXEMBOURG SA 1.75% 29/08/2029	EUR	1 000 852	999 352	0.15
330 000	HOLCIM FINANCE LUXEMBOURG SA 2.25% 26/05/2028	EUR	373 005	370 442	0.05
100 000	HOLCIM FINANCE LUXEMBOURG SA 2.375% 09/04/2025	EUR	110 041	108 515	0.02
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SAS 0.625% 27/03/2023	EUR	100 445	101 070	0.01
200 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SAS 2.25% 24/03/2025	EUR	203 342	215 430	0.03
300 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.625% 18/09/2029	EUR	318 655	316 218	0.05
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.625% 27/11/2027	EUR	104 608	106 446	0.02
200 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.5% 04/05/2027	EUR	220 226	222 946	0.03
800 000	HSBC CONTINENTAL EUROPE SA 0.1% 03/09/2027	EUR	804 393	795 496	0.12
400 000	HSBC CONTINENTAL EUROPE SA 1.375% 04/09/2028	EUR	442 101	432 524	0.06
100 000	HSBC FRANCE SA 0.25% 17/05/2024	EUR	100 915	101 328	0.01
400 000	HSBC FRANCE SA 0.6% 20/03/2023	EUR	407 648	406 676	0.06
641 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	666 729	665 794	0.10
156 000	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	156 332	156 577	0.02
584 000	HSBC HOLDINGS PLC FRN 13/11/2031	EUR	597 044	583 702	0.09
762 000	HSBC HOLDINGS PLC 0.875% 06/09/2024	EUR	786 830	783 953	0.11
960 000	HSBC HOLDINGS PLC 2.5% 15/03/2027	EUR	1 093 477	1 077 888	0.16
202 000	HSBC HOLDINGS PLC 3% 30/06/2025	EUR	224 237	223 539	0.03
400 000	HSBC HOLDINGS PLC 3.125% 07/06/2028	EUR	472 501	469 120	0.07
600 000	ICADE SANTE SAS 0.875% 04/11/2029	EUR	609 192	605 328	0.09
700 000	ICADE 1.125% 17/11/2025	EUR	732 239	732 571	0.11
100 000	ICADE 1.5% 13/09/2027	EUR	108 107	107 573	0.02
200 000	ICADE 1.625% 28/02/2028	EUR	200 558	214 768	0.03
1 200 000	ICADE 1.75% 10/06/2026	EUR	1 301 796	1 294 920	0.19
202 000	ILLINOIS TOOL WORKS INC 0.25% 05/12/2024	EUR	205 667	204 543	0.03
150 000	ILLINOIS TOOL WORKS INC 0.625% 05/12/2027	EUR	156 495	154 443	0.02
659 000	ILLINOIS TOOL WORKS INC 1% 05/06/2031	EUR	713 816	696 932	0.10
149 000	ILLINOIS TOOL WORKS INC 1.25% 22/05/2023	EUR	154 286	152 740	0.02
200 000	ILLINOIS TOOL WORKS INC 2.125% 22/05/2030	EUR	236 144	231 302	0.03
100 000	ILLINOIS TOOL WORKS INC 3% 19/05/2034	EUR	134 961	129 255	0.02
200 000	IMERYS SA 1.5% 15/01/2027	EUR	205 247	211 306	0.03
100 000	IMERYS SA 2% 10/12/2024	EUR	106 639	106 251	0.02
500 000	IMMOFINANZ AG 2.5% 15/10/2027	EUR	518 390	517 170	0.08
300 000	INFINEON TECHNOLOGIES AG 0.75% 24/06/2023	EUR	306 819	305 124	0.04
200 000	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	208 528	209 040	0.03
400 000	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	EUR	419 346	430 792	0.06
200 000	INFINEON TECHNOLOGIES AG 2% 24/06/2032	EUR	221 402	222 144	0.03
226 000	INFORMA PLC 1.25% 22/04/2028	EUR	217 183	230 125	0.03
600 000	INFORMA PLC 1.5% 05/07/2023	EUR	618 325	617 778	0.09
199 000	INFORMA PLC 2.125% 06/10/2025	EUR	203 171	212 038	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)				
300 000	ING GROEP NV FRN 01/02/2030	EUR	291 259	291 519	0.04
500 000	ING GROEP NV FRN 03/09/2025	EUR	500 624	500 945	0.07
300 000	ING GROEP NV FRN 11/04/2028	EUR	317 030	314 772	0.05
300 000	ING GROEP NV FRN 13/11/2030	EUR	300 255	304 014	0.04
400 000	ING GROEP NV FRN 15/02/2029	EUR	421 273	422 908	0.06
200 000	ING GROEP NV FRN 18/02/2029	EUR	195 958	196 026	0.03
100 000	ING GROEP NV FRN 22/03/2030	EUR	105 001	105 372	0.02
400 000	ING GROEP NV FRN 26/05/2031	EUR	419 582	425 332	0.06
600 000	ING GROEP NV FRN 26/09/2029	EUR	617 604	622 248	0.09
500 000	ING GROEP NV 1% 20/09/2023	EUR	516 592	513 830	0.08
100 000	ING GROEP NV 1.125% 14/02/2025	EUR	104 156	104 034	0.02
700 000	ING GROEP NV 1.375% 11/01/2028	EUR	761 525	743 351	0.11
1 300 000	ING GROEP NV 2% 20/09/2028	EUR	1 476 267	1 439 984	0.21
1 200 000	ING GROEP NV 2.125% 10/01/2026	EUR	1 313 734	1 308 864	0.19
200 000	ING GROEP NV 2.5% 15/11/2030	EUR	246 218	237 948	0.03
100 000	INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025	EUR	104 708	106 082	0.02
300 000	INMOBILIARIA COLONIAL SOCIMI SA 2% 17/04/2026	EUR	318 728	323 394	0.05
599 000	INTERCONTINENTAL HOTELS GROUP PLC 1.625% 08/10/2024	EUR	606 368	624 080	0.09
426 000	INTERNATIONAL BUSINESS MACHINES CORP 0.3% 11/02/2028	EUR	431 574	427 372	0.06
803 000	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	813 445	811 953	0.12
500 000	INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032	EUR	509 134	498 655	0.07
250 000	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 31/01/2025	EUR	259 393	258 740	0.04
543 000	INTERNATIONAL BUSINESS MACHINES CORP 0.95% 23/05/2025	EUR	571 216	564 242	0.08
366 000	INTERNATIONAL BUSINESS MACHINES CORP 1.125% 06/09/2024	EUR	385 188	380 761	0.06
350 000	INTERNATIONAL BUSINESS MACHINES CORP 1.2% 11/02/2040	EUR	345 197	358 586	0.05
559 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 26/05/2023	EUR	580 652	575 284	0.08
399 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	428 451	423 255	0.06
526 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	564 142	571 394	0.08
190 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 07/03/2028	EUR	212 229	209 015	0.03
424 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 31/01/2031	EUR	478 676	471 641	0.07
300 000	INTERNATIONAL BUSINESS MACHINES CORP 2.875% 07/11/2025	EUR	346 008	337 683	0.05
100 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.8% 25/09/2026	EUR	107 578	107 645	0.02
182 000	INTESA SANPAOLO SPA - EMTN - 1.375% 18/01/2024	EUR	188 719	188 794	0.03
237 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	242 790	243 058	0.04
208 000	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	209 068	209 115	0.03
373 000	INTESA SANPAOLO SPA 0.75% 17/10/2022	EUR	379 228	377 778	0.06
239 000	INTESA SANPAOLO SPA 1% 04/07/2024	EUR	245 925	246 122	0.04
748 000	INTESA SANPAOLO SPA 1% 19/11/2026	EUR	772 357	771 106	0.11
336 000	INTESA SANPAOLO SPA 1% 22/07/2022	EUR	337 183	340 449	0.05
146 000	INTESA SANPAOLO SPA 1.5% 10/04/2024	EUR	152 510	152 183	0.02
125 000	INTESA SANPAOLO SPA 1.75% 04/07/2029	EUR	133 220	133 870	0.02
1 004 000	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	1 079 936	1 072 724	0.16
212 000	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	228 675	227 682	0.03
162 000	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	171 741	169 873	0.02

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)				
670 000	INTESA SANPAOLO SPA 4% 30/10/2023	EUR	748 266	734 287	0.11
499 000	INVESTOR AB 0.375% 29/10/2035	EUR	492 239	472 438	0.07
300 000	INVESTOR AB 1.5% 12/09/2030	EUR	338 723	330 822	0.05
368 000	INVESTOR AB 1.5% 20/06/2039	EUR	417 901	405 352	0.06
700 000	INVESTOR AB 4.5% 12/05/2023	EUR	768 708	763 175	0.11
200 000	ISS FINANCE BV 1.25% 07/07/2025	EUR	204 363	206 878	0.03
160 000	ISS GLOBAL A/S 0.875% 18/06/2026	EUR	156 736	161 909	0.02
296 000	ISS GLOBAL A/S 1.5% 31/08/2027	EUR	300 079	306 644	0.04
139 000	ISS GLOBAL A/S 2.125% 02/12/2024	EUR	146 780	147 646	0.02
237 000	ITALGAS SPA 0.25% 24/06/2025	EUR	240 616	238 386	0.03
441 000	ITALGAS SPA 0.875% 24/04/2030	EUR	469 466	449 966	0.07
463 000	ITALGAS SPA 1% 11/12/2031	EUR	498 458	472 093	0.07
267 000	ITALGAS SPA 1.625% 18/01/2029	EUR	300 392	290 328	0.04
270 000	ITALGAS SPA 1.625% 19/01/2027	EUR	295 365	290 936	0.04
200 000	JCDECAUX SA 1% 01/06/2023	EUR	204 039	203 800	0.03
100 000	JCDECAUX SA 2% 24/10/2024	EUR	106 187	105 878	0.02
200 000	JCDECAUX SA 2.625% 24/04/2028	EUR	201 551	222 798	0.03
136 000	JOHN DEERE CASH MANAGEMENT SA 1.375% 02/04/2024	EUR	143 546	142 075	0.02
200 000	JOHN DEERE CASH MANAGEMENT SA 1.65% 13/06/2039	EUR	236 379	228 072	0.03
113 000	JOHN DEERE CASH MANAGEMENT SA 1.85% 02/04/2028	EUR	126 430	125 689	0.02
300 000	JOHN DEERE CASH MANAGEMENT SA 2.2% 02/04/2032	EUR	359 997	353 985	0.05
400 000	JOHNSON & JOHNSON 0.65% 20/05/2024	EUR	412 960	410 252	0.06
300 000	JOHNSON & JOHNSON 1.15% 20/11/2028	EUR	332 416	324 144	0.05
535 000	JOHNSON & JOHNSON 1.65% 20/05/2035	EUR	643 784	612 206	0.09
468 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 0.375% 15/09/2027	EUR	474 809	469 086	0.07
100 000	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 1% 15/09/2032	EUR	104 349	101 961	0.01
199 000	JOHNSON CONTROLS INTERNATIONAL PLC 1% 15/09/2023	EUR	205 219	203 601	0.03
1 099 000	JPMORGAN CHASE & CO FRN 04/11/2032	EUR	1 171 343	1 126 067	0.16
624 000	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	649 336	649 696	0.10
400 000	JPMORGAN CHASE & CO FRN 12/06/2029	EUR	449 319	437 648	0.06
700 000	JPMORGAN CHASE & CO FRN 17/02/2033	EUR	688 417	683 809	0.10
231 000	JPMORGAN CHASE & CO FRN 18/05/2028	EUR	248 572	248 457	0.04
1 300 000	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	1 325 104	1 304 628	0.19
100 000	JPMORGAN CHASE & CO FRN 25/07/2031	EUR	107 170	102 771	0.02
800 000	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	817 536	815 032	0.12
900 000	JPMORGAN CHASE & CO 1.5% 26/10/2022	EUR	930 546	922 779	0.14
600 000	JPMORGAN CHASE & CO 1.5% 27/01/2025	EUR	638 586	632 694	0.09
600 000	JPMORGAN CHASE & CO 1.5% 29/10/2026	EUR	653 662	644 184	0.09
119 000	JPMORGAN CHASE & CO 2.75% 01/02/2023	EUR	125 606	124 846	0.02
427 000	JPMORGAN CHASE & CO 2.75% 24/08/2022	EUR	445 284	442 573	0.06
300 000	JPMORGAN CHASE & CO 2.875% 24/05/2028	EUR	359 839	353 112	0.05
756 000	JPMORGAN CHASE & CO 3% 19/02/2026	EUR	866 284	859 950	0.13
100 000	JYSKE BANK A/S FRN 15/10/2025	EUR	100 309	101 036	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)				
211 000	JYSKE BANK A/S FRN 20/06/2024	EUR	214 067	213 943	0.03
100 000	KBC GROUP NV FRN 03/12/2029	EUR	99 013	100 042	0.01
100 000	KBC GROUP NV FRN 10/09/2026	EUR	99 776	99 897	0.01
200 000	KBC GROUP NV FRN 16/06/2027	EUR	203 868	201 762	0.03
800 000	KBC GROUP NV FRN 18/09/2029	EUR	827 888	832 216	0.12
900 000	KBC GROUP NV 0.625% 10/04/2025	EUR	920 264	920 169	0.13
200 000	KBC GROUP NV 0.75% 18/10/2023	EUR	205 375	204 630	0.03
100 000	KBC GROUP NV 0.75% 24/01/2030	EUR	104 666	102 389	0.02
200 000	KBC GROUP NV 0.875% 27/06/2023	EUR	205 741	204 652	0.03
100 000	KBC GROUP NV 1.125% 25/01/2024	EUR	103 814	103 336	0.02
300 000	KELLOGG CO 1% 17/05/2024	EUR	310 750	309 381	0.05
100 000	KELLOGG CO 1.25% 10/03/2025	EUR	105 184	104 545	0.02
100 000	KERING SA 0.25% 13/05/2023	EUR	101 095	100 983	0.01
200 000	KERING SA 0.75% 13/05/2028	EUR	209 244	208 156	0.03
200 000	KERING SA 1.25% 10/05/2026	EUR	213 613	212 360	0.03
100 000	KERING SA 2.75% 08/04/2024	EUR	107 644	108 275	0.02
250 000	KERRY GROUP FINANCIAL SERVICES UNLTD CO 0.625% 20/09/2029	EUR	256 801	252 283	0.04
259 000	KERRY GROUP FINANCIAL SERVICES 2.375% 10/09/2025	EUR	289 298	283 760	0.04
400 000	KLEPIERRE SA 0.625% 01/07/2030	EUR	396 302	400 380	0.06
300 000	KLEPIERRE SA 1.25% 29/09/2031	EUR	310 891	313 926	0.05
300 000	KLEPIERRE SA 1.375% 16/02/2027	EUR	317 019	318 585	0.05
600 000	KLEPIERRE SA 1.625% 13/12/2032	EUR	652 516	645 834	0.09
100 000	KLEPIERRE SA 1.75% 06/11/2024	EUR	107 245	105 969	0.02
100 000	KLEPIERRE SA 1.875% 19/02/2026	EUR	100 815	108 115	0.02
200 000	KLEPIERRE SA 2% 12/05/2029	EUR	222 343	222 330	0.03
300 000	KLEPIERRE 1% 17/04/2023	EUR	307 159	305 709	0.04
100 000	KOJAMO OYJ 1.875% 27/05/2027	EUR	106 332	107 046	0.02
791 000	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	800 814	799 274	0.12
319 000	KONINKLIJKE AHOLD DELHAIZE NV 0.875% 19/09/2024	EUR	332 408	328 369	0.05
200 000	KONINKLIJKE AHOLD DELHAIZE NV 1.75% 02/04/2027	EUR	222 332	217 684	0.03
100 000	KONINKLIJKE DSM NV 0.25% 23/06/2028	EUR	101 844	100 474	0.01
100 000	KONINKLIJKE DSM NV 0.625% 23/06/2032	EUR	103 466	101 328	0.01
800 000	KONINKLIJKE DSM NV 0.75% 28/09/2026	EUR	841 744	829 848	0.12
200 000	KONINKLIJKE DSM NV 1% 09/04/2025	EUR	210 589	208 332	0.03
100 000	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	102 094	101 982	0.01
300 000	KONINKLIJKE KPN NV 0.875% 14/12/2032	EUR	296 454	299 223	0.04
100 000	KONINKLIJKE KPN NV 1.125% 11/09/2028	EUR	103 332	103 221	0.02
198 000	LANXESS AG 1% 07/10/2026	EUR	209 714	207 635	0.03
178 000	LANXESS AG 1.125% 16/05/2025	EUR	187 198	185 962	0.03
199 000	LANXESS AG 2.625% 21/11/2022	EUR	210 332	207 067	0.03
1 400 000	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	1 400 686	1 408 134	0.21
186 000	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	185 340	185 444	0.03
354 000	LEASEPLAN CORP NV 0.75% 03/10/2022	EUR	359 996	358 347	0.05
100 000	LEASEPLAN CORP NV 1% 02/05/2023	EUR	102 302	102 219	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)				
199 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	226 575	224 150	0.03
300 000	LEG IMMOBILIEN SE 0.875% 28/11/2027	EUR	308 938	309 774	0.05
200 000	LEGRAND SA 0.75% 06/07/2024	EUR	207 333	205 318	0.03
300 000	LEGRAND SA 0.75% 20/05/2030	EUR	300 511	312 510	0.05
200 000	LINDE FINANCE BV 0.55% 19/05/2032	EUR	202 958	202 672	0.03
338 000	LINDE FINANCE BV 1% 20/04/2028	EUR	367 529	359 446	0.05
229 000	LINDE FINANCE BV 2% 18/04/2023	EUR	241 681	238 749	0.03
210 000	LINDE INC/CT 1.2% 12/02/2024	EUR	219 893	217 953	0.03
200 000	LINDE INC/CT 1.625% 01/12/2025	EUR	217 108	215 410	0.03
209 000	LLOYDS BANK CORPORATE MARKETS PLC 0.25% 04/10/2022	EUR	210 315	210 630	0.03
200 000	LLOYDS BANK CORPORATE MARKETS PLC 0.375% 28/01/2025	EUR	202 639	202 748	0.03
500 000	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026	EUR	559 575	553 485	0.08
948 000	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	1 091 628	1 066 737	0.16
193 000	LLOYDS BANKING GROUP PLC FRN 07/09/2028	EUR	199 079	199 846	0.03
473 000	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	477 188	479 948	0.07
1 426 000	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	1 441 744	1 442 740	0.21
100 000	LLOYDS BANKING GROUP PLC 1% 09/11/2023	EUR	102 780	102 680	0.02
198 000	LLOYDS BANKING GROUP PLC 1.5% 12/09/2027	EUR	215 315	213 008	0.03
200 000	LONDON STOCK EXCHANGE GROUP PLC 0.875% 19/09/2024	EUR	206 496	206 038	0.03
629 000	LONDON STOCK EXCHANGE GROUP PLC 1.75% 06/12/2027	EUR	691 667	690 151	0.10
200 000	LONDON STOCK EXCHANGE GROUP PLC 1.75% 19/09/2029	EUR	220 322	222 068	0.03
200 000	LSEG NETHERLANDS BV 0.25% 06/04/2028	EUR	200 868	199 470	0.03
100 000	LYB INTERNATIONAL FINANCE II BV 0.875% 17/09/2026	EUR	102 933	102 594	0.02
450 000	LYB INTERNATIONAL FINANCE II BV 1.625% 17/09/2031	EUR	490 973	483 858	0.07
200 000	MACQUARIE GROUP LTD 0.625% 03/02/2027	EUR	203 681	202 804	0.03
800 000	MACQUARIE GROUP LTD 0.95% 21/05/2031	EUR	794 712	800 264	0.12
100 000	MAGNA INTERNATIONAL INC 1.5% 25/09/2027	EUR	108 411	107 950	0.02
362 000	MAGNA INTERNATIONAL INC 1.9% 24/11/2023	EUR	381 920	378 659	0.06
200 000	MAPFRE SA FRN 07/09/2048	EUR	227 571	232 036	0.03
200 000	MAPFRE SA FRN 31/03/2047	EUR	229 902	231 790	0.03
1 100 000	MAPFRE SA 1.625% 19/05/2026	EUR	1 195 066	1 191 498	0.17
164 000	MARSH & MCLENNAN COS INC 1.349% 21/09/2026	EUR	174 248	173 271	0.03
100 000	MARSH & MCLENNAN COS INC 1.979% 21/03/2030	EUR	113 779	111 319	0.02
641 000	MASTERCARD INC 2.1% 01/12/2027	EUR	733 546	717 888	0.11
700 000	MCDONALD'S CORP 2.375% 27/11/2024	EUR	762 469	759 563	0.11
400 000	MERCEDES-BENZ FINANCE CO LTD 0% 21/08/2022	EUR	400 868	401 356	0.06
300 000	MERCIALYS SA 1.787% 31/03/2023	EUR	302 459	308 697	0.05
199 000	MERCK & CO INC 0.5% 02/11/2024	EUR	205 097	203 368	0.03
160 000	MERCK & CO INC 1.375% 02/11/2036	EUR	175 893	175 109	0.03
386 000	MERCK & CO INC 1.875% 15/10/2026	EUR	430 829	423 183	0.06
850 000	MERCK & CO INC 2.5% 15/10/2034	EUR	1 063 474	1 054 893	0.15
300 000	MERCK FINANCIAL SERVICES GMBH 0.005% 15/12/2023	EUR	300 608	301 632	0.04
100 000	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	100 994	100 947	0.01
300 000	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	307 369	304 962	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)				
300 000	MERCK FINANCIAL SERVICES GMBH 0.5% 16/07/2028	EUR	311 268	306 660	0.04
200 000	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	214 325	209 352	0.03
294 000	MERCK FINANCIAL SERVICES GMBH 1.375% 01/09/2022	EUR	301 266	298 686	0.04
300 000	MERCK KGAA FRN 09/09/2080	EUR	301 610	308 991	0.05
99 000	MERCK KGAA FRN 12/12/2074	EUR	107 985	108 520	0.02
100 000	MERCK KGAA FRN 25/06/2079 (ISIN XS2011260531)	EUR	102 947	103 192	0.02
400 000	MERCK KGAA FRN 25/06/2079 (ISIN XS2011260705)	EUR	421 752	436 024	0.06
100 000	MICROSOFT CORP 2.625% 02/05/2033	EUR	132 359	126 090	0.02
1 316 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	1 629 854	1 608 664	0.23
271 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	274 134	274 713	0.04
219 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.68% 26/01/2023	EUR	223 134	222 265	0.03
238 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	248 937	245 830	0.04
100 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.872% 07/09/2024	EUR	103 306	103 083	0.02
246 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.978% 09/06/2024	EUR	254 650	254 081	0.04
207 000	MIZUHO FINANCIAL GROUP INC 0.118% 06/09/2024	EUR	207 730	208 246	0.03
430 000	MIZUHO FINANCIAL GROUP INC 0.402% 06/09/2029	EUR	430 175	424 444	0.06
338 000	MIZUHO FINANCIAL GROUP INC 0.523% 10/06/2024	EUR	344 002	344 070	0.05
600 000	MIZUHO FINANCIAL GROUP INC 0.693% 07/10/2030	EUR	608 584	602 352	0.09
200 000	MIZUHO FINANCIAL GROUP INC 0.797% 15/04/2030	EUR	206 163	203 500	0.03
628 000	MIZUHO FINANCIAL GROUP INC 0.843% 12/04/2033	EUR	620 263	628 082	0.09
100 000	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	103 802	103 340	0.02
100 000	MIZUHO FINANCIAL GROUP INC 1.598% 10/04/2028	EUR	109 829	108 649	0.02
200 000	MOLNLYCKE HOLDING AB 0.875% 05/09/2029	EUR	205 715	201 038	0.03
300 000	MOLNLYCKE HOLDING AB 1.75% 28/02/2024	EUR	317 128	314 088	0.05
121 000	MOLNLYCKE HOLDING AB 1.875% 28/02/2025	EUR	128 395	128 640	0.02
372 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0% 22/09/2026	EUR	372 405	368 849	0.05
100 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.375% 22/09/2029	EUR	100 136	99 484	0.01
355 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.875% 01/10/2031	EUR	375 729	361 692	0.05
148 000	MONDELEZ INTERNATIONAL INC 0.25% 17/03/2028	EUR	147 148	147 013	0.02
179 000	MONDELEZ INTERNATIONAL INC 0.75% 17/03/2033	EUR	173 596	175 474	0.03
321 000	MONDELEZ INTERNATIONAL INC 1.375% 17/03/2041	EUR	315 443	315 681	0.05
300 000	MONDELEZ INTERNATIONAL INC 1.625% 08/03/2027	EUR	327 694	323 085	0.05
400 000	MONDI FINANCE EUROPE GMBH 2.375% 01/04/2028	EUR	459 304	449 796	0.07
149 000	MONDI FINANCE PLC 1.5% 15/04/2024	EUR	156 902	154 766	0.02
646 000	MONDI FINANCE PLC 1.625% 27/04/2026	EUR	692 324	689 340	0.10
668 000	MOODY'S CORP 0.95% 25/02/2030	EUR	702 615	689 523	0.10
310 000	MOODY'S CORP 1.75% 09/03/2027	EUR	340 038	335 808	0.05
512 000	MORGAN STANLEY FRN 07/02/2031	EUR	503 905	502 917	0.07
699 000	MORGAN STANLEY FRN 23/10/2026	EUR	737 187	734 551	0.11
937 000	MORGAN STANLEY FRN 26/07/2024	EUR	956 493	951 917	0.14
700 000	MORGAN STANLEY FRN 26/10/2029	EUR	703 843	696 283	0.10
200 000	MORGAN STANLEY 1% 02/12/2022	EUR	204 589	203 676	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)				
339 000	MORGAN STANLEY 1.375% 27/10/2026	EUR	364 227	359 998	0.05
648 000	MORGAN STANLEY 1.75% 11/03/2024	EUR	686 843	680 653	0.10
687 000	MORGAN STANLEY 1.75% 30/01/2025	EUR	726 923	730 590	0.11
989 000	MORGAN STANLEY 1.875% 27/04/2027	EUR	1 098 941	1 077 763	0.16
240 000	MORGAN STANLEY 1.875% 30/03/2023	EUR	251 774	248 947	0.04
311 000	MOTABILITY OPERATIONS GROUP PLC - EMTN - 0.875% 14/03/2025	EUR	325 305	322 308	0.05
400 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	398 081	405 932	0.06
500 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2049	EUR	573 141	581 415	0.09
400 000	NASDAQ INC 0.875% 13/02/2030	EUR	408 676	406 164	0.06
300 000	NASDAQ INC 1.75% 28/03/2029	EUR	324 663	326 031	0.05
100 000	NATIONAL AUSTRALIA BANK LTD 0.25% 20/05/2024	EUR	101 496	101 404	0.01
190 000	NATIONAL AUSTRALIA BANK LTD 0.35% 07/09/2022	EUR	192 317	191 816	0.03
159 000	NATIONAL AUSTRALIA BANK LTD 0.625% 10/11/2023	EUR	163 025	162 539	0.02
812 000	NATIONAL AUSTRALIA BANK LTD 0.625% 30/08/2023	EUR	831 609	829 084	0.12
451 000	NATIONAL AUSTRALIA BANK LTD 1.125% 20/05/2031	EUR	494 785	487 121	0.07
232 000	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	248 631	246 827	0.04
300 000	NATIONAL AUSTRALIA BANK LTD 1.375% 30/08/2028	EUR	328 863	325 803	0.05
431 000	NATIONAL AUSTRALIA BANK LTD 2.75% 08/08/2022	EUR	454 134	446 309	0.07
167 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	168 901	168 191	0.02
286 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.823% 07/07/2032	EUR	299 999	288 952	0.04
200 000	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	204 106	203 644	0.03
100 000	NATIONAL GRID NORTH AMERICA INC 1% 12/07/2024	EUR	103 219	103 000	0.02
225 000	NATIONAL GRID PLC 0.553% 18/09/2029	EUR	226 601	224 611	0.03
500 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.375% 26/02/2025	EUR	507 281	507 675	0.07
720 000	NATIONALE-NEDERLANDEN LEVENSVERZEKERING MAATSCHAPPIJ NV FRN 29/08/2042	EUR	814 013	794 772	0.12
159 000	NATIONWIDE BUILDING SOCIETY - EMTN - 0.625% 19/04/2023	EUR	159 355	161 879	0.02
403 000	NATIONWIDE BUILDING SOCIETY FRN 08/03/2026	EUR	426 087	423 799	0.06
550 000	NATIONWIDE BUILDING SOCIETY FRN 25/07/2029	EUR	569 134	578 716	0.08
500 000	NATIONWIDE BUILDING SOCIETY 0.25% 22/07/2025	EUR	506 891	505 035	0.07
100 000	NATIONWIDE BUILDING SOCIETY 1.125% 03/06/2022	EUR	101 985	101 436	0.01
143 000	NATIONWIDE BUILDING SOCIETY 1.25% 03/03/2025	EUR	150 313	149 863	0.02
590 000	NATWEST GROUP PLC FRN 02/03/2026	EUR	621 418	621 801	0.09
149 000	NATWEST GROUP PLC FRN 04/03/2025	EUR	157 122	156 690	0.02
296 000	NATWEST GROUP PLC FRN 15/11/2025	EUR	299 540	302 030	0.04
644 000	NATWEST GROUP PLC FRN 26/02/2030	EUR	644 731	644 213	0.09
874 000	NATWEST GROUP PLC 2.5% 22/03/2023	EUR	925 400	913 295	0.13
1 099 000	NATWEST MARKETS PLC 1% 28/05/2024	EUR	1 133 352	1 134 090	0.17
290 000	NATWEST MARKETS PLC 1.125% 14/06/2023	EUR	297 321	297 505	0.04
599 000	NATWEST MARKETS PLC 2.75% 02/04/2025	EUR	661 954	660 038	0.10
250 000	NESTLE FINANCE INTERNATIONAL LTD 0% 03/12/2025	EUR	252 163	251 490	0.04
103 000	NESTLE FINANCE INTERNATIONAL LTD 0% 12/11/2024	EUR	103 803	103 811	0.02
223 000	NESTLE FINANCE INTERNATIONAL LTD 0.125% 12/11/2027	EUR	226 259	224 298	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)				
98 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 03/12/2040	EUR	90 380	90 334	0.01
416 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 12/05/2032	EUR	423 332	414 694	0.06
309 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 18/01/2024	EUR	315 025	313 879	0.05
328 000	NESTLE FINANCE INTERNATIONAL LTD 1.125% 01/04/2026	EUR	350 098	346 896	0.05
370 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 02/11/2029	EUR	417 212	401 165	0.06
358 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 02/11/2037	EUR	446 798	417 457	0.06
176 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 12/09/2022	EUR	182 918	180 625	0.03
56 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	58 795	58 243	0.01
100 000	NIBC BANK NV 0.875% 08/07/2025	EUR	101 257	102 942	0.02
100 000	NIBC BANK NV 2% 09/04/2024	EUR	103 324	104 412	0.02
340 000	NN GROUP NV FRN PERPETUAL (ISIN XS1028950290)	EUR	380 910	388 906	0.06
300 000	NN GROUP NV FRN PERPETUAL (ISIN XS1076781589)	EUR	325 031	330 651	0.05
500 000	NN GROUP NV FRN 08/04/2044	EUR	548 148	557 405	0.08
263 000	NN GROUP NV FRN 13/01/2048	EUR	310 864	313 299	0.05
125 000	NN GROUP NV 0.875% 13/01/2023	EUR	127 466	126 870	0.02
174 000	NN GROUP NV 1.625% 01/06/2027	EUR	189 998	188 468	0.03
600 000	NORDEA BANK AB 1.125% 12/02/2025	EUR	635 048	628 692	0.09
142 000	NORDEA BANK ABP 0.3% 30/06/2022	EUR	143 507	143 113	0.02
300 000	NORDEA BANK ABP 0.375% 28/05/2026	EUR	308 736	306 669	0.04
908 000	NORDEA BANK ABP 0.5% 14/05/2027	EUR	938 130	931 063	0.14
300 000	NORDEA BANK ABP 0.875% 26/06/2023	EUR	308 763	306 549	0.04
328 000	NORDEA BANK ABP 1% 22/02/2023	EUR	337 780	335 400	0.05
1 200 000	NORDEA BANK ABP 1.125% 27/09/2027	EUR	1 297 014	1 276 896	0.19
400 000	NORDEA BANK ABP 3.25% 05/07/2022	EUR	423 477	415 144	0.06
848 000	NOVARTIS FINANCE SA 0% 23/09/2028	EUR	851 450	837 502	0.12
400 000	NOVARTIS FINANCE SA 0.125% 20/09/2023	EUR	405 724	404 184	0.06
483 000	NOVARTIS FINANCE SA 0.5% 14/08/2023	EUR	493 444	490 805	0.07
450 000	NOVARTIS FINANCE SA 1.125% 30/09/2027	EUR	491 139	479 345	0.07
100 000	NOVARTIS FINANCE SA 1.375% 14/08/2030	EUR	113 295	109 600	0.02
249 000	NOVARTIS FINANCE SA 1.7% 14/08/2038	EUR	311 607	286 604	0.04
244 000	NTT FINANCE CORP - REGS - 0.01% 03/03/2025	EUR	245 093	244 703	0.04
876 000	NTT FINANCE CORP - REGS - 0.342% 03/03/2030	EUR	876 105	873 249	0.13
270 000	NYKREDIT REALKREDIT AS FRN 17/11/2027	EUR	282 346	279 898	0.04
200 000	NYKREDIT REALKREDIT AS 0.125% 10/07/2024	EUR	199 986	200 912	0.03
100 000	NYKREDIT REALKREDIT AS 0.25% 13/01/2026	EUR	99 738	100 061	0.01
400 000	NYKREDIT REALKREDIT AS 0.25% 20/01/2023	EUR	402 812	402 960	0.06
518 000	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	511 958	511 696	0.07
173 000	NYKREDIT REALKREDIT AS 0.625% 17/01/2025	EUR	171 520	176 566	0.03
150 000	NYKREDIT REALKREDIT AS 0.75% 20/01/2027	EUR	153 646	152 922	0.02
300 000	NYKREDIT REALKREDIT AS 0.875% 17/01/2024	EUR	307 585	307 491	0.05
232 000	OMNICOM FINANCE HOLDINGS PLC 0.8% 08/07/2027	EUR	236 766	239 482	0.04
150 000	OMNICOM FINANCE HOLDINGS PLC 1.4% 08/07/2031	EUR	162 982	161 150	0.02
299 000	OMV AG FRN PERPETUAL (ISIN XS1294343337)	EUR	355 976	361 025	0.05
100 000	OMV AG FRN PERPETUAL (ISIN XS1713462403)	EUR	102 680	105 593	0.02

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	OMV AG FRN PERPETUAL (ISIN XS2224439385)	EUR	104 148	104 636	0.02
300 000	OMV AG FRN PERPETUAL (ISIN XS2224439971)	EUR	309 381	312 489	0.05
50 000	OMV AG 0% 03/07/2025	EUR	50 236	50 094	0.01
199 000	OMV AG 0% 16/06/2023	EUR	199 311	199 864	0.03
245 000	OMV AG 0.75% 16/06/2030	EUR	255 289	251 595	0.04
174 000	OMV AG 1% 03/07/2034	EUR	177 850	176 058	0.03
499 000	OMV AG 1% 14/12/2026	EUR	524 812	523 496	0.08
524 000	OMV AG 1.5% 09/04/2024	EUR	553 412	547 737	0.08
148 000	OMV AG 1.875% 04/12/2028	EUR	166 725	165 094	0.02
100 000	OMV AG 2% 09/04/2028	EUR	113 361	111 795	0.02
399 000	OMV AG 2.375% 09/04/2032	EUR	472 692	470 333	0.07
400 000	OMV AG 2.625% 27/09/2022	EUR	421 996	414 756	0.06
100 000	OMV AG 3.5% 27/09/2027	EUR	122 517	120 793	0.02
549 000	OP CORPORATE BANK PLC FRN 09/06/2030	EUR	562 110	568 188	0.08
167 000	OP CORPORATE BANK PLC 0.1% 16/11/2027	EUR	166 651	166 325	0.02
499 000	OP CORPORATE BANK PLC 0.125% 01/07/2024	EUR	503 586	503 780	0.07
169 000	OP CORPORATE BANK PLC 0.375% 11/10/2022	EUR	171 181	170 661	0.03
196 000	OP CORPORATE BANK PLC 0.375% 19/06/2024	EUR	198 268	198 481	0.03
224 000	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	227 887	227 857	0.03
320 000	OP CORPORATE BANK PLC 0.375% 29/08/2023	EUR	325 775	324 778	0.05
417 000	OP CORPORATE BANK PLC 0.5% 12/08/2025	EUR	427 791	427 033	0.06
249 000	OP CORPORATE BANK PLC 0.6% 18/01/2027	EUR	254 222	253 158	0.04
300 000	OP CORPORATE BANK PLC 0.625% 12/11/2029	EUR	306 770	301 491	0.04
300 000	ORANGE SA FRN PERPETUAL (ISIN FR0013413887)	EUR	314 332	315 141	0.05
200 000	ORANGE SA FRN PERPETUAL (ISIN FR0013447877)	EUR	205 222	205 582	0.03
200 000	ORANGE SA FRN PERPETUAL (ISIN FR00140005L7)	EUR	205 266	204 292	0.03
200 000	ORANGE SA FRN PERPETUAL (ISIN FR0014003B55)	EUR	196 806	197 106	0.03
510 000	ORANGE SA FRN PERPETUAL (ISIN XS1028599287)	EUR	576 774	572 506	0.08
417 000	ORANGE SA FRN PERPETUAL (ISIN XS1115498260)	EUR	498 334	497 848	0.07
500 000	ORANGE SA 0% 04/09/2026	EUR	501 818	499 425	0.07
200 000	ORANGE SA 0.125% 16/09/2029	EUR	201 819	197 418	0.03
300 000	ORANGE SA 0.5% 04/09/2032	EUR	302 521	297 909	0.04
300 000	ORANGE SA 0.75% 11/09/2023	EUR	307 853	306 285	0.04
300 000	ORANGE SA 0.875% 03/02/2027	EUR	315 734	313 251	0.05
400 000	ORANGE SA 1% 12/05/2025	EUR	420 166	416 232	0.06
100 000	ORANGE SA 1% 12/09/2025	EUR	105 500	104 435	0.02
400 000	ORANGE SA 1.125% 15/07/2024	EUR	416 426	414 900	0.06
300 000	ORANGE SA 1.25% 07/07/2027	EUR	324 482	320 148	0.05
300 000	ORANGE SA 1.375% 04/09/2049	EUR	308 377	302 589	0.04
100 000	ORANGE SA 1.375% 16/01/2030	EUR	105 155	108 838	0.02
400 000	ORANGE SA 1.375% 20/03/2028	EUR	439 718	431 468	0.06
200 000	ORANGE SA 1.5% 09/09/2027	EUR	220 510	216 618	0.03
300 000	ORANGE SA 1.625% 07/04/2032	EUR	341 360	333 996	0.05
800 000	ORANGE SA 1.875% 12/09/2030	EUR	922 578	906 200	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)				
400 000	ORANGE SA 2% 15/01/2029	EUR	462 156	451 936	0.07
500 000	ORANGE SA 2.5% 01/03/2023	EUR	528 987	523 955	0.08
400 000	ORANGE SA 3.125% 09/01/2024	EUR	440 620	434 228	0.06
50 000	ORANGE SA 3.375% 16/09/2022	EUR	53 345	52 297	0.01
667 000	ORANGE SA 8.125% 28/01/2033	EUR	1 259 289	1 220 629	0.18
139 000	PEPSICO INC 0.25% 06/05/2024	EUR	140 416	141 086	0.02
674 000	PEPSICO INC 0.4% 09/10/2032	EUR	667 628	664 955	0.10
102 000	PEPSICO INC 0.5% 06/05/2028	EUR	105 427	104 707	0.02
210 000	PEPSICO INC 0.75% 18/03/2027	EUR	221 027	218 734	0.03
278 000	PEPSICO INC 0.875% 16/10/2039	EUR	290 807	278 434	0.04
313 000	PEPSICO INC 0.875% 18/07/2028	EUR	333 315	328 666	0.05
344 000	PEPSICO INC 1.05% 09/10/2050	EUR	353 673	333 890	0.05
200 000	PEPSICO INC 1.125% 18/03/2031	EUR	219 511	214 374	0.03
220 000	PEPSICO INC 2.625% 28/04/2026	EUR	252 757	247 636	0.04
300 000	PPG INDUSTRIES INC 0.875% 03/11/2025	EUR	313 551	311 091	0.05
100 000	PPG INDUSTRIES INC 1.4% 13/03/2027	EUR	106 764	106 847	0.02
136 000	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	141 056	139 880	0.02
255 000	PROCTER & GAMBLE CO 1.125% 02/11/2023	EUR	264 560	263 805	0.04
407 000	PROCTER & GAMBLE CO 1.2% 30/10/2028	EUR	448 994	439 112	0.06
100 000	PROCTER & GAMBLE CO 1.25% 25/10/2029	EUR	109 116	108 803	0.02
350 000	PROCTER & GAMBLE CO 1.875% 30/10/2038	EUR	440 708	416 045	0.06
544 000	PROCTER & GAMBLE CO 2% 16/08/2022	EUR	566 709	559 091	0.08
113 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	149 120	145 559	0.02
402 000	PROLOGIS EURO FINANCE LLC 0.25% 10/09/2027	EUR	407 974	402 478	0.06
249 000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	253 458	251 009	0.04
400 000	PROLOGIS EURO FINANCE LLC 0.5% 16/02/2032	EUR	391 548	389 072	0.06
300 000	PROLOGIS EURO FINANCE LLC 0.625% 10/09/2031	EUR	303 347	297 519	0.04
255 000	PROLOGIS EURO FINANCE LLC 1% 06/02/2035	EUR	256 914	253 807	0.04
200 000	PROLOGIS EURO FINANCE LLC 1.5% 10/09/2049	EUR	207 505	197 106	0.03
100 000	PROLOGIS EURO FINANCE LLC 1.875% 05/01/2029	EUR	112 235	110 692	0.02
800 000	PROLOGIS LP 3% 02/06/2026	EUR	920 442	912 432	0.13
200 000	PUBLICIS GROUPE SA 0.5% 03/11/2023	EUR	203 666	202 922	0.03
100 000	PUBLICIS GROUPE SA 1.625% 16/12/2024	EUR	105 970	105 571	0.02
100 000	PVH CORP - REGS - 3.125% 15/12/2027	EUR	112 748	113 593	0.02
154 000	PVH CORP - REGS - 3.625% 15/07/2024	EUR	165 418	169 077	0.02
400 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	400 972	408 596	0.06
200 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 18/06/2032	EUR	210 794	218 662	0.03
100 000	RAIFFEISEN BANK INTERNATIONAL AG 0.25% 22/01/2025	EUR	101 050	101 008	0.01
200 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	203 711	203 220	0.03
165 000	RCI BANQUE SA - EMTN - 1.625% 11/04/2025	EUR	171 338	172 539	0.03
200 000	RCI BANQUE SA 0.25% 08/03/2023	EUR	200 217	201 102	0.03
529 000	RCI BANQUE SA 0.5% 15/09/2023	EUR	533 311	534 338	0.08
100 000	RCI BANQUE SA 0.75% 10/04/2023	EUR	100 941	101 281	0.01
414 000	RCI BANQUE SA 0.75% 26/09/2022	EUR	417 879	418 045	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)				
100 000	RCI BANQUE SA 1% 17/05/2023	EUR	100 693	101 717	0.01
358 000	RCI BANQUE SA 1.125% 15/01/2027	EUR	360 732	369 767	0.05
559 000	RCI BANQUE SA 1.25% 08/06/2022	EUR	570 021	566 709	0.08
100 000	RCI BANQUE SA 1.375% 08/03/2024	EUR	101 608	103 279	0.02
317 000	RCI BANQUE SA 1.625% 26/05/2026	EUR	330 653	335 218	0.05
322 000	RCI BANQUE SA 1.75% 10/04/2026	EUR	339 029	341 600	0.05
433 000	RCI BANQUE SA 2% 11/07/2024	EUR	451 527	455 849	0.07
1 273 000	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV - REGS - 0.375% 19/05/2026	EUR	1 298 366	1 294 373	0.19
369 000	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV - REGS - 0.75% 19/05/2030	EUR	389 490	379 494	0.06
100 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	101 828	101 661	0.01
200 000	RED ELECTRICA FINANCIACIONES SAU 1% 21/04/2026	EUR	208 574	209 860	0.03
100 000	RED ELECTRICA FINANCIACIONES SAU 1.125% 24/04/2025	EUR	105 086	104 786	0.02
100 000	RED ELECTRICA FINANCIACIONES SAU 1.25% 13/03/2027	EUR	107 809	106 479	0.02
100 000	RELX CAPITAL INC 1.3% 12/05/2025	EUR	105 311	104 891	0.02
400 000	RELX FINANCE BV 0% 18/03/2024	EUR	401 648	401 596	0.06
114 000	RELX FINANCE BV 0.5% 10/03/2028	EUR	115 618	115 456	0.02
150 000	RELX FINANCE BV 0.875% 10/03/2032	EUR	155 926	152 879	0.02
200 000	RELX FINANCE BV 1% 22/03/2024	EUR	207 189	205 760	0.03
326 000	RELX FINANCE BV 1.375% 12/05/2026	EUR	350 765	346 417	0.05
500 000	REN FINANCE BV 1.75% 01/06/2023	EUR	523 523	517 850	0.08
335 000	REN FINANCE BV 2.5% 12/02/2025	EUR	371 715	365 606	0.05
136 000	RENTOKIL INITIAL PLC 0.5% 14/10/2028	EUR	136 726	136 113	0.02
100 000	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	104 118	103 298	0.02
200 000	REPSOL INTERNATIONAL FINANCE BV 0.125% 05/10/2024	EUR	201 259	201 294	0.03
300 000	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	299 545	301 110	0.04
100 000	REPSOL INTERNATIONAL FINANCE BV 2% 15/12/2025	EUR	109 365	108 401	0.02
200 000	REPSOL INTERNATIONAL FINANCE BV 2.625% 15/04/2030	EUR	223 223	236 154	0.03
100 000	RICHEMONT INTERNATIONAL HOLDING SA 0.75% 26/05/2028	EUR	106 151	104 035	0.02
625 000	RICHEMONT INTERNATIONAL HOLDING SA 1% 26/03/2026	EUR	658 997	654 700	0.10
668 000	RICHEMONT INTERNATIONAL HOLDING SA 1.125% 26/05/2032	EUR	735 809	711 260	0.10
649 000	RICHEMONT INTERNATIONAL HOLDING SA 1.5% 26/03/2030	EUR	734 485	714 062	0.10
342 000	RICHEMONT INTERNATIONAL HOLDING SA 1.625% 26/05/2040	EUR	388 117	373 864	0.05
446 000	RICHEMONT INTERNATIONAL HOLDING SA 2% 26/03/2038	EUR	543 759	515 482	0.08
516 000	ROCHE FINANCE EUROPE BV 0.875% 25/02/2025	EUR	541 206	536 109	0.08
315 000	ROYAL BANK OF CANADA 0.125% 23/07/2024	EUR	317 520	317 586	0.05
100 000	ROYAL MAIL PLC 2.375% 29/07/2024	EUR	108 203	107 116	0.02
130 000	SAGAX AB 2% 17/01/2024	EUR	135 314	135 552	0.02
374 000	SAMPO OYJ FRN 03/09/2052	EUR	391 491	396 709	0.06
200 000	SAMPO OYJ FRN 23/05/2049	EUR	229 172	227 532	0.03
249 000	SAMPO OYJ 1% 18/09/2023	EUR	257 823	257 187	0.04
299 000	SAMPO OYJ 1.625% 21/02/2028	EUR	331 566	326 735	0.05
200 000	SANTANDER CONSUMER BANK AG 0.25% 15/10/2024	EUR	201 351	201 544	0.03
300 000	SANTANDER CONSUMER BANK AS 0.125% 11/09/2024	EUR	301 433	301 389	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)				
100 000	SANTANDER CONSUMER BANK AS 0.125% 25/02/2025	EUR	100 019	100 150	0.01
200 000	SANTANDER CONSUMER BANK AS 0.75% 01/03/2023	EUR	204 409	203 278	0.03
300 000	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	304 474	303 603	0.04
900 000	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	910 829	911 088	0.13
100 000	SANTANDER CONSUMER FINANCE SA 0.5% 14/11/2026	EUR	102 300	101 434	0.01
100 000	SANTANDER CONSUMER FINANCE SA 0.875% 30/05/2023	EUR	102 925	102 158	0.01
400 000	SANTANDER CONSUMER FINANCE SA 1% 27/02/2024	EUR	413 900	411 620	0.06
900 000	SANTANDER CONSUMER FINANCE SA 1.125% 09/10/2023	EUR	934 438	927 153	0.14
700 000	SANTANDER ISSUANCES SAU 2.5% 18/03/2025	EUR	755 587	757 491	0.11
399 000	SANTANDER UK GROUP HOLDINGS PLC FRN 28/02/2025	EUR	401 011	402 663	0.06
808 000	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	830 167	829 759	0.12
200 000	SAP SE 0% 17/05/2023	EUR	201 266	201 140	0.03
300 000	SAP SE 0.125% 18/05/2026	EUR	299 763	303 078	0.04
300 000	SAP SE 0.375% 18/05/2029	EUR	301 462	304 947	0.04
100 000	SAP SE 0.75% 10/12/2024	EUR	103 369	103 107	0.02
349 000	SAP SE 1% 01/04/2025	EUR	365 230	363 661	0.05
100 000	SAP SE 1% 13/03/2026	EUR	106 178	105 006	0.02
322 000	SAP SE 1.125% 20/02/2023	EUR	330 443	328 694	0.05
300 000	SAP SE 1.25% 10/03/2028	EUR	324 545	322 956	0.05
300 000	SAP SE 1.625% 10/03/2031	EUR	344 022	335 742	0.05
425 000	SAP SE 1.75% 22/02/2027	EUR	473 932	465 860	0.07
169 000	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2 1.375% 22/03/2023	EUR	173 092	172 946	0.03
100 000	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2 1.75% 11/04/2028	EUR	107 872	108 356	0.02
400 000	SCENTRE GROUP TRUST 2 3.25% 11/09/2023	EUR	432 311	430 172	0.06
100 000	SCHLUMBERGER FINANCE BV 0% 15/10/2024	EUR	101 013	100 395	0.01
100 000	SCHLUMBERGER FINANCE BV 0.25% 15/10/2027	EUR	100 940	100 026	0.01
321 000	SCHLUMBERGER FINANCE BV 0.5% 15/10/2031	EUR	321 391	316 121	0.05
250 000	SCHLUMBERGER FINANCE BV 1.375% 28/10/2026	EUR	269 988	266 005	0.04
510 000	SCHLUMBERGER FINANCE BV 2% 06/05/2032	EUR	582 645	577 677	0.08
231 000	SCHLUMBERGER FINANCE FRANCE SAS 1% 18/02/2026	EUR	243 431	241 104	0.04
200 000	SCHNEIDER ELECTRIC SE 0% 12/06/2023	EUR	201 382	201 338	0.03
300 000	SCHNEIDER ELECTRIC SE 0.25% 09/09/2024	EUR	305 538	304 335	0.04
100 000	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	102 018	100 657	0.01
500 000	SCHNEIDER ELECTRIC SE 0.875% 11/03/2025	EUR	523 508	518 890	0.08
300 000	SCHNEIDER ELECTRIC SE 0.875% 13/12/2026	EUR	318 129	314 835	0.05
100 000	SCHNEIDER ELECTRIC SE 1% 09/04/2027	EUR	107 123	105 690	0.02
300 000	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027	EUR	328 731	323 616	0.05
200 000	SCHNEIDER ELECTRIC SE 1.5% 08/09/2023	EUR	208 972	206 998	0.03
300 000	SCHNEIDER ELECTRIC SE 1.5% 15/01/2028	EUR	330 126	327 570	0.05
300 000	SCOR SE FRN 08/06/2046	EUR	336 349	334 242	0.05
301 000	SES SA 0.875% 04/11/2027	EUR	304 182	308 182	0.05
50 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 05/09/2024	EUR	50 531	50 305	0.01
400 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 20/02/2023	EUR	400 847	402 356	0.06
300 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 20/02/2026	EUR	303 825	301 362	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)				
1 300 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/06/2022	EUR	1 307 521	1 306 487	0.19
50 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/09/2029	EUR	50 276	49 918	0.01
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 05/06/2024	EUR	101 948	101 368	0.01
300 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 20/02/2029	EUR	308 060	301 773	0.04
49 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.3% 28/02/2024	EUR	50 077	49 748	0.01
200 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	205 368	204 468	0.03
481 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 06/09/2023	EUR	490 781	488 557	0.07
392 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 05/09/2034	EUR	399 830	389 926	0.06
200 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 20/02/2032	EUR	205 342	202 558	0.03
364 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.9% 28/02/2028	EUR	390 121	383 554	0.06
101 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1% 06/09/2027	EUR	109 361	107 140	0.02
434 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 28/02/2031	EUR	486 257	473 980	0.07
718 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	800 630	791 329	0.12
437 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 28/02/2039	EUR	505 718	504 276	0.07
306 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	374 459	364 269	0.05
399 000	SIGNIFY NV 2% 11/05/2024	EUR	413 580	420 243	0.06
400 000	SIGNIFY NV 2.375% 11/05/2027	EUR	446 343	443 396	0.06
100 000	SIKA CAPITAL BV 0.875% 29/04/2027	EUR	105 175	104 211	0.02
330 000	SIKA CAPITAL BV 1.5% 29/04/2031	EUR	370 973	361 677	0.05
232 000	SIMON INTERNATIONAL FINANCE SCA 1.375% 18/11/2022	EUR	236 146	236 199	0.03
200 000	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	204 726	205 520	0.03
575 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 11/02/2027	EUR	580 489	579 393	0.08
862 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.5% 13/03/2023	EUR	878 188	875 327	0.13
200 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.625% 12/11/2029	EUR	203 547	203 192	0.03
100 000	SMITHS GROUP PLC 2% 23/02/2027	EUR	108 097	108 454	0.02
210 000	SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	233 442	232 397	0.03
800 000	SMURFIT KAPPA TREASURY ULC 1.5% 15/09/2027	EUR	838 380	846 664	0.12
13 000	SNAM SPA 0% 12/05/2024	EUR	13 102	13 048	0.00
199 000	SNAM SPA 0.75% 17/06/2030	EUR	208 146	201 997	0.03
457 000	SNAM SPA 0.875% 25/10/2026	EUR	482 198	473 255	0.07
259 000	SNAM SPA 1% 12/09/2034	EUR	275 606	261 429	0.04
99 000	SNAM SPA 1% 18/09/2023	EUR	102 172	101 699	0.01
150 000	SNAM SPA 1.25% 28/08/2025	EUR	159 730	157 385	0.02
500 000	SNAM SPA 1.375% 25/10/2027	EUR	543 613	532 430	0.08
900 000	SOCIETE DES AUTOROUTES PARIS-RHIN-RHONE 1.875% 15/01/2025	EUR	970 729	962 217	0.14
100 000	SOCIETE FONCIERE LYONNAISE SA 1.5% 05/06/2027	EUR	105 370	106 570	0.02
100 000	SOCIETE FONCIERE LYONNAISE SA 1.5% 29/05/2025	EUR	105 043	105 594	0.02
100 000	SOCIETE GENERALE SA FRN 12/06/2029	EUR	98 096	97 855	0.01
100 000	SOCIETE GENERALE SA FRN 21/04/2026	EUR	103 990	103 136	0.02
300 000	SOCIETE GENERALE SA FRN 22/09/2028	EUR	305 236	304 773	0.04
300 000	SOCIETE GENERALE SA FRN 23/02/2028	EUR	306 900	304 731	0.04
300 000	SOCIETE GENERALE SA FRN 30/06/2031	EUR	299 248	299 922	0.04
200 000	SOCIETE GENERALE SA 0.125% 18/02/2028	EUR	198 307	197 690	0.03
500 000	SOCIETE GENERALE SA 0.125% 24/02/2026	EUR	503 608	501 940	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)				
200 000	SOCIETE GENERALE SA 0.5% 13/01/2023	EUR	202 431	202 224	0.03
400 000	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	405 617	404 628	0.06
300 000	SOCIETE GENERALE SA 0.75% 26/05/2023	EUR	307 650	306 105	0.04
300 000	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	307 077	307 044	0.04
300 000	SOCIETE GENERALE SA 0.875% 24/09/2029	EUR	304 583	301 002	0.04
300 000	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	311 174	310 308	0.05
600 000	SOCIETE GENERALE SA 1.25% 12/06/2030	EUR	625 450	618 768	0.09
1 700 000	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	1 760 367	1 758 412	0.25
800 000	SOCIETE GENERALE SA 1.375% 13/01/2028	EUR	842 124	836 592	0.12
700 000	SOCIETE GENERALE SA 1.75% 22/03/2029	EUR	766 697	750 008	0.11
700 000	SOCIETE GENERALE SA 2.125% 27/09/2028	EUR	779 655	768 894	0.11
400 000	SOCIETE GENERALE SA 2.625% 27/02/2025	EUR	432 346	433 580	0.06
800 000	SOCIETE GENERALE SA 4.25% 13/07/2022	EUR	846 820	839 168	0.12
100 000	SODEXO SA 0.75% 14/04/2027	EUR	104 097	103 698	0.02
349 000	SODEXO SA 0.75% 27/04/2025	EUR	360 949	359 187	0.05
100 000	SODEXO SA 1% 17/07/2028	EUR	105 344	105 351	0.02
437 000	SODEXO SA 1% 27/04/2029	EUR	460 160	458 789	0.07
100 000	SODEXO SA 2.5% 24/06/2026	EUR	114 246	112 350	0.02
300 000	SOLVAY SA 1.625% 02/12/2022	EUR	310 045	306 792	0.04
200 000	SOLVAY SA 2.75% 02/12/2027	EUR	234 240	232 444	0.03
191 000	SPAREBANK 1 SMN 0.125% 11/09/2026	EUR	191 772	191 359	0.03
399 000	SPAREBANK 1 SMN 0.75% 03/07/2023	EUR	408 156	407 108	0.06
257 000	SSE PLC FRN PERPETUAL	EUR	272 832	278 300	0.04
100 000	SSE PLC 0.875% 06/09/2025	EUR	103 624	103 427	0.02
486 000	SSE PLC 1.25% 16/04/2025	EUR	512 338	507 938	0.07
100 000	SSE PLC 1.375% 04/09/2027	EUR	107 195	106 688	0.02
320 000	SSE PLC 1.75% 08/09/2023	EUR	337 490	333 667	0.05
200 000	SSE PLC 1.75% 16/04/2030	EUR	223 665	218 788	0.03
388 000	STANDARD CHARTERED PLC FRN 03/10/2023	EUR	393 886	392 303	0.06
260 000	STANDARD CHARTERED PLC FRN 03/10/2027	EUR	278 067	277 308	0.04
632 000	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	668 960	670 944	0.10
854 000	STANDARD CHARTERED PLC FRN 23/09/2031	EUR	857 382	856 033	0.13
386 000	STANDARD CHARTERED PLC FRN 27/01/2028	EUR	393 001	395 665	0.06
100 000	STANDARD CHARTERED PLC 0.9% 02/07/2027	EUR	103 235	103 051	0.02
200 000	STANDARD CHARTERED PLC 3.125% 19/11/2024	EUR	220 006	220 164	0.03
339 000	STORA ENSO OYJ 0.625% 02/12/2030	EUR	334 797	337 525	0.05
200 000	SUEZ SA FRN PERPETUAL	EUR	195 412	201 064	0.03
100 000	SUEZ SA 0% 09/06/2026	EUR	99 514	99 695	0.01
100 000	SUEZ SA 0.5% 14/10/2031	EUR	100 638	98 946	0.01
1 000 000	SUEZ SA 1.25% 02/04/2027	EUR	1 044 161	1 060 880	0.16
300 000	SUEZ SA 1.25% 14/05/2035	EUR	308 150	313 362	0.05
300 000	SUEZ SA 1.25% 19/05/2028	EUR	322 908	319 620	0.05
200 000	SUEZ SA 1.5% 03/04/2029	EUR	210 021	217 224	0.03
100 000	SUEZ SA 1.625% 17/09/2030	EUR	110 843	110 291	0.02

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	SUEZ SA 1.625% 21/09/2032	EUR	339 624	330 093	0.05
600 000	SUMITOMO MITSUI BANKING CORP 2.75% 24/07/2023	EUR	640 568	637 776	0.09
300 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	305 249	305 085	0.04
839 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.632% 23/10/2029	EUR	848 830	844 353	0.12
100 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.819% 23/07/2023	EUR	102 583	102 140	0.01
433 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.413% 14/06/2027	EUR	466 073	460 950	0.07
609 000	SUMITOMO MITSUI FINANCIAL GROUP INC 1.546% 15/06/2026	EUR	658 743	650 607	0.10
300 000	SVENSKA HANDELSBANKEN AB FRN 02/03/2028	EUR	306 814	305 958	0.04
125 000	SVENSKA HANDELSBANKEN AB FRN 05/03/2029	EUR	130 093	129 836	0.02
314 000	SVENSKA HANDELSBANKEN AB 0.05% 03/09/2026	EUR	315 008	313 137	0.05
1 121 000	SVENSKA HANDELSBANKEN AB 0.5% 18/02/2030	EUR	1 083 330	1 120 876	0.16
300 000	SWEDBANK AB - GMTN - 0.3% 06/09/2022	EUR	303 007	302 628	0.04
204 000	SWEDBANK AB FRN 22/11/2027	EUR	205 433	206 456	0.03
222 000	SWEDBANK AB 0.25% 07/11/2022	EUR	224 142	224 049	0.03
243 000	SWEDBANK AB 0.25% 09/10/2024	EUR	245 062	245 063	0.04
180 000	SWEDBANK AB 0.4% 29/08/2023	EUR	182 839	182 842	0.03
717 000	SWEDBANK AB 0.75% 05/05/2025	EUR	742 162	739 801	0.11
529 000	SWEDBANK AB 1% 01/06/2022	EUR	538 783	536 253	0.08
400 000	SWISS RE FINANCE LUXEMBOURG SA FRN 30/04/2050	EUR	422 706	441 636	0.06
400 000	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	427 877	440 456	0.06
299 000	SWISS RE FINANCE UK PLC 1.375% 27/05/2023	EUR	310 380	307 683	0.05
300 000	SYDNEY AIRPORT FINANCE CO PTY LTD 1.75% 26/04/2028	EUR	321 849	321 474	0.05
434 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 1.125% 21/11/2022	EUR	444 864	442 146	0.06
652 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 2.25% 21/11/2026	EUR	732 110	720 558	0.11
100 000	TAKEDA PHARMACEUTICAL CO LTD 0.75% 09/07/2027	EUR	103 210	102 567	0.02
384 000	TAKEDA PHARMACEUTICAL CO LTD 1% 09/07/2029	EUR	398 630	396 676	0.06
659 000	TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	702 789	686 718	0.10
667 000	TAKEDA PHARMACEUTICAL CO LTD 3% 21/11/2030	EUR	815 345	799 526	0.12
348 000	TAKEDA PHARMACEUTICAL 2% 09/07/2040	EUR	384 223	374 580	0.05
400 000	TALANX AG FRN 05/12/2047	EUR	419 039	429 428	0.06
200 000	TALANX AG 2.5% 23/07/2026	EUR	226 156	226 320	0.03
300 000	TALANX AG 3.125% 13/02/2023	EUR	323 294	316 335	0.05
200 000	TELEFONICA EMISIONES SA 0.664% 03/02/2030	EUR	201 338	202 636	0.03
600 000	TELEFONICA EMISIONES SA 1.069% 05/02/2024	EUR	622 518	617 652	0.09
400 000	TELEFONICA EMISIONES SA 1.201% 21/08/2027	EUR	426 054	422 932	0.06
500 000	TELEFONICA EMISIONES SA 1.447% 22/01/2027	EUR	535 377	533 565	0.08
300 000	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	323 036	320 328	0.05
500 000	TELEFONICA EMISIONES SA 1.495% 11/09/2025	EUR	535 379	530 375	0.08
300 000	TELEFONICA EMISIONES SA 1.528% 17/01/2025	EUR	319 128	317 568	0.05
500 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	553 555	545 990	0.08
100 000	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	111 875	110 449	0.02
200 000	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	220 171	220 404	0.03
200 000	TELEFONICA EMISIONES SA 1.864% 13/07/2040	EUR	213 695	216 420	0.03
300 000	TELEFONICA EMISIONES SA 1.93% 17/10/2031	EUR	342 827	335 565	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	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	341 979	330 912	0.05
200 000	TELEFONICA EMISIONES SA 2.318% 17/10/2028	EUR	230 957	228 238	0.03
400 000	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	492 340	481 348	0.07
1 000 000	TELEFONICA EMISIONES SA 3.987% 23/01/2023	EUR	1 085 957	1 067 810	0.16
249 000	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	396 515	386 089	0.06
200 000	TELEKOM FINANZMANAGEMENT GMBH 1.5% 07/12/2026	EUR	218 312	215 002	0.03
300 000	TELEPERFORMANCE 1.5% 03/04/2024	EUR	312 091	311 037	0.05
200 000	TELEPERFORMANCE 1.875% 02/07/2025	EUR	215 478	213 070	0.03
337 000	TELE2 AB 1.125% 15/05/2024	EUR	348 634	347 258	0.05
363 000	TELE2 AB 2.125% 15/05/2028	EUR	403 672	400 356	0.06
150 000	TELIA CO AB FRN 04/04/2078	EUR	155 803	156 831	0.02
100 000	TELIA CO AB FRN 11/05/2081	EUR	97 925	101 163	0.01
100 000	TELIA CO AB 1.625% 23/02/2035	EUR	107 241	109 043	0.02
700 000	TELIA CO AB 2.125% 20/02/2034	EUR	814 133	805 959	0.12
200 000	TELIA CO AB 3% 07/09/2027	EUR	241 201	234 808	0.03
242 000	TELIA CO AB 3.5% 05/09/2033	EUR	333 076	320 544	0.05
976 000	TELIA CO AB 3.625% 14/02/2024	EUR	1 086 013	1 073 327	0.16
176 000	TELIA CO AB 3.875% 01/10/2025	EUR	210 495	205 190	0.03
192 000	TELSTRA CORP LTD 1% 23/04/2030	EUR	206 140	200 671	0.03
300 000	TELSTRA CORP LTD 1.125% 14/04/2026	EUR	318 462	315 315	0.05
299 000	TELSTRA CORP LTD 1.375% 26/03/2029	EUR	329 947	322 035	0.05
190 000	TELSTRA CORP LTD 2.5% 15/09/2023	EUR	203 962	201 372	0.03
350 000	TELSTRA CORP LTD 3.5% 21/09/2022	EUR	374 237	366 310	0.05
100 000	TEREGA SA 0.875% 17/09/2030	EUR	100 914	100 727	0.01
400 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	415 505	399 928	0.06
100 000	TERNA RETE ELETTRICA NAZIONALE SPA 1% 11/10/2028	EUR	107 635	104 879	0.02
157 000	TERNA SPA 0.125% 25/07/2025	EUR	159 317	157 849	0.02
300 000	TERNA SPA 0.375% 25/09/2030	EUR	305 372	294 177	0.04
249 000	TERNA SPA 1% 10/04/2026	EUR	262 245	260 240	0.04
127 000	TERNA SPA 1% 23/07/2023	EUR	131 038	130 367	0.02
644 000	TERNA SPA 1.375% 26/07/2027	EUR	702 594	687 303	0.10
384 000	TERNA SPA 4.9% 28/10/2024	EUR	462 461	447 660	0.07
100 000	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	98 190	97 660	0.01
380 000	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026	EUR	391 452	390 769	0.06
384 000	TESCO CORPORATE TREASURY SERVICES PLC 1.375% 24/10/2023	EUR	398 652	395 916	0.06
944 000	THERMO FISHER SCIENTIFIC INC 0.125% 01/03/2025	EUR	951 461	948 635	0.14
300 000	THERMO FISHER SCIENTIFIC INC 0.5% 01/03/2028	EUR	307 151	303 351	0.04
245 000	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	251 478	251 279	0.04
263 000	THERMO FISHER SCIENTIFIC INC 0.875% 01/10/2031	EUR	272 148	267 921	0.04
300 000	THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	EUR	328 003	320 226	0.05
324 000	THERMO FISHER SCIENTIFIC INC 1.4% 23/01/2026	EUR	347 224	342 951	0.05
344 000	THERMO FISHER SCIENTIFIC INC 1.5% 01/10/2039	EUR	364 552	357 058	0.05
100 000	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	110 184	108 735	0.02
387 000	THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049	EUR	433 765	411 648	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)				
520 000	THERMO FISHER SCIENTIFIC INC 1.95% 24/07/2029	EUR	594 248	578 604	0.08
437 000	THERMO FISHER SCIENTIFIC INC 2% 15/04/2025	EUR	475 889	468 530	0.07
150 000	THERMO FISHER SCIENTIFIC INC 2.375% 15/04/2032	EUR	180 374	174 848	0.03
324 000	THERMO FISHER SCIENTIFIC INC 2.875% 24/07/2037	EUR	423 118	400 931	0.06
875 000	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	887 955	887 600	0.13
422 000	TORONTO-DOMINION BANK 0.625% 20/07/2023	EUR	430 866	430 415	0.06
700 000	TOTAL CAPITAL CANADA LTD 2.125% 18/09/2029	EUR	829 017	803 971	0.12
400 000	TOTAL CAPITAL INTERNATIONAL SA 0.25% 12/07/2023	EUR	406 110	404 700	0.06
600 000	TOTAL CAPITAL INTERNATIONAL SA 0.696% 31/05/2028	EUR	623 214	622 086	0.09
600 000	TOTAL CAPITAL INTERNATIONAL SA 0.75% 12/07/2028	EUR	613 164	623 730	0.09
200 000	TOTAL CAPITAL INTERNATIONAL SA 1.375% 04/10/2029	EUR	224 596	217 732	0.03
200 000	TOTAL CAPITAL INTERNATIONAL SA 1.375% 19/03/2025	EUR	214 160	211 470	0.03
200 000	TOTAL CAPITAL INTERNATIONAL SA 1.535% 31/05/2039	EUR	228 955	219 182	0.03
400 000	TOTAL CAPITAL INTERNATIONAL SA 1.618% 18/05/2040	EUR	419 506	441 280	0.06
700 000	TOTAL CAPITAL INTERNATIONAL SA 1.994% 08/04/2032	EUR	778 874	809 116	0.12
400 000	TOTAL CAPITAL INTERNATIONAL SA 2.125% 15/03/2023	EUR	421 514	417 268	0.06
449 000	TOTAL CAPITAL SA 5.125% 26/03/2024	EUR	532 629	515 407	0.08
1 020 000	TOTAL S.A FRN PERPETUAL	EUR	1 065 018	1 078 210	0.16
600 000	TOTAL SA FRN PERPETUAL	EUR	627 049	624 330	0.09
334 000	TOTAL SA PERPETUAL - PERPETUAL - FRN PERPETUAL	EUR	368 422	370 386	0.05
370 000	TOTAL SE FRN PERPETUAL (ISIN XS2224632971)	EUR	376 428	372 331	0.05
491 000	TOTAL SE FRN PERPETUAL (ISIN XS2290960876)	EUR	486 218	483 169	0.07
200 000	TOTALENERGIES CAPITAL INTERNATIONAL SA 0.625% 04/10/2024	EUR	207 643	205 494	0.03
100 000	TOTALENERGIES CAPITAL INTERNATIONAL SA 0.952% 18/05/2031	EUR	102 810	105 286	0.02
200 000	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.023% 04/03/2027	EUR	208 371	210 774	0.03
400 000	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.491% 04/09/2030	EUR	454 083	440 480	0.06
600 000	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	654 717	647 652	0.09
500 000	TOTALENERGIES CAPITAL INTERNATIONAL SA 2.5% 25/03/2026	EUR	572 518	560 920	0.08
200 000	TOTALENERGIES CAPITAL INTERNATIONAL SA 2.875% 19/11/2025	EUR	231 878	226 132	0.03
253 000	TOTALENERGIES CAPITAL SA 3.125% 16/09/2022	EUR	269 389	263 859	0.04
820 000	TOTALENERGIES SE FRN PERPETUAL (ISIN XS1974787480)	EUR	817 191	840 156	0.12
500 000	TOTALENERGIES SE FRN PERPETUAL (ISIN XS2290960520)	EUR	503 918	500 095	0.07
256 000	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	259 902	258 972	0.04
299 000	TOYOTA FINANCE AUSTRALIA LTD 2.004% 21/10/2024	EUR	323 989	320 232	0.05
100 000	TOYOTA FINANCE AUSTRALIA LTD 2.28% 21/10/2027	EUR	115 262	113 512	0.02
258 000	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	261 554	261 333	0.04
100 000	TOYOTA MOTOR CREDIT CORP 2.375% 01/02/2023	EUR	105 832	104 351	0.02
416 000	TOYOTA MOTOR FINANCE NETHERLANDS BV 0.625% 26/09/2023	EUR	426 055	424 224	0.06
254 000	TRANSURBAN FINANCE CO PTY LTD 1.45% 16/05/2029	EUR	274 297	267 774	0.04
100 000	TRANSURBAN FINANCE CO PTY LTD 1.75% 29/03/2028	EUR	109 835	107 712	0.02
200 000	TRANSURBAN FINANCE CO PTY LTD 1.875% 16/09/2024	EUR	211 765	211 392	0.03
322 000	TRANSURBAN FINANCE CO PTY LTD 3% 08/04/2030	EUR	357 142	380 327	0.06
200 000	TYCO ELECTRONICS GROUP SA 0% 16/02/2029	EUR	194 812	193 704	0.03
200 000	TYCO ELECTRONICS GROUP SA 1.1% 01/03/2023	EUR	205 878	203 990	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)				
413 000	UBS AG/LONDON 0.01% 31/03/2026	EUR	411 716	412 447	0.06
223 000	UBS AG/LONDON 0.5% 31/03/2031	EUR	221 910	221 945	0.03
1 277 000	UBS AG/LONDON 0.625% 23/01/2023	EUR	1 300 667	1 295 056	0.19
1 300 000	UBS AG/LONDON 0.75% 21/04/2023	EUR	1 330 354	1 324 076	0.19
916 000	UBS GROUP AG FRN 05/11/2028	EUR	912 548	906 409	0.13
706 000	UBS GROUP AG FRN 17/04/2025	EUR	736 792	730 555	0.11
534 000	UBS GROUP AG FRN 29/01/2026	EUR	539 085	536 093	0.08
204 000	UBS GROUP AG 0.25% 24/02/2028	EUR	201 442	202 154	0.03
400 000	UBS GROUP AG 0.625% 24/02/2033	EUR	392 752	393 600	0.06
573 000	UBS GROUP AG 1.25% 01/09/2026	EUR	610 560	601 392	0.09
680 000	UBS GROUP AG 1.5% 30/11/2024	EUR	712 516	705 854	0.10
1 018 000	UBS GROUP AG 1.75% 16/11/2022	EUR	1 044 964	1 047 339	0.15
200 000	UBS GROUP FUNDING JERSEY LTD 2.125% 04/03/2024	EUR	213 934	212 054	0.03
265 000	UNIBAIL-RODAMCO SE 1.375% 09/03/2026	EUR	276 873	281 139	0.04
175 000	UNIBAIL-RODAMCO SE 1.375% 15/04/2030	EUR	178 927	184 508	0.03
300 000	UNIBAIL-RODAMCO SE 1.875% 15/01/2031	EUR	322 541	325 125	0.05
451 000	UNIBAIL-RODAMCO SE 2.5% 26/02/2024	EUR	477 567	483 508	0.07
400 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	401 040	404 908	0.06
225 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.875% 21/02/2025	EUR	230 482	233 003	0.03
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.875% 29/03/2032	EUR	92 141	97 564	0.01
213 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	218 509	221 690	0.03
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 27/02/2027	EUR	102 295	104 019	0.02
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 15/09/2025	EUR	101 676	104 058	0.02
200 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 28/04/2027	EUR	201 526	209 042	0.03
600 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 04/12/2031	EUR	612 994	617 130	0.09
400 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.5% 22/02/2028	EUR	408 670	425 896	0.06
200 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.5% 29/05/2029	EUR	206 943	213 218	0.03
200 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.75% 01/07/2049	EUR	170 357	190 548	0.03
200 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.75% 27/02/2034	EUR	204 860	210 454	0.03
319 000	UNIBAIL-RODAMCO-WESTFIELD SE 2% 28/04/2036	EUR	331 516	342 175	0.05
500 000	UNIBAIL-RODAMCO-WESTFIELD SE 2% 29/06/2032	EUR	531 912	545 430	0.08
400 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.125% 09/04/2025	EUR	428 449	430 552	0.06
200 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.25% 14/05/2038	EUR	202 778	219 694	0.03
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.5% 04/06/2026	EUR	108 995	111 249	0.02
900 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.625% 09/04/2030	EUR	1 001 395	1 043 055	0.15
650 000	UNICREDIT SPA FRN 03/07/2025	EUR	668 891	672 113	0.10
539 000	UNICREDIT SPA FRN 16/06/2026	EUR	556 613	557 585	0.08
582 000	UNICREDIT SPA FRN 20/01/2026	EUR	583 851	594 123	0.09
600 000	UNICREDIT SPA FRN 22/07/2027	EUR	631 280	638 454	0.09
438 000	UNICREDIT SPA FRN 25/06/2025	EUR	448 255	451 044	0.07
238 000	UNICREDIT SPA 0.325% 19/01/2026	EUR	237 223	237 624	0.03
154 000	UNICREDIT SPA 0.5% 09/04/2025	EUR	155 032	155 662	0.02
200 000	UNICREDIT SPA 0.85% 19/01/2031	EUR	195 256	196 520	0.03
782 000	UNICREDIT SPA 1% 18/01/2023	EUR	796 909	795 208	0.12

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)				
360 000	UNICREDIT SPA 1.8% 20/01/2030	EUR	370 906	373 745	0.05
100 000	UNICREDIT SPA 2% 04/03/2023	EUR	104 022	103 550	0.02
420 000	UNICREDIT SPA 2.125% 24/10/2026	EUR	458 956	456 758	0.07
178 000	UNILEVER FINANCE NETHERLANDS BV 0.5% 06/01/2025	EUR	177 883	182 406	0.03
198 000	UNILEVER FINANCE NETHERLANDS BV 0.875% 31/07/2025	EUR	206 419	206 282	0.03
200 000	UNILEVER FINANCE NETHERLANDS BV 1% 14/02/2027	EUR	212 790	211 464	0.03
249 000	UNILEVER FINANCE NETHERLANDS BV 1.125% 12/02/2027	EUR	268 168	264 973	0.04
350 000	UNILEVER FINANCE NETHERLANDS BV 1.125% 29/04/2028	EUR	379 679	374 773	0.05
223 000	UNILEVER FINANCE NETHERLANDS BV 1.25% 25/03/2025	EUR	235 204	234 881	0.03
100 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 04/09/2030	EUR	111 059	110 513	0.02
837 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 31/07/2029	EUR	938 165	916 389	0.13
350 000	UNILEVER FINANCE NETHERLANDS BV 1.625% 12/02/2033	EUR	404 983	396 466	0.06
399 000	UNILEVER FINANCE NETHERLANDS BV 1.75% 25/03/2030	EUR	453 425	449 501	0.07
242 000	UNILEVER NV 0.375% 14/02/2023	EUR	246 210	244 935	0.04
300 000	UNILEVER PLC 1.5% 11/06/2039	EUR	347 037	332 070	0.05
400 000	UNIQA INSURANCE GROUP AG FRN 27/07/2046	EUR	486 687	497 108	0.07
760 000	UNITED PARCEL SERVICE INC 0.375% 15/11/2023	EUR	773 376	770 822	0.11
224 000	UNITED PARCEL SERVICE INC 1.5% 15/11/2032	EUR	258 483	247 085	0.04
288 000	UNITED PARCEL SERVICE INC 1.625% 15/11/2025	EUR	314 490	308 604	0.05
331 000	UPM-KYMMENE OYJ 0.5% 22/03/2031	EUR	323 500	325 572	0.05
100 000	VEOLIA ENVIRONNEMENT SA 0% 14/01/2027	EUR	99 181	99 367	0.01
100 000	VEOLIA ENVIRONNEMENT SA 0.314% 04/10/2023	EUR	101 355	101 054	0.01
100 000	VEOLIA ENVIRONNEMENT SA 0.664% 15/01/2031	EUR	103 071	101 050	0.01
200 000	VEOLIA ENVIRONNEMENT SA 0.892% 14/01/2024	EUR	206 306	204 738	0.03
100 000	VEOLIA ENVIRONNEMENT SA 0.927% 04/01/2029	EUR	105 554	104 175	0.02
300 000	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	324 081	319 944	0.05
100 000	VEOLIA ENVIRONNEMENT SA 1.496% 30/11/2026	EUR	107 675	107 314	0.02
400 000	VEOLIA ENVIRONNEMENT SA 1.59% 10/01/2028	EUR	441 782	434 392	0.06
500 000	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	569 338	561 660	0.08
300 000	VEOLIA ENVIRONNEMENT SA 4.625% 30/03/2027	EUR	388 435	376 773	0.06
272 000	VEOLIA ENVIRONNEMENT SA 6.125% 25/11/2033	EUR	455 776	442 432	0.06
247 000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	246 553	244 945	0.04
237 000	VERIZON COMMUNICATIONS INC 0.75% 22/03/2032	EUR	235 531	234 279	0.03
259 000	VERIZON COMMUNICATIONS INC 0.875% 02/04/2025	EUR	270 421	267 537	0.04
551 000	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	577 798	570 048	0.08
203 000	VERIZON COMMUNICATIONS INC 0.875% 19/03/2032	EUR	209 673	203 871	0.03
113 000	VERIZON COMMUNICATIONS INC 1.125% 19/09/2035	EUR	111 907	111 693	0.02
583 000	VERIZON COMMUNICATIONS INC 1.25% 08/04/2030	EUR	627 747	614 459	0.09
632 000	VERIZON COMMUNICATIONS INC 1.3% 18/05/2033	EUR	678 277	652 022	0.10
571 000	VERIZON COMMUNICATIONS INC 1.375% 02/11/2028	EUR	622 778	609 246	0.09
688 000	VERIZON COMMUNICATIONS INC 1.375% 27/10/2026	EUR	739 359	731 358	0.11
100 000	VERIZON COMMUNICATIONS INC 1.5% 19/09/2039	EUR	102 202	102 364	0.01
231 000	VERIZON COMMUNICATIONS INC 1.85% 18/05/2040	EUR	262 074	248 956	0.04
369 000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	EUR	418 586	408 782	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)				
729 000	VERIZON COMMUNICATIONS INC 2.625% 01/12/2031	EUR	893 143	865 323	0.13
574 000	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	711 489	708 104	0.10
516 000	VERIZON COMMUNICATIONS INC 3.25% 17/02/2026	EUR	606 220	591 470	0.09
175 000	VF CORP 0.25% 25/02/2028	EUR	176 525	173 768	0.03
499 000	VF CORP 0.625% 20/09/2023	EUR	508 502	506 914	0.07
350 000	VF CORP 0.625% 25/02/2032	EUR	348 847	344 901	0.05
100 000	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE FRN 09/10/2043	EUR	113 371	112 194	0.02
700 000	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE 1% 26/03/2036	EUR	694 890	702 667	0.10
1 300 000	VINCI SA 1% 26/09/2025	EUR	1 366 002	1 359 540	0.20
400 000	VINCI SA 1.625% 18/01/2029	EUR	449 153	440 040	0.06
400 000	VINCI SA 1.75% 26/09/2030	EUR	459 274	453 208	0.07
1 000 000	VIVENDI SA 1.125% 11/12/2028	EUR	1 037 151	1 043 830	0.15
104 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	108 659	108 299	0.02
1 304 000	VODAFONE GROUP PLC 1.125% 20/11/2025	EUR	1 377 762	1 366 239	0.20
300 000	VODAFONE GROUP PLC 1.6% 29/07/2031	EUR	335 453	326 088	0.05
261 000	VODAFONE GROUP PLC 1.625% 24/11/2030	EUR	289 534	284 905	0.04
304 000	VODAFONE GROUP PLC 1.875% 11/09/2025	EUR	330 478	326 885	0.05
100 000	VODAFONE GROUP PLC 1.875% 20/11/2029	EUR	113 534	111 473	0.02
1 500 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	1 681 607	1 658 850	0.23
177 000	VODAFONE GROUP PLC 2.5% 24/05/2039	EUR	204 368	206 616	0.03
322 000	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	402 167	395 677	0.06
100 000	VOLVO TREASURY AB FRN 10/03/2078	EUR	108 536	107 248	0.02
257 000	VOLVO TREASURY AB 0% 11/02/2023	EUR	257 587	258 198	0.04
300 000	VOLVO TREASURY AB 0.125% 17/09/2024	EUR	301 428	302 241	0.04
200 000	VONOVIA FINANCE BV 0.125% 06/04/2023	EUR	200 007	200 996	0.03
100 000	VONOVIA FINANCE BV 0.5% 14/09/2029	EUR	101 496	99 569	0.01
200 000	VONOVIA FINANCE BV 0.625% 07/10/2027	EUR	206 764	203 296	0.03
200 000	VONOVIA FINANCE BV 0.625% 09/07/2026	EUR	205 948	204 458	0.03
300 000	VONOVIA FINANCE BV 0.75% 15/01/2024	EUR	302 734	306 315	0.04
700 000	VONOVIA FINANCE BV 0.875% 03/07/2023	EUR	714 358	712 831	0.10
300 000	VONOVIA FINANCE BV 0.875% 10/06/2022	EUR	305 134	303 468	0.04
400 000	VONOVIA FINANCE BV 1% 09/07/2030	EUR	422 262	411 096	0.06
200 000	VONOVIA FINANCE BV 1% 28/01/2041	EUR	186 266	186 364	0.03
200 000	VONOVIA FINANCE BV 1.125% 08/09/2025	EUR	211 293	209 254	0.03
400 000	VONOVIA FINANCE BV 1.125% 14/09/2034	EUR	409 098	404 252	0.06
1 100 000	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	1 150 781	1 149 225	0.17
100 000	VONOVIA FINANCE BV 1.5% 10/06/2026	EUR	108 052	106 799	0.02
200 000	VONOVIA FINANCE BV 1.5% 22/03/2026	EUR	213 248	213 130	0.03
300 000	VONOVIA FINANCE BV 1.625% 07/10/2039	EUR	323 887	313 626	0.05
200 000	VONOVIA FINANCE BV 1.75% 25/01/2027	EUR	220 159	216 756	0.03
299 000	VONOVIA FINANCE BV 2.125% 09/07/2022	EUR	310 612	306 337	0.04
200 000	VONOVIA FINANCE BV 2.25% 07/04/2030	EUR	227 931	226 830	0.03
200 000	VONOVIA FINANCE BV 2.25% 15/12/2023	EUR	215 129	211 724	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)				
100 000	VONOVIA FINANCE BV 2.75% 22/03/2038	EUR	110 599	121 883	0.02
200 000	WENDEL SE 2.5% 09/02/2027	EUR	220 591	222 374	0.03
200 000	WENDEL SE 2.75% 02/10/2024	EUR	219 221	216 378	0.03
243 000	WESTPAC BANKING CORP 0.375% 05/03/2023	EUR	246 700	246 130	0.04
245 000	WESTPAC BANKING CORP 0.875% 17/04/2027	EUR	251 935	256 429	0.04
304 000	WESTPAC BANKING CORP 1.125% 05/09/2027	EUR	326 046	322 447	0.05
335 000	WESTPAC BANKING CORP 1.45% 17/07/2028	EUR	370 447	364 731	0.05
188 000	WESTPAC SECURITIES NZ LTD/LONDON 0.3% 25/06/2024	EUR	190 503	190 767	0.03
478 000	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	497 461	488 358	0.07
100 000	WOLTERS KLUWER NV 1.5% 22/03/2027	EUR	109 014	107 529	0.02
380 000	WOLTERS KLUWER NV 2.875% 21/03/2023	EUR	406 605	400 524	0.06
100 000	WORLDLINE SA/FRANCE 0.25% 18/09/2024	EUR	100 797	100 798	0.01
200 000	WORLDLINE SA/FRANCE 0.875% 30/06/2027	EUR	207 676	207 120	0.03
300 000	WPP FINANCE DEUTSCHLAND GMBH 1.625% 23/03/2030	EUR	323 186	327 258	0.05
429 000	WPP FINANCE SA 2.25% 22/09/2026	EUR	478 392	476 670	0.07
400 000	WPP FINANCE SA 2.375% 19/05/2027	EUR	450 875	448 740	0.07
212 000	WPP FINANCE 2013 3% 20/11/2023	EUR	232 287	228 108	0.03
200 000	YORKSHIRE BUILDING SOCIETY 0.625% 21/09/2025	EUR	203 438	204 808	0.03
200 000	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO FRN 17/09/2050	EUR	205 491	210 406	0.03
322 000	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO 1.625% 17/06/2039	EUR	373 676	353 327	0.05
100 000	3M CO 1.5% 02/06/2031	EUR	111 495	111 017	0.02
202 000	3M CO 1.5% 09/11/2026	EUR	222 525	218 499	0.03
100 000	3M CO 1.75% 15/05/2030	EUR	116 346	112 849	0.02
	Total Bonds		**679 889 803**	**676 935 662**	**99.17**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**679 889 803**	**676 935 662**	**99.17**
	Total Investments		**679 889 803**	**676 935 662**	**99.17**

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

Economic and Geographical Classification of Investments

Economic classification	%
Banks	33.96
Investment Banking and Brokerage Services	19.83
Telecommunications Service Providers	5.57
Industrial Transportation	3.28
Non-life Insurance	3.17
Oil, Gas and Coal	2.92
Software and Computer Services	2.83
Real Estate Investment Trusts	2.56
Real Estate Investment and Services	2.20
Automobiles and Parts	2.03
Pharmaceuticals and Biotechnology	1.97
Life Insurance	1.81
Personal Care, Drug and Grocery Stores	1.81
Technology Hardware and Equipment	1.78
Gas, Water and Multi-utilities	1.58
Beverages	1.35
Construction and Materials	1.30
Medical Equipment and Services	1.30
Food Producers	1.10
Electricity	1.01
Chemicals	0.89
Travel and Leisure	0.74
Media	0.69
General Industrials	0.54
Personal Goods	0.52
Health Care Providers	0.40
Industrial Engineering	0.40
Industrial Support Services	0.38
Open-end and Miscellaneous Investment Vehicles	0.28
Electronic and Electrical Equipment	0.25
Telecommunications Equipment	0.25
Consumer Services	0.12
Finance and Credit Services	0.11
Industrial Materials	0.10
Retailers	0.09
Industrial Metals and Mining	0.05
	99.17

Geographical classification	%
France	23.22
United States of America	16.19
Netherlands	13.62
United Kingdom	9.56
Germany	7.95
Spain	6.50
Italy	4.08
Luxembourg	3.04
Sweden	2.54
Australia	1.98
Japan	1.72
Switzerland	1.57
Austria	1.30
Belgium	1.21
Ireland	1.20
Finland	1.12
Canada	0.77
Jersey	0.57
Norway	0.54
Denmark	0.45
New Zealand	0.04
	99.17

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% 03/05/2023	EUR	102 131	101 463	0.16
100 000	ABBVIE INC 1.25% 18/11/2031	EUR	107 439	105 129	0.17
100 000	ABBVIE INC 2.125% 17/11/2028	EUR	114 120	112 077	0.18
100 000	ABERTIS INFRAESTRUCTURAS SA 1% 27/02/2027	EUR	99 770	102 696	0.16
100 000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	91 438	102 167	0.16
100 000	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	109 992	109 638	0.18
100 000	ABERTIS INFRAESTRUCTURAS SA 3% 27/03/2031	EUR	102 506	116 860	0.19
100 000	ADIDAS AG 0% 09/09/2024	EUR	100 973	100 559	0.16
100 000	AEROPORTI DI ROMA SPA 1.75% 30/07/2031	EUR	99 616	104 240	0.17
100 000	AIR LIQUIDE FINANCE SA 0.625% 20/06/2030	EUR	106 661	103 474	0.17
200 000	AIR LIQUIDE FINANCE SA 1% 08/03/2027	EUR	213 538	211 622	0.34
100 000	AIR LIQUIDE FINANCE SA 1.25% 13/06/2028	EUR	111 418	108 754	0.17
185 000	AKZO NOBEL NV 1.125% 08/04/2026	EUR	199 678	195 854	0.31
100 000	AMADEUS IT GROUP SA 0.875% 18/09/2023	EUR	101 888	101 790	0.16
200 000	AMADEUS IT GROUP SA 1.875% 24/09/2028	EUR	198 168	213 828	0.34
100 000	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	107 876	106 649	0.17
147 000	AMERICAN TOWER CORP 0.5% 15/01/2028	EUR	146 444	145 759	0.23
100 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	101 325	100 302	0.16
199 000	AMPHENOL TECHNOLOGIES HOLDING GMBH 2% 08/10/2028	EUR	226 237	223 557	0.36
200 000	APPLE INC 0% 15/11/2025	EUR	201 545	201 410	0.32
100 000	APPLE INC 0.5% 15/11/2031	EUR	105 293	101 448	0.16
100 000	APPLE INC 1.625% 10/11/2026	EUR	110 953	108 839	0.17
121 000	APPLE INC 2% 17/09/2027	EUR	138 933	135 800	0.22
100 000	APRR SA 0% 20/01/2023	EUR	100 672	100 580	0.16
100 000	APRR SA 1.125% 09/01/2026	EUR	106 606	105 408	0.17
100 000	APRR SA 1.25% 18/01/2028	EUR	109 350	107 449	0.17
100 000	APRR SA 1.5% 15/01/2024	EUR	105 021	103 964	0.17
100 000	APRR SA 1.5% 25/01/2030	EUR	113 252	110 861	0.18
127 000	APT PIPELINES LTD 2% 15/07/2030	EUR	139 146	137 442	0.22
100 000	ARKEMA SA 0.75% 03/12/2029	EUR	102 142	103 903	0.17
100 000	ASML HOLDING NV 0.25% 25/02/2030	EUR	101 734	99 559	0.16
100 000	ASML HOLDING NV 1.375% 07/07/2026	EUR	108 686	106 889	0.17
100 000	ASTRAZENECA PLC 0.75% 12/05/2024	EUR	103 306	102 342	0.16
100 000	ASTRAZENECA PLC 1.25% 12/05/2028	EUR	108 137	106 325	0.17
100 000	AUCHAN HOLDING SADIR 2.375% 25/04/2025	EUR	107 251	107 945	0.17
100 000	AUSNET SERVICES HOLDINGS PTY LTD 0.625% 25/08/2030	EUR	104 093	100 701	0.16
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1% 13/05/2026	EUR	106 481	104 945	0.17
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	111 291	109 361	0.17
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 22/01/2030	EUR	111 591	109 669	0.18
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 2.875% 18/01/2023	EUR	106 928	104 961	0.17
100 000	AUTOROUTES DU SUD DE LA FRANCE SA 2.95% 17/01/2024	EUR	109 418	107 267	0.17
106 000	BAXTER INTERNATIONAL INC 0.4% 15/05/2024	EUR	107 604	107 668	0.17
100 000	BECTON DICKINSON AND CO 1% 15/12/2022	EUR	101 761	101 633	0.16
100 000	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	EUR	104 431	104 659	0.17

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)				
111 000	BECTON DICKINSON EURO FINANCE SARL 1.213% 12/02/2036	EUR	111 171	109 929	0.18
100 000	BERTELSMANN SE & CO KGAA 2% 01/04/2028	EUR	111 020	111 317	0.18
50 000	BMW FINANCE 2.625% 17/01/2024	EUR	54 486	53 660	0.09
263 000	BMW FINANCE NV 0% 11/01/2026	EUR	263 954	263 301	0.42
50 000	BMW FINANCE NV 0% 14/04/2023	EUR	50 223	50 300	0.08
70 000	BMW FINANCE NV 0% 24/03/2023	EUR	70 286	70 387	0.11
50 000	BMW FINANCE NV 0.125% 13/07/2022	EUR	50 318	50 278	0.08
100 000	BMW FINANCE NV 0.2% 11/01/2033	EUR	98 809	96 295	0.15
70 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	71 123	70 927	0.11
50 000	BMW FINANCE NV 0.375% 14/01/2027	EUR	51 299	50 942	0.08
50 000	BMW FINANCE NV 0.375% 24/09/2027	EUR	51 342	51 006	0.08
100 000	BMW FINANCE NV 0.625% 06/10/2023	EUR	102 431	102 004	0.16
50 000	BMW FINANCE NV 0.75% 12/07/2024	EUR	51 614	51 407	0.08
50 000	BMW FINANCE NV 0.75% 13/07/2026	EUR	52 401	51 986	0.08
50 000	BMW FINANCE NV 0.75% 15/04/2024	EUR	51 635	51 331	0.08
50 000	BMW FINANCE NV 0.875% 03/04/2025	EUR	52 349	51 920	0.08
50 000	BMW FINANCE NV 1% 14/11/2024	EUR	52 127	51 965	0.08
50 000	BMW FINANCE NV 1% 21/01/2025	EUR	52 358	52 020	0.08
50 000	BMW FINANCE NV 1% 29/08/2025	EUR	52 758	52 324	0.08
50 000	BMW FINANCE NV 1.125% 10/01/2028	EUR	54 221	53 378	0.09
50 000	BMW FINANCE NV 1.125% 22/05/2026	EUR	53 528	52 876	0.08
100 000	BMW FINANCE NV 1.5% 06/02/2029	EUR	110 636	109 742	0.18
50 000	BMW FINANCE NV 2.375% 24/01/2023	EUR	53 033	52 172	0.08
100 000	BOOKING HOLDINGS INC 0.1% 08/03/2025	EUR	100 147	100 304	0.16
300 000	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	322 185	321 621	0.52
120 000	BORGWARNER INC 1% 19/05/2031	EUR	119 586	120 875	0.19
200 000	BOUYGUES SA 3.625% 16/01/2023	EUR	217 306	212 548	0.34
100 000	BP CAPITAL MARKETS PLC FRN PERPETUAL (ISIN XS2193661324)	EUR	103 202	106 857	0.17
101 000	BP CAPITAL MARKETS PLC FRN PERPETUAL (ISIN XS2193662728)	EUR	107 651	109 971	0.18
123 000	BP CAPITAL MARKETS PLC 0.831% 08/11/2027	EUR	128 253	126 815	0.20
100 000	BP CAPITAL MARKETS PLC 1.104% 15/11/2034	EUR	103 870	100 347	0.16
100 000	BP CAPITAL MARKETS PLC 1.231% 08/05/2031	EUR	106 329	104 239	0.17
100 000	BP CAPITAL MARKETS PLC 1.637% 26/06/2029	EUR	109 966	108 468	0.17
200 000	BP CAPITAL MARKETS PLC 1.876% 07/04/2024	EUR	212 720	211 300	0.34
100 000	BP CAPITAL MARKETS PLC 2.519% 07/04/2028	EUR	115 762	114 266	0.18
100 000	BP CAPITAL MARKETS PLC 2.822% 07/04/2032	EUR	122 995	120 142	0.19
120 000	BP CAPITAL MARKETS PLC 2.972% 27/02/2026	EUR	137 626	136 039	0.22
100 000	BRAMBLES FINANCE LTD 2.375% 12/06/2024	EUR	107 815	106 716	0.17
100 000	BRITISH TELECOMMUNICATIONS PLC 1.75% 10/03/2026	EUR	107 710	107 110	0.17
299 000	BRITISH TELECOMMUNICATIONS PLC 2.125% 26/09/2028	EUR	335 020	329 626	0.54
100 000	CAPGEMINI SE 0.625% 23/06/2025	EUR	102 694	102 471	0.16
100 000	CAPGEMINI SE 2% 15/04/2029	EUR	112 950	112 453	0.18
100 000	CAPGEMINI SE 2.375% 15/04/2032	EUR	107 491	117 689	0.19
100 000	CARREFOUR SA 0.75% 26/04/2024	EUR	102 897	102 319	0.16

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	CARREFOUR SA 2.625% 15/12/2027	EUR	115 888	114 833	0.18
160 000	CCEP FINANCE IRELAND DAC 1.5% 06/05/2041	EUR	159 003	161 346	0.26
185 000	CELANESE US HOLDINGS LLC 1.125% 26/09/2023	EUR	187 683	189 353	0.30
300 000	CIE DE SAINT-GOBAIN 2.375% 04/10/2027	EUR	342 403	340 356	0.55
100 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.375% 07/02/2025	EUR	102 778	101 922	0.16
100 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.75% 09/09/2028	EUR	107 063	104 748	0.17
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	105 131	103 993	0.17
200 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.75% 03/09/2030	EUR	233 335	226 522	0.36
145 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	156 256	155 214	0.25
100 000	COCA-COLA CO 0.125% 15/03/2029	EUR	100 834	98 761	0.16
180 000	COCA-COLA CO 0.5% 08/03/2024	EUR	184 081	183 690	0.29
100 000	COCA-COLA CO 0.5% 09/03/2033	EUR	98 399	98 238	0.16
100 000	COCA-COLA CO 0.8% 15/03/2040	EUR	101 930	95 280	0.15
214 000	COCA-COLA CO 1.125% 09/03/2027	EUR	228 676	226 731	0.36
109 000	COCA-COLA CO 1.625% 09/03/2035	EUR	125 113	120 670	0.19
100 000	COCA-COLA EUROPACIFIC PARTNERS PLC 0.7% 12/09/2031	EUR	100 831	99 805	0.16
100 000	COCA-COLA EUROPEAN PARTNERS PLC 1.75% 26/05/2028	EUR	111 327	109 154	0.17
103 000	COLGATE-PALMOLIVE CO 1.375% 06/03/2034	EUR	120 901	113 263	0.18
100 000	COMPASS GROUP PLC 1.875% 27/01/2023	EUR	104 690	103 414	0.17
100 000	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	105 503	105 051	0.17
95 000	CONTINENTAL AG 2.5% 27/08/2026	EUR	103 552	105 436	0.17
70 000	COVESTRO AG 0.875% 03/02/2026	EUR	72 894	72 283	0.12
258 000	CRH FINANCE DAC 1.375% 18/10/2028	EUR	281 874	277 767	0.44
154 000	DAIMLER AG 0.75% 08/02/2030	EUR	155 945	157 507	0.25
94 000	DAIMLER AG 1.125% 06/11/2031	EUR	98 791	98 519	0.16
50 000	DAIMLER AG 1.125% 08/08/2034	EUR	50 643	51 590	0.08
56 000	DAIMLER AG 1.5% 03/07/2029	EUR	61 385	60 946	0.10
230 000	DAIMLER AG 1.5% 09/03/2026	EUR	246 544	246 061	0.39
59 000	DAIMLER AG 1.875% 08/07/2024	EUR	62 148	62 607	0.10
100 000	DAIMLER AG 2% 27/02/2031	EUR	106 727	113 478	0.18
104 000	DAIMLER AG 2.125% 03/07/2037	EUR	127 617	120 106	0.19
83 000	DAIMLER AG 2.375% 22/05/2030	EUR	94 700	96 558	0.15
269 000	DAIMLER AG 2.625% 07/04/2025	EUR	298 023	296 208	0.48
150 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 06/11/2023	EUR	151 173	151 316	0.24
70 000	DAIMLER INTERNATIONAL FINANCE BV 0.625% 06/05/2027	EUR	71 324	71 887	0.11
96 000	DAIMLER INTERNATIONAL FINANCE BV 0.625% 27/02/2023	EUR	97 714	97 478	0.16
94 000	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	96 161	96 648	0.15
124 000	DAIMLER INTERNATIONAL FINANCE BV 1% 11/11/2025	EUR	129 417	129 524	0.21
133 000	DAIMLER INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	139 195	142 067	0.23
207 000	DANAHER CORP 2.1% 30/09/2026	EUR	227 959	227 847	0.36
100 000	DANONE SA 0.424% 03/11/2022	EUR	101 410	100 901	0.16
200 000	DANONE SA 0.709% 03/11/2024	EUR	207 246	205 926	0.33
200 000	DANONE SA 1.208% 03/11/2028	EUR	221 631	215 598	0.34

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	DASSAULT SYSTEMES SE 0% 16/09/2024	EUR	201 996	201 114	0.32
100 000	DELPHI AUTOMOTIVE PLC 1.5% 10/03/2025	EUR	104 858	104 699	0.17
300 000	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	318 219	313 164	0.51
50 000	DEUTSCHE POST AG 1% 20/05/2032	EUR	54 382	53 356	0.09
36 000	DEUTSCHE POST AG 1.25% 01/04/2026	EUR	38 538	38 163	0.06
100 000	DEUTSCHE TELEKOM AG 0.875% 25/03/2026	EUR	103 984	104 206	0.17
100 000	DEUTSCHE TELEKOM AG 1.375% 05/07/2034	EUR	106 022	106 646	0.17
49 000	DEUTSCHE TELEKOM AG 1.75% 09/12/2049	EUR	55 407	50 754	0.08
126 000	DEUTSCHE TELEKOM AG 1.75% 25/03/2031	EUR	144 723	141 255	0.23
45 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 01/12/2022	EUR	45 894	45 625	0.07
151 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 13/12/2024	EUR	156 697	154 897	0.25
136 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	141 109	139 771	0.22
50 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.125% 22/05/2026	EUR	53 541	52 688	0.08
50 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 01/12/2025	EUR	53 751	53 139	0.09
70 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	76 400	74 981	0.12
150 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.5% 03/04/2028	EUR	165 800	162 789	0.26
87 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2% 01/12/2029	EUR	100 960	98 895	0.16
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	121 866	120 345	0.19
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.25% 13/07/2022	EUR	107 740	104 775	0.17
100 000	DH EUROPE FINANCE II SARL 1.35% 18/09/2039	EUR	101 861	101 810	0.16
100 000	DH EUROPE FINANCE II SARL 1.8% 18/09/2049	EUR	104 876	104 845	0.17
256 000	DOW CHEMICAL CO 0.5% 15/03/2027	EUR	259 311	257 888	0.41
100 000	DS SMITH PLC 0.875% 12/09/2026	EUR	100 006	102 196	0.16
100 000	EASYJET FINCO BV 1.875% 03/03/2028	EUR	98 702	100 316	0.16
162 000	EASYJET PLC 1.125% 18/10/2023	EUR	153 244	164 869	0.26
100 000	EATON CAPITAL UNLIMITED CO 0.128% 08/03/2026	EUR	99 899	100 059	0.16
100 000	EDENRED 1.375% 10/03/2025	EUR	105 300	104 854	0.17
100 000	EDENRED 1.875% 06/03/2026	EUR	109 199	108 330	0.17
200 000	ELI LILLY & CO 0.625% 01/11/2031	EUR	210 991	203 774	0.33
100 000	ELI LILLY & CO 1.625% 02/06/2026	EUR	109 592	107 801	0.17
100 000	ELIA GROUP SA/NV FRN 05/09/2023	EUR	104 056	105 263	0.17
100 000	ELO SACA 2.875% 29/01/2026	EUR	106 301	111 347	0.18
249 000	EMERSON ELECTRIC CO 0.375% 22/05/2024	EUR	253 628	252 506	0.40
200 000	ENAGAS FINANCIACIONES SA 0.75% 27/10/2026	EUR	209 790	207 790	0.33
100 000	ENAGAS FINANCIACIONES SA 1.25% 06/02/2025	EUR	105 665	104 939	0.17
100 000	ENAGAS FINANCIACIONES SAU 1.375% 05/05/2028	EUR	110 964	108 657	0.17
145 000	ENI SPA FRN PERPETUAL (ISIN XS2242929532)	EUR	151 493	152 334	0.24
150 000	ENI SPA FRN PERPETUAL (ISIN XS2242931603)	EUR	149 697	159 341	0.25
100 000	ENI SPA FRN PERPETUAL (ISIN XS2334857138)	EUR	101 060	100 619	0.16
100 000	ENI SPA 0.625% 23/01/2030	EUR	102 898	100 757	0.16
100 000	ENI SPA 1% 11/10/2034	EUR	101 004	102 365	0.16
100 000	ENI SPA 1% 14/03/2025	EUR	104 738	103 817	0.17
100 000	ENI SPA 1.5% 17/01/2027	EUR	108 308	107 370	0.17
150 000	ENI SPA 1.75% 18/01/2024	EUR	156 067	157 337	0.25

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	ENI SPA 2% 18/05/2031	EUR	112 591	112 759	0.18
205 000	ENI SPA 3.25% 10/07/2023	EUR	222 629	219 670	0.35
100 000	ENI SPA 3.75% 12/09/2025	EUR	116 273	115 821	0.19
100 000	ESSILORLUXOTTICA SA 0% 27/05/2023	EUR	100 623	100 603	0.16
100 000	ESSILORLUXOTTICA SA 0.25% 05/01/2024	EUR	101 476	101 347	0.16
200 000	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	204 686	204 490	0.33
100 000	ESSILORLUXOTTICA SA 0.5% 05/06/2028	EUR	103 518	102 730	0.16
100 000	ESSILORLUXOTTICA SA 0.75% 27/11/2031	EUR	105 149	103 513	0.17
100 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	109 426	105 340	0.17
100 000	EUTELSAT SA 2.25% 13/07/2027	EUR	106 762	109 516	0.18
284 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	290 049	287 952	0.46
200 000	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 0.815% 04/12/2023	EUR	203 549	203 354	0.33
162 000	FEDEX CORP 1.625% 11/01/2027	EUR	176 165	173 954	0.28
200 000	FERROVIAL EMISIONES SA 0.375% 14/09/2022	EUR	202 046	201 454	0.32
426 000	FIDELITY NATIONAL INFORMATION SERVICES INC 0.125% 03/12/2022	EUR	428 717	428 082	0.69
250 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	269 630	265 392	0.42
100 000	FISERV INC 1.125% 01/07/2027	EUR	105 413	104 440	0.17
50 000	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	49 206	49 821	0.08
50 000	FRESENIUS FINANCE IRELAND PLC 3% 30/01/2032	EUR	62 665	60 706	0.10
50 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.25% 29/11/2029	EUR	52 953	52 480	0.08
237 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 11/07/2025	EUR	253 130	250 592	0.40
70 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 29/05/2030	EUR	75 556	74 464	0.12
50 000	FRESENIUS SE & CO KGAA 1.125% 28/01/2033	EUR	50 548	50 932	0.08
50 000	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	54 268	53 800	0.09
50 000	FRESENIUS SE & CO KGAA 1.875% 15/02/2025	EUR	53 552	53 313	0.09
50 000	FRESENIUS SE & CO KGAA 2.875% 15/02/2029	EUR	59 347	58 419	0.09
100 000	GENERAL MILLS INC 0.45% 15/01/2026	EUR	102 123	101 706	0.16
100 000	GIVAUDAN FINANCE EUROPE BV 1% 22/04/2027	EUR	106 444	105 230	0.17
106 000	GLAXOSMITHKLINE CAPITAL PLC 0.125% 12/05/2023	EUR	106 886	106 904	0.17
100 000	GLAXOSMITHKLINE CAPITAL PLC 1.25% 21/05/2026	EUR	107 140	106 142	0.17
100 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 02/12/2024	EUR	106 348	105 396	0.17
100 000	GLAXOSMITHKLINE CAPITAL PLC 1.75% 21/05/2030	EUR	115 651	111 700	0.18
126 000	GLENCORE CAPITAL FINANCE DAC 1.125% 10/03/2028	EUR	130 928	128 181	0.21
100 000	GLENCORE CAPITAL FINANCE DAC 1.25% 01/03/2033	EUR	97 138	97 577	0.16
100 000	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	104 623	103 648	0.17
100 000	GLENCORE FINANCE EUROPE LTD 3.75% 01/04/2026	EUR	116 015	114 569	0.18
200 000	GROUPE BRUXELLES LAMBERT SA 0.125% 28/01/2031	EUR	193 322	193 902	0.31
100 000	GROUPE BRUXELLES LAMBERT SA 1.375% 23/05/2024	EUR	104 451	104 310	0.17
100 000	HARLEY-DAVIDSON FINANCIAL SERVICES INC 0.9% 19/11/2024	EUR	100 230	102 223	0.16
217 000	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	234 893	232 752	0.37
100 000	HEATHROW FUNDING LTD 1.5% 11/02/2030	EUR	96 935	103 001	0.16
100 000	HEATHROW FUNDING LTD 1.875% 14/03/2034	EUR	103 501	104 493	0.17
284 000	HEIDELBERGCEMENT AG 1.5% 07/02/2025	EUR	299 138	298 386	0.49
59 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.125% 01/12/2027	EUR	62 453	61 923	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	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.625% 07/04/2026	EUR	106 461	106 695	0.17
199 000	HOCHTIEF AG 1.75% 03/07/2025	EUR	212 373	210 532	0.34
202 000	HOLCIM FINANCE LUXEMBOURG SA 0.125% 19/07/2027	EUR	201 580	199 923	0.32
184 000	HOLCIM FINANCE LUXEMBOURG SA 0.5% 29/11/2026	EUR	185 738	187 089	0.30
100 000	HOLCIM FINANCE LUXEMBOURG SA 2.25% 26/05/2028	EUR	113 465	112 255	0.18
200 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.5% 04/05/2027	EUR	221 292	222 946	0.36
100 000	ILLINOIS TOOL WORKS INC 0.25% 05/12/2024	EUR	101 970	101 259	0.16
100 000	ILLINOIS TOOL WORKS INC 1% 05/06/2031	EUR	108 403	105 756	0.17
100 000	IMERYS SA 2% 10/12/2024	EUR	104 927	106 251	0.17
100 000	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	104 368	104 520	0.17
100 000	INFINEON TECHNOLOGIES AG 2% 24/06/2032	EUR	109 132	111 072	0.18
100 000	INFORMA PLC 2.125% 06/10/2025	EUR	100 599	106 552	0.17
273 000	INTERNATIONAL BUSINESS MACHINES CORP 0.3% 11/02/2028	EUR	274 394	273 878	0.44
300 000	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	304 419	303 345	0.50
104 000	INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032	EUR	106 035	103 720	0.17
100 000	INTERNATIONAL BUSINESS MACHINES CORP 1.2% 11/02/2040	EUR	102 107	102 453	0.16
200 000	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	215 811	212 158	0.34
369 000	INVESTOR AB 4.5% 12/05/2023	EUR	411 582	402 301	0.65
100 000	ISS FINANCE BV 1.25% 07/07/2025	EUR	102 342	103 439	0.17
100 000	ISS GLOBAL A/S 1.5% 31/08/2027	EUR	103 160	103 596	0.17
100 000	ITALGAS SPA 0.25% 24/06/2025	EUR	100 451	100 585	0.16
100 000	ITALGAS SPA 0.5% 16/02/2033	EUR	96 987	95 632	0.15
100 000	ITALGAS SPA 1.625% 18/01/2029	EUR	112 800	108 737	0.17
100 000	ITALGAS SPA 1.625% 19/01/2027	EUR	110 365	107 754	0.17
100 000	JDE PEET'S NV 0.5% 16/01/2029	EUR	99 397	99 348	0.16
100 000	JOHN DEERE CASH MANAGEMENT SA 1.375% 02/04/2024	EUR	105 659	104 467	0.17
200 000	JOHN DEERE CASH MANAGEMENT SA 1.85% 02/04/2028	EUR	227 021	222 458	0.36
100 000	JOHNSON & JOHNSON 1.15% 20/11/2028	EUR	111 583	108 048	0.17
100 000	JOHNSON & JOHNSON 1.65% 20/05/2035	EUR	113 449	114 431	0.18
100 000	JOHNSON CONTROLS INTERNATIONAL PLC 1% 15/09/2023	EUR	103 277	102 312	0.16
100 000	KELLOGG CO 0.8% 17/11/2022	EUR	102 026	101 512	0.16
100 000	KERING SA 0.25% 13/05/2023	EUR	101 190	100 983	0.16
100 000	KERING SA 0.75% 13/05/2028	EUR	104 870	104 078	0.17
100 000	KERRY GROUP FINANCIAL SERVICES UNLTD CO 0.625% 20/09/2029	EUR	103 121	100 913	0.16
170 000	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	171 863	171 778	0.27
100 000	KONINKLIJKE AHOLD DELHAIZE NV 0.875% 19/09/2024	EUR	104 008	102 937	0.16
100 000	KONINKLIJKE DSM NV 0.625% 23/06/2032	EUR	103 556	101 328	0.16
100 000	KONINKLIJKE KPN NV 0.875% 14/12/2032	EUR	101 263	99 741	0.16
50 000	LANXESS AG 1% 07/10/2026	EUR	53 010	52 433	0.08
50 000	LANXESS AG 1.125% 16/05/2025	EUR	52 823	52 237	0.08
100 000	LINDE FINANCE BV 0.55% 19/05/2032	EUR	104 314	101 336	0.16
50 000	LINDE FINANCE BV 1% 20/04/2028	EUR	54 656	53 173	0.09
50 000	LINDE FINANCE BV 2% 18/04/2023	EUR	52 826	52 129	0.08
105 000	LINDE INC/CT 1.2% 12/02/2024	EUR	109 556	108 976	0.17

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	LYB INTERNATIONAL FINANCE II BV 1.625% 17/09/2031	EUR	108 424	107 524	0.17
100 000	MASTERCARD INC 1.1% 01/12/2022	EUR	101 976	101 708	0.16
100 000	MCDONALD'S CORP 0.9% 15/06/2026	EUR	104 065	104 098	0.17
100 000	MCDONALD'S CORP 1.75% 03/05/2028	EUR	110 197	110 199	0.18
100 000	MERCK & CO INC 0.5% 02/11/2024	EUR	103 208	102 195	0.16
100 000	MERCK & CO INC 1.875% 15/10/2026	EUR	111 896	109 633	0.18
300 000	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	303 370	302 841	0.49
50 000	MERCK KGAA FRN 12/12/2074	EUR	54 575	54 808	0.09
100 000	MERCK KGAA FRN 25/06/2079 (ISIN XS2011260531)	EUR	101 461	103 192	0.17
100 000	MERCK KGAA FRN 25/06/2079 (ISIN XS2011260705)	EUR	110 000	109 006	0.17
100 000	MICROSOFT CORP 2.625% 02/05/2033	EUR	130 281	126 090	0.20
100 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	127 286	122 239	0.20
100 000	MOLNLYCKE HOLDING AB 0.875% 05/09/2029	EUR	101 410	100 519	0.16
135 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.875% 01/10/2031	EUR	143 036	137 545	0.22
112 000	MONDELEZ INTERNATIONAL INC 1.375% 17/03/2041	EUR	110 346	110 144	0.18
100 000	MONDELEZ INTERNATIONAL INC 1.625% 08/03/2027	EUR	107 626	107 695	0.17
100 000	MONDI FINANCE EUROPE GMBH 2.375% 01/04/2028	EUR	114 146	112 449	0.18
100 000	MONDI FINANCE PLC 1.5% 15/04/2024	EUR	105 054	103 870	0.17
100 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	101 364	100 713	0.16
100 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.823% 07/07/2032	EUR	99 965	101 032	0.16
300 000	NESTLE FINANCE INTERNATIONAL LTD 0.125% 12/11/2027	EUR	301 892	301 746	0.49
129 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 03/12/2040	EUR	130 540	118 910	0.19
100 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 12/05/2032	EUR	102 091	99 686	0.16
100 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 18/01/2024	EUR	101 593	101 579	0.16
49 000	NESTLE FINANCE INTERNATIONAL LTD 0.75% 16/05/2023	EUR	50 300	49 901	0.08
53 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 02/11/2037	EUR	64 887	61 802	0.10
200 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 12/09/2022	EUR	207 023	205 256	0.33
182 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	191 248	189 289	0.30
136 000	NOVARTIS FINANCE SA 0% 23/09/2028	EUR	136 389	134 316	0.21
100 000	NOVARTIS FINANCE SA 0.5% 14/08/2023	EUR	102 141	101 616	0.16
300 000	NOVARTIS FINANCE SA 1.375% 14/08/2030	EUR	341 705	328 800	0.54
201 000	NOVO NORDISK FINANCE NETHERLANDS BV 0.125% 04/06/2028	EUR	201 442	201 344	0.32
164 000	NTT FINANCE CORP - REGS - 0.342% 03/03/2030	EUR	163 741	163 485	0.26
107 000	OMNICOM FINANCE HOLDINGS PLC 0.8% 08/07/2027	EUR	108 784	110 451	0.18
53 000	OMV AG FRN PERPETUAL (ISIN XS1294343337)	EUR	63 796	63 994	0.10
100 000	OMV AG FRN PERPETUAL (ISIN XS2224439385)	EUR	99 546	104 636	0.17
200 000	OMV AG 0.75% 04/12/2023	EUR	205 713	204 590	0.33
100 000	OMV AG 1% 03/07/2034	EUR	103 522	101 183	0.16
100 000	OMV AG 2.375% 09/04/2032	EUR	119 610	117 878	0.19
200 000	ORANGE SA FRN PERPETUAL (ISIN FR0013413887)	EUR	211 126	210 094	0.34
100 000	ORANGE SA FRN PERPETUAL (ISIN FR0013447877)	EUR	102 049	102 791	0.16
100 000	ORANGE SA FRN PERPETUAL (ISIN XS1028599287)	EUR	108 989	112 256	0.18
200 000	ORANGE SA 0.5% 04/09/2032	EUR	197 720	198 606	0.32

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% 11/09/2023	EUR	102 669	102 095	0.16
100 000	ORANGE SA 0.875% 03/02/2027	EUR	104 658	104 417	0.17
100 000	ORANGE SA 1.375% 04/09/2049	EUR	108 514	100 863	0.16
100 000	ORANGE SA 1.375% 20/03/2028	EUR	108 282	107 867	0.17
100 000	ORANGE SA 1.875% 12/09/2030	EUR	116 383	113 275	0.18
200 000	ORANGE SA 2% 15/01/2029	EUR	231 321	225 968	0.36
100 000	ORANGE SA 3.125% 09/01/2024	EUR	110 613	108 557	0.17
100 000	ORANGE SA 3.375% 16/09/2022	EUR	106 832	104 594	0.17
48 000	ORANGE SA 8.125% 28/01/2033	EUR	90 374	87 841	0.14
100 000	PEPSICO INC 0.25% 06/05/2024	EUR	101 445	101 501	0.16
100 000	PEPSICO INC 0.4% 09/10/2032	EUR	98 854	98 658	0.16
150 000	PEPSICO INC 0.5% 06/05/2028	EUR	155 431	153 981	0.25
128 000	PEPSICO INC 0.875% 16/10/2039	EUR	135 574	128 200	0.21
244 000	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	252 924	250 961	0.40
100 000	PROCTER & GAMBLE CO 1.25% 25/10/2029	EUR	112 035	108 803	0.17
90 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	119 526	115 932	0.19
100 000	PVH CORP - REGS - 3.625% 15/07/2024	EUR	105 800	109 790	0.18
100 000	RCI BANQUE SA 0.5% 15/09/2023	EUR	99 156	101 009	0.16
40 000	RCI BANQUE SA 1.125% 15/01/2027	EUR	41 380	41 315	0.07
100 000	RCI BANQUE SA 1.625% 26/05/2026	EUR	105 789	105 747	0.17
226 000	RCI BANQUE SA 1.75% 10/04/2026	EUR	231 914	239 757	0.38
100 000	RCI BANQUE SA 2% 11/07/2024	EUR	103 589	105 277	0.17
100 000	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV - REGS - 0.75% 19/05/2030	EUR	106 173	102 844	0.16
100 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	102 406	101 661	0.16
100 000	RED ELECTRICA FINANCIACIONES SAU 1.125% 24/04/2025	EUR	106 085	104 786	0.17
215 000	RELX CAPITAL INC 1.3% 12/05/2025	EUR	228 154	225 516	0.36
100 000	RELX FINANCE BV 0% 18/03/2024	EUR	99 981	100 399	0.16
100 000	RELX FINANCE BV 0.875% 10/03/2032	EUR	103 935	101 919	0.16
100 000	RELX FINANCE BV 1% 22/03/2024	EUR	103 618	102 880	0.16
100 000	REN FINANCE BV 1.75% 01/06/2023	EUR	104 798	103 570	0.17
200 000	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	207 110	206 596	0.33
100 000	REPSOL INTERNATIONAL FINANCE BV 0.125% 05/10/2024	EUR	100 308	100 647	0.16
100 000	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	99 659	100 370	0.16
121 000	RICHEMONT INTERNATIONAL HOLDING SA 0.75% 26/05/2028	EUR	127 438	125 882	0.20
100 000	RICHEMONT INTERNATIONAL HOLDING SA 1.125% 26/05/2032	EUR	110 432	106 476	0.17
150 000	RICHEMONT INTERNATIONAL HOLDING SA 1.5% 26/03/2030	EUR	169 699	165 038	0.26
100 000	RICHEMONT INTERNATIONAL HOLDING SA 1.625% 26/05/2040	EUR	116 521	109 317	0.17
171 000	ROCHE FINANCE EUROPE BV 0.875% 25/02/2025	EUR	178 363	177 664	0.28
100 000	SANOFI 0.875% 21/03/2029	EUR	108 503	105 714	0.17
100 000	SANOFI 1% 21/03/2026	EUR	107 005	105 207	0.17
200 000	SANOFI 1.375% 21/03/2030	EUR	223 049	220 084	0.35
100 000	SANOFI 1.5% 01/04/2030	EUR	114 682	110 928	0.18
200 000	SANOFI 1.5% 22/09/2025	EUR	216 595	213 742	0.34

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	SANOFI 1.75% 10/09/2026	EUR	222 635	218 714	0.35
100 000	SANOFI 2.5% 14/11/2023	EUR	108 069	106 055	0.17
50 000	SAP SE 1% 01/04/2025	EUR	52 120	52 101	0.08
64 000	SAP SE 1.125% 20/02/2023	EUR	65 889	65 331	0.10
100 000	SAP SE 1.25% 10/03/2028	EUR	109 716	107 652	0.17
100 000	SAP SE 1.625% 10/03/2031	EUR	113 861	111 914	0.18
94 000	SAP SE 1.75% 22/02/2027	EUR	104 931	103 037	0.16
105 000	SCHLUMBERGER FINANCE BV 0% 15/10/2024	EUR	105 607	105 415	0.17
100 000	SCHLUMBERGER FINANCE BV 1.375% 28/10/2026	EUR	106 769	106 402	0.17
100 000	SCHLUMBERGER FINANCE BV 2% 06/05/2032	EUR	113 434	113 270	0.18
169 000	SCHLUMBERGER FINANCE FRANCE SAS 1% 18/02/2026	EUR	176 788	176 392	0.28
100 000	SCHNEIDER ELECTRIC SE 0.25% 09/09/2024	EUR	102 108	101 445	0.16
100 000	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	102 140	100 657	0.16
100 000	SCHNEIDER ELECTRIC SE 1.5% 08/09/2023	EUR	104 503	103 499	0.17
100 000	SCHNEIDER ELECTRIC SE 1.5% 15/01/2028	EUR	111 429	109 190	0.17
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 20/02/2026	EUR	101 283	100 454	0.16
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/09/2029	EUR	100 876	99 836	0.16
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 20/02/2029	EUR	102 794	100 591	0.16
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	103 217	102 234	0.16
93 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 05/09/2034	EUR	95 863	92 508	0.15
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 20/02/2032	EUR	101 681	101 279	0.16
51 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1% 06/09/2027	EUR	55 277	54 100	0.09
50 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 28/02/2031	EUR	55 153	54 606	0.09
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	111 205	110 213	0.18
68 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 28/02/2039	EUR	83 192	78 469	0.13
68 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	82 936	80 949	0.13
128 000	SIKA CAPITAL BV 1.5% 29/04/2031	EUR	139 364	140 287	0.22
289 000	SMITHS GROUP PLC 1.25% 28/04/2023	EUR	294 851	295 077	0.48
100 000	SNAM SPA 0% 07/12/2028	EUR	99 514	96 776	0.15
100 000	SNAM SPA 0.75% 17/06/2030	EUR	105 107	101 506	0.16
100 000	SNAM SPA 0.875% 25/10/2026	EUR	105 603	103 557	0.17
100 000	SNAM SPA 1.25% 28/08/2025	EUR	105 995	104 923	0.17
100 000	SODEXO SA 0.75% 27/04/2025	EUR	103 410	102 919	0.16
100 000	SODEXO SA 1% 27/04/2029	EUR	105 062	104 986	0.17
100 000	SODEXO SA 2.5% 24/06/2026	EUR	114 044	112 350	0.18
100 000	SOLVAY SA 2.75% 02/12/2027	EUR	116 237	116 222	0.19
100 000	SSE PLC 0.875% 06/09/2025	EUR	104 226	103 427	0.17
100 000	SSE PLC 1.75% 16/04/2030	EUR	111 514	109 394	0.17
200 000	SUEZ SA 0.5% 14/10/2031	EUR	201 801	197 892	0.32
100 000	SUEZ SA 1.25% 14/05/2035	EUR	104 772	104 454	0.17
100 000	SUEZ SA 1.5% 03/04/2029	EUR	110 046	108 612	0.17
100 000	SUEZ SA 1.625% 17/09/2030	EUR	112 273	110 291	0.18
268 000	SYDNEY AIRPORT FINANCE CO PTY LTD 2.75% 23/04/2024	EUR	288 691	288 742	0.46
200 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 1.125% 21/11/2022	EUR	204 994	203 754	0.33

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	TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	105 838	104 206	0.17
100 000	TAKEDA PHARMACEUTICAL CO LTD 3% 21/11/2030	EUR	122 249	119 869	0.19
100 000	TAKEDA PHARMACEUTICAL 2% 09/07/2040	EUR	109 788	107 638	0.17
200 000	TELEFONICA EMISIONES SA 1.069% 05/02/2024	EUR	207 298	205 884	0.33
100 000	TELEFONICA EMISIONES SA 1.201% 21/08/2027	EUR	106 391	105 733	0.17
100 000	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	108 039	106 776	0.17
200 000	TELEFONICA EMISIONES SA 1.528% 17/01/2025	EUR	213 401	211 712	0.34
100 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	108 906	109 198	0.17
100 000	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	111 863	110 449	0.18
100 000	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	115 433	110 304	0.18
100 000	TELEFONICA EMISIONES SA 2.318% 17/10/2028	EUR	116 067	114 119	0.18
100 000	TELEFONICA EMISIONES SA 3.987% 23/01/2023	EUR	108 191	106 781	0.17
200 000	TELEPERFORMANCE 0.25% 26/11/2027	EUR	199 553	197 366	0.32
100 000	TELEPERFORMANCE 1.875% 02/07/2025	EUR	107 640	106 535	0.17
100 000	TELE2 AB 2.125% 15/05/2028	EUR	110 009	110 291	0.18
100 000	TELIA CO AB FRN 11/05/2081	EUR	98 678	101 163	0.16
100 000	TELIA CO AB 3% 07/09/2027	EUR	120 259	117 404	0.19
205 000	TELIA CO AB 3.625% 14/02/2024	EUR	227 559	225 443	0.36
50 000	TELIA CO AB 3.875% 01/10/2025	EUR	59 862	58 293	0.09
100 000	TELSTRA CORP LTD 1.375% 26/03/2029	EUR	105 271	107 704	0.17
100 000	TELSTRA CORP LTD 3.5% 21/09/2022	EUR	107 032	104 660	0.17
100 000	TEREGA SA 2.2% 05/08/2025	EUR	109 731	108 499	0.17
100 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	105 387	99 982	0.16
295 000	TERNA SPA 1% 23/07/2023	EUR	304 383	302 819	0.49
121 000	TERNA SPA 1.375% 26/07/2027	EUR	130 869	129 136	0.21
50 000	TERNA SPA 4.9% 28/10/2024	EUR	59 318	58 289	0.09
100 000	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	98 325	97 660	0.16
218 000	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026	EUR	226 618	224 178	0.36
100 000	THERMO FISHER SCIENTIFIC INC 0.875% 01/10/2031	EUR	104 487	101 871	0.16
100 000	THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	EUR	107 975	106 742	0.17
100 000	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	110 148	108 735	0.17
109 000	THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049	EUR	115 147	115 942	0.19
100 000	THERMO FISHER SCIENTIFIC INC 1.95% 24/07/2029	EUR	114 143	111 270	0.18
100 000	THERMO FISHER SCIENTIFIC INC 2.375% 15/04/2032	EUR	119 141	116 565	0.19
100 000	TOTAL CAPITAL CANADA LTD 2.125% 18/09/2029	EUR	118 374	114 853	0.18
200 000	TOTAL CAPITAL INTERNATIONAL SA 0.25% 12/07/2023	EUR	202 703	202 350	0.32
100 000	TOTAL CAPITAL INTERNATIONAL SA 0.75% 12/07/2028	EUR	105 903	103 955	0.17
100 000	TOTAL CAPITAL INTERNATIONAL SA 1.375% 04/10/2029	EUR	111 449	108 866	0.17
200 000	TOTAL CAPITAL INTERNATIONAL SA 1.375% 19/03/2025	EUR	213 146	211 470	0.34
100 000	TOTAL CAPITAL INTERNATIONAL SA 1.618% 18/05/2040	EUR	113 565	110 320	0.18
100 000	TOTAL CAPITAL INTERNATIONAL SA 2.125% 15/03/2023	EUR	105 759	104 317	0.17
46 000	TOTAL CAPITAL SA 5.125% 26/03/2024	EUR	54 547	52 803	0.08
300 000	TOTAL S.A FRN PERPETUAL	EUR	313 439	317 121	0.52
200 000	TOTAL SA FRN PERPETUAL	EUR	204 999	208 110	0.33

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)				
103 000	TOTAL SA PERPETUAL - PERPETUAL - FRN PERPETUAL	EUR	114 126	114 221	0.18
101 000	TOTAL SE FRN PERPETUAL (ISIN XS2224632971)	EUR	101 539	101 636	0.16
122 000	TOTAL SE FRN PERPETUAL (ISIN XS2290960876)	EUR	123 613	120 054	0.19
100 000	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.023% 04/03/2027	EUR	107 186	105 387	0.17
100 000	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.491% 04/09/2030	EUR	109 871	110 120	0.18
100 000	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	105 579	107 942	0.17
100 000	TOTALENERGIES CAPITAL INTERNATIONAL SA 2.5% 25/03/2026	EUR	114 850	112 184	0.18
100 000	TOYOTA FINANCE AUSTRALIA LTD 0.5% 06/04/2023	EUR	101 886	101 411	0.16
100 000	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	101 613	101 292	0.16
50 000	TOYOTA MOTOR CREDIT CORP 0.75% 21/07/2022	EUR	50 875	50 620	0.08
50 000	TOYOTA MOTOR CREDIT CORP 2.375% 01/02/2023	EUR	52 932	52 176	0.08
252 000	TRANSURBAN FINANCE CO PTY LTD 1.45% 16/05/2029	EUR	265 702	265 665	0.42
100 000	TYCO ELECTRONICS GROUP SA 0% 16/02/2029	EUR	97 282	96 852	0.15
237 000	UNILEVER FINANCE NETHERLANDS BV 0.875% 31/07/2025	EUR	247 991	246 914	0.39
100 000	UNILEVER FINANCE NETHERLANDS BV 1.125% 29/04/2028	EUR	106 958	107 078	0.17
100 000	UNILEVER FINANCE NETHERLANDS BV 1.375% 31/07/2029	EUR	112 980	109 485	0.18
100 000	UNILEVER FINANCE NETHERLANDS BV 1.625% 12/02/2033	EUR	115 578	113 276	0.18
100 000	UNILEVER FINANCE NETHERLANDS BV 1.75% 25/03/2030	EUR	115 943	112 657	0.18
150 000	UNITED PARCEL SERVICE INC 1.625% 15/11/2025	EUR	162 365	160 731	0.26
200 000	VEOLIA ENVIRONNEMENT SA 0.8% 15/01/2032	EUR	206 847	201 744	0.32
100 000	VEOLIA ENVIRONNEMENT SA 0.892% 14/01/2024	EUR	103 013	102 369	0.16
100 000	VEOLIA ENVIRONNEMENT SA 0.927% 04/01/2029	EUR	105 468	104 175	0.17
100 000	VEOLIA ENVIRONNEMENT SA 1.59% 10/01/2028	EUR	108 436	108 598	0.17
223 000	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	222 596	221 145	0.35
100 000	VERIZON COMMUNICATIONS INC 1.25% 08/04/2030	EUR	107 440	105 396	0.17
200 000	VERIZON COMMUNICATIONS INC 1.375% 27/10/2026	EUR	215 747	212 604	0.34
100 000	VERIZON COMMUNICATIONS INC 1.5% 19/09/2039	EUR	106 301	102 364	0.16
100 000	VERIZON COMMUNICATIONS INC 1.625% 01/03/2024	EUR	106 226	104 644	0.17
100 000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	EUR	113 257	110 781	0.18
100 000	VERIZON COMMUNICATIONS INC 2.625% 01/12/2031	EUR	122 231	118 700	0.19
138 000	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	177 487	170 241	0.27
100 000	VERIZON COMMUNICATIONS INC 3.25% 17/02/2026	EUR	117 370	114 626	0.18
100 000	VF CORP 0.625% 20/09/2023	EUR	101 649	101 586	0.16
100 000	VF CORP 0.625% 25/02/2032	EUR	100 159	98 543	0.16
100 000	VIER GAS TRANSPORT GMBH 0.5% 10/09/2034	EUR	95 781	97 194	0.16
100 000	VINCI SA 1.625% 18/01/2029	EUR	113 266	110 010	0.18
100 000	VINCI SA 1.75% 26/09/2030	EUR	112 970	113 302	0.18
100 000	VIVENDI SA 1.125% 11/12/2028	EUR	106 974	104 383	0.17
200 000	VIVENDI SE 0.625% 11/06/2025	EUR	206 124	203 962	0.33
100 000	VIVENDI SE 0.875% 18/09/2024	EUR	103 325	102 640	0.16
111 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	116 554	115 589	0.18
100 000	VODAFONE GROUP PLC 1.125% 20/11/2025	EUR	105 636	104 773	0.17
124 000	VODAFONE GROUP PLC 1.625% 24/11/2030	EUR	137 503	135 357	0.22
100 000	VODAFONE GROUP PLC 1.875% 20/11/2029	EUR	113 989	111 473	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	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	112 132	110 590	0.18
111 000	VODAFONE GROUP PLC 2.5% 24/05/2039	EUR	134 387	129 573	0.21
100 000	VOLVO TREASURY AB FRN 10/03/2078	EUR	107 997	107 248	0.17
100 000	VOLVO TREASURY AB 0% 11/02/2023	EUR	100 283	100 466	0.16
200 000	WORLDLINE SA/FRANCE 0.25% 18/09/2024	EUR	201 869	201 596	0.32
100 000	WORLDLINE SA/FRANCE 0.5% 30/06/2023	EUR	101 703	101 286	0.16
300 000	WPP FINANCE SA 2.375% 19/05/2027	EUR	333 532	336 555	0.55
100 000	WPP FINANCE 2013 3% 20/11/2023	EUR	109 632	107 598	0.17
112 000	3M CO 1.5% 09/11/2026	EUR	122 203	121 148	0.19
	Total Bonds		**62 630 879**	**62 138 370**	**99.40**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**62 630 879**	**62 138 370**	**99.40**
	Total Investments		**62 630 879**	**62 138 370**	**99.40**

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

Economic and Geographical Classification of Investments

Economic classification	%
Investment Banking and Brokerage Services	28.73
Telecommunications Service Providers	10.39
Oil, Gas and Coal	6.41
Industrial Transportation	6.00
Software and Computer Services	5.81
Pharmaceuticals and Biotechnology	5.17
Personal Care, Drug and Grocery Stores	3.70
Automobiles and Parts	3.14
Gas, Water and Multi-utilities	2.99
Medical Equipment and Services	2.90
Technology Hardware and Equipment	2.69
Beverages	2.58
Construction and Materials	2.06
Food Producers	1.97
Travel and Leisure	1.96
Chemicals	1.92
Electricity	1.61
General Industrials	1.49
Banks	1.48
Industrial Support Services	1.16
Media	1.01
Health Care Providers	0.95
Personal Goods	0.82
Electronic and Electrical Equipment	0.57
Real Estate Investment Trusts	0.39
Telecommunications Equipment	0.34
Industrial Engineering	0.33
Retailers	0.33
Consumer Services	0.17
Industrial Metals and Mining	0.17
Finance and Credit Services	0.16
	99.40

Geographical classification	%
France	23.70
United States of America	19.47
Netherlands	13.74
Germany	8.66
United Kingdom	8.43
Luxembourg	6.05
Spain	4.74
Italy	4.71
Sweden	2.12
Australia	1.94
Ireland	1.73
Austria	1.13
Japan	1.12
Belgium	0.83
Jersey	0.68
Canada	0.18
Denmark	0.17
	99.40

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					
81 627	ABBVIE INC	USD	7 477 658	7 753 154	0.65
5 618	ABIOMED INC	USD	1 441 508	1 478 568	0.12
2 682	ADOBE INC	USD	1 089 301	1 324 468	0.11
8 835	ADYEN NV	EUR	17 992 478	18 204 518	1.52
57 448	AIRBUS SE	EUR	6 077 624	6 229 661	0.52
40 206	AKAMAI TECHNOLOGIES INC	USD	3 504 588	3 953 132	0.33
13 600	ALLSTATE CORP	USD	1 484 722	1 495 897	0.12
4 530	ALNYLAM PHARMACEUTICALS INC	USD	559 934	647 547	0.05
8 462	ALPHABET CLASS - A	USD	16 184 658	17 423 414	1.45
3 759	ALTERYX INC	USD	279 265	272 661	0.02
12 695	AMAZON.COM INC	USD	36 579 451	36 826 740	3.07
431	ANSYS INC	USD	136 756	126 134	0.01
37 782	ANTHEM INC	USD	12 034 102	12 163 899	1.02
190 722	APA CORP	USD	3 232 469	3 478 638	0.29
368 549	APPLE INC	USD	40 124 766	42 563 851	3.55
36 847	APPLIED MATERIALS INC	USD	4 158 942	4 424 499	0.37
39 688	ASML HOLDING NV	EUR	23 273 043	22 995 227	1.92
1 232	ASPEN TECHNOLOGY INC	USD	149 456	142 887	0.01
5 147	AUTODESK INC	USD	1 241 395	1 266 894	0.11
73 326	AUTOMATIC DATA PROCESSING INC	USD	12 126 921	12 280 977	1.03
893	AUTOZONE INC	USD	1 027 625	1 123 663	0.09
5 191	AVALARA INC	USD	703 922	708 242	0.06
982 318	AXA SA	EUR	21 011 782	21 006 870	1.75
502 666	BAYER AG	EUR	26 877 551	25 741 526	2.15
1 082	BERKSHIRE HATHAWAY INC - B	USD	254 673	253 571	0.02
4 515	BIOGEN INC	USD	1 193 755	1 318 331	0.11
7 768	BLACK KNIGHT INC	USD	518 340	510 792	0.04
9 601	BLACKROCK INC	USD	6 862 168	7 083 723	0.59
823 613	BNP PARIBAS SA	EUR	36 696 638	43 544 418	3.63
6 636	BOEING CO	USD	1 290 826	1 340 518	0.11
9 945	BOOKING HOLDINGS INC	USD	19 191 367	18 349 401	1.53
14 584	CARMAX INC	USD	1 372 034	1 588 265	0.13
112 580	CENTENE CORP	USD	5 675 979	6 923 399	0.58
4 291	CHIPOTLE MEXICAN GRILL INC	USD	4 924 672	5 609 671	0.47
1 036	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	8 322 924	8 699 489	0.73
8 042	CLOUDFLARE INC	USD	540 467	717 738	0.06
57 654	COLGATE-PALMOLIVE CO	USD	3 970 469	3 954 931	0.33
6 307 372	COMMERZBANK AG	EUR	38 285 748	37 730 699	3.15
5 926	COOPER COS INC	USD	1 910 166	1 980 180	0.17
18 639	COPART INC	USD	1 913 317	2 071 995	0.17
34 201	CORTEVA INC	USD	1 276 766	1 279 041	0.11
40 939	CYBERAGENT INC	JPY	652 005	741 812	0.06
177 908	DAIKIN INDUSTRIES LTD	JPY	30 211 057	27 965 592	2.33
185 336	DAIMLER AG	EUR	14 741 625	13 955 801	1.16

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)				
6 924	DATADOG INC	USD	373 889	607 682	0.05
1 498	DAVITA INC	USD	153 585	152 124	0.01
38 488	DISCOVER FINANCIAL SERVICES	USD	3 799 452	3 839 064	0.32
58 728	DISCOVERY COMMUNICATIONS INC - C	USD	1 556 546	1 435 144	0.12
2 121	DOCUSIGN INC	USD	432 415	500 015	0.04
58 859	DOVER CORP	USD	7 277 253	7 474 631	0.62
71	DROPBOX INC	USD	1 422	1 815	0.00
15 228	DYNATRACE INC	USD	517 485	750 164	0.06
90 209	EDWARDS LIFESCIENCES CORP	USD	7 662 743	7 878 359	0.66
10 794	ELI LILLY & CO	USD	2 001 924	2 089 079	0.17
682 428	ENGIE SA LOYALTY BONUS 2023	EUR	9 045 583	7 884 773	0.66
16 882	ENPHASE ENERGY INC	USD	2 142 447	2 614 084	0.22
77 236	EOG RESOURCES INC	USD	5 191 632	5 434 330	0.45
4 073 458	E.ON SE	EUR	40 987 134	39 732 509	3.32
4 952	ESTEE LAUDER COS INC - A	USD	1 235 776	1 328 217	0.11
247 433	EURONEXT NV	EUR	22 924 667	22 689 606	1.89
505	EXACT SCIENCES CORP	USD	59 625	52 936	0.00
204 336	EXELON CORP	USD	7 774 008	7 634 816	0.64
17 040	EXTRA SPACE STORAGE INC	USD	2 291 115	2 353 902	0.20
19 151	FANUC CORP	JPY	3 811 047	3 898 641	0.33
57 231	FAST RETAILING CO LTD	JPY	38 558 905	36 363 149	3.04
10 440	FIRST REPUBLIC BANK/CA	USD	1 597 671	1 647 740	0.14
55 332	FOX CORP (ISIN US35137L2043)	USD	1 707 479	1 642 370	0.14
97 892	FREEPORT-MCMORAN INC - B	USD	2 828 670	3 063 304	0.26
5 000	FUJITSU LTD	JPY	697 663	790 135	0.07
4 581	F5 NETWORKS INC	USD	694 914	721 047	0.06
3 842	GENERAC HOLDINGS INC	USD	1 009 373	1 344 975	0.11
50 797	GILEAD SCIENCES INC	USD	2 872 284	2 949 559	0.25
4 166	GODADDY INC	USD	285 374	305 486	0.03
55 989	HENRY SCHEIN INC	USD	3 675 807	3 502 676	0.29
14 261	HOLOGIC INC	USD	980 318	802 339	0.07
92 170	HORMEL FOODS CORP	USD	3 583 131	3 711 205	0.31
35 985	HOWMET AEROSPACE INC	USD	856 522	1 045 959	0.09
1 104	HUBSPOT INC	USD	427 298	542 477	0.05
9 763	IDEXX LABORATORIES INC	USD	4 389 882	5 199 277	0.43
21 408	ILLUMINA INC	USD	7 268 539	8 542 440	0.71
221 367	ING GROEP NV	EUR	2 380 138	2 466 028	0.21
57 465	INGERSOLL RAND INC	USD	2 455 589	2 365 180	0.20
69 820	INTERNATIONAL BUSINESS MACHINES CORP	USD	8 336 880	8 630 503	0.72
2 300	INTUITIVE SURGICAL INC	USD	1 423 555	1 783 601	0.15
377	IPG PHOTONICS CORP	USD	74 441	67 004	0.01
102 493	IQVIA HOLDINGS INC	USD	19 351 113	20 942 831	1.75
304 399	JAPAN POST HOLDINGS CO LTD	JPY	2 087 780	2 105 212	0.18
6 400	JB HUNT TRANSPORT SERVICES INC	USD	891 800	879 400	0.07

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)				
6 898	KELLOGG CO	USD	366 822	374 187	0.03
12 265	KEYSIGHT TECHNOLOGIES INC	USD	1 424 254	1 596 963	0.13
43 694	KOEI TECMO HOLDINGS CO LTD	JPY	1 668 545	1 799 240	0.15
486 215	KONINKLIJKE PHILIPS NV	EUR	20 399 150	20 318 925	1.70
12 150	LABORATORY CORP OF AMERICA HOLDINGS	USD	2 247 364	2 826 189	0.24
31 788	LINCOLN NATIONAL CORP	USD	1 645 652	1 684 424	0.14
13 012	LIVE NATION ENTERTAINMENT INC	USD	919 084	961 060	0.08
33 133	LKQ CORP	USD	1 009 817	1 375 163	0.11
3 083	LOWE'S COS INC	USD	516 205	504 266	0.04
17 522	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	USD	949 020	946 800	0.08
1 017	MANHATTAN ASSOCIATES INC	USD	114 058	124 211	0.01
46 265	MARSH & MCLENNAN COS INC	USD	5 150 987	5 488 288	0.46
26 609	MAXIM INTEGRATED PRODUCTS INC	USD	2 081 707	2 364 048	0.20
77 622	MCKESSON CORP	USD	12 400 994	12 517 439	1.04
16 278	METLIFE INC	USD	881 344	821 518	0.07
2 050	METTLER-TOLEDO INTERNATIONAL INC	USD	1 877 443	2 394 761	0.20
7 260	MICRON TECHNOLOGY INC	USD	501 625	520 242	0.04
348 584	MICROSOFT CORP	USD	73 195 542	79 628 472	6.66
51 687	MOLSON COORS BEVERAGE CO - B	USD	2 247 616	2 340 058	0.20
16 018	MONSTER BEVERAGE CORP	USD	1 268 858	1 233 868	0.10
38 245	M3 INC	JPY	2 037 491	2 357 351	0.20
18 015	NESTLE SA	CHF	1 879 970	1 893 531	0.16
232 804	NEWMONT CORP	USD	12 310 301	12 442 126	1.04
154 765	NEWS CORP	USD	3 464 443	3 363 095	0.28
12 985	NINTENDO CO LTD	JPY	6 110 006	6 374 953	0.53
72 988	NOV INC	USD	1 042 814	942 892	0.08
1 501	NVIDIA CORP	USD	880 734	1 012 691	0.08
129	NVR INC	USD	506 794	540 986	0.05
2 719	OKTA INC	USD	635 596	560 996	0.05
39 505	OLYMPUS CORP	JPY	706 962	662 703	0.06
32 960	ON SEMICONDUCTOR CORP	USD	1 132 877	1 063 925	0.09
894	O'REILLY AUTOMOTIVE INC	USD	390 814	426 842	0.04
48 850	ORIX CORP	JPY	726 972	695 694	0.06
2 620	PALO ALTO NETWORKS INC	USD	760 757	819 758	0.07
96 739	PANDORA A/S	DKK	10 849 161	10 966 680	0.92
215	PAYCOM SOFTWARE INC	USD	73 697	65 896	0.01
3 273	PERKINELMER INC	USD	363 140	426 161	0.04
645 654	PFIZER INC	USD	20 500 078	21 320 356	1.78
56 791	PNC FINANCIAL SERVICES GROUP INC	USD	8 471 765	9 135 215	0.76
77 492	PROCTER & GAMBLE CO	USD	8 621 536	8 816 929	0.74
244 070	PROSUS NV	EUR	20 111 368	20 128 453	1.68
1 041	PTC INC	USD	106 839	124 000	0.01
98 875	RAYTHEON TECHNOLOGIES CORP	USD	7 165 435	7 112 764	0.59
55 298	RECRUIT HOLDINGS CO LTD	JPY	2 365 896	2 298 078	0.19

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)				
1 345	REGENERON PHARMACEUTICALS INC	USD	542 662	633 474	0.05
1 788 007	ROSNEFT OIL CO PJSC - GDR REGS	USD	11 588 907	11 669 765	0.97
266 063	SANOFI	EUR	19 449 205	23 509 327	1.96
1 672	SAREPTA THERAPEUTICS INC	USD	134 941	109 606	0.01
11 179	SEAGEN INC	USD	1 621 395	1 488 271	0.12
21 462	SEKISUI HOUSE LTD	JPY	362 781	371 524	0.03
259 014	SEVERSTAL PAO - GDR	USD	5 128 736	4 695 844	0.39
215 490	SIEMENS AG - REG	EUR	29 474 722	28 793 774	2.40
42 873	SIEMENS HEALTHINEERS AG	EUR	2 012 459	2 215 677	0.18
996 551	SOFTBANK GROUP CORP	JPY	68 170 202	58 866 467	4.92
8 800	SPLUNK INC	USD	924 650	1 072 859	0.09
15 210	SQUARE INC - A	USD	2 966 093	3 126 906	0.26
67 743	SYNCHRONY FINANCIAL	USD	2 510 522	2 771 642	0.23
2 776	SYNOPSYS INC	USD	599 829	645 580	0.05
63 481	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	9 066 656	9 475 847	0.79
125 764	TAPESTRY INC	USD	4 618 707	4 611 029	0.38
3 501	TELADOC HEALTH INC	USD	606 601	490 919	0.04
5 862	TELEDYNE TECHNOLOGIES INC	USD	1 966 674	2 070 311	0.17
10 313	TELEFLEX INC	USD	3 305 382	3 494 106	0.29
4 965	TERUMO CORP	JPY	161 456	169 822	0.01
1 355	TESLA INC	USD	760 853	776 620	0.06
26 393	TEXAS INSTRUMENTS INC	USD	3 986 521	4 279 765	0.36
117 107	TORAY INDUSTRIES INC	JPY	663 167	657 588	0.05
614 166	TOTALENERGIES SE	EUR	17 908 000	23 433 504	1.96
32 674	TOYOTA MOTOR CORP	JPY	2 423 520	2 410 403	0.20
43 670	TREND MICRO INC/JAPAN	JPY	1 831 122	1 930 964	0.16
41 290	TRIPADVISOR INC	USD	1 759 795	1 403 143	0.12
4 270	TWILIO INC - A	USD	1 371 380	1 419 229	0.12
25 033	UBER TECHNOLOGIES INC	USD	1 233 482	1 057 976	0.09
3 923	ULTA BEAUTY INC	USD	1 139 787	1 143 820	0.10
171 312	UNDER ARMOUR INC	USD	2 748 248	2 682 573	0.22
46 448	UNDER ARMOUR INC - A	USD	837 465	828 379	0.07
6 781	VAIL RESORTS INC	USD	1 743 563	1 809 868	0.15
776	VEEVA SYSTEMS INC	USD	170 440	203 472	0.02
12 340	VERISIGN INC	USD	2 129 789	2 369 251	0.20
45 659	VERISK ANALYTICS INC - A	USD	6 725 100	6 726 993	0.56
15 900	VERTEX PHARMACEUTICALS INC	USD	2 848 154	2 703 362	0.23
3 666	VMWARE INC - A	USD	496 935	494 519	0.04
255 348	WACKER CHEMIE AG	EUR	36 016 835	33 208 007	2.77
9 667	WALMART INC	USD	1 116 219	1 149 541	0.10
19 374	WATERS CORP	USD	4 584 792	5 646 216	0.47
2 026	WAYFAIR INC	USD	552 521	539 361	0.05
34 170	WELCIA HOLDINGS CO LTD	JPY	887 811	942 366	0.08
34 476	WEST PHARMACEUTICAL SERVICES INC	USD	10 433 198	10 439 608	0.87

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)				
8 474	WESTERN DIGITAL CORP	USD	521 224	508 554	0.04
60 660	WOODSIDE PETROLEUM LTD	AUD	926 053	852 884	0.07
7 082	WORKDAY INC	USD	1 443 722	1 425 716	0.12
59 245	WYNN RESORTS LTD	USD	6 226 504	6 109 844	0.51
7 308	XPO LOGISTICS INC	USD	599 941	862 059	0.07
14 659	YASKAWA ELECTRIC CORP	JPY	568 565	604 745	0.05
11 769	YETI HOLDINGS INC	USD	661 685	911 232	0.08
8 615	ZEBRA TECHNOLOGIES CORP - A	USD	3 415 180	3 846 493	0.32
3 316	ZENDESK INC	USD	393 695	403 602	0.03
484	ZOOM VIDEO COMMUNICATIONS INC	USD	177 525	157 958	0.01
1 682	10X GENOMICS INC - A	USD	272 410	277 738	0.02
	Total Shares		**1 173 119 101**	**1 196 890 522**	**99.91**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**1 173 119 101**	**1 196 890 522**	**99.91**
	Total Investments		**1 173 119 101**	**1 196 890 522**	**99.91**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	17.50
Pharmaceuticals and Biotechnology	8.44
Banks	7.89
Technology Hardware and Equipment	7.00
Retailers	6.60
Medical Equipment and Services	5.31
Investment Banking and Brokerage Services	4.40
Gas, Water and Multi-utilities	3.97
Industrial Support Services	3.79
Oil, Gas and Coal	3.75
Industrial Engineering	3.53
Travel and Leisure	2.86
Chemicals	2.83
General Industrials	2.79
Non-life Insurance	2.50
Personal Care, Drug and Grocery Stores	2.30
Health Care Providers	1.84
Personal Goods	1.59
Automobiles and Parts	1.55
Aerospace and Defense	1.44
Leisure Goods	1.40
Food Producers	1.33
Precious Metals and Mining	1.04
Industrial Metals and Mining	0.65
Electricity	0.64
Media	0.61
Electronic and Electrical Equipment	0.50
Finance and Credit Services	0.32
Beverages	0.30
Consumer Services	0.26
Alternative Energy	0.22
Real Estate Investment Trusts	0.20
Industrial Transportation	0.15
Telecommunications Equipment	0.13
Telecommunications Service Providers	0.13
Life Insurance	0.07
Construction and Materials	0.05
Household Goods and Home Construction	0.03
	99.91

Geographical classification	%
United States of America	49.44
Germany	15.14
Japan	12.69
France	9.96
Netherlands	9.44
Russia	1.37
Denmark	0.92
Switzerland	0.88
Australia	0.07
	99.91

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					
894	ALPHABET CLASS - A	USD	1 721 464	1 840 763	2.05
1 282	ALTERYX INC	USD	132 523	92 991	0.10
32 225	AMADEUS IT GROUP SA - A	EUR	1 461 404	1 911 587	2.13
2 706	AMAZON.COM INC	USD	6 628 399	7 849 796	8.76
70 997	APPLE INC	USD	7 371 980	8 199 469	9.15
2 777	APPLIED MATERIALS INC	USD	314 934	333 455	0.37
3 886	BIOGEN INC	USD	846 990	1 134 670	1.26
14 442	BOEING CO	USD	2 789 168	2 917 384	3.25
3 566	BRENNTAG SE	EUR	282 071	279 646	0.31
5 331	CONSOLIDATED EDISON INC	USD	329 513	322 404	0.36
8 088	COOPER COS INC	USD	2 569 333	2 702 616	3.01
332 024	DAIICHI SANKYO CO LTD	JPY	7 745 193	6 040 215	6.74
111 101	EOG RESOURCES INC	USD	7 544 339	7 817 073	8.72
13 903	FACEBOOK INC	USD	3 626 241	4 076 408	4.55
19 933	FANUC CORP	JPY	4 055 130	4 057 836	4.52
25 434	HALLIBURTON CO	USD	471 739	495 855	0.55
2 469	IPG PHOTONICS CORP	USD	522 546	438 815	0.49
104 866	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 588 093	2 628 991	2.93
121 477	KROGER CO	USD	4 066 248	3 924 263	4.37
21 705	MARATHON PETROLEUM CORP	USD	1 118 905	1 105 840	1.23
985	METTLER-TOLEDO INTERNATIONAL INC	USD	899 546	1 150 653	1.28
63 351	M3 INC	JPY	4 016 431	3 904 838	4.35
1 306	NETFLIX INC	USD	567 297	581 704	0.65
8 178	NINTENDO CO LTD	JPY	3 933 965	4 014 968	4.48
1 226	NVIDIA CORP	USD	719 373	827 155	0.92
153 769	OCCIDENTAL PETROLEUM CORP	USD	3 808 400	4 054 605	4.52
223 408	OLYMPUS CORP	JPY	3 890 279	3 747 709	4.18
35 813	PROCTER & GAMBLE CO	USD	3 984 451	4 074 752	4.54
2 849	SYNOPSYS INC	USD	632 269	662 556	0.74
39 828	TAKEDA PHARMACEUTICAL CO LTD	JPY	1 137 391	1 125 337	1.25
23 783	TEXAS INSTRUMENTS INC	USD	3 552 074	3 856 540	4.30
41 054	TREND MICRO INC/JAPAN	JPY	1 666 278	1 815 292	2.02
2 866	TRIPADVISOR INC	USD	125 070	97 394	0.11
351	VERTEX PHARMACEUTICALS INC	USD	62 674	59 678	0.07
740	WHIRLPOOL CORP	USD	143 727	136 044	0.15
714	WORKDAY INC	USD	156 717	143 739	0.16
879	ZOOM VIDEO COMMUNICATIONS INC	USD	271 654	286 870	0.32
Total Shares			**85 753 809**	**88 709 911**	**98.89**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**85 753 809**	**88 709 911**	**98.89**
Total Investments			**85 753 809**	**88 709 911**	**98.89**

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

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	16.02
Oil, Gas and Coal	15.02
Personal Care, Drug and Grocery Stores	11.85
Software and Computer Services	11.75
Pharmaceuticals and Biotechnology	9.32
Retailers	8.75
Medical Equipment and Services	7.19
Industrial Engineering	4.52
Leisure Goods	4.48
Media	4.35
Aerospace and Defense	3.25
Telecommunications Service Providers	0.97
Electronic and Electrical Equipment	0.49
Electricity	0.36
Chemicals	0.31
Household Goods and Home Construction	0.15
Travel and Leisure	0.11
	98.89

Geographical classification	%
United States of America	65.98
Japan	27.54
Netherlands	2.93
Spain	2.13
Germany	0.31
	98.89

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				
7 247 350	BUNDESOBLIGATION 0% 05/04/2024	EUR	7 405 397	7 386 861	4.42
6 014 680	BUNDESOBLIGATION 0% 07/10/2022	EUR	6 117 977	6 068 181	3.63
5 705 740	BUNDESOBLIGATION 0% 13/10/2023	EUR	5 828 413	5 798 601	3.47
5 705 150	BUNDESOBLIGATION 0% 14/04/2023	EUR	5 811 764	5 774 325	3.46
6 322 650	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	6 641 988	6 484 573	3.88
6 322 890	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/02/2023	EUR	6 678 102	6 549 408	3.92
6 939 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2023	EUR	7 355 056	7 226 292	4.32
6 939 680	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	7 397 951	7 381 044	4.42
6 938 670	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	7 461 936	7 390 204	4.42
6 939 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	7 477 070	7 341 667	4.39
4 935 110	BUNDESSCHATZANWEISUNGEN 0% 10/03/2023	EUR	4 999 839	4 993 221	2.99
4 318 340	BUNDESSCHATZANWEISUNGEN 0% 15/12/2022	EUR	4 374 353	4 361 437	2.61
1 849 970	BUNDESSCHATZANWEISUNGEN 0% 16/06/2023	EUR	1 874 140	1 874 140	1.12
4 626 420	BUNDESSCHATZANWEISUNGEN 0% 16/09/2022	EUR	4 685 729	4 665 004	2.79
1 442 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	1 468 672	1 462 945	0.88
1 248 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	1 319 238	1 296 641	0.78
1 286 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	1 359 915	1 321 744	0.79
1 248 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	1 350 054	1 341 662	0.80
2 580 750	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2023	EUR	2 620 387	2 608 106	1.56
3 668 980	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	3 730 599	3 727 959	2.23
6 392 620	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	6 499 031	6 464 857	3.87
6 396 820	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	6 511 353	6 504 926	3.89
7 506 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	7 983 454	7 849 233	4.70
5 589 620	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	6 080 760	6 057 471	3.63
5 782 580	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	6 180 305	6 005 556	3.59
7 213 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	8 249 844	8 039 289	4.81
1 702 990	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	2 111 561	1 987 687	1.19
4 757 480	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	4 860 743	4 842 235	2.90
5 448 170	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	5 827 040	5 722 731	3.43
4 738 170	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	5 126 771	5 126 771	3.07
1 318 890	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	1 472 787	1 410 368	0.84
2 549 270	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	3 103 023	2 874 608	1.72
1 389 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	1 412 300	1 407 126	0.84
1 553 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	1 580 333	1 580 333	0.95
878 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2023	EUR	892 549	888 317	0.53
991 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	1 006 452	999 176	0.60
1 695 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	1 814 365	1 789 157	1.07
1 497 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	1 639 216	1 582 232	0.95
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**168 310 467**	**166 186 088**	**99.46**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**168 310 467**	**166 186 088**	**99.46**
Total Investments			**168 310 467**	**166 186 088**	**99.46**

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	99.46
	99.46

Geographical classification	%
Germany	49.84
France	29.47
Netherlands	11.96
Austria	4.94
Finland	3.25
	99.46

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				
7 014 960	BUNDESOBLIGATION 0% 10/04/2026	EUR	7 229 281	7 213 483	5.99
1 403 200	BUNDESOBLIGATION 0% 10/10/2025 (ISIN DE0001030716)	EUR	1 455 574	1 443 332	1.20
7 015 480	BUNDESOBLIGATION 0% 10/10/2025 (ISIN DE0001141828)	EUR	7 272 072	7 206 301	5.99
5 612 440	BUNDESOBLIGATION 0% 11/04/2025	EUR	5 796 482	5 749 664	4.78
6 314 430	BUNDESOBLIGATION 0% 18/10/2024	EUR	6 517 143	6 452 558	5.36
8 558 550	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	9 102 393	9 005 305	7.48
6 314 010	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	6 807 773	6 650 547	5.53
7 716 430	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	8 393 072	8 240 761	6.85
7 717 400	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	8 152 820	8 048 091	6.69
661 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	677 355	674 303	0.56
1 099 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	1 166 807	1 151 972	0.96
807 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	865 859	856 025	0.71
1 004 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	1 235 101	1 190 995	0.99
4 198 300	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	4 394 223	4 366 442	3.63
3 973 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	4 084 373	4 054 865	3.37
4 660 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	4 778 602	4 752 623	3.95
4 222 720	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	4 420 936	4 419 076	3.67
3 687 430	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	3 995 815	3 929 141	3.27
4 024 680	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	4 448 349	4 345 648	3.61
4 616 260	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	5 564 037	5 506 506	4.58
3 201 680	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	4 277 947	4 114 639	3.42
6 774 030	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	7 065 585	7 006 786	5.82
7 167 470	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	7 539 103	7 539 103	6.27
807 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	823 692	823 544	0.68
1 650 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	1 801 153	1 774 493	1.47
1 511 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	1 660 733	1 625 081	1.35
1 353 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	1 718 286	1 698 353	1.41
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**121 244 566**	**119 839 637**	**99.59**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**121 244 566**	**119 839 637**	**99.59**
	Total Investments		**121 244 566**	**119 839 637**	**99.59**

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	99.59
	99.59

Geographical classification	%
Germany	49.87
France	29.49
Netherlands	12.09
Austria	4.92
Finland	3.22
	99.59

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					
21 312	ADIDAS AG - REG - REG	EUR	7 791 712	7 933 477	4.05
54 315	ALLIANZ SE - REG	EUR	14 220 429	13 545 877	6.91
239 139	ARCELORMITTAL SA	EUR	7 386 520	7 330 929	3.74
13 431	ASML HOLDING NV	EUR	9 293 333	9 228 581	4.71
107 122	BASF SE - REG	EUR	8 697 315	8 440 271	4.31
281 221	BAYER AG	EUR	18 390 936	17 078 533	8.71
8 062	BAYERISCHE MOTOREN WERKE AG	EUR	872 249	853 868	0.44
16 359	BRENNTAG SE	EUR	1 533 699	1 521 359	0.78
25 111	COVESTRO AG	EUR	1 604 038	1 621 772	0.83
14 724	CTS EVENTIM AG & CO KGAA	EUR	1 085 128	920 205	0.47
91 363	DEUTSCHE BANK AG - REG	EUR	1 086 237	1 190 304	0.61
122 830	DEUTSCHE POST AG - REG	EUR	8 418 647	8 355 293	4.26
3 218 185	EDP - ENERGIAS DE PORTUGAL SA	EUR	18 011 996	17 059 512	8.71
83 901	EVONIK INDUSTRIES AG	EUR	2 879 746	2 813 809	1.44
22 059	EVOTEC SE	EUR	1 010 795	1 000 088	0.51
68 971	FRESENIUS SE & CO KGAA	EUR	3 721 187	3 598 470	1.84
55 975	HEINEKEN NV	EUR	6 562 113	6 784 113	3.46
16 380	HELLOFRESH SE	EUR	1 549 479	1 592 465	0.81
42 556	HENKEL AG & CO KGAA - PFD	EUR	4 927 557	4 493 596	2.29
182 067	INFINEON TECHNOLOGIES AG - REG	EUR	7 445 437	7 302 186	3.73
151 354	ING GROEP NV	EUR	1 961 029	1 999 526	1.02
5 576	KONINKLIJKE DSM NV	EUR	1 017 958	1 040 820	0.53
22 641	KONINKLIJKE VOPAK NV	EUR	1 062 353	1 028 354	0.52
6 788	MERCK KGAA	EUR	1 249 981	1 301 667	0.66
31 901	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	9 267 464	8 737 161	4.46
28 149	NESTE OYJ	EUR	1 555 631	1 723 841	0.88
32 973	NN GROUP NV	EUR	1 639 715	1 555 505	0.79
38 811	NOKIAN RENKAAT OYJ	EUR	1 436 417	1 567 184	0.80
83 050	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	10 147 087	8 899 466	4.54
425 641	PROXIMUS SADP	EUR	9 011 783	8 222 665	4.20
23 943	PUMA SE	EUR	2 714 196	2 855 017	1.46
657 879	ROYAL DUTCH SHELL PLC - A	EUR	13 186 186	13 266 159	6.77
94 034	SAP SE	EUR	13 034 014	13 252 433	6.76
13 934	SCOUT24 AG	EUR	1 132 850	1 175 210	0.60
34 311	SIEMENS ENERGY AG	EUR	1 071 386	1 034 325	0.53
17 814	SIGNIFY NV	EUR	1 082 203	1 126 841	0.58
19 250	TEAMVIEWER AG	EUR	757 466	724 122	0.37
10 191	UCB SA	EUR	1 034 929	1 065 458	0.54
9 317	UNITED INTERNET AG - REG	EUR	379 695	380 971	0.19
Total Shares			**199 230 896**	**193 621 433**	**98.81**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**199 230 896**	**193 621 433**	**98.81**
Total Investments			**199 230 896**	**193 621 433**	**98.81**

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

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Non-life Insurance	11.36
Pharmaceuticals and Biotechnology	10.42
Technology Hardware and Equipment	9.01
Electricity	8.71
Software and Computer Services	7.93
Oil, Gas and Coal	7.65
Chemicals	7.35
Automobiles and Parts	5.78
Personal Goods	5.51
Industrial Transportation	4.79
Telecommunications Service Providers	4.20
Industrial Metals and Mining	3.74
Beverages	3.46
Personal Care, Drug and Grocery Stores	3.11
Health Care Providers	1.84
Banks	1.63
Life Insurance	0.79
Food Producers	0.53
General Industrials	0.53
Media	0.47
	98.81

Geographical classification	%
Germany	61.55
Netherlands	11.62
Portugal	8.71
United Kingdom	6.77
Belgium	4.74
Luxembourg	3.74
Finland	1.68
	98.81

MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) 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					
64 866	ALLSTATE CORP	USD	7 081 469	7 134 768	2.10
160 954	ALLY FINANCIAL INC	USD	6 689 630	6 764 438	1.99
764	ALPHABET CLASS - A	USD	1 442 847	1 573 090	0.46
5 435	AMAZON.COM INC	USD	14 978 976	15 766 312	4.64
21 186	ANTHEM INC	USD	6 748 041	6 820 824	2.01
130 613	APPLE INC	USD	13 856 685	15 084 540	4.44
630 005	AXA SA	EUR	13 475 807	13 472 657	3.97
331 276	BANK OF AMERICA CORP	USD	11 721 196	11 517 421	3.39
265 993	BNP PARIBAS SA	EUR	12 621 368	14 063 050	4.14
58 637	BOEING CO	USD	11 051 380	11 845 079	3.49
305	BOOKING HOLDINGS INC	USD	567 882	562 752	0.17
272 059	CIE DE SAINT-GOBAIN	EUR	8 964 344	15 110 157	4.45
115 383	DIAMONDBACK ENERGY INC	USD	8 140 888	9 135 096	2.69
165 246	ELECTRICITE DE FRANCE PRIME DE FIDÉLITÉ 2023	EUR	-	1 903 634	0.56
438 367	ENGIE SA LOYALTY BONUS 2023	EUR	-	5 064 892	1.49
11 853	ESSILORLUXOTTICA SA	EUR	1 259 227	1 844 801	0.54
52 731	FACEBOOK INC	USD	14 105 016	15 460 912	4.55
47 411	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	14 078 696	31 352 893	9.25
78 992	MARSH & MCLENNAN COS INC	USD	8 349 281	9 370 600	2.76
68 581	MICROSOFT CORP	USD	14 486 544	15 666 239	4.62
1 667	NVIDIA CORP	USD	978 136	1 124 687	0.33
1 314 811	ORANGE SA	EUR	17 940 596	12 641 908	3.72
255 856	RENAULT SA	EUR	15 333 450	8 720 852	2.57
266 299	SANOFI	EUR	19 466 457	23 530 180	6.93
31 825	TEXAS CAPITAL BANCSHARES INC	USD	1 941 386	1 703 828	0.50
9 418	TEXAS INSTRUMENTS INC	USD	1 422 538	1 527 179	0.45
708 069	TOTALENERGIES SE	EUR	34 403 511	27 016 373	7.96
125 588	TYSON FOODS INC - A	USD	8 192 141	7 811 258	2.30
546	VERISIGN INC	USD	98 929	104 831	0.03
319 131	VINCI SA	EUR	25 778 547	28 718 598	8.47
502 750	VIVENDI SE	EUR	12 050 918	14 242 908	4.20
6 949	WW GRAINGER INC	USD	2 628 056	2 566 542	0.76
Total Shares			**309 853 942**	**339 223 299**	**99.93**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**309 853 942**	**339 223 299**	**99.93**
Total Investments			**309 853 942**	**339 223 299**	**99.93**

MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Construction and Materials	12.92
Oil, Gas and Coal	10.65
Software and Computer Services	9.66
Personal Goods	9.24
Non-life Insurance	8.83
Banks	8.04
Pharmaceuticals and Biotechnology	6.93
Retailers	5.40
Technology Hardware and Equipment	5.22
Media	4.20
Telecommunications Service Providers	3.72
Aerospace and Defense	3.49
Automobiles and Parts	2.57
Food Producers	2.30
Health Care Providers	2.01
Finance and Credit Services	1.99
Gas, Water and Multi-utilities	1.49
Electricity	0.56
Medical Equipment and Services	0.54
Travel and Leisure	0.17
	99.93

Geographical classification	%
France	58.23
United States of America	41.70
	99.93

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					
11 607	ADOBE INC	USD	4 902 458	5 731 953	4.61
5 634	ALPHABET CLASS - A	USD	10 881 243	11 600 510	9.34
1 026	ALTERYX INC	USD	119 076	74 422	0.06
3 894	AMAZON.COM INC	USD	10 627 754	11 296 048	9.09
336	ANSYS INC	USD	85 299	98 332	0.08
103 710	APPLE INC	USD	10 847 729	11 977 503	9.65
3 745	APPLIED MATERIALS INC	USD	422 700	449 691	0.36
5 371	ASPEN TECHNOLOGY INC	USD	508 027	622 925	0.50
108 400	AXA SA	EUR	2 318 676	2 318 134	1.87
44 606	BANK OF AMERICA CORP	USD	1 578 248	1 550 810	1.25
17 610	BERKSHIRE HATHAWAY INC - B	USD	4 133 531	4 126 968	3.32
190 898	BNP PARIBAS SA	EUR	9 058 110	10 092 777	8.12
27 176	BOEING CO	USD	5 531 598	5 489 740	4.42
151 747	CABOT OIL & GAS CORP	USD	2 118 354	2 234 170	1.80
58 542	CORTEVA INC	USD	2 114 902	2 189 339	1.76
29 829	ELI LILLY & CO	USD	5 532 275	5 773 128	4.65
2 308	ENTRA ASA	NOK	43 988	44 509	0.04
393	EXACT SCIENCES CORP	USD	45 558	41 196	0.03
19 792	FACEBOOK INC	USD	4 927 713	5 803 083	4.67
13 203	FORTIVE CORP	USD	800 099	776 437	0.62
2 793	IDEXX LABORATORIES INC	USD	1 347 942	1 487 410	1.20
4 039	INTUITIVE SURGICAL INC	USD	3 018 029	3 132 158	2.52
28 078	KROGER CO	USD	939 866	907 048	0.73
9 542	MARSH & MCLENNAN COS INC	USD	1 111 693	1 131 941	0.91
2 709	MCDONALD'S CORP	USD	522 103	527 660	0.42
582	METTLER-TOLEDO INTERNATIONAL INC	USD	375 440	679 878	0.55
14 566	MICRON TECHNOLOGY INC	USD	984 135	1 043 780	0.84
25 399	MICROSOFT CORP	USD	5 146 620	5 801 998	4.67
524	NVR INC	USD	1 932 764	2 197 495	1.77
32 611	PFIZER INC	USD	1 039 624	1 076 859	0.87
50 682	PRINCIPAL FINANCIAL GROUP INC	USD	2 729 390	2 700 561	2.17
5 769	PROCTER & GAMBLE CO	USD	641 842	656 389	0.53
628	SAREPTA THERAPEUTICS INC	USD	47 823	41 168	0.03
35 031	SIEMENS HEALTHINEERS AG	EUR	1 714 067	1 810 402	1.46
2 254	SQUARE INC - A	USD	135 079	463 382	0.37
2 276	VERISIGN INC	USD	327 510	436 987	0.35
13 909	VERISK ANALYTICS INC - A	USD	2 042 501	2 049 229	1.65
2 512	VERTEX PHARMACEUTICALS INC	USD	439 879	427 097	0.34
140 428	VIVENDI SE	EUR	3 366 059	3 978 325	3.20
1 025	VMWARE INC - A	USD	134 675	138 266	0.11
108 649	VOYA FINANCIAL INC	USD	5 570 692	5 634 466	4.53
42 108	WALMART INC	USD	4 821 111	5 007 227	4.03
3 148	WATERS CORP	USD	616 595	917 430	0.74

MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) 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)				
699	ZOOM VIDEO COMMUNICATIONS INC	USD	275 897	228 125	0.18
	Total Shares		**115 878 674**	**124 766 956**	**100.41**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**115 878 674**	**124 766 956**	**100.41**
Total Investments			**115 878 674**	**124 766 956**	**100.41**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	24.40
Retailers	13.12
Technology Hardware and Equipment	11.39
Non-life Insurance	10.63
Banks	9.37
Pharmaceuticals and Biotechnology	7.38
Medical Equipment and Services	4.46
Aerospace and Defense	4.42
Media	3.20
Life Insurance	2.17
Industrial Support Services	2.02
Oil, Gas and Coal	1.80
Construction and Materials	1.77
Food Producers	1.76
Personal Care, Drug and Grocery Stores	1.26
Electronic and Electrical Equipment	0.62
Travel and Leisure	0.42
Telecommunications Service Providers	0.18
Real Estate Investment and Services	0.04
	100.41

Geographical classification	%
United States of America	85.72
France	13.19
Germany	1.46
Norway	0.04
	100.41

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					
279 929	ALLSTATE CORP	USD	30 560 055	30 790 066	4.22
482 625	ALLY FINANCIAL INC	USD	20 059 038	20 283 354	2.78
892	ALNYLAM PHARMACEUTICALS INC	USD	121 528	127 508	0.02
13 495	ALPHABET CLASS - A	USD	26 113 643	27 786 454	3.81
942	ANSYS INC	USD	255 540	275 681	0.04
93 042	APA CORP	USD	1 791 461	1 697 022	0.23
538 039	APPLE INC	USD	57 419 962	62 138 310	8.52
320 455	AXA SA	EUR	6 854 532	6 852 930	0.94
64 209	BERKSHIRE HATHAWAY INC - B	USD	14 953 531	15 047 614	2.06
9 910	BIOGEN INC	USD	2 259 574	2 893 613	0.40
8 865	BLACK KNIGHT INC	USD	623 397	582 927	0.08
340 885	BNP PARIBAS SA	EUR	16 174 993	18 022 590	2.47
1 351	BOOKING HOLDINGS INC	USD	2 565 445	2 492 714	0.34
26 126	CHIPOTLE MEXICAN GRILL INC	USD	33 147 834	34 154 805	4.68
254 233	CIE DE SAINT-GOBAIN	EUR	8 376 977	14 120 101	1.94
166 515	CONSOLIDATED EDISON INC	USD	10 306 576	10 070 373	1.38
33 829	COSTCO WHOLESALE CORP	USD	11 331 934	11 286 888	1.55
21 418	CUMMINS INC	USD	4 266 140	4 403 341	0.60
175 279	CVS HEALTH CORP	USD	12 362 780	12 332 642	1.69
70 899	DEUTSCHE POST AG - REG	EUR	4 056 132	4 066 767	0.56
17 145	DIAMONDBACK ENERGY INC	USD	1 209 671	1 357 403	0.19
1 059	DOCUSIGN INC	USD	219 842	249 654	0.03
305 073	ENGIE SA LOYALTY BONUS 2023	EUR	4 043 743	3 524 813	0.48
21 724	ENPHASE ENERGY INC	USD	2 476 819	3 363 840	0.46
790 314	EXTREME NETWORKS INC	USD	6 326 734	7 437 309	1.02
103 014	FACEBOOK INC	USD	30 449 052	30 204 063	4.14
81 704	HANESBRANDS INC	USD	1 300 439	1 286 292	0.18
93 036	HOLOGIC INC	USD	5 817 144	5 234 305	0.72
19 370	ILLUMINA INC	USD	6 888 246	7 729 216	1.06
5 940	INGERSOLL RAND INC	USD	217 181	244 482	0.03
37 613	INTUITIVE SURGICAL INC	USD	25 618 571	29 168 074	4.00
12 369	IQVIA HOLDINGS INC	USD	2 381 285	2 527 410	0.35
6 209	KEYSIGHT TECHNOLOGIES INC	USD	560 537	808 442	0.11
108 864	KIMBERLY-CLARK CORP	USD	12 046 101	12 280 821	1.68
19 470	LABORATORY CORP OF AMERICA HOLDINGS	USD	3 797 445	4 528 881	0.62
86 635	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	25 726 263	57 291 726	7.85
121 183	MARATHON OIL CORP	USD	1 374 872	1 391 780	0.19
366 446	MARATHON PETROLEUM CORP	USD	18 493 134	18 669 928	2.56
40 234	MARSH & MCLENNAN COS INC	USD	4 265 737	4 772 847	0.65
1 336	METTLER-TOLEDO INTERNATIONAL INC	USD	1 334 761	1 560 683	0.21
209 888	MGM RESORTS INTERNATIONAL	USD	7 488 758	7 548 464	1.03
295 730	MICROSOFT CORP	USD	63 045 002	67 554 818	9.27
70 168	MOTOROLA SOLUTIONS INC	USD	12 655 715	12 830 703	1.76
44 360	NEWS CORP - B	USD	903 721	910 841	0.12

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)				
137 472	NORTHERN TRUST CORP	USD	13 209 484	13 402 911	1.84
74 422	NOV INC	USD	1 080 522	961 418	0.13
55 000	NOVATEK PJSC - GDR REG	USD	8 469 158	10 170 756	1.39
4 064	NVIDIA CORP	USD	2 384 611	2 741 889	0.38
2 822	OKTA INC	USD	597 221	582 247	0.08
21 519	ON SEMICONDUCTOR CORP	USD	638 504	694 618	0.10
257 855	ONEOK INC	USD	11 986 317	12 098 029	1.66
169	PALO ALTO NETWORKS INC	USD	49 902	52 878	0.01
2	PAYCOM SOFTWARE INC	USD	645	613	0.00
12 628	PAYPAL HOLDINGS INC	USD	2 646 842	3 103 811	0.43
374 013	PULTEGROUP INC	USD	16 782 021	17 210 464	2.36
243 986	RENAULT SA	EUR	14 622 081	8 316 263	1.14
1 540	RINGCENTRAL INC - A	USD	506 248	377 345	0.05
76 646	SAREPTA THERAPEUTICS INC	USD	5 748 050	5 024 420	0.69
4 154	SLACK TECHNOLOGIES INC - A	USD	141 353	155 175	0.02
8 817	SPLUNK INC	USD	1 186 246	1 074 932	0.15
4 610	SQUARE INC - A	USD	763 849	947 734	0.13
3 236	SYNOPSYS INC	USD	710 738	752 556	0.10
18 558	TELADOC HEALTH INC	USD	4 338 172	2 602 251	0.36
25 991	TERADATA CORP COM STK	USD	632 124	1 095 177	0.15
667	TESLA INC	USD	478 025	382 292	0.05
517 991	TOTALENERGIES SE	EUR	25 168 049	19 763 947	2.71
2 737	TRIPADVISOR INC	USD	77 888	93 010	0.01
3 697	TWILIO INC - A	USD	1 132 302	1 228 779	0.17
67 851	UNION PACIFIC CORP	USD	12 466 515	12 583 245	1.73
70 140	UNITED PARCEL SERVICE INC - B	USD	12 069 620	12 300 376	1.69
2 384	VAIL RESORTS INC	USD	503 590	636 296	0.09
1 683	VERISIGN INC	USD	315 639	323 132	0.04
129 161	VINCI SA	EUR	10 433 273	11 623 198	1.59
311 351	VIVENDI SE	EUR	7 463 083	8 820 574	1.21
105 753	WASTE MANAGEMENT INC	USD	12 341 175	12 494 353	1.71
12 669	WHIRLPOOL CORP	USD	2 457 515	2 329 113	0.32
4 626	WORKDAY INC	USD	883 951	931 285	0.13
6 142	ZEBRA TECHNOLOGIES CORP - A	USD	2 539 874	2 742 329	0.38
987	ZOOM VIDEO COMMUNICATIONS INC	USD	305 281	322 117	0.04
	Total Shares		**677 371 713**	**729 842 028**	**100.06**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**677 371 713**	**729 842 028**	**100.06**
	Total Investments		**677 371 713**	**729 842 028**	**100.06**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	18.19
Technology Hardware and Equipment	10.23
Oil, Gas and Coal	8.93
Personal Goods	8.03
Non-life Insurance	7.88
Travel and Leisure	6.16
Medical Equipment and Services	4.72
Industrial Transportation	4.57
Construction and Materials	3.53
Personal Care, Drug and Grocery Stores	3.37
Finance and Credit Services	2.78
Household Goods and Home Construction	2.68
Investment Banking and Brokerage Services	2.61
Banks	2.47
Pharmaceuticals and Biotechnology	2.16
Telecommunications Equipment	1.77
Waste and Disposal Services	1.71
Retailers	1.55
Electricity	1.38
Media	1.33
Automobiles and Parts	1.19
Health Care Providers	0.62
Electronic and Electrical Equipment	0.49
Gas, Water and Multi-utilities	0.48
Alternative Energy	0.46
Aerospace and Defense	0.36
General Industrials	0.21
Industrial Support Services	0.13
Telecommunications Service Providers	0.04
Industrial Engineering	0.03
	100.06

Geographical classification	%
United States of America	77.77
France	20.34
Russia	1.39
Germany	0.56
	100.06

MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan 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					
2 815	ALPHABET CLASS - A	USD	6 389 371	6 873 639	8.35
2 211	AMAZON.COM INC	USD	7 139 593	7 606 193	9.24
28 405	APPLE INC	USD	3 601 412	3 890 349	4.73
2 228	ASPEN TECHNOLOGY INC	USD	300 758	306 439	0.37
12 984	BERKSHIRE HATHAWAY INC - B	USD	3 722 902	3 608 513	4.39
602	BLACKROCK INC	USD	524 306	526 732	0.64
14 877	BOEING CO	USD	3 901 626	3 563 934	4.33
47 259	CAMPBELL SOUP CO	USD	2 346 882	2 154 538	2.62
8 469	CITIGROUP INC	USD	635 853	599 182	0.73
7 711	COOPER COS INC	USD	3 125 114	3 055 638	3.71
21 297	DAIMLER AG	EUR	2 060 452	1 901 785	2.31
4 560	DATADOG INC	USD	200 275	474 605	0.58
7 597	DEUTSCHE BOERSE AG	EUR	1 290 794	1 326 166	1.61
21 653	FACEBOOK INC	USD	6 758 231	7 528 964	9.15
5 562	GENERAL MOTORS CO	USD	319 314	329 104	0.40
7 185	INTEL CORP	USD	402 863	403 366	0.49
19 505	LOWE'S COS INC	USD	3 787 871	3 783 385	4.60
36 542	MAXIM INTEGRATED PRODUCTS INC	USD	3 751 402	3 850 065	4.68
164	METTLER-TOLEDO INTERNATIONAL INC	USD	218 965	227 196	0.28
13 875	MICROSOFT CORP	USD	3 401 734	3 758 738	4.57
7 625	NESTLE SA	CHF	944 158	950 443	1.16
2 149	NETFLIX INC	USD	1 076 155	1 135 123	1.38
796	OKTA INC	USD	144 554	194 765	0.24
10 160	PAYPAL HOLDINGS INC	USD	2 927 299	2 961 437	3.60
20 842	SOFTBANK GROUP CORP	JPY	1 949 113	1 460 010	1.77
9 383	S&P GLOBAL INC	USD	3 608 796	3 851 252	4.68
3 344	SPLUNK INC	USD	558 481	483 476	0.59
3 142	SQUARE INC - A	USD	781 950	766 020	0.93
972	STARBUCKS CORP	USD	109 836	108 679	0.13
15 621	TARGET CORP	USD	3 601 109	3 776 221	4.59
11 030	TESLA INC	USD	6 604 543	7 497 091	9.11
9 855	VERISK ANALYTICS INC - A	USD	1 723 738	1 721 866	2.09
6 498	XYLEM INC/NY	USD	756 237	779 500	0.95
3 142	YASKAWA ELECTRIC CORP	JPY	150 581	153 717	0.19
1 154	ZEBRA TECHNOLOGIES CORP - A	USD	250 912	611 031	0.74
Total Shares			**79 067 180**	**82 219 162**	**99.93**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**79 067 180**	**82 219 162**	**99.93**
Total Investments			**79 067 180**	**82 219 162**	**99.93**

MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	25.63
Retailers	18.44
Automobiles and Parts	11.83
Investment Banking and Brokerage Services	10.53
Technology Hardware and Equipment	10.17
Non-life Insurance	4.39
Aerospace and Defense	4.33
Food Producers	3.77
Medical Equipment and Services	3.71
Industrial Support Services	3.02
Telecommunications Service Providers	1.38
Industrial Engineering	1.13
Electronic and Electrical Equipment	0.74
Banks	0.73
Travel and Leisure	0.13
	99.93

Geographical classification	%
United States of America	92.89
Germany	3.92
Japan	1.96
Switzerland	1.16
	99.93

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					
208	ABIOMED INC	USD	55 616	54 742	0.02
70 956	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	7 253 690	10 477 363	4.68
1 383	ALNYLAM PHARMACEUTICALS INC	USD	145 545	197 695	0.09
4 784	ALPHABET CLASS - A	USD	9 179 467	9 850 344	4.40
3 581	ALTERYX INC	USD	282 043	259 750	0.12
4 834	AMAZON.COM INC	USD	12 887 550	14 022 880	6.27
129 550	APPLE INC	USD	13 511 344	14 961 773	6.67
6 563	AUTOMATIC DATA PROCESSING INC	USD	1 085 413	1 099 202	0.49
239 449	AXA SA	EUR	5 379 222	5 120 617	2.29
150 849	BNP PARIBAS SA	EUR	7 157 785	7 975 387	3.56
54 307	BOEING CO	USD	10 931 370	10 970 390	4.90
6 184	CAPITAL ONE FINANCIAL CORP	USD	820 329	806 647	0.36
101 440	CARREFOUR SA	EUR	1 655 470	1 682 382	0.75
2 066	CHARLES SCHWAB CORP	USD	126 941	126 845	0.06
51 699	CHEVRON CORP	USD	4 603 038	4 566 113	2.04
65 612	CONOCOPHILLIPS	USD	3 213 429	3 369 399	1.51
1 716	DAIKIN INDUSTRIES LTD	JPY	270 204	269 740	0.12
74 801	DANONE SA	EUR	5 139 577	4 440 935	1.98
27 015	DEUTSCHE BOERSE AG	EUR	3 624 062	3 976 608	1.78
91 752	ENGIE SA LOYALTY BONUS 2023	EUR	1 220 302	1 060 103	0.47
13 337	ESSILORLUXOTTICA SA	EUR	1 399 655	2 075 771	0.93
36 248	FACEBOOK INC	USD	9 695 587	10 628 040	4.75
242 534	GILEAD SCIENCES INC	USD	13 713 931	14 082 883	6.29
32 158	L OREAL SA PRIME FIDELITY 2023	EUR	7 479 951	12 084 976	5.40
22 474	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	7 092 794	14 862 056	6.63
19 760	MEDALLIA INC	USD	556 466	562 358	0.25
24 744	MERCK KGAA	EUR	3 622 522	4 001 105	1.79
51 071	MICRON TECHNOLOGY INC	USD	3 450 552	3 659 679	1.64
42 906	MICROSOFT CORP	USD	8 642 891	9 801 194	4.38
27 228	MONSTER BEVERAGE CORP	USD	2 115 292	2 097 376	0.94
948	M3 INC	JPY	55 829	58 433	0.03
33 661	NESTLE SA	CHF	3 565 208	3 538 059	1.58
3 942	NIKE INC - B	USD	516 384	513 534	0.23
22 752	NTT DATA CORP	JPY	298 504	299 562	0.13
28 071	NUANCE COMMUNICATIONS INC	USD	1 134 977	1 288 629	0.58
55 177	OLYMPUS CORP	JPY	932 394	925 604	0.41
1 866	ON SEMICONDUCTOR CORP	USD	61 908	60 233	0.03
13 720	PAYPAL HOLDINGS INC	USD	2 898 193	3 372 211	1.51
72 748	PHILLIPS 66	USD	5 200 825	5 264 553	2.35
621 007	POSTNL NV	EUR	2 840 486	2 839 244	1.27
4 501	PROCTER & GAMBLE CO	USD	503 295	512 117	0.23
48 902	RECRUIT HOLDINGS CO LTD	JPY	2 038 558	2 032 273	0.91
25 653	SALESFORCE.COM INC	USD	5 296 736	5 283 969	2.36
64 904	SANOFI	EUR	5 085 228	5 734 917	2.56

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)				
456	SEAGEN INC	USD	68 101	60 708	0.03
59 813	SIEMENS HEALTHINEERS AG	EUR	2 926 650	3 091 136	1.38
41 622	SOUTHWEST AIRLINES CO	USD	2 075 559	1 863 321	0.83
3 052	SYNOPSYS INC	USD	623 834	709 766	0.32
25 264	TAISEI CORP	JPY	710 411	698 669	0.31
559	TELADOC HEALTH INC	USD	92 924	78 384	0.04
150 203	TOTALENERGIES SE	EUR	7 549 722	5 730 995	2.56
14	VERISIGN INC	USD	2 709	2 688	0.00
60 575	VINCI SA	EUR	5 117 361	5 451 144	2.44
213 644	VIVENDI SE	EUR	5 539 789	6 052 535	2.70
1 499	VMWARE INC - A	USD	224 354	202 205	0.09
18 941	10X GENOMICS INC - A	USD	3 086 983	3 127 605	1.40
	Total Shares		**204 758 960**	**227 936 847**	**101.84**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**204 758 960**	**227 936 847**	**101.84**
	Total Investments		**204 758 960**	**227 936 847**	**101.84**

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	17.37
Pharmaceuticals and Biotechnology	12.14
Oil, Gas and Coal	8.46
Technology Hardware and Equipment	8.35
Personal Goods	6.87
Personal Care, Drug and Grocery Stores	6.38
Retailers	6.27
Aerospace and Defense	4.94
Chemicals	4.68
Banks	3.56
Food Producers	3.56
Investment Banking and Brokerage Services	3.34
Medical Equipment and Services	2.76
Construction and Materials	2.75
Media	2.73
Non-life Insurance	2.29
Industrial Support Services	1.76
Industrial Transportation	1.27
Beverages	0.94
Travel and Leisure	0.83
Gas, Water and Multi-utilities	0.47
Industrial Engineering	0.12
	101.84

Geographical classification	%
United States of America	55.16
France	36.97
Germany	4.95
Japan	1.91
Switzerland	1.58
Netherlands	1.27
	101.84

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					
12 624	ADOBE INC	USD	5 080 147	6 234 184	3.39
72 884	ADVANCED MICRO DEVICES INC	USD	5 420 658	5 772 826	3.14
62 907	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	6 430 811	9 288 848	5.05
3 517	ALPHABET CLASS - A	USD	4 835 429	7 241 568	3.94
697	ALPHABET INC	USD	1 233 738	1 473 063	0.80
6 068	AMAZON.COM INC	USD	16 454 417	17 602 573	9.56
77 070	APPLE INC	USD	8 014 623	8 900 841	4.84
182 889	AXA SA	EUR	4 108 601	3 911 081	2.13
28 605	BERKSHIRE HATHAWAY INC - B	USD	5 138 861	6 703 686	3.65
107 285	BNP PARIBAS SA	EUR	5 177 038	5 672 158	3.08
43 175	BOEING CO	USD	7 187 698	8 721 649	4.74
2 462	BOOKING HOLDINGS INC	USD	3 478 932	4 542 607	2.47
15 013	CHEVRON CORP	USD	1 342 452	1 325 965	0.72
16 064	DANAHER CORP	USD	3 654 982	3 635 159	1.98
35 002	ENGIE SA	EUR	465 527	404 413	0.22
58 151	FACEBOOK INC	USD	14 435 859	17 050 075	9.27
28 063	L'OREAL SA	EUR	6 527 454	10 546 075	5.74
12 074	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 810 554	7 984 536	4.34
38 760	MICROSOFT CORP	USD	8 005 697	8 854 106	4.82
12 583	NETFLIX INC	USD	5 545 499	5 604 576	3.05
2 475	NVIDIA CORP	USD	1 658 923	1 669 827	0.91
51 313	ORANGE SA	EUR	707 350	493 375	0.27
35 374	PAYPAL HOLDINGS INC	USD	8 614 803	8 694 505	4.73
53 835	PROCTER & GAMBLE CO	USD	5 889 759	6 125 269	3.33
6 893	SALESFORCE.COM INC	USD	1 480 597	1 419 810	0.77
45 384	SANOFI	EUR	3 555 836	4 010 130	2.18
712	SPLUNK INC	USD	99 752	86 804	0.05
2 813	TESLA INC	USD	1 407 443	1 612 274	0.88
237 041	TOTALENERGIES SE	EUR	11 914 482	9 044 299	4.92
2 181	VERISIGN INC	USD	354 583	418 747	0.23
50 794	VINCI SA	EUR	4 291 000	4 570 952	2.49
169 728	VIVENDI SE	EUR	4 401 047	4 808 394	2.62
20 811	XILINX INC	USD	2 180 208	2 538 244	1.38
Total Shares			**162 904 760**	**186 962 619**	**101.69**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**162 904 760**	**186 962 619**	**101.69**
Total Investments			**162 904 760**	**186 962 619**	**101.69**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	23.27
Technology Hardware and Equipment	10.27
Retailers	9.57
Personal Care, Drug and Grocery Stores	9.07
Non-life Insurance	5.77
Oil, Gas and Coal	5.64
Chemicals	5.05
Aerospace and Defense	4.74
Investment Banking and Brokerage Services	4.73
Personal Goods	4.34
Telecommunications Service Providers	3.32
Banks	3.08
Media	2.62
Construction and Materials	2.49
Travel and Leisure	2.47
Pharmaceuticals and Biotechnology	2.18
Medical Equipment and Services	1.98
Automobiles and Parts	0.88
Gas, Water and Multi-utilities	0.22
	101.69

Geographical classification	%
United States of America	68.66
France	33.03
	101.69

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					
56 262	ADVAN CO LTD	JPY	406 482	399 664	0.87
676	ADYEN NV	EUR	1 318 200	1 392 898	3.03
28 969	AIRBUS SE	EUR	2 859 676	3 141 398	6.83
719	AMAZON.COM INC	USD	2 012 798	2 085 737	4.53
14 511	APPLE INC	USD	1 525 763	1 675 880	3.64
728 291	AURIZON HOLDINGS LTD	AUD	1 811 454	1 715 090	3.73
134 155	AXA SA	EUR	3 013 792	2 868 905	6.23
96 877	BANK OF AMERICA CORP	USD	3 348 559	3 368 108	7.33
4 801	BAYER AG	EUR	251 476	245 859	0.53
14 128	CAPITAL ONE FINANCIAL CORP	USD	1 874 128	1 842 871	4.00
7 146	DAIICHI SANKYO CO LTD	JPY	168 723	130 001	0.28
3 034	EISAI CO LTD	JPY	169 944	251 829	0.55
5 756	ESTEE LAUDER COS INC - A	USD	1 426 916	1 543 864	3.35
7 531	FACEBOOK INC	USD	2 094 019	2 208 115	4.80
2 471	FAST RETAILING CO LTD	JPY	1 729 542	1 570 012	3.41
12 109	HASEKO CORP	JPY	139 744	140 020	0.30
4 466	IDEXX LABORATORIES INC	USD	2 155 355	2 378 364	5.17
72 823	ING GROEP NV	EUR	782 993	811 248	1.76
340	INTUITIVE SURGICAL INC	USD	262 952	263 663	0.57
27 109	JB HI-FI LTD	AUD	912 612	868 023	1.89
25 645	KAWASAKI HEAVY INDUSTRIES LTD	JPY	553 175	462 737	1.01
4 417	KONINKLIJKE DSM NV	EUR	653 495	695 236	1.51
2 429	MARSH & MCLENNAN COS INC	USD	275 353	288 145	0.63
27 574	MICRON TECHNOLOGY INC	USD	1 863 005	1 975 916	4.29
1 808	MICROSOFT CORP	USD	372 166	413 009	0.90
24 244	MIZUHO FINANCIAL GROUP INC	JPY	289 485	292 406	0.64
4 582	NEC CORP	JPY	227 583	199 122	0.43
18 827	NESTLE SA	CHF	1 873 888	1 978 879	4.30
981	NETFLIX INC	USD	414 352	436 946	0.95
12 412	NOKIAN RENKAAT OYJ	EUR	406 493	422 629	0.92
6 543	NVIDIA CORP	USD	3 839 201	4 414 415	9.60
9 868	OLYMPUS CORP	JPY	173 133	165 537	0.36
3 299	PAYPAL HOLDINGS INC	USD	795 537	810 855	1.76
5 202	RECRUIT HOLDINGS CO LTD	JPY	195 715	216 185	0.47
19 850	SAPPORO HOLDINGS LTD	JPY	331 148	348 671	0.76
7 506	SHOP APOTHEKE EUROPE NV	EUR	1 418 243	1 188 950	2.58
5 022	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	145 064	146 131	0.32
27 437	SWEDISH ORPHAN BIOVITRUM AB	SEK	398 031	422 160	0.92
83 135	UBS GROUP AG	CHF	1 082 406	1 073 884	2.33
17 356	WAREHOUSES DE PAUW CVA	EUR	513 738	558 863	1.21
41 212	WOODSIDE PETROLEUM LTD	AUD	618 677	579 444	1.26

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America 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)				
7 463	XYLEM INC/NY	USD	729 930	754 922	1.64
	Total Shares		**45 434 946**	**46 746 591**	**101.59**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**45 434 946**	**46 746 591**	**101.59**
Total Investments			**45 434 946**	**46 746 591**	**101.59**

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	17.97
Banks	12.37
Retailers	9.83
Industrial Support Services	8.37
Non-life Insurance	6.86
Aerospace and Defense	6.83
Medical Equipment and Services	6.10
Personal Care, Drug and Grocery Stores	5.94
Food Producers	5.81
Software and Computer Services	5.70
Industrial Transportation	4.73
Pharmaceuticals and Biotechnology	2.28
Investment Banking and Brokerage Services	1.76
Industrial Engineering	1.64
Oil, Gas and Coal	1.26
Real Estate Investment Trusts	1.21
Telecommunications Service Providers	0.95
Automobiles and Parts	0.92
Beverages	0.76
Construction and Materials	0.30
	101.59

Geographical classification	%
United States of America	53.17
Netherlands	15.72
Japan	9.39
Australia	6.87
Switzerland	6.63
France	6.23
Belgium	1.21
Finland	0.92
Sweden	0.92
Germany	0.53
	101.59

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					
1 686	A O SMITH CORP	USD	98 413	102 448	0.08
3 483	ADOBE INC	USD	1 471 118	1 720 030	1.31
3 961	ALNYLAM PHARMACEUTICALS INC	USD	553 527	566 210	0.43
2 146	ALPHABET CLASS - A	USD	4 088 251	4 418 654	3.36
1 202	ALTERYX INC	USD	119 987	87 188	0.07
4 215	AMAZON.COM INC	USD	11 293 721	12 227 232	9.29
116 412	APA CORP	USD	2 243 076	2 123 275	1.61
108 095	APPLE INC	USD	11 262 551	12 483 929	9.48
85 690	BAXTER INTERNATIONAL INC	USD	5 790 958	5 816 717	4.42
76 741	BNP PARIBAS SA	EUR	3 703 137	4 057 297	3.08
58 469	BOEING CO	USD	12 106 262	11 811 142	8.97
35 847	CADENCE DESIGN SYSTEMS INC	USD	4 165 840	4 135 751	3.14
1 006	CAESARS ENTERTAINMENT INC	USD	48 324	88 011	0.07
97 767	CHARLES SCHWAB CORP	USD	6 007 098	6 002 543	4.56
121	COOPER COS INC	USD	37 536	40 432	0.03
156 799	CORTEVA INC	USD	5 664 557	5 863 931	4.45
7 589	DATADOG INC	USD	617 774	666 045	0.51
113 306	DAVIDE CAMPARI-MILANO NV	EUR	1 262 795	1 279 791	0.97
505	EXACT SCIENCES CORP	USD	61 646	52 936	0.04
20 119	FACEBOOK INC	USD	5 090 279	5 898 961	4.48
1 701	HUBSPOT INC	USD	520 597	835 827	0.63
10 299	INCYTE CORP	USD	683 205	730 631	0.55
122 578	INTEL CORP	USD	5 614 374	5 802 790	4.41
1 986	INTUITIVE SURGICAL INC	USD	1 205 540	1 540 100	1.17
50 134	MARATHON OIL CORP	USD	570 484	575 786	0.44
7 523	MARSH & MCLENNAN COS INC	USD	835 779	892 432	0.68
10 246	MCDONALD'S CORP	USD	1 974 704	1 995 719	1.52
1 203	METTLER-TOLEDO INTERNATIONAL INC	USD	979 956	1 405 316	1.07
5 912	MICRON TECHNOLOGY INC	USD	399 437	423 646	0.32
27 832	MICROSOFT CORP	USD	5 659 564	6 357 778	4.83
7 324	MOODY'S CORP	USD	2 246 051	2 237 961	1.70
1 718	NVIDIA CORP	USD	1 008 061	1 159 096	0.88
33 753	PRINCIPAL FINANCIAL GROUP INC	USD	1 817 708	1 798 509	1.37
52 290	PROCTER & GAMBLE CO	USD	5 819 777	5 949 481	4.52
104 836	QUALCOMM INC	USD	11 432 979	12 635 306	9.59
66 942	RAYTHEON TECHNOLOGIES CORP	USD	4 909 062	4 815 602	3.66
25	SARTORIUS AG (ISIN DE0007165631)	EUR	10 163	10 975	0.01
1 722	SQUARE INC - A	USD	112 949	354 013	0.27
447	TELADOC HEALTH INC	USD	102 532	62 680	0.05
109	TYLER TECHNOLOGIES INC	USD	38 382	41 579	0.03
15 344	TYSON FOODS INC - A	USD	1 000 894	954 358	0.72
5 826	VERISK ANALYTICS INC - A	USD	855 533	858 351	0.65
304	ZEBRA TECHNOLOGIES CORP - A	USD	98 737	135 732	0.10

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea 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)				
2 195	ZOOM VIDEO COMMUNICATIONS INC	USD	666 648	716 360	0.54
	Total Shares		**124 249 966**	**131 732 551**	**100.06**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**124 249 966**	**131 732 551**	**100.06**
Total Investments			**124 249 966**	**131 732 551**	**100.06**

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	25.75
Software and Computer Services	18.35
Aerospace and Defense	12.68
Retailers	9.29
Investment Banking and Brokerage Services	6.26
Medical Equipment and Services	5.62
Food Producers	5.18
Personal Care, Drug and Grocery Stores	4.52
Banks	3.08
Oil, Gas and Coal	2.05
Travel and Leisure	1.58
Life Insurance	1.37
Pharmaceuticals and Biotechnology	1.03
Tobacco	0.97
Industrial Support Services	0.92
Non-life Insurance	0.68
Telecommunications Service Providers	0.54
Electronic and Electrical Equipment	0.10
Construction and Materials	0.08
Industrial Engineering	0.01
	100.06

Geographical classification	%
United States of America	96.00
France	3.08
Netherlands	0.97
Germany	0.01
	100.06

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					
20 369	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	2 082 301	3 007 687	4.94
691	ALPHABET CLASS - A	USD	1 311 484	1 422 782	2.34
744	AMAZON.COM INC	USD	2 005 018	2 158 259	3.55
20 049	APPLE INC	USD	2 087 090	2 315 466	3.80
47 982	AXA SA	EUR	1 077 916	1 026 095	1.69
19 353	BAXTER INTERNATIONAL INC	USD	1 307 882	1 313 700	2.16
59 203	BNP PARIBAS SA	EUR	2 856 841	3 130 063	5.14
7 769	BOEING CO	USD	1 581 310	1 569 392	2.58
1 312	BOOKING HOLDINGS INC	USD	2 442 823	2 420 756	3.98
2 967	DOCUSIGN INC	USD	573 354	699 455	1.15
218 614	ENGIE SA LOYALTY BONUS 2023	EUR	2 907 566	2 525 866	4.15
37 873	ESSILORLUXOTTICA SA	EUR	3 974 456	5 894 553	9.68
6 696	FACEBOOK INC	USD	1 746 978	1 963 290	3.23
2 045	HONEYWELL INTERNATIONAL INC	USD	375 390	378 443	0.62
15 319	L OREAL SA PRIME FIDELITY 2023	EUR	3 563 199	5 756 880	9.45
2 886	LAM RESEARCH CORP	USD	1 565 528	1 583 540	2.60
55 715	LKQ CORP	USD	2 294 966	2 312 414	3.80
8 647	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 728 993	5 718 261	9.40
8 046	MARATHON PETROLEUM CORP	USD	414 776	409 933	0.67
9 885	MICROSOFT CORP	USD	2 056 692	2 258 071	3.71
210 795	ORANGE SA	EUR	2 905 809	2 026 794	3.33
32 844	PHILLIPS 66	USD	2 408 634	2 376 821	3.91
7 635	RAYTHEON TECHNOLOGIES CORP	USD	559 898	549 238	0.90
12 868	TEXAS INSTRUMENTS INC	USD	2 084 821	2 086 615	3.43
57 526	TOTALENERGIES SE	EUR	2 891 490	2 194 905	3.61
6 397	TRIMBLE INC	USD	245 221	441 409	0.73
6 726	TYSON FOODS INC - A	USD	438 739	418 340	0.69
27 026	VINCI SA	EUR	2 283 141	2 432 070	4.00
781	VMWARE INC - A	USD	90 242	105 352	0.17
8 453	WALMART INC	USD	967 817	1 005 179	1.65
Total Shares			**53 830 375**	**61 501 629**	**101.06**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**53 830 375**	**61 501 629**	**101.06**
Total Investments			**53 830 375**	**61 501 629**	**101.06**

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Medical Equipment and Services	11.83
Software and Computer Services	10.59
Technology Hardware and Equipment	9.84
Personal Care, Drug and Grocery Stores	9.46
Personal Goods	9.40
Oil, Gas and Coal	8.19
Retailers	5.20
Banks	5.14
Chemicals	4.94
Gas, Water and Multi-utilities	4.15
Construction and Materials	4.00
Travel and Leisure	3.98
Automobiles and Parts	3.80
Aerospace and Defense	3.48
Telecommunications Service Providers	3.33
Non-life Insurance	1.69
Electronic and Electrical Equipment	0.73
Food Producers	0.69
General Industrials	0.62
	101.06

Geographical classification	%
France	55.40
United States of America	45.66
	101.06

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				
456 000	AUSTRALIA GOVERNMENT BOND FRN 20/09/2025	AUD	527 576	513 911	0.45
356 000	AUSTRALIA GOVERNMENT BOND FRN 20/09/2030	AUD	433 299	426 801	0.37
360 000	AUSTRALIA GOVERNMENT BOND FRN 21/11/2027	AUD	323 687	319 423	0.28
593 000	BTPS INFLATION FRN 15/05/2023	EUR	755 364	756 191	0.66
309 000	CANADIAN GOVERNMENT REAL RETURN BOND FRN 01/12/2026	CAD	513 085	514 677	0.45
1 507 990	DENMARK I/L GOVERNMENT BOND FRN 15/11/2023	DKK	274 326	272 723	0.24
1 043 150	DENMARK I/L GOVERNMENT BOND FRN 15/11/2030	DKK	199 652	195 998	0.17
972 710	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2023	EUR	1 314 173	1 307 433	1.14
1 019 870	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	1 423 128	1 420 736	1.23
1 196 720	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	1 832 860	1 843 481	1.60
715 550	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	953 495	949 689	0.82
503 920	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2026	EUR	662 869	659 925	0.57
761 190	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	1 050 158	1 052 407	0.91
534 640	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	730 992	734 194	0.64
1 170 370	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	1 675 049	1 661 839	1.44
1 063 970	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2023	EUR	1 593 278	1 572 792	1.37
1 056 360	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	1 452 399	1 448 450	1.26
1 247 420	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	2 071 740	2 066 974	1.80
541 480	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	1 207 355	1 199 173	1.04
979 370	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	1 498 534	1 499 245	1.30
333 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	432 464	432 854	0.38
936 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	1 325 426	1 345 226	1.17
687 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	896 054	907 262	0.79
1 041 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	1 647 219	1 639 015	1.42
780 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	1 109 300	1 109 295	0.96
741 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	1 208 453	1 214 304	1.05
42 800 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2024	JPY	413 759	408 085	0.35
113 400 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2025	JPY	1 069 153	1 056 517	0.92
88 500 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2026	JPY	834 996	826 908	0.72
88 100 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2027	JPY	835 426	827 761	0.72
85 400 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2028	JPY	803 451	796 608	0.69
87 200 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2029	JPY	815 885	809 433	0.70
38 700 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2030	JPY	364 476	362 852	0.32
11 800 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2031	JPY	110 419	109 252	0.09
33 800 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/09/2023	JPY	327 944	322 931	0.28
61 000 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/09/2024	JPY	573 412	566 366	0.49
321 000	NEW ZEALAND GOVERNMENT INFLATION LINKED BOND 2% 20/09/2025	NZD	285 699	279 424	0.24
262 000	NEW ZEALAND GOVERNMENT INFLATION LINKED BOND 3% 20/09/2030	NZD	267 914	256 495	0.22
776 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	1 108 025	1 103 385	0.96
322 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2023	EUR	419 133	418 302	0.36
733 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	1 042 565	1 046 298	0.91
790 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2030	EUR	1 201 122	1 195 297	1.04
1 945 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2025	SEK	277 120	272 443	0.24
1 735 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2026	SEK	242 246	239 713	0.21

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)				
885 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2030	SEK	121 043	121 563	0.11
1 265 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2027	SEK	178 179	176 709	0.15
1 595 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2028	SEK	353 477	346 937	0.30
1 057 420	UNITED KINGDOM GILT INFLATION LINKED FRN 10/08/2028	GBP	1 923 696	1 943 036	1.69
402 120	UNITED KINGDOM GILT INFLATION LINKED FRN 17/07/2024	GBP	1 992 110	1 985 468	1.72
835 360	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2027	GBP	2 293 345	2 314 128	2.01
898 660	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2024	GBP	1 674 796	1 682 456	1.46
793 190	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2026	GBP	1 466 043	1 477 106	1.28
911 330	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/03/2029	GBP	1 969 969	1 990 993	1.73
285 400	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/07/2030	GBP	1 472 112	1 469 121	1.28
928 090	UNITED KINGDOM INFLATION-LINKED GILT FRN 22/11/2022	GBP	2 016 402	2 026 726	1.76
2 293 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2023	USD	2 720 426	2 771 958	2.40
2 181 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	2 645 665	2 689 745	2.33
1 039 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912810FR42)	USD	1 692 613	1 712 460	1.49
2 030 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025 (ISIN US912828H458)	USD	2 434 613	2 478 576	2.15
769 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912810FS25)	USD	1 203 512	1 219 706	1.06
1 746 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026 (ISIN US912828N712)	USD	2 145 045	2 181 768	1.90
642 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912810PS15)	USD	1 027 413	1 042 700	0.91
1 588 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027 (ISIN US912828V491)	USD	1 908 206	1 945 638	1.69
651 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US912810PV44)	USD	985 608	1 003 803	0.87
1 848 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028 (ISIN US9128283R96)	USD	2 198 409	2 244 691	1.95
615 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US912810PZ57)	USD	968 007	986 739	0.86
1 375 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US9128285W63)	USD	1 648 659	1 683 960	1.46
1 875 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	2 090 701	2 137 680	1.86
2 282 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2031	USD	2 533 436	2 578 548	2.24
2 098 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2023	USD	2 346 984	2 386 338	2.07
1 315 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2024	USD	1 477 120	1 501 259	1.30
1 554 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	1 712 543	1 735 596	1.51
1 866 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2026	USD	2 066 033	2 068 523	1.80
500 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	1 098 190	1 115 140	0.97
617 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	1 391 387	1 412 755	1.23
1 874 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2022	USD	2 218 396	2 256 239	1.96
2 263 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	2 717 761	2 762 668	2.39
2 023 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2024	USD	2 406 018	2 447 960	2.13
1 999 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	2 431 056	2 473 501	2.15
1 667 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	1 996 964	2 036 417	1.77

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)				
1 740 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	2 077 592	2 120 923	1.84
1 609 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	1 924 887	1 965 837	1.71
1 673 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	1 901 726	1 944 354	1.69
2 071 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2030	USD	2 337 506	2 382 099	2.07
1 870 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	2 067 493	2 098 882	1.82
1 886 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2025	USD	2 093 327	2 114 093	1.84
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**114 033 148**	**114 996 887**	**99.88**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**114 033 148**	**114 996 887**	**99.88**
	Total Investments		**114 033 148**	**114 996 887**	**99.88**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.88
	99.88

Geographical classification	%
United States of America	53.41
United Kingdom	12.92
France	11.16
Italy	6.43
Japan	5.29
Germany	3.97
Spain	3.27
Australia	1.09
Sweden	1.01
New Zealand	0.47
Canada	0.45
Denmark	0.41
	99.88

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					
154 154	AIR LIQUIDE SA (ISIN FR00140008A4)	EUR	15 758 743	22 762 380	7.50
1 570	ALPHABET CLASS - A	USD	3 157 037	3 232 659	1.07
86 208	AMERICAN WATER WORKS CO INC	USD	11 372 242	11 204 350	3.69
24 942	APPLIED MATERIALS INC	USD	2 815 217	2 994 975	0.99
446 865	AXA SA	EUR	10 038 822	9 556 208	3.15
7 953	BLACKROCK INC	USD	5 835 518	5 867 810	1.93
91 902	BNP PARIBAS SA	EUR	3 803 824	4 858 859	1.60
8 928	BOEING CO	USD	1 663 836	1 803 518	0.59
16 037	CAPITAL ONE FINANCIAL CORP	USD	2 127 364	2 091 883	0.69
37 567	DEUTSCHE BOERSE AG	EUR	5 266 893	5 529 862	1.82
189 668	DEUTSCHE POST AG - REG	EUR	10 850 906	10 879 356	3.59
292 377	ENGIE SA LOYALTY BONUS 2023	EUR	3 888 614	3 378 124	1.11
160 176	ENTERGY CORP	USD	13 894 753	13 466 184	4.44
9 167	FACEBOOK INC	USD	2 480 813	2 687 796	0.89
35 242	L OREAL SA PRIME FIDELITY 2023	EUR	8 197 289	13 243 944	4.37
24 174	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	7 629 314	15 986 266	5.27
14 575	MICRON TECHNOLOGY INC	USD	984 743	1 044 425	0.34
63 667	MICROSOFT CORP	USD	14 345 027	14 543 714	4.79
945 454	MMC NORILSK NICKEL PJSC - ADR	USD	28 172 542	27 162 169	8.96
16 047	MOODY'S CORP	USD	4 921 134	4 903 408	1.62
29 662	PERNOD RICARD SA	EUR	4 671 765	5 552 726	1.83
122 200	SANOFI	EUR	9 574 370	10 797 592	3.56
185 589	SCHNEIDER ELECTRIC SE	EUR	12 957 824	24 623 949	8.13
266 345	SIEMENS HEALTHINEERS AG	EUR	13 032 261	13 764 710	4.54
614 820	SUEZ SA	EUR	7 273 321	12 327 141	4.06
561 738	TOTALENERGIES SE	EUR	28 234 783	21 433 113	7.07
4 097	VERISK ANALYTICS INC - A	USD	601 634	603 616	0.20
140 019	VINCI SA	EUR	11 828 646	12 600 310	4.15
783 008	VIVENDI SE	EUR	20 303 397	22 182 617	7.31
14 127	XYLEM INC/NY	USD	1 381 713	1 429 020	0.47
Total Shares			**267 064 345**	**302 512 684**	**99.73**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**267 064 345**	**302 512 684**	**99.73**
Total Investments			**267 064 345**	**302 512 684**	**99.73**

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	9.46
Industrial Metals and Mining	8.95
Gas, Water and Multi-utilities	8.87
Pharmaceuticals and Biotechnology	8.10
Chemicals	7.50
Media	7.31
Oil, Gas and Coal	7.07
Software and Computer Services	6.75
Investment Banking and Brokerage Services	5.37
Personal Goods	5.27
Electricity	4.44
Personal Care, Drug and Grocery Stores	4.37
Construction and Materials	4.15
Industrial Transportation	3.59
Non-life Insurance	3.15
Beverages	1.83
Banks	1.60
Industrial Support Services	0.89
Aerospace and Defense	0.59
Industrial Engineering	0.47
	99.73

Geographical classification	%
France	59.11
United States of America	21.72
Germany	9.95
Russia	8.95
	99.73

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					
320 130	ABB LTD	CHF	6 327 765	9 167 014	1.06
31 357	ACCOR SA	EUR	1 039 279	987 432	0.11
28 602	ADECCO GROUP AG - REG	CHF	1 381 829	1 640 140	0.19
35 140	ADIDAS AG - REG - REG	EUR	8 516 046	11 030 446	1.27
330 253	AEGON NV	EUR	1 204 839	1 155 555	0.13
59 886	AIR LIQUIDE SA - PF 2022	EUR	6 269 352	8 842 767	1.02
27 539	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	3 576 099	4 066 409	0.47
35 174	AKZO NOBEL NV	EUR	2 926 772	3 665 131	0.42
58 062	ALFA LAVAL AB	SEK	1 764 745	1 730 639	0.20
76 094	ALLIANZ SE - REG	EUR	14 600 639	16 002 568	1.85
51 383	ALSTOM SA	EUR	2 349 745	2 188 402	0.25
30 913	AMBU A/S	DKK	928 664	1 002 269	0.12
22 981	AMPLIFON SPA	EUR	879 483	956 929	0.11
11 217	AMUNDI SA	EUR	747 313	833 984	0.10
72 781	ANTOFAGASTA PLC	GBP	1 336 682	1 217 044	0.14
82 926	ASHTEAD GROUP PLC	GBP	5 063 815	5 181 607	0.60
77 424	ASML HOLDING NV	EUR	20 646 369	44 859 466	5.18
184 988	ASSA ABLOY AB	SEK	3 632 202	4 702 219	0.54
203 618	ASSICURAZIONI GENERALI SPA	EUR	3 074 324	3 442 162	0.40
65 752	ASSOCIATED BRITISH FOODS PLC	GBP	1 652 316	1 697 320	0.20
242 277	ASTRAZENECA PLC	GBP	22 825 747	24 505 693	2.83
123 938	ATLAS COPCO AB	SEK	4 139 902	6 403 423	0.74
72 020	ATLAS COPCO AB - B	SEK	2 134 579	3 195 524	0.37
18 271	ATOS SE	EUR	1 222 270	937 302	0.11
357 078	AXA SA	EUR	7 197 320	7 636 113	0.88
1 230 652	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	5 142 070	6 433 849	0.74
187 945	BARRATT DEVELOPMENTS PLC	GBP	1 295 401	1 522 038	0.18
169 518	BASF SE - REG	EUR	10 361 312	11 262 776	1.30
61 109	BAYERISCHE MOTOREN WERKE AG	EUR	4 165 997	5 457 645	0.63
10 496	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	580 739	795 597	0.09
18 604	BEIERSDORF AG	EUR	1 795 133	1 892 957	0.22
22 659	BERKELEY GROUP HOLDINGS	GBP	1 081 606	1 212 862	0.14
207 601	BNP PARIBAS SA	EUR	11 706 620	10 975 865	1.27
50 480	BOLIDEN AB	SEK	1 196 410	1 637 539	0.19
42 165	BOUYGUES SA	EUR	1 358 947	1 315 126	0.15
28 515	BRENNTAG SE	EUR	2 194 514	2 236 146	0.26
162 486	BRITISH LAND CO PLC	GBP	937 751	936 739	0.11
1 647 336	BT GROUP PLC	GBP	3 180 115	3 722 793	0.43
74 712	BURBERRY GROUP PLC	GBP	1 552 314	1 798 066	0.21
54 249	BUREAU VERITAS SA	EUR	1 364 362	1 447 363	0.17
820 459	CAIXABANK SA	EUR	2 064 256	2 128 271	0.25
113 178	CARREFOUR SA	EUR	1 779 253	1 877 057	0.22
190	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	1 239 431	1 595 466	0.18
20	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	1 453 283	1 767 926	0.20

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)				
19 468	CHR HANSEN HOLDING A/S	DKK	1 636 618	1 481 780	0.17
96 342	CIE FINANCIERE RICHEMONT SA - REG	CHF	6 315 814	9 838 977	1.14
31 269	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	3 195 447	4 205 681	0.49
39 822	CLARIANT AG - REG	CHF	622 244	668 423	0.08
188 864	CNH INDUSTRIAL NV	EUR	1 668 957	2 629 931	0.30
31 681	CNP ASSURANCES	EUR	502 906	454 622	0.05
37 774	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	1 557 070	1 889 496	0.22
36 983	COCA-COLA HBC AG	GBP	950 634	1 126 141	0.13
21 926	COLOPLAST A/S	DKK	2 447 330	3 034 037	0.35
184 912	COMMERZBANK AG	EUR	1 026 601	1 106 144	0.13
329 241	COMPASS GROUP PLC	GBP	5 746 199	5 837 321	0.67
9 601	COVIVIO	EUR	549 021	692 424	0.08
144 895	CRH PLC	EUR	4 449 092	6 158 038	0.71
25 750	CRODA INTERNATIONAL PLC	GBP	1 611 759	2 210 100	0.26
120 391	DANONE SA	EUR	7 625 615	7 147 614	0.83
18 191	DCC PLC	GBP	1 323 503	1 254 055	0.14
28 983	DELIVERY HERO SE	EUR	2 739 005	3 228 706	0.37
19 990	DEMANT A/S	DKK	577 653	948 929	0.11
35 067	DEUTSCHE BOERSE AG	EUR	4 625 698	5 161 862	0.60
182 949	DEUTSCHE POST AG - REG	EUR	10 332 960	10 493 955	1.21
63 094	DEUTSCHE WOHNEN SE	EUR	2 556 589	3 254 389	0.38
171 685	DNB ASA	NOK	3 111 758	3 156 141	0.36
15 374	EIFFAGE SA	EUR	1 284 835	1 319 089	0.15
41 628	ELECTROLUX AB	SEK	687 604	974 002	0.11
26 251	ELISA OYJ	EUR	1 414 325	1 320 950	0.15
1 501 123	ENEL SPA	EUR	10 927 955	11 756 795	1.36
51 562	ERSTE GROUP BANK AG	EUR	1 072 995	1 595 328	0.18
53 121	ESSILORLUXOTTICA SA	EUR	6 239 399	8 267 752	0.95
112 321	ESSITY AB	SEK	3 014 663	3 143 039	0.36
10 052	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	551 087	474 052	0.05
7 290	EURAZEO SE	EUR	409 376	535 815	0.06
31 350	EVOLUTION AB	SEK	4 880 560	4 180 412	0.48
41 536	FERGUSON PLC	GBP	3 124 437	4 862 680	0.56
92 515	GALP ENERGIA SGPS SA	EUR	1 124 074	846 697	0.10
6 837	GEBERIT AG - REG	CHF	4 039 350	4 328 478	0.50
8 474	GECINA SA	EUR	1 079 959	1 094 841	0.13
12 097	GENMAB A/S	DKK	2 599 218	4 174 268	0.48
1 704	GIVAUDAN SA - REG	CHF	4 806 655	6 688 845	0.77
928 545	GLAXOSMITHKLINE PLC	GBP	16 441 095	15 352 982	1.77
23 632	GN STORE NORD AS	DKK	1 261 519	1 740 879	0.20
134 794	H & M HENNES & MAURITZ AB - B	SEK	2 015 369	2 698 007	0.31
27 465	HEIDELBERGCEMENT AG	EUR	1 645 722	1 986 818	0.23
19 180	HENKEL AG & CO KGAA	EUR	1 538 505	1 489 327	0.17
32 882	HENKEL AG & CO KGAA - PFD	EUR	2 901 074	2 927 813	0.34

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)				
77 182	HUSQVARNA AB - B	SEK	616 911	865 272	0.10
1 066 105	IBERDROLA SA	EUR	9 405 122	10 959 559	1.27
18 562	ICA GRUPPEN AB	SEK	717 366	728 973	0.08
201 328	INDUSTRIA DE DISENO TEXTIL SA	EUR	5 238 405	5 981 455	0.69
277 241	INFORMA PLC	GBP	1 946 520	1 619 944	0.19
719 923	ING GROEP NV	EUR	6 610 281	8 019 942	0.93
33 712	INTERCONTINENTAL HOTELS GROUP PLC	GBP	1 743 247	1 888 924	0.22
29 787	INTERTEK GROUP PLC	GBP	1 899 300	1 918 832	0.22
3 048 240	INTESA SANPAOLO SPA	EUR	5 933 700	7 100 875	0.82
307 918	J SAINSBURY PLC	GBP	827 400	974 921	0.11
95 201	JD SPORTS FASHION PLC	GBP	768 550	1 019 159	0.12
13 834	JDE PEET'S NV	EUR	462 369	423 320	0.05
46 458	JERONIMO MARTINS SGPS SA	EUR	657 854	714 524	0.08
35 719	JOHNSON MATTHEY PLC	GBP	1 132 509	1 278 636	0.15
46 144	KBC GROUP NV	EUR	2 656 671	2 967 059	0.34
13 844	KERING SA	EUR	7 140 111	10 203 028	1.18
29 351	KERRY GROUP PLC	EUR	3 031 547	3 457 548	0.40
50 410	KESKO OYJ - B	EUR	1 086 566	1 570 272	0.18
389 568	KINGFISHER PLC	GBP	1 069 171	1 654 115	0.19
28 492	KINGSPAN GROUP PLC	EUR	1 590 606	2 269 103	0.26
44 648	KINNEVIK AB	SEK	-	765 998	0.09
38 093	KLEPIERRE SA	EUR	828 519	827 761	0.10
192 997	KONINKLIJKE AHOLD DELHAIZE NV	EUR	4 480 417	4 838 435	0.56
31 810	KONINKLIJKE DSM NV	EUR	3 652 557	5 006 894	0.58
620 555	KONINKLIJKE KPN NV	EUR	1 597 986	1 634 542	0.19
3 186	KONINKLIJKE PHILIPS NV	EUR	124 146	133 143	0.02
12 764	KONINKLIJKE VOPAK NV	EUR	578 032	488 861	0.06
9 966	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	1 501 145	2 878 339	0.33
32 018	L OREAL SA PRIME FIDELITY 20200	EUR	7 482 070	12 032 364	1.39
15 333	LANXESS	EUR	929 180	886 554	0.10
1 101 361	LEGAL & GENERAL GROUP PLC	GBP	3 164 227	3 304 917	0.38
13 078 062	LLOYDS BANKING GROUP PLC	GBP	7 592 045	7 112 991	0.82
13 744	LONZA GROUP AG - REG	CHF	5 108 500	8 222 327	0.95
14 480	L'OREAL SA	EUR	3 909 254	5 441 584	0.63
23 853	MERCK KGAA	EUR	2 662 033	3 857 030	0.45
89 616	MONDI PLC	GBP	1 735 192	1 984 507	0.23
81 124	MOWI ASA	NOK	1 560 266	1 740 944	0.20
9 845	MTU AERO ENGINES AG	EUR	1 895 319	2 056 621	0.24
25 857	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	5 813 352	5 971 674	0.69
655 050	NATIONAL GRID PLC	GBP	6 621 593	7 026 269	0.81
174 743	NATIXIS SA	EUR	623 736	698 972	0.08
53 687	NATURGY ENERGY GROUP SA	EUR	1 129 245	1 163 934	0.13
78 083	NESTE OYJ	EUR	2 762 450	4 032 206	0.47

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)				
24 538	NEXT PLC	GBP	1 600 497	2 245 565	0.26
263 105	NIBE INDUSTRIER AB - B	SEK	2 266 599	2 335 310	0.27
20 471	NMC HEALTH PLC	GBP	497 641	-	0.00
51 818	NN GROUP NV	EUR	1 810 749	2 061 320	0.24
597 980	NORDEA BANK ABP	SEK	5 263 265	5 616 602	0.65
248 211	NORSK HYDRO ASA	NOK	822 041	1 336 291	0.15
317 807	NOVO NORDISK A/S	DKK	16 440 433	22 454 301	2.59
38 413	NOVOZYMES A/S - B	DKK	1 750 704	2 441 799	0.28
27 181	OMV AG	EUR	1 069 054	1 303 873	0.15
368 213	ORANGE SA	EUR	4 423 394	3 540 368	0.41
19 581	ORION OYJ - B	EUR	693 391	709 811	0.08
138 621	ORKLA ASA	NOK	1 083 999	1 191 297	0.14
34 914	ORSTED AS	DKK	3 273 188	4 131 695	0.48
18 456	PANDORA A/S	DKK	985 627	2 092 238	0.24
89 956	PROSUS NV	EUR	7 095 241	7 418 671	0.86
42 704	PUBLICIS GROUPE SA	EUR	1 315 969	2 303 454	0.27
19 484	PUMA SE	EUR	1 813 152	1 959 116	0.23
22 069	RANDSTAD NV	EUR	1 417 271	1 423 451	0.16
131 552	RECKITT BENCKISER GROUP PLC	GBP	9 647 097	9 802 995	1.13
79 891	RED ELECTRICA CORP SA	EUR	1 402 566	1 250 694	0.14
356 652	RELX PLC	GBP	7 247 867	7 972 686	0.92
342 243	RENTOKIL INITIAL PLC	GBP	1 753 491	1 973 444	0.23
274 907	REPSOL SA	EUR	2 949 673	2 901 368	0.33
129 668	ROCHE HOLDING AG	CHF	35 546 853	41 229 503	4.76
208 363	SANDVIK AB	SEK	3 400 843	4 491 042	0.52
192 727	SAP SE	EUR	20 925 691	22 903 677	2.64
99 427	SCHNEIDER ELECTRIC SE	EUR	8 875 909	13 191 974	1.52
22 944	SCHRODERS PLC (ISIN GB0002405495)	GBP	763 979	938 928	0.11
5 107	SEB SA	EUR	631 880	778 307	0.09
219 923	SEGRO PLC	GBP	2 023 570	2 803 957	0.32
1 117	SGS SA - REG	CHF	2 536 579	2 908 154	0.34
26 168	SIKA AG	CHF	4 278 846	7 221 146	0.83
70 435	SKF AB - B	SEK	1 205 719	1 513 290	0.17
149 627	SOCIETE GENERALE SA	EUR	3 913 494	3 719 727	0.43
13 679	SOLVAY SA	EUR	1 244 076	1 466 389	0.17
10 170	SONOVA HOLDING AG	CHF	1 951 607	3 228 571	0.37
13 609	SPIRAX-SARCO ENGINEERING PLC	GBP	1 478 144	2 158 385	0.25
99 331	ST JAMES'S PLACE PLC	GBP	1 605 933	1 709 032	0.20
495 140	STANDARD CHARTERED PLC	GBP	3 132 960	2 658 973	0.31
402 777	STANDARD LIFE ABERDEEN PLC	GBP	1 177 352	1 271 508	0.15
107 370	STORA ENSO OYJ - R	EUR	1 315 516	1 651 887	0.19
1 908	STRAUMANN HOLDING AG - REG	CHF	1 531 522	2 567 323	0.30
111 821	SVENSKA CELLULOSA AB SCA - B	SEK	1 304 079	1 546 332	0.18
5 909	SWISS LIFE HOLDING AG - REG	CHF	2 517 980	2 423 542	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)				
55 669	SWISS RE AG	CHF	4 512 396	4 239 416	0.49
4 780	SWISSCOM AG - REG	CHF	2 102 556	2 303 226	0.27
23 745	SYMRISE AG	EUR	2 199 827	2 790 038	0.32
672 843	TAYLOR WIMPEY PLC	GBP	1 213 209	1 245 831	0.14
538 701	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	5 879 063	5 713 141	0.66
192 149	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	503 742	427 532	0.05
129 145	TELENOR ASA	NOK	2 012 562	1 836 269	0.21
10 840	TELEPERFORMANCE	EUR	2 380 052	3 710 532	0.43
92 437	TELE2 AB	SEK	1 092 220	1 062 725	0.12
490 619	TELIA CO AB	SEK	1 796 233	1 837 282	0.21
87 154	TENARIS SA	EUR	783 161	801 120	0.09
1 426 995	TESCO PLC	GBP	4 586 328	3 706 081	0.43
461 105	TOTALENERGIES SE	EUR	18 935 249	17 593 461	2.03
66 454	TRYG A/S	DKK	1 274 126	1 375 773	0.16
23 334	UCB SA	EUR	1 948 407	2 057 125	0.24
36 381	UMICORE SA	EUR	1 391 270	1 873 622	0.22
23 001	UNIBAIL RODAMCO REITS	EUR	2 323 873	1 678 843	0.19
485 264	UNILEVER PLC	GBP	24 070 502	23 914 140	2.76
98 508	UPM-KYMMENE OYJ	EUR	2 652 722	3 142 405	0.36
42 382	VALEO	EUR	1 128 110	1 075 231	0.12
186 385	VESTAS WIND SYSTEMS A/S	DKK	3 758 671	6 135 760	0.71
8 997	VIFOR PHARMA AG	CHF	1 062 360	982 841	0.11
131 335	VIVENDI SE	EUR	3 900 650	3 720 721	0.43
4 952 650	VODAFONE GROUP PLC	GBP	7 395 420	7 000 461	0.81
21 420	VOESTALPINE AG	EUR	534 506	735 563	0.08
87 369	WARTSILA OYJ ABP	EUR	922 171	1 093 423	0.13
4 952	WENDEL SE	EUR	502 081	561 557	0.06
37 252	WHITBREAD PLC	GBP	1 369 647	1 354 776	0.16
444 745	WM MORRISON SUPERMARKETS PLC	GBP	1 020 292	1 278 101	0.15
49 374	WOLTERS KLUWER NV	EUR	3 187 486	4 182 965	0.48
226 152	WPP PLC	GBP	2 100 764	2 566 454	0.30
27 770	ZURICH INSURANCE GROUP AG	CHF	9 121 296	9 403 598	1.09
	Total Shares		**734 051 722**	**864 771 611**	**99.85**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**734 051 722**	**864 771 611**	**99.85**
Total Investments			**734 051 722**	**864 771 611**	**99.85**

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

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	14.56
Personal Care, Drug and Grocery Stores	9.16
Banks	7.31
Technology Hardware and Equipment	6.96
Non-life Insurance	5.55
Chemicals	5.53
Construction and Materials	3.65
Software and Computer Services	3.61
Industrial Engineering	3.26
Oil, Gas and Coal	3.08
Personal Goods	3.08
Food Producers	2.90
Telecommunications Service Providers	2.85
Electricity	2.77
Retailers	2.75
Media	2.58
Industrial Support Services	2.56
Medical Equipment and Services	2.41
Industrial Transportation	1.90
Travel and Leisure	1.65
Gas, Water and Multi-utilities	1.42
Automobiles and Parts	1.33
Life Insurance	1.28
Investment Banking and Brokerage Services	1.16
Real Estate Investment Trusts	0.93
Industrial Metals and Mining	0.84
Industrial Materials	0.78
Alternative Energy	0.71
Household Goods and Home Construction	0.66
Telecommunications Equipment	0.66
General Industrials	0.41
Aerospace and Defense	0.40
Beverages	0.40
Real Estate Investment and Services	0.38
Consumer Services	0.37
	99.85

Geographical classification	%
United Kingdom	19.49
France	16.85
Switzerland	14.37
Germany	13.76
Netherlands	10.15
Denmark	5.89
Sweden	5.72
Spain	3.56
Italy	2.69
Finland	2.21
Ireland	1.52
Norway	1.07
Belgium	1.02
Jersey	0.86
Austria	0.42
Portugal	0.18
Luxembourg	0.09
	99.85

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					
594	ADOBE INC	USD	327 508	347 870	0.79
823	ADYEN NV	EUR	1 364 439	2 011 039	4.55
30 066	AIRBUS SE	EUR	3 609 831	3 866 458	8.74
4 332	ALLIANZ SE - REG	EUR	1 145 993	1 080 378	2.44
4 385	AMADEUS IT GROUP SA - A	EUR	308 914	308 474	0.70
20 863	BASF SE - REG	EUR	1 757 048	1 643 821	3.72
18 098	BAYER AG	EUR	1 189 485	1 099 090	2.48
3 408	BEIERSDORF AG	EUR	377 810	411 227	0.93
3 360	BOEING CO	USD	829 987	804 922	1.82
23 406	CIE FINANCIERE RICHEMONT SA - REG	CHF	2 942 324	2 834 717	6.41
23 846	COVESTRO AG	EUR	1 572 094	1 540 073	3.48
3 117	DEUTSCHE BOERSE AG	EUR	529 604	544 117	1.23
29 463	DEUTSCHE POST AG - REG	EUR	1 823 492	2 004 168	4.53
143	DEXCOM INC	USD	58 980	61 061	0.14
715	DISCO CORP	JPY	249 588	218 707	0.49
19 387	ENTERGY CORP	USD	2 001 126	1 932 884	4.37
1 485	FACEBOOK INC	USD	495 515	516 349	1.17
2 345	FAST RETAILING CO LTD	JPY	2 037 634	1 766 937	3.99
39 360	INFINEON TECHNOLOGIES AG - REG	EUR	1 581 177	1 578 617	3.57
2 807	INTERNATIONAL BUSINESS MACHINES CORP	USD	415 492	411 478	0.93
1 532	INTUIT INC	USD	739 374	750 940	1.70
62 502	MAZDA MOTOR CORP	JPY	510 841	587 910	1.33
2 234	MICROSOFT CORP	USD	574 674	605 191	1.37
6 675	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 963 336	1 828 173	4.13
33 721	NEC CORP	JPY	2 011 206	1 737 851	3.93
3 206	NIKE INC - B	USD	430 149	495 295	1.12
533	NVIDIA CORP	USD	397 773	426 453	0.96
7 434	OCCIDENTAL PETROLEUM CORP	USD	230 157	232 461	0.53
15 258	PUMA SE	EUR	1 723 647	1 819 398	4.11
10 495	SAP SE	EUR	1 474 319	1 479 085	3.34
26 134	SCREEN HOLDINGS CO LTD	JPY	2 590 015	2 585 381	5.84
12 345	SIEMENS AG - REG	EUR	2 025 367	1 956 188	4.42
30 806	SIEMENS HEALTHINEERS AG	EUR	1 769 637	1 888 017	4.27
36 968	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 334 553	1 275 677	2.88
4 288	SYMRISE AG	EUR	606 203	597 504	1.35
83 639	TELIA CO AB	EUR	362 982	371 457	0.84
4 748	TREND MICRO INC/JAPAN	JPY	234 313	248 972	0.56
465	TWILIO INC - A	USD	179 216	183 284	0.41
Total Shares			**43 775 803**	**44 051 624**	**99.57**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**43 775 803**	**44 051 624**	**99.57**
Total Investments			**43 775 803**	**44 051 624**	**99.57**

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

Economic and Geographical Classification of Investments

Economic classification	%
Technology Hardware and Equipment	14.30
Personal Goods	11.64
Software and Computer Services	10.97
Aerospace and Defense	10.56
Chemicals	8.55
Pharmaceuticals and Biotechnology	6.89
Non-life Insurance	6.57
Industrial Support Services	4.55
Industrial Transportation	4.53
General Industrials	4.42
Electricity	4.37
Retailers	3.99
Banks	2.88
Automobiles and Parts	1.33
Investment Banking and Brokerage Services	1.23
Personal Care, Drug and Grocery Stores	0.93
Telecommunications Service Providers	0.84
Oil, Gas and Coal	0.53
Industrial Engineering	0.49
	99.57

Geographical classification	%
Germany	44.00
Japan	19.04
United States of America	15.30
Netherlands	13.28
Switzerland	6.41
Sweden	0.84
Spain	0.70
	99.57

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				
43 480	BUNDESOBLIGATION 0% 07/10/2022	EUR	49 424	52 014	0.18
30 000	BUNDESOBLIGATION 0% 10/10/2025 (ISIN DE0001141828)	EUR	37 722	36 545	0.13
61 100	BUNDESOBLIGATION 0% 11/04/2025	EUR	70 493	74 250	0.26
18 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	23 402	21 974	0.08
50 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	62 275	60 738	0.21
65 190	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	75 985	79 622	0.28
69 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	87 206	84 063	0.30
24 480	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	26 727	26 665	0.09
13 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	16 758	15 892	0.06
53 200	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	62 912	65 945	0.23
65 930	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	78 549	82 167	0.29
25 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	32 975	31 149	0.11
73 680	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	87 801	91 956	0.32
21 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	28 076	26 546	0.09
33 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	41 983	41 599	0.15
70 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	90 356	87 444	0.31
61 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	93 423	91 768	0.32
51 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	60 839	63 035	0.22
19 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/02/2023	EUR	23 441	23 335	0.08
5 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2023	EUR	6 204	6 175	0.02
89 790	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	109 402	109 083	0.39
79 210	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	96 663	100 029	0.35
25 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	46 045	45 448	0.16
36 550	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	71 128	67 760	0.24
55 790	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	109 045	109 537	0.39
26 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	54 882	50 193	0.18
17 420	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	36 013	36 377	0.13
17 230	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	38 377	38 674	0.14
61 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	112 390	114 134	0.40
27 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2024	EUR	39 748	37 632	0.13
30 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	57 866	56 160	0.20
49 000	BUNDESSCHATZANWEISUNGEN 0% 16/09/2022	EUR	58 485	58 586	0.21
22 000	CANADA GOVERNMENT INTERNATIONAL BOND 2.75% 01/12/2064	CAD	26 077	22 253	0.08
133 000	CANADIAN GOVERNMENT BOND 0.25% 01/02/2023	CAD	109 869	107 181	0.38
14 000	CANADIAN GOVERNMENT BOND 0.25% 01/05/2023	CAD	11 181	11 264	0.04
74 000	CANADIAN GOVERNMENT BOND 0.25% 01/08/2022	CAD	61 618	59 737	0.21
161 000	CANADIAN GOVERNMENT BOND 0.5% 01/09/2025	CAD	119 960	127 982	0.45
50 000	CANADIAN GOVERNMENT BOND 0.5% 01/12/2030	CAD	37 310	37 226	0.13
24 000	CANADIAN GOVERNMENT BOND 2% 01/12/2051	CAD	20 914	20 096	0.07
30 000	CANADIAN GOVERNMENT BOND 3.5% 01/12/2045	CAD	32 210	32 408	0.11
9 000	CANADIAN GOVERNMENT BOND 4% 01/06/2041	CAD	9 811	10 066	0.04
58 000	CANADIAN GOVERNMENT BOND 5.75% 01/06/2029	CAD	62 767	62 664	0.22
5 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	5 686	6 014	0.02

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)				
36 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	44 148	42 957	0.15
4 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	4 150	4 150	0.01
41 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	49 967	52 364	0.18
1 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	1 447	1 447	0.01
40 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	55 705	57 770	0.20
26 000	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	38 388	37 839	0.13
10 560	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2023	EUR	11 978	12 656	0.04
29 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	35 580	34 773	0.12
107 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	134 050	128 998	0.46
50 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	60 874	60 463	0.21
63 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	77 236	75 123	0.27
25 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	29 890	29 559	0.10
74 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	87 494	92 357	0.33
35 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	43 940	43 544	0.15
35 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	45 525	44 321	0.16
34 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	44 818	38 518	0.14
20 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	25 640	25 357	0.09
80 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	98 447	103 566	0.37
69 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	93 298	91 638	0.32
17 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	22 867	22 573	0.08
46 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	60 819	63 427	0.22
55 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	79 030	76 956	0.27
58 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	69 605	72 167	0.25
22 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	36 096	33 106	0.12
68 250	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	94 842	98 202	0.35
57 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	85 376	87 180	0.31
56 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	70 268	72 643	0.26
68 230	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	85 705	84 029	0.30
19 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	28 749	26 933	0.10
30 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	56 730	55 418	0.20
75 300	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	103 519	106 497	0.38
11 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	24 690	24 693	0.09
24 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	65 234	58 220	0.21
16 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	32 234	30 101	0.11
20 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	26 813	26 429	0.09
34 300	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	69 084	70 504	0.25
50 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	97 813	95 068	0.34
83 260	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	140 082	142 775	0.50
93 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	183 712	180 207	0.64
57 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	86 558	87 444	0.31
46 510	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	66 932	64 345	0.23
7 800	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	8 856	9 509	0.03
16 910	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	20 223	21 536	0.08
5 110	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	6 095	6 473	0.02

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)				
23 500	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	28 593	30 421	0.11
30 180	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	38 553	40 236	0.14
15 000	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	21 086	20 672	0.07
12 560	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	18 244	19 091	0.07
22 010	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	33 155	31 656	0.11
2 060	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	2 924	2 978	0.01
50 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/01/2024	EUR	61 588	59 657	0.21
14 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	16 950	16 871	0.06
160 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	179 639	193 863	0.68
50 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	63 187	61 337	0.22
41 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	50 876	50 486	0.18
148 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	166 934	185 509	0.65
7 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	9 020	8 790	0.03
10 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	12 810	12 220	0.04
37 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	44 860	44 864	0.16
5 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	5 757	5 758	0.02
21 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	26 996	26 711	0.09
5 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	6 645	6 398	0.02
5 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	6 595	6 417	0.02
11 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	13 933	12 631	0.04
25 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	31 009	30 949	0.11
60 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	80 931	78 670	0.28
34 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	45 028	44 561	0.16
50 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	67 210	65 163	0.23
3 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	3 474	3 475	0.01
36 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	48 040	47 520	0.17
7 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	9 942	9 447	0.03
3 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	4 318	4 134	0.01
12 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	17 593	16 269	0.06
168 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	201 621	217 118	0.77
50 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	67 869	65 747	0.23
22 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	33 354	31 268	0.11
17 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	21 339	23 794	0.08
56 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	79 874	77 594	0.27
21 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	32 646	30 840	0.11
55 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	79 981	77 750	0.27
4 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	6 264	5 999	0.02
13 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	21 716	20 227	0.07
5 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	7 629	7 565	0.03
12 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	21 337	19 354	0.07
29 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	45 360	42 685	0.15
20 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	38 000	34 535	0.12
29 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	50 246	47 429	0.17
23 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	30 657	32 923	0.12

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)				
10 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/05/2023	EUR	13 378	12 921	0.05
18 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	29 499	27 781	0.10
33 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	53 168	62 563	0.22
17 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	24 309	23 930	0.08
21 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	38 816	36 684	0.13
24 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	47 727	44 755	0.16
23 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	46 470	43 277	0.15
31 000	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	54 027	50 727	0.18
8 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	15 025	14 487	0.05
77 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	134 520	136 676	0.48
106 380	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	162 313	174 784	0.62
47 940	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	73 842	78 268	0.28
50 600	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	72 646	73 013	0.26
2 300 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/03/2024	JPY	21 131	20 853	0.07
3 050 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2023	JPY	29 547	27 595	0.10
3 350 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/06/2024	JPY	30 795	30 392	0.11
9 100 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2022	JPY	88 491	82 194	0.29
1 000 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/09/2023	JPY	9 748	9 055	0.03
7 650 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2023	JPY	74 621	69 313	0.24
1 550 000	JAPAN GOVERNMENT FORTY YEAR BOND - 1 - 2.4% 20/03/2048	JPY	21 353	20 085	0.07
600 000	JAPAN GOVERNMENT FORTY YEAR BOND - 2 - 2.2% 20/03/2049	JPY	7 702	7 547	0.03
6 450 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.4% 20/03/2056	JPY	53 991	52 283	0.18
2 200 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.5% 20/03/2059	JPY	19 370	18 232	0.06
6 500 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.5% 20/03/2060	JPY	55 538	53 642	0.19
1 750 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.8% 20/03/2058	JPY	16 814	16 055	0.06
1 900 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.9% 20/03/2057	JPY	19 208	18 000	0.06
550 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.4% 20/03/2055	JPY	6 161	5 954	0.02
550 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.7% 20/03/2054	JPY	6 574	6 368	0.02
500 000	JAPAN GOVERNMENT FORTY YEAR BOND 1.9% 20/03/2053	JPY	6 211	6 022	0.02
1 300 000	JAPAN GOVERNMENT FORTY YEAR BOND 2% 20/03/2052	JPY	16 964	15 909	0.06
1 050 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2050	JPY	14 185	13 243	0.05
2 350 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2051	JPY	32 107	29 745	0.11
2 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2028	JPY	22 156	21 881	0.08
2 100 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2029	JPY	19 373	19 127	0.07
13 250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2030	JPY	123 338	120 363	0.42
1 650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2028	JPY	15 228	15 044	0.05
2 550 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/06/2030	JPY	23 415	23 165	0.08
12 550 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2026	JPY	117 288	114 178	0.40
800 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2028	JPY	7 382	7 292	0.03
6 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2029	JPY	58 807	58 228	0.21
1 950 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2030	JPY	18 923	17 691	0.06
12 350 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2026	JPY	115 389	112 449	0.40
650 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2028	JPY	6 000	5 923	0.02
11 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2029	JPY	106 070	103 643	0.37

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)				
3 700 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2030	JPY	33 918	33 522	0.12
600 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/09/2023	JPY	5 894	5 493	0.02
5 000 000	JAPAN GOVERNMENT TEN YEAR BOND 0.6% 20/12/2023	JPY	46 550	45 850	0.16
6 150 000	JAPAN GOVERNMENT TEN YEAR BOND 0.8% 20/09/2022	JPY	60 160	56 023	0.20
24 250 000	JAPAN GOVERNMENT TEN YEAR BOND 0.8% 20/09/2023	JPY	227 639	222 987	0.79
400 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 26 - 2.4% 20/03/2037	JPY	4 819	4 775	0.02
5 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 29 - 2.4% 20/09/2038	JPY	61 271	60 396	0.21
950 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 31 - 2.2% 20/09/2039	JPY	11 396	11 271	0.04
1 700 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 32 - 2.3% 20/03/2040	JPY	21 222	20 533	0.07
2 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND - 36 - 2% 20/03/2042	JPY	24 448	23 439	0.08
500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.3% 20/06/2046	JPY	4 517	4 225	0.01
4 950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/03/2050	JPY	44 254	41 529	0.15
1 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/06/2049	JPY	10 865	10 128	0.04
1 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/09/2049	JPY	10 350	9 664	0.03
6 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/12/2049	JPY	59 084	55 418	0.20
950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.5% 20/03/2049	JPY	8 880	8 253	0.03
1 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.5% 20/09/2046	JPY	10 275	9 733	0.03
2 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/06/2050	JPY	21 015	20 307	0.07
2 150 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/09/2050	JPY	20 097	18 952	0.07
600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.6% 20/12/2046	JPY	5 816	5 427	0.02
8 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/06/2048	JPY	80 684	76 265	0.27
850 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2048	JPY	8 031	7 781	0.03
2 450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/12/2050	JPY	22 633	22 182	0.08
750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2046	JPY	7 637	7 126	0.03
300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2047	JPY	3 043	2 840	0.01
1 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/03/2048	JPY	13 074	12 257	0.04
400 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/06/2047	JPY	4 053	3 783	0.01
450 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/09/2047	JPY	4 555	4 242	0.01
650 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.8% 20/12/2047	JPY	6 572	6 128	0.02
2 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.9% 20/09/2048	JPY	22 410	21 161	0.07
9 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/12/2045	JPY	103 036	97 799	0.35
11 050 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.5% 20/03/2045	JPY	127 217	120 799	0.43
500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/03/2044	JPY	5 977	5 642	0.02
550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2033	JPY	6 080	5 874	0.02
250 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2044	JPY	2 867	2 823	0.01
300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/09/2044	JPY	3 437	3 397	0.01
350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/12/2043	JPY	4 006	3 946	0.01
10 950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/03/2043	JPY	127 456	125 106	0.44
12 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/09/2043	JPY	145 967	138 517	0.49
500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 22/11/2032	JPY	5 554	5 360	0.02
750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.9% 20/06/2043	JPY	8 842	8 712	0.03
2 800 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.9% 20/09/2042	JPY	33 339	32 414	0.11
2 100 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/09/2040	JPY	25 391	24 384	0.09
2 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2% 20/09/2041	JPY	26 816	25 710	0.09

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)				
1 800 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.2% 20/03/2041	JPY	22 307	21 576	0.08
1 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/03/2039	JPY	14 558	14 371	0.05
6 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.3% 20/05/2032	JPY	67 873	66 926	0.24
6 000 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.4% 20/12/2034	JPY	70 824	69 838	0.25
3 500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2036	JPY	43 443	41 764	0.15
950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2038	JPY	11 714	11 581	0.04
300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/09/2037	JPY	3 674	3 640	0.01
2 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 100 - 2.2% 20/03/2028	JPY	26 936	26 507	0.09
2 050 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 123 - 2.1% 20/12/2030	JPY	23 006	22 079	0.08
1 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 140 - 1.7% 20/09/2032	JPY	15 545	15 374	0.05
25 850 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 92 - 2.1% 20/12/2026	JPY	272 873	260 983	0.92
2 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.2% 20/06/2036	JPY	20 340	20 115	0.07
1 150 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/06/2039	JPY	10 521	10 219	0.04
1 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/09/2039	JPY	9 983	9 742	0.03
1 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.3% 20/12/2039	JPY	12 958	12 377	0.04
1 900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2036	JPY	17 729	17 500	0.06
1 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2039	JPY	12 291	12 218	0.04
8 600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2040	JPY	80 022	77 371	0.27
2 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/06/2040	JPY	21 976	21 072	0.07
2 450 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/09/2040	JPY	23 525	21 971	0.08
600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/03/2038	JPY	5 706	5 554	0.02
2 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/03/2041	JPY	18 375	18 202	0.06
2 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/06/2038	JPY	24 197	23 581	0.08
1 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/09/2036	JPY	11 784	11 653	0.04
800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2038	JPY	7 648	7 382	0.03
9 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/12/2040	JPY	86 854	85 679	0.30
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/06/2037	JPY	2 851	2 831	0.01
1 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/09/2037	JPY	17 352	16 972	0.06
1 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/12/2036	JPY	15 113	14 645	0.05
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.6% 20/12/2037	JPY	2 846	2 827	0.01
300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.7% 20/03/2037	JPY	2 899	2 873	0.01
850 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.7% 20/09/2038	JPY	8 169	8 101	0.03
900 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1% 20/12/2035	JPY	9 631	8 992	0.03
600 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/03/2035	JPY	6 187	6 127	0.02
50 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/09/2035	JPY	516	512	0.00
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.2% 20/12/2034	JPY	5 155	5 102	0.02
14 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.3% 20/06/2035	JPY	153 153	148 586	0.52
1 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.4% 20/09/2034	JPY	14 757	14 601	0.05
12 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/03/2034	JPY	131 437	127 242	0.45
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/06/2034	JPY	5 320	5 266	0.02
350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.6% 20/12/2033	JPY	3 749	3 714	0.01
750 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/06/2033	JPY	8 088	8 010	0.03
11 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/09/2033	JPY	125 389	120 928	0.43
20 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/12/2032	JPY	221 347	218 350	0.77

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)				
10 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/12/2032	JPY	112 258	108 345	0.38
2 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2024	JPY	27 033	26 617	0.09
13 650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2031	JPY	150 818	145 028	0.51
10 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/06/2031	JPY	107 992	106 599	0.38
500 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/09/2022	JPY	4 981	4 615	0.02
50 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/03/2027	JPY	527	505	0.00
3 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2024	JPY	31 547	31 054	0.11
3 000 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/03/2030	JPY	32 424	31 962	0.11
3 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/06/2028	JPY	33 721	33 215	0.12
3 400 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.1% 20/09/2028	JPY	35 974	35 435	0.13
2 550 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2.2% 20/03/2024	JPY	24 819	24 428	0.09
17 250 000	JAPAN GOVERNMENT TWO YEAR BOND 0.1% 01/07/2022	JPY	167 684	155 754	0.55
4 700 000	JAPAN GOVERNMENT TWO YEAR BOND 0.1% 01/08/2022	JPY	45 250	42 445	0.15
25 420	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	28 663	30 544	0.11
70 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	90 079	89 205	0.31
23 060	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	28 005	29 633	0.10
80 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	105 101	101 807	0.36
29 400	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	37 353	39 293	0.14
20 000	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	29 231	28 646	0.10
37 650	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	52 581	54 865	0.19
28 990	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	44 747	46 409	0.16
24 130	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	39 195	40 657	0.14
19 790	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	38 068	39 404	0.14
38 710	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	72 779	75 186	0.27
12 810	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	20 679	21 265	0.08
10 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	12 135	12 067	0.04
8 000	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	8 604	8 483	0.03
12 890	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	14 719	15 529	0.05
49 000	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	60 187	58 638	0.21
10 000	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	12 511	12 345	0.04
20 320	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	24 726	25 401	0.09
10 000	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	13 382	12 718	0.04
5 770	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	7 030	7 376	0.03
77 110	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	97 879	96 035	0.34
5 000	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	6 430	6 413	0.02
33 210	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	39 397	40 585	0.14
18 420	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	34 825	35 239	0.12
23 500	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	47 216	47 806	0.17
23 540	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	44 026	44 763	0.16
12 220	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	20 330	20 146	0.07
540	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	733	722	0.00
40 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	45 250	47 778	0.17
22 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2023	EUR	24 964	26 385	0.09
34 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	42 927	42 441	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)				
4 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	5 210	5 073	0.02
2 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	2 445	2 445	0.01
38 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	45 477	47 871	0.17
3 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	3 600	3 238	0.01
3 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	5 058	4 626	0.02
12 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	17 904	17 430	0.06
5 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	10 475	9 715	0.03
2 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	2 456	2 505	0.01
4 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	10 484	9 818	0.03
42 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	80 693	79 574	0.28
32 570	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	53 441	54 268	0.19
7 000	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	8 688	8 473	0.03
24 000	SPAIN GOVERNMENT BOND 0.45% 31/10/2022	EUR	29 549	28 843	0.10
7 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	9 020	8 453	0.03
20 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	21 221	21 425	0.08
5 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	6 014	6 015	0.02
64 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	76 642	82 171	0.29
97 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	129 850	125 891	0.44
29 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	35 371	37 841	0.13
7 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	7 889	7 292	0.03
50 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	66 980	64 895	0.23
29 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	42 153	39 436	0.14
122 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	152 416	160 227	0.57
67 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	98 118	95 434	0.34
9 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	14 785	14 001	0.05
124 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	156 411	162 679	0.57
9 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	15 160	14 401	0.05
34 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	61 239	61 899	0.22
120 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	155 283	159 477	0.56
10 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	17 883	17 700	0.06
14 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	29 914	27 425	0.10
10 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	20 235	19 864	0.07
51 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	103 941	109 208	0.39
52 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	67 020	67 459	0.24
29 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	58 409	53 865	0.19
31 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	47 022	48 250	0.17
46 380	UK TSY UK GROIP INC 1% 22/04/2024	GBP	62 058	65 577	0.23
84 000	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	115 080	114 927	0.41
26 000	UNITED KINGDOM GILT 0.125% 31/01/2023	GBP	35 950	35 956	0.13
7 000	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	9 603	9 416	0.03
21 000	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	27 740	27 363	0.10
21 000	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	27 980	28 018	0.10
14 000	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	19 492	19 433	0.07
8 000	UNITED KINGDOM GILT 0.5% 22/10/2061	GBP	8 725	8 735	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	UNITED KINGDOM GILT 0.625% 22/10/2050	GBP	5 003	4 693	0.02
22 000	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	28 465	28 611	0.10
53 150	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	68 374	74 452	0.26
70 000	UNITED KINGDOM GILT 0.875% 31/01/2046	GBP	89 002	88 888	0.31
20 560	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	29 135	28 573	0.10
10 000	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	13 960	13 817	0.05
61 320	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	84 092	89 577	0.32
17 920	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	27 395	26 171	0.09
15 530	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	25 657	23 784	0.08
5 810	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	11 167	9 728	0.03
21 360	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	27 889	30 101	0.11
19 040	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	29 524	30 556	0.11
6 000	UNITED KINGDOM GILT 2.5% 22/07/2065	GBP	11 728	12 171	0.04
31 280	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	61 703	60 444	0.21
19 000	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	37 809	38 439	0.14
25 030	UNITED KINGDOM GILT 3.5% 22/07/2068	GBP	71 239	64 504	0.23
29 750	UNITED KINGDOM GILT 4% 22/01/2060	GBP	83 445	77 231	0.27
45 000	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	87 389	84 221	0.30
7 620	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	12 544	13 044	0.05
43 400	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	92 933	92 054	0.32
20 360	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	50 387	48 540	0.17
23 050	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	62 977	59 128	0.21
75 000	UNITED KINGDOM GILT 4.5% 07/09/2034	GBP	151 055	148 802	0.53
11 870	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	21 926	22 411	0.08
14 880	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	32 543	32 410	0.11
36 140	UNITED KINGDOM GILT 6% 07/12/2028	GBP	67 895	69 581	0.25
195 000	UNITED STATES TREASURY NOTE/BOND 0.125% 15/05/2023	USD	194 817	194 604	0.69
500 000	UNITED STATES TREASURY NOTE/BOND 0.125% 30/04/2023	USD	499 899	499 140	1.76
1 000	UNITED STATES TREASURY NOTE/BOND 0.125% 30/11/2022	USD	1 000	1 000	0.00
121 000	UNITED STATES TREASURY NOTE/BOND 0.125% 31/01/2023	USD	120 982	120 887	0.43
324 000	UNITED STATES TREASURY NOTE/BOND 0.125% 31/03/2023	USD	323 798	323 494	1.14
137 000	UNITED STATES TREASURY NOTE/BOND 0.25% 15/04/2023	USD	137 214	137 064	0.48
47 000	UNITED STATES TREASURY NOTE/BOND 0.375% 30/09/2027	USD	46 052	44 936	0.16
147 000	UNITED STATES TREASURY NOTE/BOND 0.375% 30/11/2025	USD	144 611	144 405	0.51
150 000	UNITED STATES TREASURY NOTE/BOND 0.375% 31/01/2026	USD	147 492	147 047	0.52
112 000	UNITED STATES TREASURY NOTE/BOND 0.375% 31/07/2027	USD	109 707	107 415	0.38
111 000	UNITED STATES TREASURY NOTE/BOND 0.5% 15/03/2023	USD	111 694	111 555	0.39
82 000	UNITED STATES TREASURY NOTE/BOND 0.5% 31/10/2027	USD	80 962	78 899	0.28
91 000	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	88 597	85 156	0.30
91 000	UNITED STATES TREASURY NOTE/BOND 0.625% 15/08/2030	USD	88 370	84 886	0.30
115 000	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	111 011	111 263	0.39
133 000	UNITED STATES TREASURY NOTE/BOND 0.75% 30/04/2026	USD	132 819	132 377	0.47
67 000	UNITED STATES TREASURY NOTE/BOND 0.75% 31/05/2026	USD	66 644	66 613	0.24
275 800	UNITED STATES TREASURY NOTE/BOND 0.875% 15/11/2030	USD	256 794	262 570	0.93

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)				
200 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/02/2031	USD	191 378	194 406	0.69
45 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	42 494	38 883	0.14
56 000	UNITED STATES TREASURY NOTE/BOND 1.125% 15/08/2040	USD	52 524	48 221	0.17
94 700	UNITED STATES TREASURY NOTE/BOND 1.25% 15/05/2050	USD	87 688	77 388	0.27
300 000	UNITED STATES TREASURY NOTE/BOND 1.25% 30/04/2028	USD	300 149	301 219	1.06
14 900	UNITED STATES TREASURY NOTE/BOND 1.375% 15/08/2050	USD	14 147	12 567	0.04
69 000	UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2040	USD	65 009	62 035	0.22
222 000	UNITED STATES TREASURY NOTE/BOND 1.5% 15/01/2023	USD	228 036	226 509	0.80
8 000	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	USD	8 433	8 088	0.03
119 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2029	USD	126 809	121 826	0.43
69 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2050	USD	57 099	61 992	0.22
149 000	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2026	USD	153 889	154 401	0.55
35 000	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2026	USD	36 230	36 269	0.13
215 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/11/2029	USD	228 773	222 122	0.78
104 600	UNITED STATES TREASURY NOTE/BOND 1.75% 30/06/2022	USD	107 558	106 316	0.38
303 700	UNITED STATES TREASURY NOTE/BOND 1.75% 30/06/2024	USD	321 891	315 421	1.11
706 500	UNITED STATES TREASURY NOTE/BOND 1.75% 31/07/2024	USD	749 374	734 207	2.60
74 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2041	USD	70 618	72 520	0.26
150 000	UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2051	USD	136 058	143 250	0.51
184 900	UNITED STATES TREASURY NOTE/BOND 1.875% 30/09/2022	USD	191 343	188 916	0.67
117 500	UNITED STATES TREASURY NOTE/BOND 1.875% 31/07/2022	USD	121 245	119 740	0.42
88 500	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2022	USD	91 445	90 298	0.32
313 200	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2024	USD	334 117	326 707	1.15
80 600	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2050	USD	86 979	79 215	0.28
522 300	UNITED STATES TREASURY NOTE/BOND 2% 30/04/2024	USD	557 495	545 558	1.93
100 000	UNITED STATES TREASURY NOTE/BOND 2% 30/11/2022	USD	102 813	102 594	0.36
110 000	UNITED STATES TREASURY NOTE/BOND 2% 31/10/2022	USD	112 939	112 698	0.40
34 300	UNITED STATES TREASURY NOTE/BOND 2.125% 30/06/2022	USD	35 490	34 991	0.12
47 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/05/2041	USD	48 953	48 953	0.17
50 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	53 445	53 500	0.19
53 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	63 794	55 759	0.20
222 600	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	250 472	238 252	0.84
524 100	UNITED STATES TREASURY NOTE/BOND 2.25% 31/10/2024	USD	568 843	553 825	1.97
170 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2051	USD	172 895	181 634	0.64
150 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/08/2024	USD	159 656	158 813	0.56
57 400	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	69 929	61 158	0.22
6 000	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	6 493	6 486	0.02
300	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	368	325	0.00
252 200	UNITED STATES TREASURY NOTE/BOND 2.5% 28/02/2026	USD	282 064	271 706	0.96
244 600	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	286 319	268 449	0.95
100 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2024	USD	106 750	106 203	0.37
100 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2023	USD	106 219	105 719	0.37
74 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	94 758	84 255	0.30
101 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	130 567	114 998	0.41

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)				
273 200	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	322 219	303 722	1.07
7 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	8 049	8 050	0.03
26 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	29 855	30 457	0.11
10 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	11 095	11 128	0.04
33 000	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	37 079	39 337	0.14
110 400	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	150 425	132 204	0.47
45 000	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	50 400	53 747	0.19
44 400	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	59 648	52 989	0.19
39 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	50 152	47 586	0.17
48 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	65 407	58 171	0.21
54 800	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	79 576	69 990	0.25
11 000	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	15 434	14 219	0.05
76 500	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	110 639	98 506	0.35
51 300	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	74 870	66 650	0.24
35 600	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	52 648	46 808	0.17
33 600	UNITED STATES TREASURY NOTE/BOND 4.25% 15/05/2039	USD	51 625	45 980	0.16
35 700	UNITED STATES TREASURY NOTE/BOND 4.25% 15/11/2040	USD	55 369	49 249	0.17
34 300	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2040	USD	53 839	47 945	0.17
42 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2041	USD	66 263	59 010	0.21
35 100	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2039	USD	54 841	48 833	0.17
34 900	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	55 215	49 204	0.17
35 700	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	57 525	51 246	0.18
45 100	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	74 202	66 156	0.23
257 400	UNITED STATES TREASURY NOTE/BOND 6% 15/02/2026	USD	338 409	317 969	1.12
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**28 713 571**	**28 242 455**	**99.70**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**28 713 571**	**28 242 455**	**99.70**
	Total Investments		**28 713 571**	**28 242 455**	**99.70**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.70
	99.70

Geographical classification	%
United States of America	39.80
Japan	17.38
Italy	8.85
France	8.46
Germany	6.66
United Kingdom	5.58
Spain	5.09
Belgium	2.11
Canada	1.73
Netherlands	1.57
Austria	1.25
Ireland	0.64
Finland	0.58
	99.70

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				
750 000	AMERICAN EXPRESS CO FRN 01/08/2022	USD	753 900	753 837	0.56
300 000	CHEVRON USA INC FRN 11/08/2023	USD	300 828	300 852	0.23
3 000	CVS HEALTH CORP 3.70% 09/03/2023 3.7% 09/03/2023	USD	3 182	3 157	0.00
87 000	EXXON MOBIL CORP 2.019% 16/08/2024	USD	91 026	90 550	0.07
97 000	EXXON MOBIL CORP 3.176% 15/03/2024	USD	103 904	103 355	0.08
55 000	EXXON MOBIL CORP 3.294% 19/03/2027	USD	61 289	60 897	0.05
300 000	FLORIDA POWER & LIGHT CO FRN 28/07/2023	USD	300 059	300 261	0.23
100 000	LANDWIRTSCHAFTLICHE RENTENBANK 2.25% 01/10/2021	USD	100 869	100 524	0.08
2 000	MICHAEL KORS USA INC 4% 01/11/2024	USD	2 127	2 121	0.00
300 000	NEXTERA ENERGY CAPITAL HOLDINGS INC FRN 01/03/2023	USD	301 070	301 701	0.23
300 000	NEXTERA ENERGY CAPITAL HOLDINGS INC FRN 22/02/2023	USD	300 115	299 988	0.23
284 000	STADSHY STADSHYPOTEK GROIP INC 2.5% 05/04/2022	USD	289 953	288 890	0.22
331 000	WESTPAC BANKING CORP FRN 15/05/2023	USD	335 197	334 741	0.26
	Total Bonds		**2 943 519**	**2 940 874**	**2.24**
	Supranationals, Governments and Local Public Authorities, Debt Instruments				
324 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 2.75% 07/03/2023	USD	338 983	337 436	0.26
413 000	INTER-AMERICAN DEVELOPMENT BANK FRN 25/10/2021	USD	412 874	412 897	0.31
549 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029 (ISIN US9128285W63)	USD	665 961	673 088	0.51
4 985 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	5 563 598	5 685 065	4.33
421 700	UNITED STATES TREASURY NOTE/BOND 0.375% 31/07/2027	USD	405 422	404 601	0.31
18 227 100	UNITED STATES TREASURY NOTE/BOND 0.5% 31/10/2027	USD	17 489 458	17 541 448	13.36
6 365 900	UNITED STATES TREASURY NOTE/BOND 1.25% 31/03/2028	USD	6 374 852	6 398 227	4.87
20 543 000	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2026	USD	21 144 044	21 169 722	16.13
330 900	UNITED STATES TREASURY NOTE/BOND 1.875% 31/01/2022	USD	336 755	334 409	0.25
549 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	585 800	587 280	0.45
570 200	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	609 377	610 537	0.47
11 274 200	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	12 342 166	12 378 720	9.43
33 714 100	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	37 303 757	37 185 599	28.33
5 649 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	6 307 020	6 281 865	4.79
4 371 200	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	4 990 875	4 866 375	3.71
8 457 600	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	10 314 480	10 832 996	8.25
1 597 500	UNITED STATES TREASURY NOTE/BOND 6.125% 15/08/2029	USD	2 192 194	2 198 185	1.67
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**127 377 616**	**127 898 450**	**97.43**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**130 321 135**	**130 839 324**	**99.67**
Total Investments			**130 321 135**	**130 839 324**	**99.67**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	97.43
Electricity	0.70
Finance and Credit Services	0.57
Banks	0.55
Oil, Gas and Coal	0.42
	99.67

Geographical classification	%
United States of America	98.86
Australia	0.26
United Kingdom	0.25
Sweden	0.22
Germany	0.08
	99.67

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change 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					
18 603	ALEXION PHARMACEUTICALS INC	USD	3 275 988	3 417 557	4.40
1 333	ALPHABET INC	USD	2 376 903	3 340 925	4.30
957	AMAZON.COM INC	USD	2 970 611	3 292 233	4.24
13 733	AMGEN INC	USD	3 276 007	3 347 419	4.31
2 894	APPLE INC	USD	385 220	396 362	0.51
5 470	AUTODESK INC	USD	1 587 668	1 596 693	2.06
205	AUTOZONE INC	USD	302 545	305 905	0.39
23 040	CADENCE DESIGN SYSTEMS INC	USD	2 932 992	3 152 333	4.06
13 782	CATERPILLAR INC	USD	3 276 119	2 999 377	3.86
15 252	FACEBOOK INC	USD	4 405 012	5 303 273	6.84
18 287	GENERAL MOTORS CO	USD	469 976	1 082 042	1.39
77	ILLUMINA INC	USD	29 753	36 437	0.05
56 854	INTEL CORP	USD	3 048 511	3 191 784	4.11
1 959	JOHNSON & JOHNSON	USD	322 922	322 726	0.42
23 636	KKR & CO INC	USD	1 312 507	1 400 197	1.80
6 462	LOWE'S COS INC	USD	1 365 485	1 253 434	1.61
19 558	MARRIOTT INTERNATIONAL INC/MD - A	USD	2 658 715	2 670 058	3.44
13 670	MASTERCARD INC	USD	5 190 998	4 990 780	6.43
13 027	MICROSOFT CORP	USD	3 276 160	3 529 014	4.55
6 459	NETFLIX INC	USD	3 202 152	3 411 708	4.40
488	NVIDIA CORP	USD	338 833	390 449	0.50
10 368	PAYPAL HOLDINGS INC	USD	2 717 166	3 022 065	3.89
78 862	PFIZER INC	USD	3 143 439	3 088 236	3.98
15 668	PROCTER & GAMBLE CO	USD	2 109 383	2 114 083	2.72
28 343	PROGRESSIVE CORP	USD	2 814 743	2 783 566	3.59
21 307	SALESFORCE.COM INC	USD	4 850 912	5 204 661	6.72
6 749	SERVICENOW INC	USD	3 276 032	3 708 913	4.78
29 030	STARBUCKS CORP	USD	3 267 463	3 245 844	4.18
26 311	WALT DISNEY CO	USD	4 768 211	4 624 684	5.96
Total Shares			**72 952 426**	**77 222 758**	**99.49**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**72 952 426**	**77 222 758**	**99.49**
Total Investments			**72 952 426**	**77 222 758**	**99.49**

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	33.29
Pharmaceuticals and Biotechnology	13.16
Telecommunications Service Providers	10.35
Travel and Leisure	7.62
Finance and Credit Services	6.43
Retailers	6.25
Investment Banking and Brokerage Services	5.70
Technology Hardware and Equipment	5.13
Industrial Transportation	3.86
Non-life Insurance	3.59
Personal Care, Drug and Grocery Stores	2.72
Automobiles and Parts	1.39
	99.49

Geographical classification	%
United States of America	99.49
	99.49

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change 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					
3 853	ADIDAS AG - REG - REG	EUR	1 396 955	1 434 295	2.79
26 330	AIRBUS SE	EUR	3 263 281	3 386 012	6.58
10 158	ALLIANZ SE - REG	EUR	2 639 378	2 533 352	4.92
4 713	AMADEUS IT GROUP SA - A	EUR	332 021	331 548	0.64
234 012	AURIZON HOLDINGS LTD	AUD	687 092	653 534	1.27
28 625	BASF SE - REG	EUR	2 415 229	2 255 398	4.38
5 903	BAYER AG	EUR	382 572	358 489	0.70
3 327	BECHTLE AG	EUR	604 318	618 061	1.20
39 832	CIE FINANCIERE RICHEMONT SA - REG	CHF	4 954 080	4 824 081	9.36
50 258	COVESTRO AG	EUR	3 269 027	3 245 868	6.30
42 434	DAVIDE CAMPARI-MILANO NV	EUR	548 680	568 392	1.10
24 154	DEUTSCHE BANK AG - REG	EUR	342 069	314 685	0.61
23 075	DEUTSCHE POST AG - REG	EUR	1 599 854	1 569 636	3.05
17 091	EISAI CO LTD	JPY	1 084 761	1 682 306	3.27
2 149	FAST RETAILING CO LTD	JPY	1 718 133	1 619 253	3.14
1 911	HEIDELBERGCEMENT AG	EUR	177 982	163 941	0.32
39 962	INFINEON TECHNOLOGIES AG - REG	EUR	1 628 092	1 602 761	3.11
34 858	JB HI-FI LTD	AUD	1 419 609	1 323 636	2.57
130 452	KDDI CORP	JPY	4 269 596	4 072 584	7.90
46 200	LIXIL GROUP CORP	JPY	1 333 162	1 195 897	2.32
2 809	MERCK KGAA	EUR	483 840	538 654	1.05
71 630	MIZUHO FINANCIAL GROUP INC	JPY	1 047 845	1 024 530	1.99
9 205	MTU AERO ENGINES AG	EUR	2 249 047	2 280 396	4.43
8 229	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 406 351	2 253 788	4.38
18 214	PROSUS NV	EUR	1 936 376	1 781 351	3.46
12 338	SAP SE	EUR	1 718 266	1 738 823	3.38
28 538	SEKISUI HOUSE LTD	JPY	585 893	585 853	1.14
14 385	SIEMENS AG - REG	EUR	2 319 283	2 279 447	4.43
26 491	SOFTBANK GROUP CORP	JPY	1 941 164	1 855 730	3.60
56 145	SUBARU CORP	JPY	1 040 255	1 108 584	2.15
3 099	SYMRISE AG	EUR	438 111	431 825	0.84
42 630	VESTAS WIND SYSTEMS A/S	DKK	1 589 286	1 664 259	3.23
Total Shares			**51 821 608**	**51 296 969**	**99.61**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**51 821 608**	**51 296 969**	**99.61**
Total Investments			**51 821 608**	**51 296 969**	**99.61**

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	12.29
Personal Goods	12.15
Chemicals	11.52
Aerospace and Defense	11.00
Non-life Insurance	9.30
Telecommunications Service Providers	7.91
Retailers	5.71
Pharmaceuticals and Biotechnology	5.01
General Industrials	4.43
Industrial Transportation	4.32
Alternative Energy	3.23
Technology Hardware and Equipment	3.11
Construction and Materials	2.64
Banks	2.60
Automobiles and Parts	2.15
Household Goods and Home Construction	1.14
Tobacco	1.10
	99.61

Geographical classification	%
Germany	45.87
Japan	25.52
Netherlands	11.14
Switzerland	9.37
Australia	3.84
Denmark	3.23
Spain	0.64
	99.61

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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					
1 792	ABB LTD	CHF	38 376	51 314	1.18
163	ABN AMRO BANK NV	EUR	1 461	1 661	0.04
58	ACCOR SA	EUR	1 634	1 826	0.04
115	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	2 402	2 598	0.06
60	ADECCO GROUP AG - REG	CHF	2 709	3 441	0.08
83	ADIDAS AG - REG - REG	EUR	20 682	26 054	0.60
74	ADMIRAL GROUP PLC	GBP	2 213	2 710	0.06
8	ADYEN NV	EUR	11 295	16 484	0.38
688	AEGON NV	EUR	2 128	2 407	0.06
33	AENA SME SA	EUR	4 130	4 564	0.10
13	AEROPORTS DE PARIS	EUR	1 270	1 428	0.03
67	AGEAS SA/NV	EUR	2 974	3 136	0.07
131	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	16 540	19 343	0.44
264	AIRBUS SE	EUR	20 785	28 628	0.66
80	AKZO NOBEL NV	EUR	6 539	8 336	0.19
222	ALCON INC	CHF	11 670	13 119	0.30
136	ALFA LAVAL AB	SEK	3 103	4 054	0.09
159	ALLIANZ SE - REG	EUR	29 146	33 438	0.77
340	ALSTOM SA	EUR	13 957	14 481	0.33
170	AMADEUS IT GROUP SA - A	EUR	8 684	10 084	0.23
74	AMBU A/S	DKK	2 352	2 399	0.06
58	AMPLIFON SPA	EUR	2 004	2 415	0.06
23	AMUNDI SA	EUR	1 386	1 710	0.04
234	ANHEUSER-BUSCH INBEV SA/NV	EUR	11 702	14 230	0.33
123	ANTOFAGASTA PLC	GBP	1 742	2 057	0.05
1	AP MOLLER - MAERSK A/S - A	DKK	728	2 343	0.05
2	AP MOLLER - MAERSK A/S - B	DKK	2 796	4 848	0.11
159	ARCELORMITTAL SA	EUR	2 701	4 110	0.09
17	ARGENX SE	EUR	4 095	4 337	0.10
18	ARKEMA SA	EUR	1 542	1 904	0.04
447	AROUNDTOWN SA	EUR	2 497	2 941	0.07
202	ASHTEAD GROUP PLC	GBP	7 735	12 622	0.29
20	ASM INTERNATIONAL NV	EUR	5 096	5 540	0.13
182	ASML HOLDING NV	EUR	69 098	105 450	2.43
427	ASSA ABLOY AB	SEK	8 722	10 854	0.25
424	ASSICURAZIONI GENERALI SPA	EUR	6 144	7 168	0.16
146	ASSOCIATED BRITISH FOODS PLC	GBP	3 475	3 769	0.09
594	ASTRAZENECA PLC	GBP	50 328	60 082	1.38
289	ATLAS COPCO AB	SEK	11 535	14 932	0.34
168	ATLAS COPCO AB - B	SEK	5 767	7 454	0.17
83	ATOS SE	EUR	5 373	4 258	0.10
363	AUTO TRADER GROUP PLC	GBP	1 998	2 678	0.06
43	AVEVA GROUP	GBP	1 618	1 857	0.04
1 511	AVIVA PLC	GBP	5 641	7 144	0.16

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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)				
744	AXA SA	EUR	13 872	15 910	0.37
1 447	BAE SYSTEMS PLC	GBP	8 426	8 799	0.20
18	BALOISE HOLDING AG - REG	CHF	2 299	2 369	0.05
2 561	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	9 510	13 389	0.31
6 670	BANCO SANTANDER SA	EUR	17 183	21 474	0.49
11	BANQUE CANTONALE VAUDOISE	CHF	959	834	0.02
6 648	BARCLAYS PLC	GBP	10 086	13 252	0.30
450	BARRATT DEVELOPMENTS PLC	GBP	3 120	3 644	0.08
1	BARRY CALLEBAUT AG - REG	CHF	1 833	1 961	0.05
52	BAYERISCHE MOTOREN WERKE AG	EUR	3 464	4 644	0.11
9	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	460	682	0.02
10	BECHTLE AG	EUR	1 705	1 567	0.04
44	BEIERSDORF AG	EUR	4 033	4 477	0.10
54	BERKELEY GROUP HOLDINGS	GBP	2 498	2 890	0.07
19	BIOMERIEUX	EUR	1 943	1 862	0.04
432	BNP PARIBAS SA	EUR	17 111	22 840	0.52
114	BOLIDEN AB	SEK	2 860	3 698	0.08
113	BOLLORE SA	EUR	337	511	0.01
106	BOUYGUES SA	EUR	3 180	3 306	0.08
71	BRENNTAG SE	EUR	3 932	5 568	0.13
397	BRITISH LAND CO PLC	GBP	1 944	2 289	0.05
3 433	BT GROUP PLC	GBP	5 410	7 758	0.18
154	BUNZL PLC	GBP	3 398	4 286	0.10
178	BURBERRY GROUP PLC	GBP	3 481	4 284	0.10
110	BUREAU VERITAS SA	EUR	2 294	2 935	0.07
1 710	CAIXABANK SA	EUR	3 807	4 436	0.10
62	CAPGEMINI SE	EUR	6 768	10 044	0.23
18	CARL ZEISS MEDITEC AG	EUR	2 031	2 933	0.07
32	CARLSBERG AS - B	DKK	3 976	5 030	0.12
277	CARREFOUR SA	EUR	4 181	4 594	0.11
181	CELLNEX TELECOM SAU	EUR	8 205	9 723	0.22
47	CHR HANSEN HOLDING A/S	DKK	3 364	3 577	0.08
218	CIE DE SAINT-GOBAIN	EUR	8 298	12 108	0.28
231	CIE FINANCIERE RICHEMONT SA - REG	CHF	16 434	23 591	0.54
70	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	7 264	9 415	0.22
90	CLARIANT AG - REG	CHF	1 369	1 511	0.03
435	CNH INDUSTRIAL NV	EUR	4 244	6 057	0.14
66	CNP ASSURANCES	EUR	756	947	0.02
115	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	4 798	5 752	0.13
82	COCA-COLA HBC AG	GBP	1 956	2 497	0.06
53	COLOPLAST A/S	DKK	6 928	7 334	0.17
385	COMMERZBANK AG	EUR	1 729	2 303	0.05
641	COMPASS GROUP PLC	GBP	9 803	11 365	0.26
46	CONTINENTAL AG	EUR	4 278	5 703	0.13

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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)				
58	COVESTRO AG	EUR	2 550	3 159	0.07
24	COVIVIO	EUR	1 606	1 731	0.04
449	CREDIT AGRICOLE SA	EUR	4 176	5 304	0.12
934	CREDIT SUISSE GROUP AG - REG	CHF	7 962	8 258	0.19
212	CRH PLC	EUR	7 045	9 010	0.21
59	CRODA INTERNATIONAL PLC	GBP	3 801	5 064	0.12
198	DANONE SA	EUR	11 453	11 755	0.27
265	DANSKE BANK A/S	DKK	3 388	3 932	0.09
1	DASSAULT AVIATION SA	EUR	732	992	0.02
119	DASSAULT SYSTEMES SE	EUR	18 278	24 336	0.56
223	DAVIDE CAMPARI-MILANO NV	EUR	1 820	2 519	0.06
7	DCC PLC	GBP	429	483	0.01
71	DELIVERY HERO SE	EUR	6 692	7 909	0.18
47	DEMANT A/S	DKK	1 407	2 231	0.05
783	DEUTSCHE BANK AG - REG	EUR	6 567	8 602	0.20
72	DEUTSCHE BOERSE AG	EUR	9 196	10 598	0.24
89	DEUTSCHE LUFTHANSA AG - REG	EUR	842	845	0.02
438	DEUTSCHE POST AG - REG	EUR	16 946	25 124	0.58
1 232	DEUTSCHE TELEKOM AG - REG	EUR	17 460	21 944	0.50
149	DEUTSCHE WOHNEN SE	EUR	6 177	7 685	0.18
998	DIAGEO PLC	GBP	33 113	40 236	0.92
11	DIASORIN SPA	EUR	1 827	1 755	0.04
525	DIRECT LINE INSURANCE GROUP PLC	GBP	1 734	1 743	0.04
357	DNB ASA	NOK	4 978	6 563	0.15
93	DSV PANALPINA A/S	DKK	14 470	18 290	0.42
92	EDENRED	EUR	3 661	4 421	0.10
3 288	EDP - ENERGIAS DE PORTUGAL SA	EUR	13 926	14 697	0.34
37	EIFFAGE SA	EUR	2 856	3 175	0.07
191	ELECTRICITE DE FRANCE SA	EUR	1 777	2 200	0.05
95	ELECTROLUX AB	SEK	1 661	2 223	0.05
43	ELIA GROUP SA/NV	EUR	4 003	3 827	0.09
53	ELISA OYJ	EUR	2 876	2 667	0.06
92	EMBRACER GROUP AB	SEK	2 180	2 100	0.05
2	EMS-CHEMIE HOLDING AG	CHF	1 380	1 658	0.04
19	ENAGAS SA	EUR	351	370	0.01
43	ENDESA SA	EUR	902	880	0.02
2 513	ENEL SPA	EUR	18 420	19 682	0.45
181	ENGIE SA	EUR	1 936	2 091	0.05
197	ENI SPA	EUR	1 968	2 023	0.05
213	ENTAIN PLC	GBP	2 501	4 331	0.10
328	E.ON SE	EUR	3 026	3 199	0.07
91	EQT AB	SEK	2 095	2 787	0.06
76	EQUINOR ASA	NOK	1 132	1 357	0.03
107	ERSTE GROUP BANK AG	EUR	2 492	3 311	0.08

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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)				
128	ESSILORLUXOTTICA SA	EUR	15 212	19 922	0.46
249	ESSITY AB	SEK	6 715	6 968	0.16
22	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	1 100	1 038	0.02
14	EURAZEO SE	EUR	667	1 029	0.02
60	EUROFINS SCIENTIFIC SE	EUR	4 056	5 784	0.13
60	EVOLUTION AB	SEK	6 257	8 001	0.18
63	EVONIK INDUSTRIES AG	EUR	1 563	1 782	0.04
102	EVRAZ PLC	GBP	458	703	0.02
40	EXOR NV	EUR	2 297	2 702	0.06
347	EXPERIAN PLC	GBP	9 487	11 261	0.26
47	FASTIGHETS AB BALDER - B	SEK	2 132	2 489	0.06
50	FAURECIA SE	EUR	1 917	2 069	0.05
104	FERGUSON PLC	GBP	8 511	12 175	0.28
18	FERRARI NV	EUR	2 773	3 132	0.07
213	FERROVIAL SA	EUR	4 583	5 272	0.12
233	FINECOBANK BANCA FINECO SPA	EUR	2 614	3 425	0.08
61	FLUTTER ENTERTAINMENT PLC	EUR	8 362	9 315	0.21
35	FORTUM OYJ	EUR	609	814	0.02
76	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	4 672	5 323	0.12
156	FRESENIUS SE & CO KGAA	EUR	5 793	6 863	0.16
29	FUCHS PETROLUB SE - PFD	EUR	1 084	1 190	0.03
42	GALP ENERGIA SGPS SA	EUR	434	384	0.01
67	GEA GROUP AG	EUR	1 816	2 289	0.05
16	GEBERIT AG - REG	CHF	7 752	10 130	0.23
21	GECINA SA	EUR	2 651	2 713	0.06
25	GENMAB A/S	DKK	6 149	8 627	0.20
435	GETLINK SE - REG	EUR	5 573	5 720	0.13
4	GIVAUDAN SA - REG	CHF	12 923	15 702	0.36
77	GJENSIDIGE FORSIKRING ASA	NOK	1 336	1 432	0.03
2 271	GLAXOSMITHKLINE PLC	GBP	36 691	37 550	0.86
56	GN STORE NORD AS	DKK	3 276	4 125	0.09
111	GRIFOLS SA	EUR	2 964	2 535	0.06
42	GROUPE BRUXELLES LAMBERT SA	EUR	3 334	3 962	0.09
330	H & M HENNES & MAURITZ AB - B	SEK	5 161	6 605	0.15
168	HALMA PLC	GBP	4 175	5 268	0.12
23	HANNOVER RUECK SE - REG	EUR	3 189	3 245	0.07
135	HARGREAVES LANSDOWN PLC	GBP	2 324	2 499	0.06
30	HEIDELBERGCEMENT AG	EUR	1 720	2 170	0.05
36	HEINEKEN HOLDING NV	EUR	2 673	3 058	0.07
81	HEINEKEN NV	EUR	6 840	8 278	0.19
75	HELLOFRESH SE	EUR	4 612	6 149	0.14
44	HENKEL AG & CO KGAA	EUR	3 261	3 417	0.08
76	HENKEL AG & CO KGAA - PFD	EUR	6 359	6 767	0.16
14	HERMES INTERNATIONAL	EUR	11 771	17 199	0.40

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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)				
861	HEXAGON AB	SEK	7 371	10 765	0.25
77	HIKMA PHARMACEUTICALS PLC	GBP	2 149	2 194	0.05
90	HOLCIM LTD - REG	CHF	3 540	4 557	0.10
7 788	HSBC HOLDINGS PLC	GBP	37 624	37 858	0.87
177	HUSQVARNA AB - B	SEK	1 489	1 984	0.05
767	IBERDROLA SA	EUR	7 540	7 885	0.18
45	ICA GRUPPEN AB	SEK	1 802	1 767	0.04
5	ILIAD SA	EUR	693	617	0.01
496	INDUSTRIA DE DISENO TEXTIL SA	EUR	13 031	14 736	0.34
41	INDUSTRIVARDEN AB - A	SEK	1 189	1 345	0.03
61	INDUSTRIVARDEN AB - C	SEK	1 465	1 884	0.04
544	INFINEON TECHNOLOGIES AG - REG	EUR	13 160	18 398	0.42
567	INFORMA PLC	GBP	3 103	3 313	0.08
122	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	1 143	1 160	0.03
1 500	ING GROEP NV	EUR	11 659	16 710	0.38
65	INTERCONTINENTAL HOTELS GROUP PLC	GBP	2 969	3 642	0.08
60	INTERTEK GROUP PLC	GBP	3 388	3 865	0.09
6 353	INTESA SANPAOLO SPA	EUR	12 099	14 799	0.34
53	INVESTMENT AB LATOUR - B	SEK	1 231	1 467	0.03
672	INVESTOR AB - B	SEK	9 237	13 070	0.30
17	IPSEN SA	EUR	1 124	1 491	0.03
753	J SAINSBURY PLC	GBP	2 000	2 384	0.05
231	JD SPORTS FASHION PLC	GBP	1 903	2 473	0.06
31	JDE PEET'S NV	EUR	997	949	0.02
111	JERONIMO MARTINS SGPS SA	EUR	1 694	1 707	0.04
83	JOHNSON MATTHEY PLC	GBP	2 305	2 971	0.07
86	JULIUS BAER GROUP LTD	CHF	3 486	4 737	0.11
54	JUST EAT TAKEAWAY.COM NV	EUR	4 693	4 205	0.10
96	KBC GROUP NV	EUR	5 219	6 173	0.14
32	KERING SA	EUR	18 358	23 584	0.54
65	KERRY GROUP PLC	EUR	6 622	7 657	0.18
123	KESKO OYJ - B	EUR	3 013	3 831	0.09
812	KINGFISHER PLC	GBP	2 174	3 448	0.08
182	KINGSPAN GROUP PLC	EUR	11 131	14 494	0.33
138	KINNEVIK AB	SEK	626	2 368	0.05
92	KINNEVIK AB - B	SEK	2 323	3 108	0.07
81	KION GROUP AG	EUR	5 193	7 280	0.17
93	KLEPIERRE SA	EUR	1 779	2 021	0.05
79	KNORR-BREMSE AG	EUR	8 187	7 663	0.18
145	KONE OYJ - B	EUR	8 588	9 976	0.23
462	KONINKLIJKE AHOLD DELHAIZE NV	EUR	10 473	11 582	0.27
71	KONINKLIJKE DSM NV	EUR	8 959	11 175	0.26
1 260	KONINKLIJKE KPN NV	EUR	3 116	3 319	0.08
404	KONINKLIJKE PHILIPS NV	EUR	16 801	16 883	0.39

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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	KONINKLIJKE VOPAK NV	EUR	219	192	0.00
24	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	4 785	6 932	0.16
35	LA FRANCAISE DES JEUX SAEM	EUR	1 355	1 735	0.04
318	LAND SECURITIES GROUP PLC	GBP	2 283	2 502	0.06
24	LANXESS	EUR	1 210	1 388	0.03
31	LEG IMMOBILIEN SE	EUR	3 569	3 765	0.09
2 295	LEGAL & GENERAL GROUP PLC	GBP	6 047	6 887	0.16
122	LEGRAND SA	EUR	8 513	10 890	0.25
27 175	LLOYDS BANKING GROUP PLC	GBP	11 569	14 780	0.34
74	LOGITECH INTERNATIONAL SA - REG	CHF	5 639	7 567	0.17
123	LONDON STOCK EXCHANGE GROUP PLC	GBP	10 018	11 420	0.26
31	LONZA GROUP AG - REG	CHF	13 729	18 546	0.43
111	L'OREAL SA	EUR	33 047	41 714	0.96
28	LUNDBERGFORETAGEN AB - B	SEK	1 174	1 525	0.04
16	LUNDIN ENERGY AB	SEK	371	478	0.01
122	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	58 487	80 679	1.86
238	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	1 740	2 344	0.05
1 747	MELROSE INDUSTRIES PLC	GBP	2 511	3 156	0.07
57	MERCK KGAA	EUR	6 738	9 217	0.21
83	MONCLER SPA	EUR	3 643	4 736	0.11
145	MONDI PLC	GBP	2 671	3 211	0.07
186	MOWI ASA	NOK	3 322	3 992	0.09
24	MTU AERO ENGINES AG	EUR	3 911	5 014	0.12
54	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	11 468	12 471	0.29
428	NATIONAL GRID PLC	GBP	4 386	4 591	0.11
363	NATIXIS SA	EUR	1 138	1 452	0.03
26	NATURGY ENERGY GROUP SA	EUR	466	564	0.01
1 870	NATWEST GROUP PLC	GBP	3 248	4 426	0.10
22	NEMETSCHEK SE	EUR	1 421	1 419	0.03
43	NESTE OYJ	EUR	1 789	2 221	0.05
900	NESTLE SA	CHF	87 066	94 597	2.18
60	NEXT PLC	GBP	4 135	5 491	0.13
1 583	NIBE INDUSTRIER AB - B	SEK	10 684	14 051	0.32
108	NN GROUP NV	EUR	3 539	4 296	0.10
2 449	NOKIA OYJ	EUR	8 171	11 058	0.25
1 246	NORDEA BANK ABP	SEK	8 351	11 703	0.27
390	NORSK HYDRO ASA	NOK	1 445	2 100	0.05
1 004	NOVARTIS AG - REG	CHF	74 573	77 228	1.77
782	NOVO NORDISK A/S	DKK	46 024	55 251	1.27
246	NOVOZYMES A/S - B	DKK	12 303	15 637	0.36
217	OCADO GROUP PLC	GBP	4 223	5 063	0.12
11	OMV AG	EUR	369	528	0.01
740	ORANGE SA	EUR	7 968	7 115	0.16

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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)				
48	ORION OYJ - B	EUR	1 743	1 740	0.04
313	ORKLA ASA	NOK	2 568	2 690	0.06
19	ORPEA SA	EUR	1 957	2 038	0.05
232	ORSTED AS	DKK	31 240	27 455	0.63
44	PANDORA A/S	DKK	2 974	4 988	0.11
9	PARTNERS GROUP HOLDING AG	CHF	8 063	11 507	0.26
286	PEARSON PLC	GBP	2 175	2 765	0.06
91	PERNOD RICARD SA	EUR	13 800	17 035	0.39
141	PERSIMMON PLC	GBP	3 932	4 859	0.11
231	PHOENIX GROUP HOLDINGS PLC	GBP	1 899	1 820	0.04
196	POSTE ITALIANE SPA	EUR	1 821	2 185	0.05
57	PROXIMUS SADP	EUR	1 134	929	0.02
996	PRUDENTIAL PLC	GBP	14 072	15 936	0.37
108	PRYSMIAN SPA	EUR	2 343	3 265	0.07
84	PUBLICIS GROUPE SA	EUR	3 302	4 531	0.10
42	PUMA SE	EUR	3 144	4 223	0.10
104	QIAGEN NV	EUR	4 073	4 239	0.10
57	RAIFFEISEN BANK INTERNATIONAL AG	EUR	898	1 089	0.03
45	RANDSTAD NV	EUR	2 044	2 903	0.07
2	RATIONAL AG	EUR	1 430	1 528	0.04
299	RECKITT BENCKISER GROUP PLC	GBP	21 643	22 281	0.51
47	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	1 975	2 265	0.05
537	RED ELECTRICA CORP SA	EUR	8 559	8 407	0.19
723	RELX PLC	GBP	14 350	16 162	0.37
10	REMY COINTREAU SA	EUR	1 362	1 741	0.04
815	RENTOKIL INITIAL PLC	GBP	4 055	4 699	0.11
116	REPSOL SA	EUR	1 124	1 224	0.03
340	RIO TINTO PLC	GBP	19 111	23 562	0.54
318	ROCHE HOLDING AG	CHF	93 389	101 111	2.33
14	ROCHE HOLDING AG - BR	CHF	4 339	4 799	0.11
10	ROCKWOOL INTERNATIONAL A/S	DKK	3 478	4 106	0.09
3 670	ROLLS-ROYCE HOLDINGS PLC	GBP	4 445	4 229	0.10
100	RWE AG	EUR	2 797	3 056	0.07
153	SAFRAN SA	EUR	15 108	17 889	0.41
401	SAGE GROUP PLC	GBP	2 710	3 196	0.07
192	SAMPO OYJ - A	EUR	6 250	7 442	0.17
474	SANDVIK AB	SEK	8 375	10 217	0.23
513	SANOFI	EUR	42 584	45 329	1.04
385	SAP SE	EUR	39 851	45 753	1.05
12	SARTORIUS AG (ISIN DE0007165631)	EUR	3 941	5 268	0.12
12	SARTORIUS STEDIM BIOTECH	EUR	3 313	4 787	0.11
27	SCHIBSTED ASA	NOK	974	1 100	0.03
36	SCHIBSTED ASA - B	NOK	859	1 265	0.03
17	SCHINDLER HOLDING AG	CHF	3 767	4 389	0.10

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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)				
9	SCHINDLER HOLDING AG - REG	CHF	1 920	2 220	0.05
603	SCHNEIDER ELECTRIC SE	EUR	61 977	80 006	1.84
48	SCHRODERS PLC (ISIN GB0002405495)	GBP	1 608	1 964	0.05
61	SCOR SE	EUR	1 468	1 636	0.04
34	SCOUT24 AG	EUR	2 275	2 418	0.06
12	SEB SA	EUR	1 606	1 829	0.04
116	SECURITAS AB - B	SEK	1 334	1 545	0.04
537	SEGRO PLC	GBP	5 453	6 847	0.16
111	SEVERN TRENT PLC	GBP	2 915	3 234	0.07
2	SGS SA - REG	CHF	4 519	5 207	0.12
92	SIEMENS AG - REG	EUR	9 394	12 293	0.28
466	SIEMENS ENERGY AG	EUR	11 850	11 846	0.27
335	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	6 982	9 434	0.22
59	SIKA AG	CHF	12 036	16 281	0.37
167	SINCH AB	SEK	2 387	2 371	0.05
626	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	5 090	6 824	0.16
156	SKANSKA AB - B	SEK	2 890	3 492	0.08
170	SKF AB - B	SEK	3 071	3 652	0.08
394	SMITH & NEPHEW PLC	GBP	6 391	7 171	0.16
144	SMITHS GROUP PLC	GBP	2 193	2 667	0.06
74	SMURFIT KAPPA GROUP PLC	EUR	2 587	3 386	0.08
157	SNAM SPA	EUR	683	765	0.02
312	SOCIETE GENERALE SA	EUR	5 891	7 756	0.18
32	SODEXO SA	EUR	2 235	2 518	0.06
6	SOFINA SA	EUR	1 614	2 183	0.05
21	SOLVAY SA	EUR	1 880	2 251	0.05
24	SONOVA HOLDING AG	CHF	5 101	7 619	0.18
32	SPIRAX-SARCO ENGINEERING PLC	GBP	3 715	5 075	0.12
298	SSE PLC	GBP	4 563	5 209	0.12
206	ST JAMES'S PLACE PLC	GBP	2 431	3 544	0.08
1 032	STANDARD CHARTERED PLC	GBP	5 324	5 542	0.13
834	STANDARD LIFE ABERDEEN PLC	GBP	2 270	2 633	0.06
290	STMICROELECTRONICS NV	EUR	7 344	8 875	0.20
236	STORA ENSO OYJ - R	EUR	2 990	3 631	0.08
5	STRAUMANN HOLDING AG - REG	CHF	4 579	6 728	0.15
144	SUEZ SA	EUR	2 103	2 887	0.07
264	SVENSKA CELLULOSA AB SCA - B	SEK	3 434	3 651	0.08
561	SVENSKA HANDELSBANKEN AB	SEK	4 696	5 341	0.12
13	SWATCH GROUP AG	CHF	3 026	3 764	0.09
23	SWATCH GROUP AG - REG	CHF	1 016	1 281	0.03
348	SWEDBANK AB - A	SEK	4 389	5 464	0.13
12	SWISS LIFE HOLDING AG - REG	CHF	4 191	4 922	0.11
34	SWISS PRIME SITE AG - REG	CHF	2 804	2 847	0.07
116	SWISS RE AG	CHF	8 610	8 834	0.20

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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)				
10	SWISSCOM AG - REG	CHF	4 783	4 818	0.11
54	SYMRISE AG	EUR	5 206	6 345	0.15
1 535	TAYLOR WIMPEY PLC	GBP	2 575	2 842	0.07
3 647	TELECOM ITALIA SPA/MILANO	EUR	1 490	1 528	0.04
2 206	TELECOM ITALIA SPA/MILANO - RSP	EUR	915	986	0.02
1 336	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	12 414	14 169	0.33
386	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	906	859	0.02
1 966	TELEFONICA SA	EUR	7 238	7 748	0.18
255	TELENOR ASA	NOK	3 569	3 626	0.08
21	TELEPERFORMANCE	EUR	5 063	7 188	0.17
184	TELE2 AB	SEK	2 173	2 115	0.05
984	TELIA CO AB	SEK	3 449	3 685	0.08
25	TEMENOS AG - REG	CHF	2 854	3 389	0.08
134	TENARIS SA	EUR	1 025	1 232	0.03
1 469	TERNA SPA	EUR	8 721	9 231	0.21
48	THALES SA	EUR	3 787	4 130	0.09
276	TOTALENERGIES SE	EUR	10 365	10 531	0.24
139	TRYG A/S	DKK	2 673	2 878	0.07
34	UBISOFT ENTERTAINMENT SA	EUR	2 224	2 007	0.05
1 397	UBS GROUP AG	CHF	14 818	18 046	0.41
58	UCB SA	EUR	4 542	5 113	0.12
84	UMICORE SA	EUR	3 337	4 326	0.10
56	UNIBAIL RODAMCO REITS	EUR	3 356	4 087	0.09
813	UNICREDIT SPA	EUR	6 729	8 089	0.19
1 114	UNILEVER PLC	GBP	53 306	54 899	1.26
9	UNIPER SE	EUR	233	280	0.01
37	UNITED INTERNET AG - REG	EUR	1 155	1 276	0.03
287	UNITED UTILITIES GROUP PLC	GBP	2 996	3 258	0.07
222	UPM-KYMMENE OYJ	EUR	6 124	7 082	0.16
107	VALEO	EUR	2 351	2 715	0.06
154	VEOLIA ENVIRONNEMENT SA	EUR	3 343	3 922	0.09
96	VERBUND AG	EUR	5 072	7 454	0.17
1 419	VESTAS WIND SYSTEMS A/S	DKK	33 899	46 713	1.07
22	VIFOR PHARMA AG	CHF	2 666	2 403	0.06
249	VINCI SA	EUR	19 833	22 408	0.51
269	VIVENDI SE	EUR	6 523	7 621	0.18
10 057	VODAFONE GROUP PLC	GBP	13 980	14 215	0.33
31	VOESTALPINE AG	EUR	853	1 065	0.02
86	VOLVO AB	SEK	1 914	1 799	0.04
612	VOLVO AB - B	SEK	10 264	12 425	0.29
246	VONOVIA SE	EUR	12 137	13 412	0.31
222	WARTSILA OYJ ABP	EUR	1 806	2 778	0.06
10	WENDEL SE	EUR	878	1 134	0.03
71	WHITBREAD PLC	GBP	2 353	2 582	0.06

MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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)				
1 083	WM MORRISON SUPERMARKETS PLC	GBP	2 231	3 112	0.07
101	WOLTERS KLUWER NV	EUR	6 803	8 557	0.20
90	WORLDLINE SA	EUR	6 170	7 105	0.16
461	WPP PLC	GBP	3 864	5 232	0.12
45	YARA INTERNATIONAL ASA	NOK	1 672	1 998	0.05
76	ZALANDO SE	EUR	4 953	7 748	0.18
58	ZURICH INSURANCE GROUP AG	CHF	19 315	19 640	0.45
886	3I GROUP PLC	GBP	9 994	12 106	0.28
	Total Shares		**2 869 608**	**3 445 484**	**79.15**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**2 869 608**	**3 445 484**	**79.15**
	Total Investments		**2 869 608**	**3 445 484**	**79.15**

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

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	10.87
Banks	6.44
Technology Hardware and Equipment	5.85
Personal Care, Drug and Grocery Stores	4.31
Personal Goods	3.92
Food Producers	3.24
Industrial Engineering	3.21
Construction and Materials	3.17
Software and Computer Services	2.98
Non-life Insurance	2.72
Investment Banking and Brokerage Services	2.40
Beverages	2.27
Telecommunications Service Providers	2.18
Medical Equipment and Services	2.10
Industrial Transportation	2.07
Industrial Support Services	2.00
Chemicals	1.94
Electricity	1.84
Aerospace and Defense	1.67
Retailers	1.47
Alternative Energy	1.29
Life Insurance	1.28
Gas, Water and Multi-utilities	1.26
Media	1.22
Travel and Leisure	1.02
Industrial Metals and Mining	0.97
General Industrials	0.86
Automobiles and Parts	0.65
Real Estate Investment and Services	0.65
Real Estate Investment Trusts	0.65
Telecommunications Equipment	0.58
Oil, Gas and Coal	0.45
Household Goods and Home Construction	0.42
Health Care Providers	0.33
Industrial Materials	0.32
Consumer Services	0.28
Electronic and Electrical Equipment	0.12
Leisure Goods	0.09
Tobacco	0.06
	79.15

Geographical classification	%
France	15.34
United Kingdom	14.02
Switzerland	13.33
Germany	9.16
Netherlands	6.72
Denmark	5.05
Sweden	4.66
Spain	2.88
Italy	2.02
Finland	1.49
Belgium	1.08
Ireland	1.02
Jersey	0.66
Norway	0.60
Portugal	0.39
Luxembourg	0.32
Austria	0.31
Isle of Man	0.10
	79.15

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					
565	A O SMITH CORP	USD	36 292	40 714	0.02
17 683	ABB LTD	CHF	529 897	600 490	0.26
7 471	ABBOTT LABORATORIES	USD	825 955	866 113	0.37
6 337	ABBVIE INC	USD	668 489	713 800	0.31
105	ABC-MART INC	JPY	5 988	6 026	0.00
199	ABIOMED INC	USD	57 196	62 110	0.03
1 568	ABN AMRO BANK NV	EUR	18 139	18 952	0.01
2 337	ACCENTURE PLC - A	USD	621 097	688 924	0.30
555	ACCOR SA	EUR	21 008	20 726	0.01
1 465	ACOM CO LTD	JPY	6 632	6 389	0.00
1 133	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	34 957	30 352	0.01
2 693	ACTIVISION BLIZZARD INC	USD	243 684	257 020	0.11
574	ADECCO GROUP AG - REG	CHF	38 031	39 034	0.02
819	ADIDAS AG - REG - REG	EUR	278 037	304 876	0.13
715	ADMIRAL GROUP PLC	GBP	28 944	31 054	0.01
1 699	ADOBE INC	USD	808 822	995 002	0.42
290	ADVANCE AUTO PARTS INC	USD	50 610	59 491	0.03
5 057	ADVANCED MICRO DEVICES INC	USD	415 882	475 004	0.20
931	ADVANTEST CORP	JPY	75 714	83 965	0.04
73	ADYEN NV	EUR	161 341	178 379	0.08
6 632	AEGON NV	EUR	28 792	27 519	0.01
328	AENA SME SA	EUR	54 814	53 795	0.02
2 903	AEON CO LTD	JPY	83 493	78 074	0.03
131	AEROPORTS DE PARIS	EUR	16 659	17 066	0.01
1 282	AES CORP	USD	31 433	33 422	0.01
2 425	AFLAC INC	USD	119 575	130 126	0.06
781	AFTERPAY LTD	AUD	59 982	69 286	0.03
519	AGC INC	JPY	20 595	21 791	0.01
649	AGEAS SA/NV	EUR	37 708	36 020	0.02
1 346	AGILENT TECHNOLOGIES INC	USD	167 590	198 952	0.09
1 251	AGL ENERGY LTD	AUD	9 867	7 701	0.00
1 991	AGNC INVESTMENT CORP	USD	32 814	33 628	0.01
1 024	AGNICO EAGLE MINES LTD	CAD	68 285	61 987	0.03
44 768	AIA GROUP LTD	HKD	540 535	556 297	0.24
475	AIR CANADA	CAD	9 891	9 782	0.00
1 295	AIR LIQUIDE SA (ISIN FR0000120073)	EUR	212 309	226 767	0.10
468	AIR PRODUCTS AND CHEMICALS INC	USD	132 150	134 634	0.06
210	AIRBNB INC	USD	30 128	32 159	0.01
2 608	AIRBUS SE	EUR	303 077	335 386	0.14
624	AISIN CORP	JPY	23 010	26 705	0.01
1 448	AJINOMOTO CO INC	JPY	31 880	37 625	0.02
579	AKAMAI TECHNOLOGIES INC	USD	61 297	67 511	0.03
790	AKZO NOBEL NV	EUR	90 098	97 621	0.04
358	ALBEMARLE CORP	USD	53 966	60 309	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)				
2 191	ALCON INC	CHF	148 423	153 547	0.07
571	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	97 919	103 888	0.04
800	ALEXION PHARMACEUTICALS INC	USD	123 473	146 968	0.06
1 347	ALFA LAVAL AB	SEK	42 276	47 614	0.02
678	ALGONQUIN POWER & UTILITIES CORP	CAD	10 550	10 113	0.00
322	ALIGN TECHNOLOGY INC	USD	172 514	196 742	0.08
52	ALLEGHANY CORP	USD	33 085	34 688	0.01
376	ALLEGION PLC	USD	46 598	52 377	0.02
385	ALLIANT ENERGY CORP	USD	20 808	21 468	0.01
1 528	ALLIANZ SE - REG	EUR	378 988	381 075	0.16
1 123	ALLSTATE CORP	USD	131 193	146 484	0.06
1 386	ALLY FINANCIAL INC	USD	58 936	69 078	0.03
422	ALNYLAM PHARMACEUTICALS INC	USD	58 659	71 537	0.03
1 094	ALPHABET CLASS - A	USD	2 165 364	2 671 317	1.14
1 073	ALPHABET INC	USD	2 143 326	2 689 280	1.15
3 360	ALSTOM SA	EUR	180 106	169 705	0.07
226	ALTAGAS LTD	CAD	3 834	4 749	0.00
834	ALTICE USA INC	USD	28 300	28 473	0.01
1 637	AMADEUS IT GROUP SA - A	EUR	115 693	115 159	0.05
1 952	AMAZON.COM INC	USD	6 096 490	6 715 191	2.88
730	AMBU A/S	DKK	28 310	28 068	0.01
43	AMERCO	USD	22 811	25 344	0.01
446	AMEREN CORP	USD	36 287	35 698	0.02
821	AMERICAN ELECTRIC POWER CO INC	USD	69 300	69 522	0.03
2 538	AMERICAN EXPRESS CO	USD	345 917	419 354	0.18
272	AMERICAN FINANCIAL GROUP INC/OH	USD	29 494	33 924	0.01
3 205	AMERICAN INTERNATIONAL GROUP INC	USD	142 046	152 558	0.07
1 849	AMERICAN TOWER CORP	USD	440 109	499 489	0.22
747	AMERICAN WATER WORKS CO INC	USD	111 752	115 135	0.05
429	AMERIPRISE FINANCIAL INC	USD	93 396	106 770	0.05
707	AMERISOURCEBERGEN CORP	USD	77 332	80 944	0.03
964	AMETEK INC	USD	119 547	128 694	0.06
2 099	AMGEN INC	USD	493 733	511 631	0.22
2 585	AMPHENOL CORP - A	USD	167 713	176 840	0.08
570	AMPLIFON SPA	EUR	23 981	28 147	0.01
197	AMPOL LTD	AUD	4 077	4 172	0.00
224	AMUNDI SA	EUR	18 459	19 750	0.01
512	ANA HOLDINGS INC	JPY	12 087	12 049	0.01
1 706	ANALOG DEVICES INC	USD	257 053	293 705	0.13
2 307	ANHEUSER-BUSCH INBEV SA/NV	EUR	159 518	166 368	0.07
5 160	ANNALY CAPITAL MANAGEMENT INC	USD	44 167	45 821	0.02
309	ANSYS INC	USD	103 494	107 242	0.05
908	ANTHEM INC	USD	312 957	346 674	0.15
1 216	ANTOFAGASTA PLC	GBP	25 750	24 114	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)				
835	AON PLC - A	USD	187 516	199 365	0.09
9	AP MOLLER - MAERSK A/S - A	DKK	20 264	25 003	0.01
18	AP MOLLER - MAERSK A/S - B	DKK	42 979	51 742	0.02
1 088	APA GROUP	AUD	8 121	7 270	0.00
643	APOLLO GLOBAL MANAGEMENT INC	USD	31 857	39 995	0.02
72 797	APPLE INC	USD	8 815 859	9 970 276	4.28
3 960	APPLIED MATERIALS INC	USD	450 137	563 904	0.24
416	APTIV PLC	USD	56 682	65 449	0.03
768	ARAMARK	USD	28 266	28 608	0.01
1 572	ARCELORMITTAL SA	EUR	42 782	48 190	0.02
1 508	ARCH CAPITAL GROUP LTD	USD	55 308	58 722	0.03
165	ARGENX SE	EUR	47 196	49 916	0.02
250	ARISTA NETWORKS INC	USD	75 140	90 578	0.04
1 969	ARISTOCRAT LEISURE LTD	AUD	50 873	63 696	0.03
182	ARKEMA SA	EUR	21 931	22 835	0.01
4 423	AROUNDTOWN SA	EUR	33 179	34 514	0.01
345	ARROW ELECTRONICS INC	USD	36 745	39 271	0.02
712	ARTHUR J GALLAGHER & CO	USD	90 919	99 737	0.04
1 339	ASAHI GROUP HOLDINGS LTD	JPY	58 239	62 625	0.03
930	ASAHI INTECC CO LTD	JPY	26 718	22 255	0.01
5 080	ASAHI KASEI CORP	JPY	54 678	55 862	0.02
14 148	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	31 374	31 049	0.01
1 999	ASHTEAD GROUP PLC	GBP	116 288	148 127	0.06
199	ASM INTERNATIONAL NV	EUR	62 148	65 370	0.03
1 798	ASML HOLDING NV	EUR	1 015 801	1 235 425	0.52
4 220	ASSA ABLOY AB	SEK	116 550	127 210	0.05
4 089	ASSICURAZIONI GENERALI SPA	EUR	77 255	81 975	0.04
1 440	ASSOCIATED BRITISH FOODS PLC	GBP	45 584	44 082	0.02
215	ASSURANT INC	USD	30 504	33 579	0.01
8 298	ASTELLAS PHARMA INC	JPY	129 845	144 630	0.06
5 876	ASTRAZENECA PLC	GBP	615 737	704 830	0.30
706	ASX LTD	AUD	39 532	41 188	0.02
69	ATCO LTD/CANADA - CLASS 1	CAD	2 244	2 450	0.00
497	ATHENE HOLDING LTD	USD	24 489	33 548	0.01
2 860	ATLAS COPCO AB	SEK	163 065	175 235	0.08
1 662	ATLAS COPCO AB - B	SEK	81 495	87 452	0.04
99	ATMOS ENERGY CORP	USD	9 663	9 515	0.00
804	ATOS SE	EUR	63 557	48 913	0.02
25 513	AT&T INC	USD	755 207	734 264	0.32
5 524	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	29 339	28 062	0.01
5 717	AURIZON HOLDINGS LTD	AUD	16 778	15 966	0.01
5 060	AUSNET SERVICES LTD	AUD	6 933	6 648	0.00
10 483	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	205 225	221 540	0.10
3 500	AUTO TRADER GROUP PLC	GBP	26 940	30 625	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)				
815	AUTODESK INC	USD	225 448	237 899	0.10
341	AUTOLIV INC	USD	32 577	33 336	0.01
1 550	AUTOMATIC DATA PROCESSING INC	USD	283 245	307 861	0.13
102	AUTOZONE INC	USD	133 188	152 206	0.07
297	AVALARA INC	USD	44 015	48 055	0.02
623	AVALONBAY COMMUNITIES INC	USD	114 174	130 014	0.06
2 347	AVANTOR INC	USD	68 536	83 342	0.04
344	AVERY DENNISON CORP	USD	63 286	72 323	0.03
419	AVEVA GROUP	GBP	19 855	21 463	0.01
14 562	AVIVA PLC	GBP	74 256	81 653	0.04
7 171	AXA SA	EUR	182 878	181 860	0.08
1 400	AZBIL CORP	JPY	62 422	58 086	0.03
183	AZRIELI GROUP LTD	ILS	12 104	12 889	0.01
2 192	A2 MILK CO LTD	NZD	13 873	9 864	0.00
14 300	BAE SYSTEMS PLC	GBP	100 293	103 119	0.04
562	BAKER HUGHES CO	USD	12 725	12 853	0.01
1 004	BALL CORP	USD	85 906	81 344	0.04
2 522	BALLARD POWER SYSTEMS INC	CAD	43 972	45 784	0.02
172	BALOISE HOLDING AG - REG	CHF	29 087	26 851	0.01
24 715	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	129 586	153 230	0.07
64 274	BANCO SANTANDER SA	EUR	221 353	245 398	0.11
830	BANDAI NAMCO HOLDINGS INC	JPY	64 293	57 642	0.02
4 177	BANK HAPOALIM BM	ILS	31 259	33 534	0.01
5 336	BANK LEUMI LE-ISRAEL BM	ILS	35 054	40 546	0.02
28 625	BANK OF AMERICA CORP	USD	1 010 620	1 180 209	0.50
4 811	BANK OF EAST ASIA LTD	HKD	10 281	8 933	0.00
2 383	BANK OF MONTREAL	CAD	206 354	244 516	0.11
3 071	BANK OF NEW YORK MELLON CORP	USD	140 026	157 327	0.07
4 494	BANK OF NOVA SCOTIA	CAD	265 137	292 584	0.13
111	BANQUE CANTONALE VAUDOISE	CHF	11 156	9 979	0.00
64 154	BARCLAYS PLC	GBP	146 156	151 655	0.07
4 444	BARRATT DEVELOPMENTS PLC	GBP	43 528	42 679	0.02
14	BARRY CALLEBAUT AG - REG	CHF	31 738	32 563	0.01
1 300	BAUSCH HEALTH COS INC	CAD	35 494	38 193	0.02
2 208	BAXTER INTERNATIONAL INC	USD	180 926	177 744	0.08
510	BAYERISCHE MOTOREN WERKE AG	EUR	50 187	54 015	0.02
88	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	6 924	7 910	0.00
261	BCE INC	CAD	11 950	12 885	0.01
98	BECHTLE AG	EUR	19 724	18 206	0.01
1 288	BECTON DICKINSON AND CO	USD	313 745	313 229	0.13
434	BEIERSDORF AG	EUR	48 697	52 369	0.02
536	BERKELEY GROUP HOLDINGS	GBP	33 029	34 024	0.01
4 489	BERKSHIRE HATHAWAY INC - B	USD	1 123 283	1 247 582	0.53
1 050	BEST BUY CO INC	USD	115 180	120 729	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)				
540	BIOGEN INC	USD	142 795	186 986	0.08
658	BIOMARIN PHARMACEUTICAL INC	USD	52 765	54 904	0.02
183	BIOMERIEUX	EUR	23 170	21 268	0.01
97	BIO-RAD LABORATORIES INC	USD	55 789	62 496	0.03
174	BIO-TECHNE CORP	USD	71 311	78 345	0.03
551	BLACK KNIGHT INC	USD	43 301	42 967	0.02
1 891	BLACKBERRY LTD	CAD	17 016	23 135	0.01
563	BLACKROCK INC	USD	421 523	492 608	0.21
2 508	BLACKSTONE GROUP INC - A	USD	185 644	243 627	0.10
1 382	BLUESCOPE STEEL LTD	AUD	20 020	22 784	0.01
4 169	BNP PARIBAS SA	EUR	244 751	261 390	0.11
13 601	BOC HONG KONG HOLDINGS LTD	HKD	46 241	46 149	0.02
1 123	BOLIDEN AB	SEK	41 739	43 202	0.02
1 092	BOLLORE SA	EUR	5 015	5 853	0.00
146	BOOKING HOLDINGS INC	USD	319 833	319 461	0.14
505	BOOZ ALLEN HAMILTON HOLDING CORP	USD	42 565	43 016	0.02
1 058	BORGWARNER INC	USD	48 146	51 355	0.02
27	BOSTON BEER CO INC - A	USD	28 050	27 562	0.01
666	BOSTON PROPERTIES INC	USD	70 118	76 317	0.03
6 274	BOSTON SCIENTIFIC CORP	USD	242 552	268 276	0.12
1 050	BOUYGUES SA	EUR	42 486	38 838	0.02
5 309	BRAMBLES LTD	AUD	42 693	45 596	0.02
701	BRENNTAG SE	EUR	59 254	65 192	0.03
1 781	BRIDGESTONE CORP	JPY	69 529	81 115	0.03
10 060	BRISTOL-MYERS SQUIBB CO	USD	637 537	672 209	0.29
3 922	BRITISH LAND CO PLC	GBP	26 704	26 814	0.01
1 724	BROADCOM INC	USD	763 064	822 072	0.35
429	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	64 710	69 296	0.03
1 327	BROOKFIELD ASSET MANAGEMENT INC	CAD	57 641	67 770	0.03
9	BROOKFIELD ASSET MANAGEMENT REINSURANCE PARTNERS LTD	USD	430	468	0.00
1 034	BROTHER INDUSTRIES LTD	JPY	21 856	20 654	0.01
882	BROWN & BROWN INC	USD	41 626	46 869	0.02
1 312	BROWN-FORMAN CORP - B	USD	99 317	98 321	0.04
33 083	BT GROUP PLC	GBP	68 338	88 662	0.04
5 100	BUDWEISER BREWING CO APAC LTD	HKD	16 512	16 090	0.01
1 525	BUNZL PLC	GBP	48 327	50 329	0.02
1 755	BURBERRY GROUP PLC	GBP	46 797	50 089	0.02
1 066	BUREAU VERITAS SA	EUR	29 999	33 728	0.01
295	BURLINGTON STORES INC	USD	82 692	94 987	0.04
3 076	B2GOLD CORP	CAD	15 549	12 917	0.01
19	CABLE ONE INC	USD	36 525	36 343	0.02
982	CADENCE DESIGN SYSTEMS INC	USD	123 249	134 357	0.06
1 212	CAE INC	CAD	33 631	37 369	0.02
702	CAESARS ENTERTAINMENT INC	USD	76 067	72 833	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)				
16 477	CAIXABANK SA	EUR	50 052	50 687	0.02
423	CAMDEN PROPERTY TRUST	USD	46 833	56 119	0.02
1 654	CAMECO CORP	CAD	27 255	31 736	0.01
792	CAMPBELL SOUP CO	USD	38 711	36 107	0.02
358	CANADIAN APARTMENT PROPERTIES REIT	CAD	15 175	16 803	0.01
1 660	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	162 214	189 165	0.08
2 170	CANADIAN NATIONAL RAILWAY CO	CAD	241 124	229 197	0.10
627	CANADIAN NATURAL RESOURCES LTD	CAD	19 582	22 785	0.01
2 033	CANADIAN PACIFIC RAILWAY LTD	CAD	149 446	156 493	0.07
88	CANADIAN TIRE CORP LTD - A	CAD	12 824	13 940	0.01
124	CANADIAN UTILITIES LTD	CAD	3 306	3 445	0.00
4 250	CANON INC	JPY	93 302	96 227	0.04
990	CANOPY GROWTH CORP	CAD	26 619	23 969	0.01
600	CAPCOM CO LTD	JPY	19 382	17 569	0.01
594	CAPGEMINI SE	EUR	95 494	114 117	0.05
1 702	CAPITAL ONE FINANCIAL CORP	USD	206 615	263 282	0.11
19 799	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	30 963	30 784	0.01
11 385	CAPITALAND LTD	SGD	29 725	31 422	0.01
1 343	CARDINAL HEALTH INC	USD	75 850	76 672	0.03
178	CARL ZEISS MEDITEC AG	EUR	27 623	34 397	0.01
312	CARLSBERG AS - B	DKK	51 043	58 165	0.03
586	CARLYLE GROUP INC	USD	21 096	27 237	0.01
746	CARMAX INC	USD	84 705	96 346	0.04
2 736	CARREFOUR SA	EUR	50 097	53 812	0.02
3 534	CARRIER GLOBAL CORP	USD	143 822	171 752	0.07
324	CARVANA CO	USD	85 570	97 790	0.04
830	CASIO COMPUTER CO LTD	JPY	14 811	13 887	0.01
756	CATALENT INC	USD	77 335	81 739	0.04
840	CATERPILLAR INC	USD	179 762	182 809	0.08
394	CBOE GLOBAL MARKETS INC	USD	38 767	46 906	0.02
1 514	CBRE GROUP INC	USD	113 948	129 795	0.06
610	CCL INDUSTRIES INC	CAD	31 784	33 631	0.01
661	CDW CORP/DE	USD	99 844	115 444	0.05
1 748	CELLNEX TELECOM SAU	EUR	99 576	111 359	0.05
833	CENOVUS ENERGY INC	CAD	6 345	7 978	0.00
2 146	CENTENE CORP	USD	140 754	156 508	0.07
425	CENTERPOINT ENERGY INC	USD	9 833	10 421	0.00
1 767	CENTRAL JAPAN RAILWAY CO	JPY	259 847	268 258	0.12
467	CERIDIAN HCM HOLDING INC	USD	42 210	44 795	0.02
1 109	CERNER CORP	USD	82 896	86 679	0.04
370	CF INDUSTRIES HOLDINGS INC	USD	16 630	19 037	0.01
833	CGI INC	CAD	67 530	75 604	0.03
582	CH ROBINSON WORLDWIDE INC	USD	54 998	54 516	0.02
222	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	73 790	82 122	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)				
5 306	CHARLES SCHWAB CORP	USD	324 467	386 330	0.17
487	CHARTER COMMUNICATIONS INC	USD	314 027	351 346	0.15
390	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	45 584	45 291	0.02
186	CHENIERE ENERGY INC	USD	13 385	16 134	0.01
1 484	CHEVRON CORP	USD	146 683	155 434	0.07
1 989	CHIBA BANK LTD	JPY	12 187	11 989	0.01
96	CHIPOTLE MEXICAN GRILL INC	USD	130 385	148 833	0.06
4	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	36 099	39 833	0.02
460	CHR HANSEN HOLDING A/S	DKK	42 698	41 521	0.02
1 669	CHUBB LTD	USD	264 559	265 271	0.11
1 451	CHUBU ELECTRIC POWER CO INC	JPY	17 903	17 753	0.01
3 005	CHUGAI PHARMACEUTICAL CO LTD	JPY	126 346	119 182	0.05
1 027	CHURCH & DWIGHT CO INC	USD	88 143	87 521	0.04
2 152	CIE DE SAINT-GOBAIN	EUR	121 552	141 741	0.06
2 282	CIE FINANCIERE RICHEMONT SA - REG	CHF	232 236	276 375	0.12
687	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	98 323	109 579	0.05
1 304	CIGNA CORP	USD	297 407	309 139	0.13
568	CINCINNATI FINANCIAL CORP	USD	56 692	66 240	0.03
336	CINTAS CORP	USD	114 250	128 352	0.06
19 164	CISCO SYSTEMS INC/DELAWARE	USD	939 346	1 015 692	0.43
7 717	CITIGROUP INC	USD	521 572	545 978	0.24
1 569	CITIZENS FINANCIAL GROUP INC	USD	64 540	71 970	0.03
1 165	CITRIX SYSTEMS INC	USD	150 274	136 620	0.06
1 771	CITY DEVELOPMENTS LTD	SGD	10 259	9 605	0.00
10 398	CK ASSET HOLDINGS LTD	HKD	60 726	71 767	0.03
3 145	CK HUTCHISON HOLDINGS LTD	HKD	23 857	24 501	0.01
9	CK INFRASTRUCTURE HOLDINGS LTD	HKD	47	54	0.00
892	CLARIANT AG - REG	CHF	18 073	17 756	0.01
515	CLOROX CO	USD	98 037	92 654	0.04
783	CLOUDFLARE INC	USD	64 894	82 873	0.04
2 604	CLP HOLDINGS LTD	HKD	25 376	25 752	0.01
1 310	CME GROUP INC	USD	257 692	278 611	0.12
284	CMS ENERGY CORP	USD	17 272	16 779	0.01
4 301	CNH INDUSTRIAL NV	EUR	62 687	71 025	0.03
636	CNP ASSURANCES	EUR	11 156	10 823	0.00
16 805	COCA-COLA CO	USD	895 499	909 319	0.39
837	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	44 080	49 651	0.02
814	COCA-COLA HBC AG	GBP	26 797	29 394	0.01
286	COCHLEAR LTD	AUD	46 218	54 036	0.02
758	COGNEX CORP	USD	59 095	63 710	0.03
1 967	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	148 794	136 234	0.06
3 445	COLGATE-PALMOLIVE CO	USD	281 314	280 251	0.12
528	COLOPLAST A/S	DKK	81 008	86 645	0.04
16 533	COMCAST CORP	USD	875 034	942 712	0.40

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)				
3 714	COMMERZBANK AG	EUR	24 859	26 347	0.01
6 576	COMMONWEALTH BANK OF AUSTRALIA	AUD	433 114	493 042	0.21
6 181	COMPASS GROUP PLC	GBP	125 139	129 959	0.06
1 964	COMPUTERSHARE LTD	AUD	21 956	24 918	0.01
1 965	CONAGRA BRANDS INC	USD	72 832	71 487	0.03
4 072	CONCORDIA FINANCIAL GROUP LTD	JPY	15 341	14 932	0.01
1 044	CONOCOPHILLIPS	USD	52 785	63 580	0.03
483	CONSOLIDATED EDISON INC	USD	36 030	34 641	0.01
690	CONSTELLATION BRANDS INC - A	USD	154 869	161 384	0.07
70	CONSTELLATION SOFTWARE INC/CANADA	CAD	93 299	106 128	0.05
459	CONTINENTAL AG	EUR	64 390	67 486	0.03
212	COOPER COS INC	USD	78 333	84 009	0.04
761	COPART INC	USD	87 464	100 323	0.04
3 095	CORNING INC	USD	126 160	126 586	0.05
100	COSMOS PHARMACEUTICAL CORP	JPY	16 034	14 686	0.01
1 410	COSTAR GROUP INC	USD	118 048	116 776	0.05
1 840	COSTCO WHOLESALE CORP	USD	669 019	728 033	0.31
251	COUPA SOFTWARE INC	USD	70 305	65 790	0.03
572	COVESTRO AG	EUR	37 496	36 942	0.02
234	COVIVIO	EUR	20 739	20 013	0.01
4 324	CREDIT AGRICOLE SA	EUR	58 730	60 580	0.03
9 018	CREDIT SUISSE GROUP AG - REG	CHF	104 162	94 554	0.04
2 094	CRH PLC	EUR	97 176	105 539	0.05
583	CRODA INTERNATIONAL PLC	GBP	52 188	59 341	0.03
656	CROWDSTRIKE HOLDINGS INC - A	USD	129 874	164 859	0.07
1 894	CROWN CASTLE INTERNATIONAL CORP	USD	325 592	369 519	0.16
412	CROWN HOLDINGS INC	USD	39 997	42 111	0.02
1 301	CROWN RESORTS LTD	AUD	10 878	11 633	0.01
1 638	CSL LTD	AUD	347 808	350 700	0.15
9 231	CSX CORP	USD	289 981	296 130	0.13
636	CUMMINS INC	USD	155 940	155 063	0.07
4 735	CVS HEALTH CORP	USD	355 800	395 088	0.17
1 464	CYBERAGENT INC	JPY	25 179	31 459	0.01
135	CYBERARK SOFTWARE LTD	USD	17 382	17 586	0.01
936	DAI NIPPON PRINTING CO LTD	JPY	19 199	19 810	0.01
416	DAIFUKU CO LTD	JPY	41 256	37 818	0.02
3 776	DAI-ICHI LIFE HOLDINGS INC	JPY	65 663	69 199	0.03
7 567	DAIICHI SANKYO CO LTD	JPY	210 813	163 251	0.07
1 037	DAIKIN INDUSTRIES LTD	JPY	209 651	193 310	0.08
311	DAITO TRUST CONSTRUCTION CO LTD	JPY	32 383	34 045	0.01
2 489	DAIWA HOUSE INDUSTRY CO LTD	JPY	73 405	74 789	0.03
8	DAIWA HOUSE REIT INVESTMENT CORP	JPY	20 886	23 606	0.01
5 347	DAIWA SECURITIES GROUP INC	JPY	27 318	29 392	0.01
2 802	DANAHER CORP	USD	643 110	751 945	0.32

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)				
1 954	DANONE SA	EUR	133 471	137 575	0.06
2 557	DANSKE BANK A/S	DKK	44 966	44 998	0.02
441	DARDEN RESTAURANTS INC	USD	56 121	64 382	0.03
11	DASSAULT AVIATION SA	EUR	12 487	12 941	0.01
1 149	DASSAULT SYSTEMES SE	EUR	237 949	278 652	0.12
608	DATADOG INC	USD	56 306	63 281	0.03
2 204	DAVIDE CAMPARI-MILANO NV	EUR	25 591	29 522	0.01
256	DAVITA INC	USD	28 382	30 830	0.01
6 689	DBS GROUP HOLDINGS LTD	SGD	136 863	148 339	0.06
68	DCC PLC	GBP	5 494	5 559	0.00
1 262	DEERE & CO	USD	411 444	445 120	0.19
701	DELIVERY HERO SE	EUR	93 566	92 609	0.04
2 809	DELL TECHNOLOGIES INC	USD	244 284	279 973	0.12
413	DELTA AIR LINES INC	USD	18 556	17 866	0.01
468	DEMANT A/S	DKK	20 551	26 346	0.01
623	DENSO CORP	JPY	38 901	42 542	0.02
951	DENTSPLY SIRONA INC	USD	57 142	60 160	0.03
834	DENTSU GROUP INC	JPY	27 844	29 869	0.01
7 556	DEUTSCHE BANK AG - REG	EUR	93 007	98 442	0.04
694	DEUTSCHE BOERSE AG	EUR	114 522	121 148	0.05
876	DEUTSCHE LUFTHANSA AG - REG	EUR	11 127	9 859	0.00
4 333	DEUTSCHE POST AG - REG	EUR	246 164	294 745	0.13
11 886	DEUTSCHE TELEKOM AG - REG	EUR	229 010	251 071	0.11
1 475	DEUTSCHE WOHNEN SE	EUR	79 941	90 224	0.04
493	DEVON ENERGY CORP	USD	13 600	14 391	0.01
422	DEXCOM INC	USD	149 258	180 194	0.08
4 527	DEXUS	AUD	33 655	36 263	0.02
9 867	DIAGEO PLC	GBP	420 637	471 759	0.20
112	DIASORIN SPA	EUR	20 484	21 185	0.01
1 238	DIGITAL REALTY TRUST INC	USD	177 432	186 269	0.08
5 058	DIRECT LINE INSURANCE GROUP PLC	GBP	21 213	19 914	0.01
104	DISCO CORP	JPY	32 876	31 812	0.01
1 135	DISCOVER FINANCIAL SERVICES	USD	108 413	134 259	0.06
590	DISCOVERY COMMUNICATIONS INC - A	USD	21 340	18 101	0.01
1 099	DISCOVERY COMMUNICATIONS INC - C	USD	34 099	31 849	0.01
878	DISH NETWORK CORP - A	USD	31 446	36 700	0.02
3 448	DNB ASA	NOK	69 321	75 169	0.03
652	DOCUSIGN INC	USD	138 222	182 280	0.08
1 086	DOLLAR GENERAL CORP	USD	220 443	235 000	0.10
1 048	DOLLAR TREE INC	USD	111 204	104 276	0.04
1 321	DOLLARAMA INC	CAD	55 173	60 529	0.03
856	DOMINION ENERGY INC	USD	64 800	62 976	0.03
202	DOMINO'S PIZZA ENTERPRISES LTD	AUD	16 862	18 275	0.01
96	DOMINO'S PIZZA INC	USD	37 513	44 783	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)				
581	DOVER CORP	USD	78 402	87 499	0.04
1 489	DR HORTON INC	USD	124 307	134 561	0.06
1 098	DROPBOX INC	USD	27 487	33 280	0.01
924	DSV PANALPINA A/S	DKK	196 191	215 507	0.09
377	DTE ENERGY CO	USD	48 847	48 859	0.02
1 501	DUKE ENERGY CORP	USD	143 251	148 179	0.06
1 639	DUKE REALTY CORP	USD	69 330	77 607	0.03
1 653	DUPONT DE NEMOURS INC	USD	126 402	127 959	0.06
639	DYNATRACE INC	USD	29 817	37 330	0.02
3 536	EAST JAPAN RAILWAY CO	JPY	246 244	252 544	0.11
1 726	EATON CORP PLC	USD	226 887	255 759	0.11
3 055	EBAY INC	USD	173 473	214 492	0.09
396	ECOLAB INC	USD	84 940	81 564	0.04
898	EDENRED	EUR	48 640	51 170	0.02
4 624	EDISON INTERNATIONAL	USD	272 113	267 360	0.12
32 459	EDP - ENERGIAS DE PORTUGAL SA	EUR	184 649	172 064	0.07
2 778	EDWARDS LIFESCIENCES CORP	USD	241 663	287 717	0.12
369	EIFFAGE SA	EUR	37 725	37 546	0.02
1 040	EISAI CO LTD	JPY	72 138	102 370	0.04
1 901	ELANCO ANIMAL HEALTH INC	USD	60 501	65 946	0.03
1 918	ELECTRICITE DE FRANCE SA	EUR	26 598	26 203	0.01
943	ELECTROLUX AB	SEK	24 683	26 166	0.01
1 010	ELECTRONIC ARTS INC	USD	138 293	145 268	0.06
3 595	ELI LILLY & CO	USD	652 360	825 124	0.36
429	ELIA GROUP SA/NV	EUR	47 634	45 279	0.02
514	ELISA OYJ	EUR	29 978	30 673	0.01
887	EMBRACER GROUP AB	SEK	25 648	24 010	0.01
406	EMERA INC	CAD	17 987	18 439	0.01
2 627	EMERSON ELECTRIC CO	USD	229 449	252 822	0.11
739	EMPIRE CO LTD	CAD	22 554	23 334	0.01
20	EMS-CHEMIE HOLDING AG	CHF	18 023	19 668	0.01
192	ENAGAS SA	EUR	4 386	4 437	0.00
1 561	ENBRIDGE INC	CAD	55 842	62 564	0.03
5 531	ENDEAVOUR GROUP LTD/AUSTRALIA	AUD	25 492	26 118	0.01
424	ENDESA SA	EUR	11 447	10 288	0.00
24 804	ENEL SPA	EUR	242 443	230 379	0.10
2 601	ENEOS HOLDINGS INC	JPY	10 685	10 895	0.00
1 783	ENGIE SA	EUR	26 120	24 430	0.01
1 945	ENI SPA	EUR	22 516	23 689	0.01
1 700	ENPHASE ENERGY INC	USD	254 326	312 171	0.13
2 051	ENTAIN PLC	GBP	38 736	49 456	0.02
392	ENTERGY CORP	USD	39 715	39 082	0.02
450	EOG RESOURCES INC	USD	30 900	37 548	0.02
3 233	E.ON SE	EUR	36 974	37 397	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)				
207	EPAM SYSTEMS INC	USD	79 336	105 769	0.05
876	EQT AB	SEK	26 232	31 815	0.01
441	EQUIFAX INC	USD	85 062	105 624	0.05
902	EQUINIX INC	USD	637 756	723 945	0.31
753	EQUINOR ASA	NOK	14 688	15 942	0.01
1 453	EQUITABLE HOLDINGS INC	USD	46 656	44 244	0.02
751	EQUITY LIFESTYLE PROPERTIES INC	USD	48 927	55 807	0.02
1 575	EQUITY RESIDENTIAL	USD	108 164	121 275	0.05
94	ERIE INDEMNITY CO - A	USD	20 813	18 175	0.01
1 035	ERSTE GROUP BANK AG	EUR	34 999	37 976	0.02
230	ESSENTIAL UTILITIES INC	USD	10 470	10 511	0.00
290	ESSEX PROPERTY TRUST INC	USD	77 611	87 003	0.04
1 263	ESSILORLUXOTTICA SA	EUR	203 723	233 116	0.10
2 460	ESSITY AB	SEK	80 026	81 634	0.04
1 003	ESTEE LAUDER COS INC - A	USD	280 358	319 034	0.14
220	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	13 338	12 304	0.01
569	ETSY INC	USD	102 859	117 123	0.05
137	EURAZEO SE	EUR	10 329	11 941	0.01
596	EUROFINS SCIENTIFIC SE	EUR	55 388	68 135	0.03
148	EVEREST RE GROUP LTD	USD	36 141	37 297	0.02
366	EVERGY INC	USD	21 303	22 117	0.01
512	EVERSOURCE ENERGY	USD	42 795	41 083	0.02
584	EVOLUTION AB	SEK	83 677	92 351	0.04
5 220	EVOLUTION MINING LTD	AUD	19 660	17 635	0.01
619	EVONIK INDUSTRIES AG	EUR	21 144	20 760	0.01
1 004	EVRAZ PLC	GBP	7 691	8 211	0.00
593	EXACT SCIENCES CORP	USD	72 352	73 716	0.03
2 972	EXELON CORP	USD	128 477	131 689	0.06
390	EXOR NV	EUR	31 074	31 247	0.01
489	EXPEDIA GROUP INC	USD	74 239	80 054	0.03
751	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	80 271	95 077	0.04
3 349	EXPERIAN PLC	GBP	121 604	128 893	0.06
574	EXTRA SPACE STORAGE INC	USD	75 461	94 033	0.04
8 700	FACEBOOK INC	USD	2 509 611	3 025 077	1.29
137	FACTSET RESEARCH SYSTEMS INC	USD	44 372	45 979	0.02
103	FAIR ISAAC CORP	USD	50 435	51 776	0.02
101	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	40 676	44 338	0.02
830	FANUC CORP	JPY	199 538	200 377	0.09
309	FAST RETAILING CO LTD	JPY	247 971	232 829	0.10
2 587	FASTENAL CO	USD	128 764	134 524	0.06
464	FASTIGHETS AB BALDER - B	SEK	25 858	29 135	0.01
495	FAURECIA SE	EUR	26 311	24 285	0.01
1 055	FEDEX CORP	USD	300 293	314 738	0.14
1 026	FERGUSON PLC	GBP	126 280	142 445	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)				
176	FERRARI NV	EUR	36 849	36 317	0.02
2 106	FERROVIAL SA	EUR	57 639	61 813	0.03
1 034	FIDELITY NATIONAL FINANCIAL INC - A	USD	42 152	44 938	0.02
2 232	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	320 132	316 207	0.14
2 630	FIFTH THIRD BANCORP	USD	89 540	100 545	0.04
2 252	FINECOBANK BANCA FINECO SPA	EUR	35 961	39 259	0.02
1 655	FIRST QUANTUM MINERALS LTD	CAD	32 251	38 184	0.02
644	FIRST REPUBLIC BANK/CA	USD	102 298	120 537	0.05
1 111	FIRSTENERGY CORP	USD	38 420	41 340	0.02
174	FIRSTSERVICE CORP	CAD	25 787	29 875	0.01
2 169	FISERV INC	USD	249 065	231 844	0.10
2 523	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	57 075	54 864	0.02
285	FLEETCOR TECHNOLOGIES INC	USD	77 166	72 977	0.03
7	FLUTTER ENTERTAINMENT PLC	GBP	668	1 271	0.00
577	FLUTTER ENTERTAINMENT PLC	EUR	114 307	104 487	0.04
540	FMC CORP	USD	61 161	58 428	0.03
5 842	FORD MOTOR CO	USD	69 515	86 812	0.04
7 130	FORTESCUE METALS GROUP LTD	AUD	116 120	124 933	0.05
506	FORTINET INC	USD	86 879	120 524	0.05
393	FORTIS INC/CANADA	CAD	16 878	17 414	0.01
1 387	FORTIVE CORP	USD	96 986	96 729	0.04
342	FORTUM OYJ	EUR	8 826	9 434	0.00
576	FORTUNE BRANDS HOME & SECURITY INC	USD	54 093	57 375	0.02
876	FRANCO-NEVADA CORP	CAD	118 661	127 258	0.05
1 109	FRANKLIN RESOURCES INC	USD	31 384	35 477	0.02
736	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	58 131	61 132	0.03
1 503	FRESENIUS SE & CO KGAA	EUR	70 938	78 417	0.03
283	FUCHS PETROLUB SE - PFD	EUR	14 678	13 767	0.01
1 349	FUJI ELECTRIC CO LTD	JPY	55 283	63 081	0.03
1 554	FUJIFILM HOLDINGS CORP	JPY	94 303	115 356	0.05
732	FUJITSU LTD	JPY	106 718	137 180	0.06
184	FUTU HOLDINGS LTD	USD	26 419	32 953	0.01
285	F5 NETWORKS INC	USD	51 928	53 198	0.02
7 337	GALAXY ENTERTAINMENT GROUP LTD	HKD	61 550	58 718	0.03
410	GALP ENERGIA SGPS SA	EUR	4 784	4 450	0.00
666	GARMIN LTD	USD	86 098	96 330	0.04
318	GARTNER INC	USD	57 622	77 020	0.03
666	GEA GROUP AG	EUR	26 271	26 980	0.01
156	GEBERIT AG - REG	CHF	101 631	117 123	0.05
206	GECINA SA	EUR	30 855	31 563	0.01
268	GENERAC HOLDINGS INC	USD	76 027	111 260	0.05
10 832	GENERAL ELECTRIC CO	USD	132 459	145 799	0.06
2 506	GENERAL MILLS INC	USD	152 521	152 691	0.07
1 860	GENERAL MOTORS CO	USD	97 242	110 056	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)				
237	GENMAB A/S	DKK	86 514	96 984	0.04
21 446	GENTING SINGAPORE LTD	SGD	13 919	13 322	0.01
651	GENUINE PARTS CO	USD	73 892	82 332	0.04
337	GEORGE WESTON LTD	CAD	29 207	32 154	0.01
4 296	GETLINK SE - REG	EUR	69 083	66 994	0.03
834	GILDAN ACTIVEWEAR INC	CAD	25 838	30 806	0.01
4 538	GILEAD SCIENCES INC	USD	288 913	312 487	0.13
38	GIVAUDAN SA - REG	CHF	157 250	176 894	0.08
741	GJENSIDIGE FORSIKRING ASA	NOK	16 571	16 344	0.01
22 450	GLAXOSMITHKLINE PLC	GBP	413 574	440 204	0.19
1 066	GLOBAL PAYMENTS INC	USD	207 311	199 918	0.09
364	GLOBE LIFE INC	USD	35 328	34 671	0.01
19	GLP J-REIT	JPY	30 231	32 799	0.01
106	GMO PAYMENT GATEWAY INC	JPY	13 625	13 819	0.01
554	GN STORE NORD AS	DKK	44 117	48 398	0.02
609	GODADDY INC	USD	48 351	52 959	0.02
1 274	GOLDMAN SACHS GROUP INC	USD	387 804	483 521	0.21
7 361	GOODMAN GROUP	AUD	103 351	116 989	0.05
8 215	GPT GROUP	AUD	28 227	30 220	0.01
1 032	GREAT-WEST LIFECO INC	CAD	26 687	30 686	0.01
1 067	GRIFOLS SA	EUR	29 993	28 901	0.01
407	GROUPE BRUXELLES LAMBERT SA	EUR	42 175	45 534	0.02
278	GUIDEWIRE SOFTWARE INC	USD	29 850	31 336	0.01
3 264	H & M HENNES & MAURITZ AB - B	SEK	74 142	77 477	0.03
837	HAKUHODO DY HOLDINGS INC	JPY	13 280	13 001	0.01
685	HALLIBURTON CO	USD	14 360	15 837	0.01
1 657	HALMA PLC	GBP	55 707	61 621	0.03
622	HAMAMATSU PHOTONICS KK	JPY	36 823	37 548	0.02
8 305	HANG LUNG PROPERTIES LTD	HKD	21 076	20 169	0.01
2 824	HANG SENG BANK LTD	HKD	53 370	56 401	0.02
990	HANKYU HANSHIN HOLDINGS INC	JPY	31 812	30 550	0.01
223	HANNOVER RUECK SE - REG	EUR	38 382	37 315	0.02
1 307	HARGREAVES LANSDOWN PLC	GBP	27 830	28 690	0.01
200	HARMONIC DRIVE SYSTEMS INC	JPY	13 729	11 028	0.00
1 325	HARTFORD FINANCIAL SERVICES GROUP INC	USD	75 842	82 110	0.04
562	HASBRO INC	USD	52 988	53 120	0.02
968	HCA HEALTHCARE INC	USD	207 408	200 124	0.09
2 309	HEALTHPEAK PROPERTIES INC	USD	72 420	76 867	0.03
190	HEICO CORP (ISIN US4228061093)	USD	24 850	26 490	0.01
320	HEICO CORP (ISIN US4228062083)	USD	38 560	39 738	0.02
298	HEIDELBERGCEMENT AG	EUR	25 076	25 565	0.01
355	HEINEKEN HOLDING NV	EUR	33 512	35 763	0.02
799	HEINEKEN NV	EUR	87 881	96 838	0.04
741	HELLOFRESH SE	EUR	59 241	72 040	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)				
6 223	HENDERSON LAND DEVELOPMENT CO LTD	HKD	27 755	29 489	0.01
437	HENKEL AG & CO KGAA	EUR	42 461	40 241	0.02
749	HENKEL AG & CO KGAA - PFD	EUR	83 178	79 089	0.03
651	HENRY SCHEIN INC	USD	45 561	48 298	0.02
135	HERMES INTERNATIONAL	EUR	158 479	196 679	0.08
596	HERSHEY CO	USD	94 949	103 811	0.04
213	HESS CORP	USD	14 950	18 599	0.01
13 334	HEWLETT PACKARD ENTERPRISE CO	USD	190 590	194 410	0.08
8 515	HEXAGON AB	SEK	111 232	126 249	0.05
103	HIKARI TSUSHIN INC	JPY	20 699	18 106	0.01
765	HIKMA PHARMACEUTICALS PLC	GBP	25 355	25 849	0.01
942	HILTON WORLDWIDE HOLDINGS INC	USD	107 435	113 624	0.05
1 244	HINO MOTORS LTD	JPY	11 499	10 950	0.00
105	HIROSE ELECTRIC CO LTD	JPY	16 161	15 373	0.01
208	HISAMITSU PHARMACEUTICAL CO INC	JPY	12 006	10 251	0.00
416	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	12 811	12 725	0.01
3 453	HITACHI LTD	JPY	158 243	197 896	0.09
623	HITACHI METALS LTD	JPY	10 404	11 922	0.01
4 144	HK ELECTRIC INVESTMENTS & HK ELECTRIC INVESTMENTS LTD	HKD	4 157	4 200	0.00
13 585	HKT TRUST & HKT LTD	HKD	18 733	18 508	0.01
891	HOLCIM LTD - REG	CHF	49 551	53 497	0.02
1 143	HOLOGIC INC	USD	78 001	76 261	0.03
3 888	HOME DEPOT INC	USD	1 122 102	1 239 844	0.52
2 488	HONDA MOTOR CO LTD	JPY	74 161	79 578	0.03
2 472	HONEYWELL INTERNATIONAL INC	USD	527 278	542 505	0.23
8 703	HONG KONG & CHINA GAS CO LTD	HKD	13 380	13 515	0.01
4 392	HONG KONG EXCHANGES & CLEARING LTD	HKD	245 991	261 739	0.11
5 049	HONGKONG LAND HOLDINGS LTD	USD	23 545	24 033	0.01
751	HORIZON THERAPEUTICS PLC	USD	61 131	70 324	0.03
849	HORMEL FOODS CORP	USD	40 889	40 540	0.02
208	HOSHIZAKI CORP	JPY	18 945	17 691	0.01
3 152	HOST HOTELS & RESORTS INC	USD	50 683	53 868	0.02
1 194	HOWMET AEROSPACE INC	USD	36 427	41 157	0.02
1 558	HOYA CORP	JPY	195 480	206 769	0.09
5 161	HP INC	USD	141 492	155 811	0.07
75 155	HSBC HOLDINGS PLC	GBP	429 989	433 251	0.19
153	HUBSPOT INC	USD	66 918	89 156	0.04
1 248	HULIC CO LTD	JPY	13 959	14 055	0.01
478	HUMANA INC	USD	196 386	211 620	0.09
3 748	HUNTINGTON BANCSHARES INC/OH	USD	53 829	53 484	0.02
171	HUNTINGTON INGALLS INDUSTRIES INC	USD	33 459	36 038	0.02
1 752	HUSQVARNA AB - B	SEK	23 677	23 293	0.01
3 492	HYDRO ONE LTD	CAD	82 405	84 487	0.04
396	IA FINANCIAL CORP INC	CAD	19 900	21 583	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)				
282	IAC/INTERACTIVECORP	USD	36 954	43 476	0.02
7 554	IBERDROLA SA	EUR	99 406	92 091	0.04
300	IBIDEN CO LTD	JPY	14 229	16 191	0.01
448	ICA GRUPPEN AB	SEK	21 840	20 865	0.01
2 102	ICL GROUP LTD	ILS	12 330	14 263	0.01
322	IDEX CORP	USD	66 475	70 856	0.03
379	IDEXX LABORATORIES INC	USD	187 695	239 357	0.10
308	IGM FINANCIAL INC	CAD	9 388	10 884	0.00
1 369	IHS MARKIT LTD	USD	128 336	154 232	0.07
622	IIDA GROUP HOLDINGS CO LTD	JPY	14 786	16 028	0.01
53	ILIAD SA	EUR	9 974	7 756	0.00
1 333	ILLINOIS TOOL WORKS INC	USD	288 923	298 005	0.13
643	ILLUMINA INC	USD	243 067	304 274	0.13
179	IMPERIAL OIL LTD	CAD	4 586	5 461	0.00
666	INCYTE CORP	USD	55 684	56 031	0.02
4 906	INDUSTRIA DE DISENO TEXTIL SA	EUR	168 529	172 854	0.07
394	INDUSTRIVARDEN AB - A	SEK	14 437	15 332	0.01
589	INDUSTRIVARDEN AB - C	SEK	20 357	21 571	0.01
5 379	INFINEON TECHNOLOGIES AG - REG	EUR	207 713	215 736	0.09
5 475	INFORMA PLC	GBP	40 501	37 938	0.02
1 180	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	13 509	13 311	0.01
14 458	ING GROEP NV	EUR	165 418	191 004	0.08
1 573	INGERSOLL RAND INC	USD	74 387	76 778	0.03
828	INPEX CORP	JPY	5 566	6 184	0.00
290	INSULET CORP	USD	73 848	79 608	0.03
9 137	INSURANCE AUSTRALIA GROUP LTD	AUD	33 708	35 395	0.02
530	INTACT FINANCIAL CORP	CAD	64 520	72 081	0.03
40 632	INTEL CORP	USD	2 281 715	2 281 079	0.97
298	INTER PIPELINE LTD	CAD	3 897	4 849	0.00
2 057	INTERCONTINENTAL EXCHANGE INC	USD	225 228	244 166	0.11
628	INTERCONTINENTAL HOTELS GROUP PLC	GBP	41 397	41 729	0.02
7 721	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 020 044	1 131 821	0.48
1 047	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	142 167	156 422	0.07
1 106	INTERNATIONAL PAPER CO	USD	61 148	67 809	0.03
1 417	INTERPUBLIC GROUP OF COS INC	USD	39 509	46 038	0.02
583	INTERTEK GROUP PLC	GBP	44 458	44 538	0.02
61 217	INTESA SANPAOLO SPA	EUR	158 409	169 115	0.07
980	INTUIT INC	USD	377 736	480 367	0.21
520	INTUITIVE SURGICAL INC	USD	401 171	478 213	0.21
1 440	INVESCO LTD	USD	31 965	38 491	0.02
512	INVESTMENT AB LATOUR - B	SEK	13 964	16 811	0.01
6 487	INVESTOR AB - B	SEK	126 941	149 619	0.06
2 460	INVITATION HOMES INC REITS	USD	79 004	91 733	0.04
152	IPG PHOTONICS CORP	USD	31 074	32 037	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)				
169	IPSEN SA	EUR	15 209	17 581	0.01
865	IQVIA HOLDINGS INC	USD	172 508	209 607	0.09
1 257	IRON MOUNTAIN INC	USD	45 600	53 196	0.02
4 275	ISRAEL DISCOUNT BANK A	ILS	17 415	20 362	0.01
727	ISUZU MOTORS LTD	JPY	8 064	9 609	0.00
200	ITO EN LTD	JPY	12 116	11 875	0.01
315	ITOCHU TECHNO-SOLUTIONS CORP	JPY	10 212	9 763	0.00
338	J M SMUCKER CO	USD	42 178	43 795	0.02
7 445	J SAINSBURY PLC	GBP	24 799	27 954	0.01
273	JACK HENRY & ASSOCIATES INC	USD	42 453	44 638	0.02
479	JACOBS ENGINEERING GROUP INC	USD	58 231	63 908	0.03
1 275	JAMES HARDIE INDUSTRIES PLC	AUD	38 219	43 332	0.02
412	JAPAN AIRLINES CO LTD	JPY	8 905	8 913	0.00
1 882	JAPAN EXCHANGE GROUP INC	JPY	44 970	41 883	0.02
29	JAPAN METROPOLITAN FUND INVEST	JPY	28 000	31 459	0.01
1 466	JAPAN POST BANK CO LTD	JPY	13 104	12 323	0.01
5 854	JAPAN POST HOLDINGS CO LTD	JPY	48 895	48 012	0.02
836	JAPAN POST INSURANCE CO LTD	JPY	16 425	15 471	0.01
6	JAPAN REAL ESTATE INVESTMENT CORP	JPY	34 763	36 922	0.02
267	JAZZ PHARMACEUTICALS PLC	USD	43 678	47 430	0.02
355	JB HUNT TRANSPORT SERVICES INC	USD	55 724	57 847	0.02
2 287	JD SPORTS FASHION PLC	GBP	27 388	29 035	0.01
303	JDE PEET'S NV	EUR	11 917	10 995	0.00
1 095	JERONIMO MARTINS SGPS SA	EUR	19 262	19 972	0.01
1 242	JFE HOLDINGS INC	JPY	14 271	14 558	0.01
11 638	JOHNSON & JOHNSON	USD	1 861 923	1 917 243	0.82
3 098	JOHNSON CONTROLS INTERNATIONAL PLC	USD	174 892	212 616	0.09
816	JOHNSON MATTHEY PLC	GBP	32 016	34 641	0.01
11 311	JPMORGAN CHASE & CO	USD	1 601 160	1 759 312	0.75
627	JSR CORP	JPY	18 003	18 981	0.01
828	JULIUS BAER GROUP LTD	CHF	50 121	54 086	0.02
1 517	JUNIPER NETWORKS INC	USD	37 327	41 490	0.02
531	JUST EAT TAKEAWAY.COM NV	EUR	52 011	49 036	0.02
2 070	KAJIMA CORP	JPY	28 227	26 241	0.01
521	KAKAKU.COM INC	JPY	14 879	15 749	0.01
1 762	KANSAI ELECTRIC POWER CO INC	JPY	17 412	16 820	0.01
725	KANSAI PAINT CO LTD	JPY	19 829	18 492	0.01
275	KANSAS CITY SOUTHERN	USD	66 943	77 927	0.03
1 971	KAO CORP	JPY	134 141	121 378	0.05
927	KBC GROUP NV	EUR	68 712	70 687	0.03
5 882	KDDI CORP	JPY	183 372	183 630	0.08
517	KEIO CORP	JPY	35 617	30 417	0.01
1 352	KEISEI ELECTRIC RAILWAY CO LTD	JPY	43 996	43 183	0.02
1 046	KELLOGG CO	USD	66 489	67 289	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)				
11 930	KEPPEL CORP LTD	SGD	47 772	48 547	0.02
318	KERING SA	EUR	240 546	277 935	0.12
639	KERRY GROUP PLC	EUR	85 681	89 268	0.04
1 219	KESKO OYJ - B	EUR	36 468	45 031	0.02
2 839	KEURIG DR PEPPER INC	USD	99 512	100 046	0.04
3 580	KEYCORP	USD	67 241	73 927	0.03
828	KEYENCE CORP	JPY	411 077	418 290	0.18
170	KEYERA CORP	CAD	3 674	4 573	0.00
803	KEYSIGHT TECHNOLOGIES INC	USD	107 714	123 991	0.05
622	KIKKOMAN CORP	JPY	38 893	41 078	0.02
1 353	KIMBERLY-CLARK CORP	USD	180 863	181 004	0.08
1 570	KINDER MORGAN	USD	25 715	28 621	0.01
7 824	KINGFISHER PLC	GBP	33 220	39 397	0.02
1 796	KINGSPAN GROUP PLC	EUR	149 729	169 623	0.07
1 026	KINNEVIK AB	SEK	5 939	20 875	0.01
893	KINNEVIK AB - B	SEK	39 876	35 774	0.02
3 879	KINROSS GOLD CORP	CAD	28 377	24 622	0.01
1 867	KINTETSU GROUP HOLDINGS CO LTD	JPY	73 699	65 603	0.03
799	KION GROUP AG	EUR	77 674	85 164	0.04
3 289	KIRIN HOLDINGS CO LTD	JPY	68 609	64 186	0.03
809	KIRKLAND LAKE GOLD LTD	CAD	31 884	31 209	0.01
1 839	KKR & CO INC	USD	84 890	108 942	0.05
673	KLA CORP	USD	194 916	218 193	0.09
915	KLEPIERRE SA	EUR	22 844	23 579	0.01
670	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	32 603	30 458	0.01
776	KNORR-BREMSE AG	EUR	98 379	89 265	0.04
207	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	21 731	17 699	0.01
600	KOBE BUSSAN CO LTD	JPY	16 875	18 921	0.01
230	KOEI TECMO HOLDINGS CO LTD	JPY	10 987	11 232	0.00
1 117	KOITO MANUFACTURING CO LTD	JPY	73 440	69 542	0.03
3 740	KOMATSU LTD	JPY	107 316	93 020	0.04
314	KONAMI HOLDINGS CORP	JPY	19 116	18 870	0.01
1 436	KONE OYJ - B	EUR	115 768	117 163	0.05
4 564	KONINKLIJKE AHOLD DELHAIZE NV	EUR	129 394	135 690	0.06
704	KONINKLIJKE DSM NV	EUR	122 085	131 409	0.06
12 160	KONINKLIJKE KPN NV	EUR	39 141	37 984	0.02
4 037	KONINKLIJKE PHILIPS NV	EUR	221 179	200 069	0.09
53	KONINKLIJKE VOPAK NV	EUR	2 659	2 407	0.00
105	KOSE CORP	JPY	16 524	16 537	0.01
2 063	KRAFT HEINZ CO	USD	79 932	84 129	0.04
1 083	KROGER CO	USD	37 972	41 490	0.02
4 356	KUBOTA CORP	JPY	95 764	88 188	0.04
239	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	66 531	81 859	0.04
414	KURITA WATER INDUSTRIES LTD	JPY	17 439	19 881	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)				
1 349	KYOCERA CORP	JPY	84 653	83 475	0.04
1 137	KYOWA KIRIN CO LTD	JPY	32 118	40 362	0.02
1 058	L BRANDS INC	USD	73 844	76 239	0.03
337	LA FRANCAISE DES JEUX SAEM	EUR	16 233	19 815	0.01
352	LABORATORY CORP OF AMERICA HOLDINGS	USD	81 622	97 099	0.04
604	LAM RESEARCH CORP	USD	332 367	393 023	0.17
451	LAMB WESTON HOLDINGS INC	USD	35 552	36 378	0.02
3 148	LAND SECURITIES GROUP PLC	GBP	29 695	29 372	0.01
241	LANXESS	EUR	17 780	16 525	0.01
1 212	LAS VEGAS SANDS CORP	USD	70 502	63 860	0.03
300	LASERTEC	JPY	43 908	58 357	0.03
93	LEAR CORPORATION	USD	16 239	16 301	0.01
310	LEG IMMOBILIEN SE	EUR	44 277	44 649	0.02
22 118	LEGAL & GENERAL GROUP PLC	GBP	81 367	78 709	0.03
1 208	LEGRAND SA	EUR	113 714	127 871	0.06
492	LEIDOS HOLDINGS INC	USD	49 357	49 741	0.02
3 028	LENDLEASE CORP LTD	AUD	29 270	26 051	0.01
1 186	LENNAR CORP (ISIN US5260571048)	USD	107 032	117 829	0.05
143	LENNOX INTERNATIONAL INC	USD	44 160	50 164	0.02
90	LIBERTY BROADBAND CORP (ISIN US5303071071)	USD	13 732	15 135	0.01
567	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	89 568	98 465	0.04
589	LIBERTY GLOBAL PLC - A	USD	14 701	15 997	0.01
1 316	LIBERTY GLOBAL PLC - C	USD	32 372	35 585	0.02
337	LIGHTSPEED POS INC	CAD	24 349	28 235	0.01
676	LINCOLN NATIONAL CORP	USD	39 261	42 480	0.02
1 393	LINDE PLC	USD	381 619	402 716	0.17
9 027	LINK REIT	HKD	83 128	87 471	0.04
934	LION CORP	JPY	19 264	15 837	0.01
588	LIVE NATION ENTERTAINMENT INC	USD	46 540	51 503	0.02
1 142	LIXIL GROUP CORP	JPY	28 885	29 561	0.01
1 293	LKQ CORP	USD	54 932	63 641	0.03
262 245	LLOYDS BANKING GROUP PLC	GBP	148 335	169 147	0.07
770	LOBLAW COS LTD	CAD	42 900	47 439	0.02
262	LOEWS CORP	USD	13 050	14 318	0.01
735	LOGITECH INTERNATIONAL SA - REG	CHF	77 998	89 136	0.04
1 185	LONDON STOCK EXCHANGE GROUP PLC	GBP	126 695	130 470	0.06
302	LONZA GROUP AG - REG	CHF	183 667	214 258	0.09
1 100	L'OREAL SA	EUR	437 638	490 227	0.21
2 611	LOWE'S COS INC	USD	456 547	506 456	0.22
534	LULULEMON ATHLETICA INC	USD	177 045	194 894	0.08
3 272	LUMEN TECHNOLOGIES INC	USD	40 142	44 466	0.02
274	LUNDBERGFORETAGEN AB - B	SEK	15 114	17 692	0.01
154	LUNDIN ENERGY AB	SEK	4 850	5 453	0.00
2 669	LUNDIN MINING CORP	CAD	25 565	24 097	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)				
1 204	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	819 138	944 220	0.40
328	LYONDELLBASELL INDUSTRIES NV - A	USD	33 475	33 741	0.01
921	L3HARRIS TECHNOLOGIES INC	USD	184 638	199 074	0.09
1 264	MACQUARIE GROUP LTD	AUD	137 530	148 441	0.06
508	MAGELLAN FINANCIAL GROUP LTD	AUD	19 037	20 541	0.01
440	MAGNA INTERNATIONAL INC	CAD	36 789	40 781	0.02
933	MAKITA CORP	JPY	43 342	43 964	0.02
7 138	MANULIFE FINANCIAL CORP	CAD	138 577	140 650	0.06
9 407	MAPLETREE COMMERCIAL TRUST	SGD	14 601	15 116	0.01
13 307	MAPLETREE LOGISTICS TRUST	SGD	19 514	20 294	0.01
502	MARATHON PETROLEUM CORP	USD	25 928	30 331	0.01
51	MARKEL CORP	USD	56 014	60 522	0.03
139	MARKETAXESS HOLDINGS INC	USD	70 479	64 439	0.03
942	MARRIOTT INTERNATIONAL INC/MD - A	USD	127 817	128 602	0.06
1 875	MARSH & MCLENNAN COS INC	USD	228 858	263 775	0.11
254	MARTIN MARIETTA MATERIALS INC	USD	82 036	89 360	0.04
2 433	MARUBENI CORP	JPY	18 805	21 178	0.01
3 482	MARVELL TECHNOLOGY INC	USD	163 052	203 105	0.09
1 068	MASCO CORP	USD	61 274	62 916	0.03
227	MASIMO CORP	USD	53 153	55 036	0.02
3 222	MASTERCARD INC	USD	1 114 643	1 176 320	0.50
914	MATCH GROUP INC	USD	126 438	147 383	0.06
1 151	MAXIM INTEGRATED PRODUCTS INC	USD	103 136	121 269	0.05
728	MAZDA MOTOR CORP	JPY	5 681	6 848	0.00
766	MCCORMICK & CO INC/MD	USD	68 896	67 653	0.03
2 613	MCDONALD'S CORP	USD	575 335	603 577	0.26
310	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	14 689	13 686	0.01
731	MCKESSON CORP	USD	134 546	139 796	0.06
10 208	MEDIBANK PVT LTD	AUD	22 609	24 217	0.01
2 503	MEDICAL PROPERTIES TRUST INC	USD	52 206	50 310	0.02
2 295	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	23 925	26 808	0.01
830	MEDIPAL HOLDINGS CORP	JPY	16 444	15 869	0.01
5 956	MEDTRONIC PLC	USD	705 439	739 318	0.32
412	MEIJI HOLDINGS CO LTD	JPY	26 805	24 685	0.01
762	MELCO RESORTS & ENTERTAINMENT LTD	USD	14 150	12 626	0.01
16 861	MELROSE INDUSTRIES PLC	GBP	38 700	36 127	0.02
202	MERCADOLIBRE INC	USD	294 309	314 674	0.14
500	MERCARI INC	JPY	23 281	26 579	0.01
11 309	MERCK & CO INC	USD	833 477	879 501	0.38
565	MERCK KGAA	EUR	95 778	108 344	0.05
8 900	MERCURY NZ LTD	NZD	39 480	41 480	0.02
16 279	MERIDIAN ENERGY LTD	NZD	66 426	60 629	0.03
2 786	METLIFE INC	USD	154 549	166 742	0.07
1 104	METRO INC/CN	CAD	51 291	52 985	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)				
103	METTLER-TOLEDO INTERNATIONAL INC	USD	120 611	142 690	0.06
1 392	MGM RESORTS INTERNATIONAL	USD	49 506	59 369	0.03
1 100	MICROCHIP TECHNOLOGY INC	USD	159 594	164 714	0.07
3 412	MICRON TECHNOLOGY INC	USD	267 898	289 952	0.12
43 794	MICROSOFT CORP	USD	9 996 367	11 863 794	5.10
496	MID-AMERICA APARTMENT COMMUNITIES INC	USD	70 731	83 536	0.04
1 554	MINEBEA MITSUMI INC	JPY	37 699	41 150	0.02
17 240	MIRVAC GROUP	AUD	34 081	37 793	0.02
1 243	MISUMI GROUP INC	JPY	39 021	42 109	0.02
3 836	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	27 827	32 263	0.01
7 978	MITSUBISHI ELECTRIC CORP	JPY	121 571	115 907	0.05
5 184	MITSUBISHI ESTATE CO LTD	JPY	86 384	83 909	0.04
623	MITSUBISHI GAS CHEMICAL CO INC	JPY	14 443	13 225	0.01
2 466	MITSUBISHI HC CAPITAL INC	JPY	13 504	13 220	0.01
416	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	12 462	12 252	0.01
45 302	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	230 052	244 939	0.11
2 286	MITSUI & CO LTD	JPY	46 424	51 501	0.02
520	MITSUI CHEMICALS INC	JPY	15 977	17 967	0.01
4 238	MITSUI FUDOSAN CO LTD	JPY	95 857	98 246	0.04
400	MIURA CO LTD	JPY	19 929	17 353	0.01
516	MIZRAHI TEFAHOT BANK LTD	ILS	13 009	15 899	0.01
8 892	MIZUHO FINANCIAL GROUP INC	JPY	125 810	127 183	0.05
1 147	MODERNA INC	USD	170 943	269 522	0.12
239	MOHAWK INDUSTRIES INC	USD	41 608	45 933	0.02
215	MOLINA HEALTHCARE INC	USD	48 308	54 408	0.02
583	MOLSON COORS BEVERAGE CO - B	USD	29 725	31 301	0.01
825	MONCLER SPA	EUR	50 224	55 826	0.02
5 737	MONDELEZ INTERNATIONAL INC	USD	341 914	358 218	0.15
1 433	MONDI PLC	GBP	36 078	37 632	0.02
195	MONGODB INC	USD	58 807	70 496	0.03
180	MONOLITHIC POWER SYSTEMS INC	USD	61 660	67 221	0.03
1 140	MONOTARO CO LTD	JPY	29 247	27 013	0.01
1 584	MONSTER BEVERAGE CORP	USD	142 418	144 698	0.06
620	MOODY'S CORP	USD	183 438	224 669	0.10
5 200	MORGAN STANLEY	USD	390 616	476 788	0.21
1 079	MOSAIC CO	USD	32 448	34 431	0.01
752	MOTOROLA SOLUTIONS INC	USD	139 157	163 071	0.07
1 841	MOWI ASA	NOK	43 368	46 853	0.02
1 677	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	50 384	48 471	0.02
474	M&T BANK CORP	USD	67 403	68 877	0.03
17 677	MTR CORP LTD	HKD	99 512	98 448	0.04
235	MTU AERO ENGINES AG	EUR	57 435	58 218	0.03
519	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	152 494	142 146	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)				
2 386	MURATA MANUFACTURING CO LTD	JPY	189 340	182 341	0.08
1 570	M3 INC	JPY	116 734	114 762	0.05
517	NABTESCO CORP	JPY	22 676	19 564	0.01
424	NASDAQ INC	USD	60 457	74 539	0.03
12 165	NATIONAL AUSTRALIA BANK LTD	AUD	227 712	239 459	0.10
1 246	NATIONAL BANK OF CANADA	CAD	80 406	93 347	0.04
4 212	NATIONAL GRID PLC	GBP	52 090	53 578	0.02
3 504	NATIXIS SA	EUR	14 593	16 622	0.01
261	NATURGY ENERGY GROUP SA	EUR	6 346	6 710	0.00
18 050	NATWEST GROUP PLC	GBP	44 753	50 668	0.02
840	NEC CORP	JPY	44 836	43 290	0.02
210	NEMETSCHEK SE	EUR	14 652	16 068	0.01
420	NESTE OYJ	EUR	26 470	25 721	0.01
8 881	NESTLE SA	CHF	1 034 910	1 107 001	0.47
994	NETAPP INC	USD	68 668	81 329	0.04
1 604	NETFLIX INC	USD	813 882	847 249	0.36
332	NEUROCRINE BIOSCIENCES INC	USD	32 052	32 310	0.01
6 233	NEW WORLD DEVELOPMENT CO LTD	HKD	31 867	32 386	0.01
2 481	NEWCREST MINING LTD	AUD	50 764	47 086	0.02
1 617	NEWELL BRANDS INC	USD	39 848	44 419	0.02
3 263	NEWMONT CORP	USD	210 716	206 809	0.09
1 408	NEWS CORP	USD	31 384	36 284	0.02
1 778	NEXON CO LTD	JPY	51 727	39 664	0.02
598	NEXT PLC	GBP	62 049	64 899	0.03
4 972	NEXTERA ENERGY INC	USD	364 650	364 348	0.16
1 038	NGK INSULATORS LTD	JPY	18 132	17 432	0.01
209	NH FOODS LTD	JPY	9 253	8 135	0.00
15 620	NIBE INDUSTRIER AB - B	SEK	140 116	164 416	0.07
227	NICE LTD	ILS	52 916	55 467	0.02
1 868	NIDEC CORP	JPY	219 149	216 691	0.09
5 442	NIKE INC - B	USD	725 571	840 735	0.36
417	NINTENDO CO LTD	JPY	253 745	242 783	0.10
6	NIPPON BUILDING FUND INC	JPY	36 046	37 463	0.02
104	NIPPON EXPRESS CO LTD	JPY	7 791	7 927	0.00
2 905	NIPPON PAINT HOLDINGS CO LTD	JPY	50 511	39 470	0.02
9	NIPPON PROLOGIS REIT INC	JPY	27 904	28 665	0.01
207	NIPPON SHINYAKU CO LTD	JPY	14 486	16 431	0.01
2 067	NIPPON STEEL CORP	JPY	32 817	34 891	0.02
4 604	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	119 165	120 067	0.05
515	NIPPON YUSEN KK	JPY	17 635	26 124	0.01
302	NISOURCE INC	USD	7 274	7 399	0.00
518	NISSAN CHEMICAL CORP	JPY	28 355	25 389	0.01
3 316	NISSAN MOTOR CO LTD	JPY	17 265	16 471	0.01
621	NISSHIN SEIFUN GROUP INC	JPY	10 025	9 092	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)				
209	NISSIN FOODS HOLDINGS CO LTD	JPY	16 696	15 064	0.01
312	NITORI HOLDINGS CO LTD	JPY	60 070	55 266	0.02
623	NITTO DENKO CORP	JPY	51 257	46 533	0.02
1 040	NN GROUP NV	EUR	48 078	49 062	0.02
24 210	NOKIA OYJ	EUR	105 110	129 643	0.06
11 336	NOMURA HOLDINGS INC	JPY	60 378	57 992	0.02
519	NOMURA REAL ESTATE HOLDINGS INC	JPY	12 330	13 177	0.01
18	NOMURA REAL ESTATE MASTER FUND INC	JPY	26 628	28 884	0.01
1 355	NOMURA RESEARCH INSTITUTE LTD	JPY	43 240	44 866	0.02
12 009	NORDEA BANK ABP	SEK	113 038	133 765	0.06
215	NORDSON CORP	USD	44 474	47 195	0.02
777	NORFOLK SOUTHERN CORP	USD	199 016	206 224	0.09
3 852	NORSK HYDRO ASA	NOK	21 907	24 593	0.01
3 353	NORTHERN STAR RESOURCES LTD	AUD	29 680	24 618	0.01
728	NORTHERN TRUST CORP	USD	75 312	84 171	0.04
3 090	NORTHLAND POWER INC	CAD	105 929	105 529	0.05
2 039	NORTONLIFELOCK INC	USD	46 256	55 502	0.02
9 923	NOVARTIS AG - REG	CHF	876 059	905 174	0.39
252	NOVAVAX INC	USD	37 631	53 502	0.02
7 732	NOVO NORDISK A/S	DKK	564 165	647 852	0.28
398	NOVOCURE LTD	USD	65 610	88 284	0.04
2 428	NOVOZYMES A/S - B	DKK	156 083	183 033	0.08
434	NRG ENERGY INC	USD	15 016	17 490	0.01
1 653	NSK LTD	JPY	15 464	13 985	0.01
2 302	NTT DATA CORP	JPY	33 859	35 943	0.02
810	NUCOR CORP	USD	63 922	77 703	0.03
1 547	NUTRIEN LTD	CAD	84 634	93 834	0.04
2 862	NVIDIA CORP	USD	1 590 871	2 289 885	0.98
15	NVR INC	USD	66 260	74 600	0.03
1 125	NXP SEMICONDUCTORS NV	USD	209 447	231 435	0.10
2 901	OBAYASHI CORP	JPY	25 703	23 079	0.01
210	OBIC CO LTD	JPY	39 864	39 185	0.02
2 145	OCADO GROUP PLC	GBP	59 988	59 353	0.03
717	OCCIDENTAL PETROLEUM CORP	USD	16 958	22 421	0.01
3 122	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	86 512	78 929	0.03
1 521	OIL SEARCH LTD	AUD	4 417	4 351	0.00
2 389	OJI HOLDINGS CORP	JPY	14 370	13 733	0.01
436	OKTA INC	USD	101 511	106 680	0.05
422	OLD DOMINION FREIGHT LINE INC	USD	98 604	107 104	0.05
5 181	OLYMPUS CORP	JPY	109 068	103 069	0.04
1 003	OMEGA HEALTHCARE INVESTORS INC	USD	36 686	36 399	0.02
781	OMNICOM GROUP INC	USD	55 497	62 472	0.03
1 930	OMRON CORP	JPY	153 898	153 197	0.07
113	OMV AG	EUR	5 576	6 428	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)				
1 200	ON SEMICONDUCTOR CORP	USD	43 074	45 936	0.02
343	ONEOK INC	USD	16 217	19 085	0.01
273	ONEX CORP	CAD	16 851	19 844	0.01
1 660	ONO PHARMACEUTICAL CO LTD	JPY	43 902	37 077	0.02
999	OPEN TEXT CORP	CAD	45 898	50 785	0.02
15 938	ORACLE CORP	USD	1 101 266	1 240 614	0.52
106	ORACLE CORP JAPAN	JPY	12 312	8 118	0.00
7 137	ORANGE SA	EUR	88 160	81 379	0.04
317	O'REILLY AUTOMOTIVE INC	USD	154 889	179 489	0.08
1 190	ORICA LTD	AUD	12 935	11 864	0.01
731	ORIENTAL LAND	JPY	114 524	104 259	0.04
1 710	ORIGIN ENERGY LTD	AUD	5 835	5 790	0.00
475	ORION OYJ - B	EUR	20 485	20 420	0.01
9 810	ORIX CORP	JPY	163 884	165 680	0.07
11	ORIX JREIT INC	JPY	18 816	21 189	0.01
3 094	ORKLA ASA	NOK	31 025	31 533	0.01
185	ORPEA SA	EUR	22 802	23 530	0.01
2 288	ORSTED AS	DKK	375 393	321 094	0.14
312	OSAKA GAS CO LTD	JPY	6 064	5 816	0.00
1 755	OTIS WORLDWIDE CORP	USD	120 310	143 506	0.06
417	OTSUKA CORP	JPY	20 557	21 904	0.01
1 761	OTSUKA HOLDINGS CO LTD	JPY	73 873	73 096	0.03
12 424	OVERSEA-CHINESE BANKING CORP LTD	SGD	104 110	110 449	0.05
434	OWENS CORNING	USD	38 794	42 489	0.02
1 492	PACCAR INC	USD	133 694	133 161	0.06
275	PACKAGING CORP OF AMERICA	USD	37 851	37 241	0.02
352	PALO ALTO NETWORKS INC	USD	116 277	130 610	0.06
850	PAN AMERICAN SILVER CORP	CAD	27 299	24 299	0.01
1 869	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	40 963	38 832	0.02
10 043	PANASONIC CORP	JPY	117 502	116 319	0.05
431	PANDORA A/S	DKK	48 753	57 943	0.02
553	PARKER-HANNIFIN CORP	USD	161 118	169 832	0.07
116	PARKLAND CORP/CANADA	CAD	3 709	3 753	0.00
83	PARTNERS GROUP HOLDING AG	CHF	105 572	125 843	0.05
1 167	PAYCHEX INC - AK9420	USD	112 100	125 219	0.05
178	PAYCOM SOFTWARE INC	USD	65 987	64 698	0.03
4 024	PAYPAL HOLDINGS INC	USD	946 233	1 172 916	0.50
2 760	PEARSON PLC	GBP	28 293	31 646	0.01
424	PEMBINA PIPELINE CORP	CAD	12 053	13 487	0.01
720	PENTAIR PLC	USD	43 504	48 593	0.02
5 654	PEPSICO INC	USD	813 438	837 753	0.36
315	PEPTIDREAM INC	JPY	14 684	15 468	0.01
497	PERKINELMER INC	USD	67 139	76 742	0.03
897	PERNOD RICARD SA	EUR	178 261	199 134	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)				
1 390	PERSIMMON PLC	GBP	55 830	56 800	0.02
629	PERSOL HOLDINGS CO LTD	JPY	11 726	12 439	0.01
24 889	PFIZER INC	USD	927 018	974 653	0.41
337	PHILLIPS 66	USD	26 344	28 921	0.01
2 222	PHOENIX GROUP HOLDINGS PLC	GBP	22 299	20 763	0.01
516	PIGEON CORP	JPY	18 822	14 552	0.01
216	PINNACLE WEST CAPITAL CORP	USD	17 523	17 706	0.01
1 905	PINTEREST INC - A	USD	126 360	150 400	0.06
158	PIONEER NATURAL RESOURCES CO	USD	22 851	25 678	0.01
6 155	PLUG POWER INC	USD	185 778	210 439	0.09
1 566	PNC FINANCIAL SERVICES GROUP INC	USD	259 309	298 730	0.13
414	POLA ORBIS HOLDINGS INC	JPY	9 963	10 944	0.00
181	POOL CORP	USD	68 900	83 017	0.04
1 895	POSTE ITALIANE SPA	EUR	22 818	25 057	0.01
1 551	POWER ASSETS HOLDINGS LTD	HKD	8 933	9 517	0.00
4 430	POWER CORP OF CANADA	CAD	117 183	140 166	0.06
549	PPD INC	USD	25 350	25 303	0.01
967	PPG INDUSTRIES INC	USD	151 433	164 168	0.07
1 468	PPL CORP	USD	41 517	41 060	0.02
1 009	PRINCIPAL FINANCIAL GROUP INC	USD	56 594	63 759	0.03
10 402	PROCTER & GAMBLE CO	USD	1 399 898	1 403 541	0.59
2 154	PROGRESSIVE CORP	USD	205 460	211 544	0.09
3 295	PROLOGIS INC	USD	351 850	393 851	0.17
550	PROXIMUS SADP	EUR	11 612	10 625	0.00
1 471	PRUDENTIAL FINANCIAL INC	USD	130 497	150 733	0.06
9 614	PRUDENTIAL PLC	GBP	187 409	182 417	0.08
1 065	PRYSMIAN SPA	EUR	34 726	38 180	0.02
393	PTC INC	USD	47 949	55 515	0.02
474	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	28 039	28 317	0.01
694	PUBLIC STORAGE	USD	174 602	208 679	0.09
838	PUBLICIS GROUPE SA	EUR	48 600	53 605	0.02
1 146	PULTEGROUP INC	USD	57 832	62 537	0.03
420	PUMA SE	EUR	44 095	50 082	0.02
2 597	QANTAS AIRWAYS LTD	AUD	9 690	9 085	0.00
5 468	QBE INSURANCE GROUP LTD	AUD	40 010	44 293	0.02
1 028	QIAGEN NV	EUR	50 519	49 691	0.02
455	QORVO INC	USD	77 277	89 021	0.04
4 926	QUALCOMM INC	USD	664 133	704 073	0.30
614	QUEBECOR INC	CAD	16 234	16 393	0.01
481	QUEST DIAGNOSTICS INC	USD	59 314	63 478	0.03
547	RAIFFEISEN BANK INTERNATIONAL AG	EUR	11 751	12 390	0.01
3 936	RAKUTEN GROUP INC	JPY	43 512	44 470	0.02
659	RAMSAY HEALTH CARE LTD	AUD	31 904	31 144	0.01
439	RANDSTAD NV	EUR	30 582	33 579	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)				
22	RATIONAL AG	EUR	19 056	19 933	0.01
453	RAYMOND JAMES FINANCIAL INC	USD	50 543	58 845	0.03
6 610	RAYTHEON TECHNOLOGIES CORP	USD	518 064	563 899	0.24
191	REA GROUP LTD	AUD	21 137	24 237	0.01
1 619	REALTY INCOME CORP	USD	103 637	108 052	0.05
2 956	RECKITT BENCKISER GROUP PLC	GBP	261 113	261 224	0.11
464	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	25 066	26 522	0.01
4 921	RECRUIT HOLDINGS CO LTD	JPY	220 615	242 525	0.10
5 295	RED ELECTRICA CORP SA	EUR	101 669	98 303	0.04
679	REGENCY CENTERS CORP	USD	37 193	43 504	0.02
383	REGENERON PHARMACEUTICALS INC	USD	189 881	213 921	0.09
3 545	REGIONS FINANCIAL CORP	USD	67 699	71 538	0.03
252	REINSURANCE GROUP OF AMERICA INC	USD	30 556	28 728	0.01
6 978	RELX PLC	GBP	171 900	184 986	0.08
98	REMY COINTREAU SA	EUR	18 684	20 234	0.01
188	RENAISSANCERE HOLDINGS LTD	USD	30 337	27 978	0.01
3 511	RENESAS ELECTRONICS CORP	JPY	36 245	37 992	0.02
8 054	RENTOKIL INITIAL PLC	GBP	54 335	55 074	0.02
1 148	REPSOL SA	EUR	13 620	14 368	0.01
619	REPUBLIC SERVICES INC	USD	62 182	68 096	0.03
643	RESMED INC	USD	129 562	158 512	0.07
7 940	RESONA HOLDINGS INC	JPY	31 552	30 561	0.01
941	RESTAURANT BRANDS INTERNATIONAL INC	CAD	60 067	60 694	0.03
2 901	RICOH CO LTD	JPY	28 344	32 593	0.01
279	RINGCENTRAL INC - A	USD	85 948	81 072	0.03
205	RINNAI CORP	JPY	21 164	19 523	0.01
1 110	RIO TINTO LTD	AUD	97 636	105 531	0.05
3 355	RIO TINTO PLC	GBP	264 800	275 721	0.12
696	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	10 748	12 410	0.01
385	RITCHIE BROS AUCTIONEERS INC	CAD	23 553	22 849	0.01
415	ROBERT HALF INTERNATIONAL INC	USD	30 648	36 923	0.02
3 145	ROCHE HOLDING AG	CHF	1 069 877	1 185 889	0.50
143	ROCHE HOLDING AG - BR	CHF	53 980	58 137	0.03
514	ROCKWELL AUTOMATION INC	USD	131 692	147 014	0.06
94	ROCKWOOL INTERNATIONAL A/S	DKK	40 329	45 767	0.02
1 288	ROGERS COMMUNICATIONS INC - B	CAD	61 678	68 545	0.03
414	ROHM CO LTD	JPY	39 113	38 308	0.02
365	ROKU INC	USD	117 776	167 626	0.07
971	ROLLINS INC	USD	34 278	33 208	0.01
36 284	ROLLS-ROYCE HOLDINGS PLC	GBP	55 262	49 583	0.02
368	ROPER TECHNOLOGIES INC	USD	152 895	173 034	0.07
1 583	ROSS STORES INC	USD	186 521	196 292	0.08
5 278	ROYAL BANK OF CANADA	CAD	475 069	535 302	0.23
566	ROYAL CARIBBEAN CRUISES LTD	USD	47 363	48 268	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)				
768	ROYALTY PHARMA PLC	USD	30 873	31 480	0.01
379	RPM INTERNATIONAL INC	USD	34 272	33 610	0.01
990	RWE AG	EUR	38 274	35 879	0.02
1 499	RYMAN HEALTHCARE LTD	NZD	15 371	13 753	0.01
1 138	RYOHIN KEIKAKU CO LTD	JPY	23 391	23 890	0.01
1 513	SAFRAN SA	EUR	213 832	209 786	0.09
3 866	SAGE GROUP PLC	GBP	32 362	36 541	0.02
3 402	SALESFORCE.COM INC	USD	751 294	831 007	0.36
1 849	SAMPO OYJ - A	EUR	81 279	84 990	0.04
8 372	SANDS CHINA LTD	HKD	37 964	35 252	0.02
4 690	SANDVIK AB	SEK	119 868	119 880	0.05
5 072	SANOFI	EUR	506 880	531 475	0.23
1 657	SANTEN PHARMACEUTICAL CO LTD	JPY	24 138	22 842	0.01
1 444	SANTOS LTD	AUD	7 369	7 686	0.00
3 712	SAP SE	EUR	471 144	523 141	0.23
691	SAPUTO INC	CAD	21 229	20 630	0.01
116	SARTORIUS AG (ISIN DE0007165631)	EUR	53 176	60 391	0.03
120	SARTORIUS STEDIM BIOTECH	EUR	47 146	56 767	0.02
480	SBA COMMUNICATIONS CORP	USD	136 841	152 976	0.07
1 992	SBI HOLDINGS INC/JAPAN	JPY	53 109	47 166	0.02
22 361	SCENTRE GROUP	AUD	45 916	45 997	0.02
264	SCHIBSTED ASA	NOK	11 635	12 750	0.01
351	SCHIBSTED ASA - B	NOK	13 199	14 627	0.01
173	SCHINDLER HOLDING AG	CHF	49 291	52 965	0.02
85	SCHINDLER HOLDING AG - REG	CHF	23 831	24 865	0.01
1 077	SCHLUMBERGER NV	USD	29 138	34 475	0.01
5 955	SCHNEIDER ELECTRIC SE	EUR	881 612	936 991	0.40
459	SCHRODERS PLC (ISIN GB0002405495)	GBP	21 154	22 275	0.01
588	SCOR SE	EUR	19 418	18 702	0.01
324	SCOUT24 AG	EUR	25 739	27 327	0.01
200	SCSK CORP	JPY	11 535	11 929	0.01
882	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	66 981	77 554	0.03
482	SEAGEN INC	USD	78 970	76 098	0.03
642	SEALED AIR CORP	USD	31 507	38 039	0.02
118	SEB SA	EUR	20 619	21 326	0.01
733	SECOM CO LTD	JPY	62 981	55 766	0.02
1 120	SECURITAS AB - B	SEK	18 197	17 693	0.01
1 224	SEEK LTD	AUD	26 092	30 452	0.01
5 309	SEGRO PLC	GBP	70 554	80 272	0.03
447	SEI INVESTMENTS CO	USD	26 416	27 701	0.01
1 142	SEIKO EPSON CORP	JPY	18 992	20 105	0.01
1 554	SEKISUI CHEMICAL CO LTD	JPY	28 352	26 588	0.01
2 696	SEKISUI HOUSE LTD	JPY	54 684	55 346	0.02
317	SEMPRA ENERGY	USD	42 017	41 996	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)				
678	SENSATA TECHNOLOGIES HOLDING PLC	USD	37 508	39 304	0.02
1 703	SERVICENOW INC	USD	850 460	935 884	0.40
1 099	SEVERN TRENT PLC	GBP	35 741	37 970	0.02
1 446	SG HOLDINGS CO LTD	JPY	35 781	37 951	0.02
22	SGS SA - REG	CHF	64 776	67 926	0.03
932	SHARP CORP/JAPAN	JPY	15 275	15 392	0.01
1 654	SHAW COMMUNICATIONS INC	CAD	38 811	47 965	0.02
1 140	SHERWIN-WILLIAMS CO	USD	290 574	310 593	0.13
1 034	SHIMADZU CORP	JPY	36 962	40 013	0.02
311	SHIMANO INC	JPY	71 486	73 834	0.03
2 594	SHIMIZU CORP	JPY	20 809	19 913	0.01
1 038	SHIN-ETSU CHEMICAL CO LTD	JPY	175 600	173 764	0.07
1 142	SHIONOGI & CO LTD	JPY	60 406	59 585	0.03
1 761	SHISEIDO CO LTD	JPY	122 019	129 643	0.06
1 674	SHIZUOKA BANK LTD	JPY	12 872	12 956	0.01
402	SHOPIFY INC	CAD	449 391	588 528	0.25
883	SIEMENS AG - REG	EUR	134 435	139 920	0.06
4 601	SIEMENS ENERGY AG	EUR	146 568	138 700	0.06
3 307	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	113 002	110 437	0.05
580	SIKA AG	CHF	166 462	189 807	0.08
1 457	SIMON PROPERTY GROUP INC	USD	160 513	190 109	0.08
1 610	SINCH AB	SEK	28 469	27 109	0.01
3 427	SINGAPORE AIRLINES LTD	SGD	12 624	12 365	0.01
2 930	SINGAPORE EXCHANGE LTD	SGD	21 382	24 369	0.01
6 942	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	19 987	19 986	0.01
29 473	SINGAPORE TELECOMMUNICATIONS LTD	SGD	52 824	50 210	0.02
14 474	SINO LAND CO LTD	HKD	21 279	22 813	0.01
3 761	SIRIUS XM HOLDINGS INC	USD	23 194	24 597	0.01
6 288	SJM HOLDINGS LTD	HKD	7 532	6 866	0.00
6 032	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	70 184	77 973	0.03
1 539	SKANSKA AB - B	SEK	40 066	40 850	0.02
1 682	SKF AB - B	SEK	44 662	42 856	0.02
665	SKYWORKS SOLUTIONS INC	USD	107 619	127 514	0.05
1 656	SLACK TECHNOLOGIES INC - A	USD	70 190	73 361	0.03
208	SMC CORP	JPY	123 839	123 031	0.05
3 896	SMITH & NEPHEW PLC	GBP	79 213	84 095	0.04
1 387	SMITHS GROUP PLC	GBP	28 960	30 465	0.01
729	SMURFIT KAPPA GROUP PLC	EUR	35 351	39 552	0.02
1 554	SNAM SPA	EUR	8 705	8 984	0.00
3 362	SNAP INC	USD	179 527	229 087	0.10
229	SNAP-ON INC	USD	49 698	51 165	0.02
3 005	SOCIETE GENERALE SA	EUR	75 838	88 592	0.04
306	SODEXO SA	EUR	28 317	28 559	0.01
57	SOFINA SA	EUR	19 929	24 592	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)				
4 550	SOFTBANK GROUP CORP	JPY	355 867	318 734	0.14
211	SOHGO SECURITY SERVICES CO LTD	JPY	10 434	9 619	0.00
715	SOLAREDGE TECHNOLOGIES INC	USD	196 615	197 605	0.09
207	SOLVAY SA	EUR	25 991	26 316	0.01
1 155	SOMPO HOLDINGS INC	JPY	45 043	42 728	0.02
1 644	SONIC HEALTHCARE LTD	AUD	42 201	47 394	0.02
241	SONOVA HOLDING AG	CHF	69 411	90 731	0.04
5 495	SONY GROUP CORP	JPY	540 730	535 439	0.23
1 868	SOUTHERN CO	USD	114 989	113 033	0.05
412	SOUTHWEST AIRLINES CO	USD	22 901	21 873	0.01
887	S&P GLOBAL INC	USD	303 911	364 069	0.16
6 708	SPARK NEW ZEALAND LTD	NZD	21 746	22 499	0.01
314	SPIRAX-SARCO ENGINEERING PLC	GBP	50 609	59 058	0.03
599	SPLUNK INC	USD	85 309	86 603	0.04
314	SQUARE ENIX HOLDINGS CO LTD	JPY	17 927	15 588	0.01
1 357	SQUARE INC - A	USD	291 011	330 837	0.14
806	SS&C TECHNOLOGIES HOLDINGS INC	USD	55 843	58 080	0.03
2 940	SSE PLC	GBP	59 364	60 942	0.03
1 989	ST JAMES'S PLACE PLC	GBP	33 676	40 583	0.02
9 944	STANDARD CHARTERED PLC	GBP	66 129	63 328	0.03
8 052	STANDARD LIFE ABERDEEN PLC	GBP	30 716	30 144	0.01
674	STANLEY BLACK & DECKER INC	USD	131 177	138 163	0.06
621	STANLEY ELECTRIC CO LTD	JPY	18 992	17 988	0.01
4 000	STARBUCKS CORP	USD	423 075	447 240	0.19
1 296	STATE STREET CORP	USD	102 888	106 635	0.05
639	STEEL DYNAMICS INC	USD	31 793	38 084	0.02
373	STERIS PLC	USD	69 505	76 950	0.03
2 866	STMICROELECTRONICS NV	EUR	104 866	104 020	0.04
10 501	STOCKLAND	AUD	34 745	36 737	0.02
2 331	STORA ENSO OYJ - R	EUR	42 617	42 529	0.02
45	STRAUMANN HOLDING AG - REG	CHF	58 117	71 806	0.03
1 487	STRYKER CORP	USD	359 097	386 219	0.17
932	SUBARU CORP	JPY	18 745	18 402	0.01
1 428	SUEZ SA	EUR	30 640	33 954	0.01
825	SUMCO CORP	JPY	18 557	20 255	0.01
4 561	SUMITOMO CHEMICAL CO LTD	JPY	22 082	24 204	0.01
4 669	SUMITOMO CORP	JPY	63 818	62 595	0.03
825	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	14 127	17 304	0.01
3 315	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	47 556	48 953	0.02
1 033	SUMITOMO METAL MINING CO LTD	JPY	44 436	40 253	0.02
4 816	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	163 794	166 189	0.07
1 254	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	41 528	39 860	0.02
1 351	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	44 897	48 324	0.02
467	SUN COMMUNITIES INC	USD	72 213	80 044	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)				
5 748	SUN HUNG KAI PROPERTIES LTD	HKD	84 943	85 637	0.04
2 169	SUN LIFE FINANCIAL INC	CAD	104 671	111 962	0.05
853	SUNCOR ENERGY INC	CAD	17 516	20 452	0.01
4 747	SUNCORP GROUP LTD	AUD	36 336	39 593	0.02
2 322	SUNRUN INC	USD	121 680	129 521	0.06
515	SUNTORY BEVERAGE & FOOD LTD	JPY	19 129	19 395	0.01
519	SUZUKI MOTOR CORP	JPY	23 833	21 982	0.01
191	SVB FINANCIAL GROUP	USD	87 128	106 278	0.05
2 606	SVENSKA CELLULOSA AB SCA - B	SEK	44 597	42 737	0.02
5 406	SVENSKA HANDELSBANKEN AB	SEK	57 440	61 038	0.03
126	SWATCH GROUP AG	CHF	38 541	43 265	0.02
229	SWATCH GROUP AG - REG	CHF	13 476	15 124	0.01
3 357	SWEDBANK AB - A	SEK	59 300	62 507	0.03
1 044	SWIRE PACIFIC LTD - A	HKD	6 883	7 078	0.00
4 979	SWIRE PROPERTIES LTD	HKD	14 839	14 842	0.01
119	SWISS LIFE HOLDING AG - REG	CHF	56 983	57 880	0.02
336	SWISS PRIME SITE AG - REG	CHF	32 518	33 369	0.01
1 118	SWISS RE AG	CHF	105 988	100 968	0.04
94	SWISSCOM AG - REG	CHF	51 021	53 714	0.02
5 725	SYDNEY AIRPORT	AUD	26 380	24 885	0.01
529	SYMRISE AG	EUR	67 166	73 713	0.03
2 118	SYNCHRONY FINANCIAL	USD	82 471	102 765	0.04
536	SYNOPSYS INC	USD	129 801	147 823	0.06
2 281	SYSCO CORP	USD	174 373	177 348	0.08
726	SYSMEX CORP	JPY	76 169	86 343	0.04
840	T ROWE PRICE GROUP INC	USD	139 385	166 295	0.07
7 732	TABCORP HOLDINGS LTD	AUD	25 929	30 068	0.01
832	TAISEI CORP	JPY	30 009	27 286	0.01
105	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	7 088	5 629	0.00
413	TAIYO NIPPON SANSO CORP	JPY	7 942	8 473	0.00
7 036	TAKEDA PHARMACEUTICAL CO LTD	JPY	250 458	235 759	0.10
400	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	73 139	70 808	0.03
2 231	TARGET CORP	USD	435 406	539 322	0.23
15 170	TAYLOR WIMPEY PLC	GBP	35 359	33 310	0.01
724	TC ENERGY CORP	CAD	34 035	35 864	0.02
1 991	T&D HOLDINGS INC	JPY	24 852	25 760	0.01
620	TDK CORP	JPY	83 437	75 356	0.03
1 435	TE CONNECTIVITY LTD	USD	179 339	194 026	0.08
5 706	TECHTRONIC INDUSTRIES CO LTD	HKD	90 968	99 633	0.04
489	TELADOC HEALTH INC	USD	87 254	81 316	0.04
35 198	TELECOM ITALIA SPA/MILANO	EUR	17 823	17 485	0.01
21 293	TELECOM ITALIA SPA/MILANO - RSP	EUR	11 605	11 282	0.00
204	TELEDYNE TECHNOLOGIES INC	USD	82 054	85 441	0.04
206	TELEFLEX INC	USD	81 825	82 769	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)				
13 209	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	166 769	166 129	0.07
3 724	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	10 480	9 826	0.00
18 737	TELEFONICA SA	EUR	79 367	87 570	0.04
2 456	TELENOR ASA	NOK	42 294	41 413	0.02
206	TELEPERFORMANCE	EUR	72 038	83 622	0.04
1 778	TELE2 AB	SEK	23 787	24 241	0.01
9 495	TELIA CO AB	SEK	40 409	42 167	0.02
14 564	TELSTRA CORP LTD	AUD	35 882	41 111	0.02
1 536	TELUS CORP	CAD	31 539	34 483	0.01
237	TEMENOS AG - REG	CHF	33 344	38 100	0.02
1 322	TENARIS SA	EUR	13 511	14 411	0.01
736	TERADYNE INC	USD	87 910	98 595	0.04
14 500	TERNA SPA	EUR	108 717	108 057	0.05
2 799	TERUMO CORP	JPY	106 623	113 534	0.05
9 564	TESLA INC	USD	5 993 170	6 500 650	2.79
4 870	TEVA PHARMACEUTICAL INDUSTRIES LTD - ADR	USD	51 118	48 213	0.02
3 881	TEXAS INSTRUMENTS INC	USD	682 023	746 316	0.32
973	TEXTRON INC	USD	54 268	66 913	0.03
478	THALES SA	EUR	46 471	48 773	0.02
1 738	THERMO FISHER SCIENTIFIC INC	USD	787 840	876 769	0.38
518	THK CO LTD	JPY	16 814	15 471	0.01
629	THOMSON REUTERS RG	CAD	54 714	62 544	0.03
1 900	TIS INC	JPY	42 849	48 566	0.02
5 366	TJX COS INC	USD	352 687	361 776	0.16
2 233	T-MOBILE US INC	USD	290 895	323 405	0.14
206	TMX GROUP LTD	CAD	21 378	21 783	0.01
830	TOBU RAILWAY CO LTD	JPY	22 946	21 477	0.01
418	TOHO CO LTD/TOKYO	JPY	17 113	17 249	0.01
102	TOHO GAS CO LTD	JPY	5 535	4 999	0.00
1 036	TOHOKU ELECTRIC POWER CO INC	JPY	8 987	8 121	0.00
2 304	TOKIO MARINE HOLDINGS INC	JPY	113 114	106 035	0.05
107	TOKYO CENTURY CORP	JPY	7 692	5 755	0.00
623	TOKYO ELECTRON LTD	JPY	249 070	269 879	0.12
313	TOKYO GAS CO LTD	JPY	6 796	5 914	0.00
5 097	TOKYU CORP	JPY	67 018	69 390	0.03
1 141	TOPPAN INC	JPY	18 705	18 350	0.01
4 248	TORAY INDUSTRIES INC	JPY	26 825	28 288	0.01
367	TOROMONT INDUSTRIES LTD	CAD	28 902	32 008	0.01
6 731	TORONTO-DOMINION BANK	CAD	420 422	472 197	0.20
1 474	TOSHIBA CORP	JPY	50 029	63 813	0.03
725	TOSOH CORP	JPY	12 739	12 516	0.01
2 720	TOTALENERGIES SE	EUR	123 539	123 075	0.05
621	TOTO LTD	JPY	35 288	32 172	0.01
313	TOYO SUISAN KAISHA LTD	JPY	13 990	12 056	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)				
208	TOYOTA INDUSTRIES CORP	JPY	16 554	18 010	0.01
3 224	TOYOTA MOTOR CORP	JPY	251 136	282 053	0.12
312	TOYOTA TSUSHO CORP	JPY	12 892	14 758	0.01
486	TRACTOR SUPPLY CO	USD	79 879	90 425	0.04
1 520	TRADE DESK INC - A	USD	107 978	117 587	0.05
371	TRADEWEB MARKETS INC	USD	27 020	31 372	0.01
1 029	TRANE TECHNOLOGIES PLC	USD	166 814	189 480	0.08
226	TRANSDIGM GROUP INC	USD	136 209	146 288	0.06
689	TRANSUNION	USD	65 535	75 659	0.03
12 064	TRANSURBAN GROUP	AUD	124 228	128 879	0.06
935	TRAVELERS COS INC	USD	137 785	139 979	0.06
3 002	TREASURY WINE ESTATES LTD	AUD	23 855	26 323	0.01
419	TREND MICRO INC/JAPAN	JPY	21 801	21 971	0.01
1 134	TRIMBLE INC	USD	80 583	92 795	0.04
4 963	TRUIST FINANCIAL CORP	USD	266 082	275 447	0.12
1 335	TRYG A/S	DKK	31 550	32 776	0.01
206	TSURUHA HOLDINGS INC	JPY	26 419	23 961	0.01
575	TWILIO INC - A	USD	190 550	226 642	0.10
2 855	TWITTER INC	USD	161 488	196 453	0.08
142	TYLER TECHNOLOGIES INC	USD	58 762	64 237	0.03
873	TYSON FOODS INC - A	USD	63 626	64 392	0.03
5 564	UBER TECHNOLOGIES INC	USD	283 272	278 868	0.12
326	UBISOFT ENTERTAINMENT SA	EUR	26 682	22 825	0.01
13 486	UBS GROUP AG	CHF	199 596	206 588	0.09
569	UCB SA	EUR	55 451	59 488	0.03
1 302	UDR INC	USD	55 983	63 772	0.03
183	UGI CORP	USD	7 434	8 475	0.00
238	ULTA BEAUTY INC	USD	71 465	82 293	0.04
833	UMICORE SA	EUR	44 266	50 875	0.02
555	UNIBAIL RODAMCO REITS	EUR	44 052	48 040	0.02
1 658	UNICHARM CORP	JPY	71 509	66 774	0.03
7 842	UNICREDIT SPA	EUR	83 607	92 533	0.04
11 014	UNILEVER PLC	GBP	648 264	643 680	0.28
2 061	UNION PACIFIC CORP	USD	438 325	453 276	0.20
86	UNIPER SE	EUR	3 043	3 168	0.00
353	UNITED INTERNET AG - REG	EUR	14 476	14 434	0.01
4 404	UNITED OVERSEAS BANK LTD	SGD	80 432	84 593	0.04
3 054	UNITED PARCEL SERVICE INC - B	USD	557 201	635 140	0.27
321	UNITED RENTALS INC	USD	93 217	102 402	0.04
13	UNITED URBAN INVESTMENT CORP	JPY	17 355	18 822	0.01
2 833	UNITED UTILITIES GROUP PLC	GBP	36 726	38 134	0.02
3 517	UNITEDHEALTH GROUP INC	USD	1 276 290	1 408 346	0.60
275	UNIVERSAL HEALTH SERVICES INC - B	USD	38 355	40 268	0.02
2 072	UOL GROUP LTD	SGD	11 729	11 252	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)				
2 198	UPM-KYMMENE OYJ	EUR	81 673	83 151	0.04
5 225	US BANCORP/MN	USD	271 221	297 668	0.13
1 034	USS CO LTD	JPY	19 365	18 055	0.01
139	VAIL RESORTS INC	USD	40 140	43 996	0.02
1 060	VALEO	EUR	37 078	31 891	0.01
315	VALERO ENERGY CORP	USD	22 048	24 595	0.01
490	VEEVA SYSTEMS INC	USD	130 502	152 366	0.07
1 643	VENTAS INC	USD	86 260	93 815	0.04
1 140	VENTURE CORP LTD	SGD	16 415	16 292	0.01
1 523	VEOLIA ENVIRONNEMENT SA	EUR	41 073	46 002	0.02
944	VERBUND AG	EUR	74 341	86 928	0.04
992	VEREIT INC	USD	40 926	45 563	0.02
366	VERISIGN INC	USD	75 332	83 335	0.04
564	VERISK ANALYTICS INC - A	USD	102 625	98 542	0.04
14 850	VERIZON COMMUNICATIONS INC	USD	864 829	832 046	0.36
942	VERTEX PHARMACEUTICALS INC	USD	207 752	189 935	0.08
14 007	VESTAS WIND SYSTEMS A/S	DKK	550 305	546 828	0.24
1 444	VF CORP	USD	115 353	118 466	0.05
2 062	VIACOMCBS INC - B	USD	87 884	93 202	0.04
5 409	VIATRIS INC	USD	84 445	77 295	0.03
2 308	VICI PROPERTIES INC	USD	64 751	71 594	0.03
16 345	VICINITY CENTRES	AUD	19 546	18 958	0.01
217	VIFOR PHARMA AG	CHF	31 000	28 112	0.01
2 461	VINCI SA	EUR	260 883	262 636	0.11
6 163	VISA INC	USD	1 309 571	1 441 032	0.61
271	VISTRA CORP	USD	4 794	5 027	0.00
2 598	VIVENDI SE	EUR	85 453	87 284	0.04
753	VMWARE INC - A	USD	111 719	120 457	0.05
97 051	VODAFONE GROUP PLC	GBP	170 029	162 681	0.07
309	VOESTALPINE AG	EUR	12 456	12 584	0.01
847	VOLVO AB	SEK	23 061	21 016	0.01
6 049	VOLVO AB - B	SEK	150 190	145 635	0.06
2 429	VONOVIA SE	EUR	158 957	157 048	0.07
709	VORNADO REALTY TRUST	USD	31 040	33 089	0.01
458	VOYA FINANCIAL INC	USD	27 759	28 167	0.01
531	VULCAN MATERIALS CO	USD	87 580	92 431	0.04
526	W R BERKLEY CORP - C	USD	37 896	39 150	0.02
3 298	WALGREENS BOOTS ALLIANCE INC	USD	160 033	173 508	0.07
6 545	WALT DISNEY CO	USD	1 131 015	1 150 415	0.49
2 189	WARTSILA OYJ ABP	EUR	24 088	32 488	0.01
711	WASTE CONNECTIONS INC	USD	77 181	84 915	0.04
1 228	WASTE MANAGEMENT INC	USD	156 198	172 055	0.07
274	WATERS CORP	USD	76 640	94 697	0.04
328	WAYFAIR INC	USD	97 276	103 553	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)				
486	WEC ENERGY GROUP INC	USD	45 008	43 230	0.02
414	WELCIA HOLDINGS CO LTD	JPY	14 304	13 540	0.01
1 877	WELLTOWER INC	USD	130 239	155 979	0.07
97	WENDEL SE	EUR	11 976	13 045	0.01
4 797	WESFARMERS LTD	AUD	189 862	212 836	0.09
253	WEST FRASER TIMBER CO LTD	CAD	19 794	18 182	0.01
1 769	WEST JAPAN RAILWAY CO	JPY	97 452	100 954	0.04
323	WEST PHARMACEUTICAL SERVICES INC	USD	95 726	115 989	0.05
1 284	WESTERN DIGITAL CORP	USD	81 278	91 382	0.04
1 477	WESTERN UNION CO	USD	34 893	33 927	0.01
761	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	58 755	62 630	0.03
13 351	WESTPAC BANKING CORP	AUD	231 967	258 696	0.11
765	WESTROCK CO	USD	39 272	40 713	0.02
3 064	WEYERHAEUSER CO	USD	106 708	105 463	0.05
26 979	WH GROUP LTD	HKD	23 765	24 249	0.01
7 314	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	41 011	42 523	0.02
2 078	WHEATON PRECIOUS METALS CORP	CAD	88 605	91 692	0.04
263	WHIRLPOOL CORP	USD	55 616	57 339	0.02
682	WHITBREAD PLC	GBP	30 199	29 414	0.01
935	WILLIAMS COS INC	USD	22 225	24 824	0.01
477	WILLIS TOWERS WATSON PLC	USD	107 878	109 720	0.05
512	WISETECH GLOBAL LTD	AUD	11 298	12 273	0.01
201	WIX.COM LTD	USD	52 534	58 346	0.03
10 702	WM MORRISON SUPERMARKETS PLC	GBP	26 158	36 473	0.02
972	WOLTERS KLUWER NV	EUR	84 618	97 656	0.04
741	WOODSIDE PETROLEUM LTD	AUD	12 959	12 355	0.01
5 531	WOOLWORTHS GROUP LTD	AUD	143 970	158 328	0.07
633	WORKDAY INC	USD	146 538	151 122	0.07
865	WORLDLINE SA	EUR	76 771	80 977	0.03
759	WP CAREY INC	USD	54 170	56 637	0.02
4 452	WPP PLC	GBP	54 066	59 915	0.03
1 116	WSP GLOBAL INC	CAD	109 409	130 409	0.06
203	WW GRAINGER INC	USD	84 327	88 914	0.04
5 441	WYNN MACAU LTD	HKD	9 820	8 562	0.00
363	WYNN RESORTS LTD	USD	43 835	44 395	0.02
1 094	XCEL ENERGY INC	USD	73 768	72 073	0.03
459	XERO LTD	AUD	46 847	47 243	0.02
1 046	XILINX INC	USD	135 928	151 293	0.07
8 000	XINYI GLASS HOLDINGS LTD	HKD	27 587	32 604	0.01
370	XPO LOGISTICS INC	USD	46 680	51 759	0.02
786	XYLEM INC/NY	USD	83 430	94 289	0.04
413	YAKULT HONSHA CO LTD	JPY	21 911	23 405	0.01
3 099	YAMADA DENKI CO LTD	JPY	15 836	14 324	0.01
622	YAMAHA CORP	JPY	35 258	33 793	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)				
1 141	YAMAHA MOTOR CO LTD	JPY	28 140	31 046	0.01
4 053	YAMANA GOLD INC	CAD	20 562	17 085	0.01
1 247	YAMATO HOLDINGS CO LTD	JPY	32 747	35 503	0.02
448	YARA INTERNATIONAL ASA	NOK	21 715	23 594	0.01
2 496	YASKAWA ELECTRIC CORP	JPY	117 588	122 113	0.05
2 391	YOKOGAWA ELECTRIC CORP	JPY	42 176	35 761	0.02
1 030	YUM! BRANDS INC	USD	112 969	118 481	0.05
9 621	Z HOLDINGS CORP	JPY	51 411	48 265	0.02
750	ZALANDO SE	EUR	78 499	90 677	0.04
227	ZEBRA TECHNOLOGIES CORP - A	USD	99 214	120 194	0.05
409	ZENDESK INC	USD	54 977	59 035	0.03
220	ZILLOW GROUP INC (ISIN US98954M1018)	USD	27 990	26 957	0.01
561	ZILLOW GROUP INC (ISIN US98954M2008)	USD	67 339	68 565	0.03
909	ZIMMER BIOMET HOLDINGS INC	USD	142 644	146 185	0.06
2 137	ZOETIS INC	USD	348 690	398 251	0.17
1 668	ZOOM VIDEO COMMUNICATIONS INC	USD	603 139	645 566	0.28
517	ZOZO INC	JPY	15 017	17 584	0.01
280	ZSCALER INC	USD	51 264	60 497	0.03
558	ZURICH INSURANCE GROUP AG	CHF	232 556	224 079	0.10
318	10X GENOMICS INC - A	USD	56 003	62 271	0.03
8 538	3I GROUP PLC	GBP	136 430	138 353	0.06
1 925	3M CO	USD	358 441	382 363	0.16
	Total Shares		**203 849 161**	**223 129 685**	**96.08**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**203 849 161**	**223 129 685**	**96.08**
Other transferable securities					
	Shares				
1 100	NIHON M&A CENTER INC	JPY	30 982	28 553	0.01
	Total Shares		**30 982**	**28 553**	**0.01**
	Total Other transferable securities		**30 982**	**28 553**	**0.01**
	Total Investments		**203 880 143**	**223 158 238**	**96.09**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	14.98
Technology Hardware and Equipment	11.40
Pharmaceuticals and Biotechnology	7.39
Retailers	5.77
Banks	5.46
Investment Banking and Brokerage Services	3.76
Automobiles and Parts	3.55
Medical Equipment and Services	3.54
Telecommunications Service Providers	3.41
Personal Care, Drug and Grocery Stores	2.81
Real Estate Investment Trusts	2.52
Industrial Transportation	2.24
Non-life Insurance	2.06
Industrial Support Services	2.04
Travel and Leisure	1.97
Industrial Engineering	1.61
Beverages	1.57
Finance and Credit Services	1.44
Construction and Materials	1.40
Health Care Providers	1.37
Personal Goods	1.37
Food Producers	1.27
General Industrials	1.23
Electronic and Electrical Equipment	1.22
Chemicals	1.21
Electricity	1.20
Life Insurance	1.10
Telecommunications Equipment	0.97
Aerospace and Defense	0.83
Leisure Goods	0.78
Real Estate Investment and Services	0.63
Gas, Water and Multi-utilities	0.57
Alternative Energy	0.50
Consumer Services	0.49
Industrial Metals and Mining	0.46
Media	0.46
Oil, Gas and Coal	0.46
Household Goods and Home Construction	0.45
Precious Metals and Mining	0.30
Waste and Disposal Services	0.14
Industrial Materials	0.11
Mortgage Real Estate Investment Trusts	0.03
Tobacco	0.02
	96.09

Geographical classification	%
United States of America	64.88
Japan	6.38
France	3.35
Switzerland	3.17
United Kingdom	3.10
Canada	2.56
Germany	1.99
Australia	1.63
Netherlands	1.58
Ireland	1.57
Denmark	1.10
Sweden	1.01
Hong Kong (China)	0.67
Spain	0.62
Italy	0.44
Finland	0.33
Singapore	0.29
Belgium	0.24
Jersey	0.21
Bermuda	0.16
Israel	0.16
Cayman Islands	0.13
Norway	0.13
New Zealand	0.12
Portugal	0.08
Austria	0.07
Luxembourg	0.07
Isle of Man	0.02
Liberia	0.02
Curacao	0.01
	96.09

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					
62 380	ADIDAS AG - REG - REG	EUR	18 407 163	19 581 082	2.60
5 530	ADYEN NV	EUR	11 394 394	11 394 565	1.51
27 917	AENA SME SA	EUR	3 879 631	3 860 921	0.51
11 754	AEROPORTS DE PARIS	EUR	1 265 085	1 291 177	0.17
8 467	AGEAS SA/NV	EUR	396 250	396 256	0.05
37 875	AKZO NOBEL NV	EUR	3 388 099	3 946 575	0.52
38 035	ALLEGRO.EU SA	PLN	461 858	552 823	0.07
337 479	ALPHA SERVICES AND HOLDINGS SA	EUR	294 250	363 802	0.05
79 598	AMADEUS IT GROUP SA - A	EUR	4 472 723	4 721 753	0.63
17 266	AMPLIFON SPA	EUR	633 934	718 956	0.10
49 475	AMS AG	CHF	937 766	837 672	0.11
10 747	AMUNDI SA	EUR	720 511	799 039	0.11
9 357	ANDRITZ AG	EUR	377 970	443 335	0.06
214 520	AROUNDTOWN SA	EUR	1 223 561	1 411 542	0.19
66 257	ASML HOLDING NV	EUR	28 287 888	38 389 305	5.11
10 134	AUTO1 GROUP SE	EUR	375 460	375 465	0.05
393 106	AXA SA	EUR	7 932 983	8 406 572	1.12
63 782	BANCA MEDIOLANUM SPA	EUR	496 211	523 268	0.07
2 648 127	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	11 514 229	13 844 408	1.84
16 774	BAWAG GROUP AG	EUR	677 975	752 817	0.10
94 243	BAYERISCHE MOTOREN WERKE AG	EUR	7 156 412	8 416 842	1.12
17 307	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	1 063 479	1 311 871	0.17
25 127	BEIERSDORF AG	EUR	2 442 873	2 556 672	0.34
17 749	BIOMERIEUX	EUR	1 927 455	1 739 402	0.23
1 509	BIONTECH SE - ADR	USD	284 872	284 876	0.04
468 406	BNP PARIBAS SA	EUR	22 167 533	24 764 624	3.29
42 255	BUREAU VERITAS SA	EUR	943 040	1 127 363	0.15
18 093	CA IMMOBILIEN ANLAGEN AG	EUR	614 642	635 969	0.08
1 900 065	CAIXABANK SA	EUR	4 576 703	4 928 769	0.66
25 602	CAPGEMINI SE	EUR	3 268 629	4 147 524	0.55
72 192	CARREFOUR SA	EUR	1 052 578	1 197 304	0.16
167 717	CELLNEX TELECOM SAU	EUR	8 481 037	9 009 757	1.20
188 904	DAIMLER AG	EUR	11 622 495	14 224 471	1.89
237 121	DANONE SA	EUR	13 128 328	14 077 874	1.87
40 477	DASSAULT SYSTEMES SE	EUR	7 356 739	8 277 547	1.10
58 805	DCC PLC	GBP	3 917 287	4 053 911	0.54
29 568	DELIVERY HERO SE	EUR	3 477 970	3 293 875	0.44
810 174	DEUTSCHE BANK AG - REG	EUR	8 165 713	8 900 572	1.18
67 675	DEUTSCHE BOERSE AG	EUR	9 395 883	9 961 760	1.32
877 008	DEUTSCHE TELEKOM AG - REG	EUR	14 041 277	15 621 267	2.08
52 839	DEUTSCHE WOHNEN SE	EUR	2 395 388	2 725 436	0.36
1 808	DIASORIN SPA	EUR	300 188	288 376	0.04
102 169	EDP RENOVAVEIS SA	EUR	2 094 769	1 996 382	0.27
50 967	ELECTRICITE DE FRANCE SA	EUR	556 484	587 140	0.08

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)					
29 948	ELISA OYJ	EUR	1 425 711	1 506 983	0.20
329 978	ENEL SPA	EUR	2 786 885	2 584 388	0.34
364 328	E.ON SE	EUR	3 386 768	3 553 655	0.47
94 507	ERSTE GROUP BANK AG	EUR	2 677 780	2 924 047	0.39
57 809	ESSILORLUXOTTICA SA	EUR	7 479 269	8 997 393	1.20
6 506	ETABLISSEMENTS FRANZ COLRUYT NV	EUR	325 754	306 823	0.04
522 910	EUROBANK ERGASIAS S.A.	EUR	360 031	444 474	0.06
20 928	EUROFINS SCIENTIFIC SE	EUR	1 845 187	2 017 459	0.27
43 937	FERRARI NV	EUR	7 637 330	7 645 038	1.02
53 056	FERROVIAL SA	EUR	1 182 375	1 313 136	0.17
106 005	FINECOBANK BANCA FINECO SPA	EUR	1 509 281	1 558 274	0.21
2 662	FLUGHAFEN WIEN AG	EUR	77 862	77 864	0.01
12 336	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	805 102	864 013	0.11
36 824	FRESENIUS SE & CO KGAA	EUR	1 375 041	1 620 072	0.22
8 578	GALAPAGOS NV	EUR	660 104	501 641	0.07
4 471	GLOBANT SA	USD	799 654	826 338	0.11
107 500	GRIFOLS SA	EUR	2 556 129	2 455 300	0.33
91 584	GRIFOLS SA	USD	1 375 431	1 339 896	0.18
20 982	GROUPE BRUXELLES LAMBERT SA	EUR	1 759 696	1 979 442	0.26
2 857	HANNOVER RUECK SE - REG	EUR	403 759	403 123	0.05
23 824	HENKEL AG & CO KGAA	EUR	1 926 639	1 849 934	0.25
43 663	HENKEL AG & CO KGAA - PFD	EUR	3 936 419	3 887 754	0.52
10 122	HERMES INTERNATIONAL	EUR	10 483 108	12 434 877	1.65
105 002	IBERDROLA SA	EUR	1 159 663	1 079 421	0.14
14 450	ICON PLC	USD	2 518 690	2 518 728	0.33
16 219	IMMOFINANZ AG	EUR	268 273	307 350	0.04
136 359	INDUSTRIA DE DISENO TEXTIL SA	EUR	3 671 455	4 051 226	0.54
54 397	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	516 140	517 424	0.07
1 282 197	ING GROEP NV	EUR	11 218 299	14 283 675	1.90
7 012 486	INTESA SANPAOLO SPA	EUR	14 983 782	16 335 586	2.17
13 038	JDE PEET'S NV	EUR	398 958	398 963	0.05
11 981	JUMBO SA	EUR	170 538	170 010	0.02
125 706	KBC GROUP NV	EUR	7 504 775	8 082 896	1.07
31 343	KERING SA	EUR	20 365 072	23 099 791	3.07
28 256	KERRY GROUP PLC	EUR	3 192 651	3 328 557	0.44
88 381	KESKO OYJ - B	EUR	2 161 852	2 753 068	0.37
13 647	KINGSPAN GROUP PLC	EUR	918 434	1 086 847	0.14
21 314	KNORR-BREMSE AG	EUR	2 156 744	2 067 458	0.27
23 912	KOJAMO OYJ	EUR	439 469	460 784	0.06
118 087	KONE OYJ - B	EUR	8 175 712	8 124 386	1.08
35 756	KONINKLIJKE DSM NV	EUR	5 209 104	5 627 994	0.75
691 135	KONINKLIJKE KPN NV	EUR	1 758 306	1 820 450	0.24
490 128	KONINKLIJKE PHILIPS NV	EUR	21 462 988	20 482 448	2.72
21 677	L OREAL SA PRIME FIDELITY 2023	EUR	-	8 146 217	1.08

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)				
11 741	LAMDA DEVELOPMENT SA	EUR	88 292	88 292	0.01
102 238	LEGRAND SA	EUR	8 236 358	9 125 764	1.21
44 975	L'OREAL SA	EUR	15 406 746	16 901 605	2.25
236 466	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	2 154 853	2 329 190	0.31
39 874	MERCK KGAA	EUR	5 772 829	6 447 626	0.86
241 611	METSO OUTOTEC OYJ	EUR	2 206 220	2 366 821	0.31
2 384	MILLICOM INTERNATIONAL CELLULAR SA - SDR	SEK	74 251	79 639	0.01
97 809	MONCLER SPA	EUR	5 035 808	5 580 982	0.74
144 567	NATIONAL BANK OF GREECE SA	EUR	318 921	346 961	0.05
59 980	NEXI SPA	EUR	988 026	1 110 230	0.15
80 195	NN GROUP NV	EUR	3 051 006	3 190 157	0.42
229 525	NOKIA OYJ	EUR	791 900	1 036 420	0.14
1 162 864	NORDEA BANK ABP	SEK	9 576 510	10 922 345	1.45
4 379	OESTERREICHISCHE POST AG	EUR	167 019	196 398	0.03
52 004	ORANGE SA	EUR	515 561	500 018	0.07
25 610	ORION OYJ - B	EUR	974 017	928 363	0.12
204 851	PIRELLI & C SPA	EUR	955 655	1 002 951	0.13
190 673	POSTE ITALIANE SPA	EUR	1 884 568	2 126 004	0.28
76 422	PROSUS NV	EUR	7 034 745	6 302 522	0.84
11 537	PROXIMUS SADP	EUR	194 462	187 938	0.02
40 454	PUMA SE	EUR	3 668 981	4 067 650	0.54
52 778	QIAGEN NV	EUR	2 206 025	2 151 231	0.29
43 981	RAIFFEISEN BANK INTERNATIONAL AG	EUR	767 319	840 037	0.11
26 376	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	1 209 921	1 271 323	0.17
17 383	RED ELECTRICA CORP SA	EUR	274 635	272 131	0.04
5 384	RTL GROUP SA	EUR	233 955	270 546	0.04
107 686	SAMPO OYJ - A	EUR	4 068 776	4 173 909	0.55
355 905	SANOFI	EUR	29 941 842	31 447 765	4.19
299 926	SAP SE	EUR	32 048 677	35 643 205	4.75
231	SARTORIUS AG (ISIN DE0007165607)	EUR	97 596	97 598	0.01
10 330	SARTORIUS AG (ISIN DE0007165631)	EUR	4 332 489	4 534 870	0.60
6 348	SARTORIUS STEDIM BIOTECH	EUR	2 367 674	2 532 217	0.34
99 819	SES SA	EUR	674 182	643 034	0.09
5 673	SHURGARD SELF STORAGE SA	EUR	211 121	230 891	0.03
238 987	SIEMENS AG - REG	EUR	30 263 625	31 933 442	4.26
108 034	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	3 145 379	3 042 237	0.40
47 270	SIEMENS HEALTHINEERS AG	EUR	2 259 383	2 442 914	0.32
320 926	SOCIETE GENERALE SA	EUR	6 593 097	7 978 220	1.06
6 689	SODEXO SA	EUR	518 651	526 424	0.07
2 663	SOFINA SA	EUR	811 084	968 799	0.13
1 104 837	STELLANTIS NV	EUR	17 469 319	18 289 472	2.43
135 366	STMICROELECTRONICS NV	EUR	4 287 257	4 142 876	0.55
20 970	SYMRISE AG	EUR	2 267 495	2 463 975	0.33
28 220	TEAMVIEWER AG	EUR	895 127	895 138	0.12

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)				
1 973 428	TELECOM ITALIA SPA/MILANO	EUR	751 324	826 669	0.11
1 009 575	TELECOM ITALIA SPA/MILANO - RSP	EUR	407 298	451 078	0.06
181 947	TELEFONICA SA	EUR	610 302	717 053	0.10
14 570	TELENET GROUP HOLDING NV	EUR	488 711	462 452	0.06
7 962	TELEPERFORMANCE	EUR	2 648 748	2 725 393	0.36
86 411	TERNA SPA	EUR	537 087	543 007	0.07
38 824	UCB SA	EUR	3 453 334	3 422 724	0.46
50 794	UMICORE SA	EUR	2 347 343	2 615 891	0.35
717 348	UNICREDIT SPA	EUR	6 425 400	7 137 613	0.95
30 143	VERBUND AG	EUR	2 001 686	2 340 604	0.31
174 118	VINCI SA	EUR	15 315 483	15 668 879	2.08
249 762	VIVENDI SE	EUR	6 752 588	7 075 757	0.94
244 512	VONOVIA SE	EUR	13 384 473	13 330 794	1.77
34 953	WAREHOUSES DE PAUW CVA	EUR	1 055 304	1 125 487	0.15
68 292	WOLTERS KLUWER NV	EUR	5 156 521	5 785 698	0.77
82 308	WORLDLINE SA	EUR	6 397 426	6 497 394	0.86
80 129	ZALANDO SE	EUR	7 530 602	8 169 152	1.09
	Total Shares		**683 900 922**	**753 101 895**	**100.12**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**683 900 922**	**753 101 895**	**100.12**
	Total Investments		**683 900 922**	**753 101 895**	**100.12**

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

Economic and Geographical Classification of Investments

Economic classification	%
Banks	16.86
Software and Computer Services	8.95
Pharmaceuticals and Biotechnology	7.34
Technology Hardware and Equipment	6.98
Automobiles and Parts	6.63
Personal Goods	5.54
Personal Care, Drug and Grocery Stores	5.00
General Industrials	4.92
Medical Equipment and Services	4.89
Retailers	4.75
Telecommunications Service Providers	4.25
Food Producers	3.06
Real Estate Investment and Services	2.55
Construction and Materials	2.40
Investment Banking and Brokerage Services	2.04
Industrial Engineering	2.03
Industrial Support Services	1.88
Non-life Insurance	1.73
Media	1.71
Electricity	1.25
Chemicals	1.20
Life Insurance	0.76
Industrial Transportation	0.72
Consumer Services	0.51
Gas, Water and Multi-utilities	0.47
Alternative Energy	0.40
Health Care Providers	0.33
Industrial Metals and Mining	0.31
Telecommunications Equipment	0.22
Aerospace and Defense	0.15
Real Estate Investment Trusts	0.15
Travel and Leisure	0.07
Beverages	0.05
Leisure Goods	0.02
	100.12

Geographical classification	%
France	29.26
Germany	28.12
Netherlands	19.12
Spain	7.00
Italy	5.97
Finland	4.29
Belgium	2.67
Ireland	1.46
Austria	1.24
Luxembourg	0.80
Greece	0.19
	100.12

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					
22 838	ABBOTT LABORATORIES	USD	2 544 884	2 647 609	1.24
32 382	ABBVIE INC	USD	3 463 811	3 647 508	1.71
246	ABIOMED INC	USD	71 544	76 779	0.04
3 671	ACCENTURE PLC - A	USD	953 630	1 082 174	0.51
5 287	ACTIVISION BLIZZARD INC	USD	476 252	504 591	0.24
6 978	ADOBE INC	USD	3 557 855	4 086 596	1.92
183	ADVANCE AUTO PARTS INC	USD	30 739	37 541	0.02
11 554	ADVANCED MICRO DEVICES INC	USD	991 615	1 085 267	0.51
3 896	AFLAC INC	USD	184 021	209 059	0.10
4 819	AGILENT TECHNOLOGIES INC	USD	621 246	712 296	0.33
1 810	AKAMAI TECHNOLOGIES INC	USD	197 212	211 046	0.10
588	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	101 431	106 981	0.05
2 517	ALEXION PHARMACEUTICALS INC	USD	426 830	462 398	0.22
413	ALIGN TECHNOLOGY INC	USD	219 369	252 343	0.12
223	ALLEGION PLC	USD	26 799	31 064	0.01
812	ALLSTATE CORP	USD	90 727	105 917	0.05
3 416	ALPHABET CLASS - A	USD	6 619 021	8 341 155	3.93
3 259	ALPHABET INC	USD	6 355 879	8 168 097	3.85
7 701	AMERICAN EXPRESS CO	USD	1 036 556	1 272 436	0.60
2 165	AMERICAN INTERNATIONAL GROUP INC	USD	90 445	103 054	0.05
196	AMERICAN WATER WORKS CO INC	USD	29 858	30 209	0.01
559	AMERIPRISE FINANCIAL INC	USD	116 609	139 124	0.07
14 221	AMERISOURCEBERGEN CORP	USD	1 576 709	1 628 162	0.76
9 447	AMGEN INC	USD	2 237 372	2 302 706	1.08
561	ANSYS INC	USD	191 631	194 701	0.09
1 692	ANTHEM INC	USD	580 574	646 006	0.30
1 092	AON PLC - A	USD	238 550	260 726	0.12
87 063	APPLE INC	USD	10 831 726	11 924 147	5.61
9 807	APPLIED MATERIALS INC	USD	1 134 925	1 396 517	0.66
988	APTIV PLC	USD	128 295	155 442	0.07
563	ARISTA NETWORKS INC	USD	176 931	203 981	0.10
877	ARTHUR J GALLAGHER & CO	USD	113 663	122 850	0.06
3 106	AT&T INC	USD	90 148	89 391	0.04
2 725	AUTODESK INC	USD	767 522	795 428	0.37
4 117	AUTOMATIC DATA PROCESSING INC	USD	764 038	817 719	0.38
21	AUTOZONE INC	USD	26 329	31 337	0.01
546	AVALONBAY COMMUNITIES INC	USD	94 489	113 945	0.05
120 750	BANK OF AMERICA CORP	USD	4 364 423	4 978 523	2.34
12 060	BANK OF NEW YORK MELLON CORP	USD	554 228	617 834	0.29
3 928	BECTON DICKINSON AND CO	USD	955 280	955 250	0.45
755	BEST BUY CO INC	USD	81 995	86 810	0.04
2 093	BIOGEN INC	USD	566 582	724 743	0.34
56	BIO-RAD LABORATORIES INC	USD	32 557	36 080	0.02
1 784	BLACKROCK INC	USD	1 398 579	1 560 946	0.73

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)				
256	BOOKING HOLDINGS INC	USD	545 400	560 151	0.26
1 274	BOSTON PROPERTIES INC	USD	128 988	145 988	0.07
19 687	BOSTON SCIENTIFIC CORP	USD	770 127	841 816	0.40
26 142	BRISTOL-MYERS SQUIBB CO	USD	1 660 519	1 746 808	0.82
137	BROADCOM INC	USD	58 531	65 327	0.03
847	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	129 104	136 816	0.06
2 569	CADENCE DESIGN SYSTEMS INC	USD	334 828	351 491	0.17
4 659	CAPITAL ONE FINANCIAL CORP	USD	582 567	720 701	0.34
4 254	CARDINAL HEALTH INC	USD	227 884	242 861	0.11
1 039	CARMAX INC	USD	109 502	134 187	0.06
5 200	CARRIER GLOBAL CORP	USD	252 720	252 720	0.12
215	CATALENT INC	USD	22 367	23 246	0.01
5 014	CATERPILLAR INC	USD	1 034 202	1 091 197	0.51
409	CBOE GLOBAL MARKETS INC	USD	39 266	48 691	0.02
2 262	CBRE GROUP INC	USD	155 194	193 921	0.09
610	CELANESE CORP - A	USD	84 292	92 476	0.04
1 943	CERNER CORP	USD	149 270	151 865	0.07
2 188	CH ROBINSON WORLDWIDE INC	USD	205 940	204 950	0.10
225	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	83 232	83 232	0.04
13 881	CHARLES SCHWAB CORP	USD	826 992	1 010 676	0.47
891	CHARTER COMMUNICATIONS INC	USD	642 812	642 812	0.30
2 816	CHUBB LTD	USD	434 172	447 575	0.21
1 551	CHURCH & DWIGHT CO INC	USD	134 707	132 176	0.06
1 057	CIGNA CORP	USD	226 743	250 583	0.12
270	CINCINNATI FINANCIAL CORP	USD	25 112	31 487	0.01
133	CINTAS CORP	USD	45 826	50 806	0.02
67 741	CISCO SYSTEMS INC/DELAWARE	USD	3 303 140	3 590 273	1.69
30 974	CITIGROUP INC	USD	2 033 136	2 191 411	1.03
2 228	CITIZENS FINANCIAL GROUP INC	USD	89 453	102 198	0.05
785	CITRIX SYSTEMS INC	USD	98 082	92 057	0.04
767	CLOROX CO	USD	150 478	137 991	0.06
2 343	CME GROUP INC	USD	454 222	498 309	0.23
7 448	COLGATE-PALMOLIVE CO	USD	619 089	605 895	0.28
11 507	COMCAST CORP	USD	590 987	656 129	0.31
1 405	COMERICA INC	USD	86 808	100 233	0.05
10 162	CONAGRA BRANDS INC	USD	370 256	369 694	0.17
113	COOPER COS INC	USD	40 724	44 779	0.02
1 073	COPART INC	USD	129 998	141 454	0.07
5 025	CORTEVA INC	USD	205 688	222 859	0.10
1 268	COSTCO WHOLESALE CORP	USD	470 476	501 710	0.24
2 659	CROWN CASTLE INTERNATIONAL CORP	USD	518 771	518 771	0.24
8 949	CSX CORP	USD	276 263	287 084	0.13
11 735	CVS HEALTH CORP	USD	874 859	979 168	0.46
5 786	DANAHER CORP	USD	1 383 466	1 552 731	0.73

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)				
2 790	DEERE & CO	USD	838 574	984 061	0.46
3 493	DENTSPLY SIRONA INC	USD	208 962	220 967	0.10
481	DEXCOM INC	USD	171 828	205 387	0.10
943	DISCOVER FINANCIAL SERVICES	USD	88 686	111 547	0.05
751	DISCOVERY COMMUNICATIONS INC - A	USD	23 482	23 041	0.01
1 330	DISCOVERY COMMUNICATIONS INC - C	USD	36 159	38 543	0.02
244	DOVER CORP	USD	31 579	36 746	0.02
5 206	DOW INC	USD	329 436	329 436	0.15
2 244	DR HORTON INC	USD	180 995	202 790	0.10
2 295	DUKE REALTY CORP	USD	98 329	108 668	0.05
10 546	EBAY INC	USD	636 712	740 435	0.35
2 255	ECOLAB INC	USD	477 131	464 462	0.22
10 020	EDWARDS LIFESCIENCES CORP	USD	909 126	1 037 771	0.49
1 879	ELECTRONIC ARTS INC	USD	257 828	270 257	0.13
5 470	ELI LILLY & CO	USD	966 628	1 255 474	0.59
475	ENPHASE ENERGY INC	USD	73 838	87 224	0.04
396	EQUIFAX INC	USD	75 485	94 846	0.04
1 470	EQUITY RESIDENTIAL	USD	94 563	113 190	0.05
139	ESSEX PROPERTY TRUST INC	USD	35 471	41 701	0.02
1 596	ESTEE LAUDER COS INC - A	USD	426 937	507 656	0.24
1 846	ETSY INC	USD	348 177	379 981	0.18
1 155	EVERSOURCE ENERGY	USD	97 976	92 677	0.04
1 516	EXELON CORP	USD	64 855	67 174	0.03
1 768	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	194 067	223 829	0.11
611	EXTRA SPACE STORAGE INC	USD	78 563	100 094	0.05
20 863	FACEBOOK INC	USD	6 009 930	7 254 274	3.41
1 752	FASTENAL CO	USD	86 498	91 104	0.04
424	FEDERAL REALTY INVESTMENT TRUST	USD	41 955	49 680	0.02
3 324	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	472 669	470 911	0.22
7 635	FIFTH THIRD BANCORP	USD	261 896	291 886	0.14
1 182	FIRST REPUBLIC BANK/CA	USD	193 396	221 235	0.10
3 699	FISERV INC	USD	407 557	395 386	0.19
417	FLEETCOR TECHNOLOGIES INC	USD	112 006	106 777	0.05
737	FMC CORP	USD	83 473	79 743	0.04
13 427	FORD MOTOR CO	USD	142 426	199 525	0.09
802	FORTINET INC	USD	140 963	191 028	0.09
1 054	FOX CORP (ISIN US35137L1052)	USD	33 151	39 135	0.02
2 002	FRANKLIN RESOURCES INC	USD	56 585	64 044	0.03
151	F5 NETWORKS INC	USD	25 985	28 186	0.01
891	GARMIN LTD	USD	115 250	128 874	0.06
354	GARTNER INC	USD	65 786	85 739	0.04
186	GENERAC HOLDINGS INC	USD	77 218	77 218	0.04
1 346	GENERAL MILLS INC	USD	81 382	82 012	0.04
2 493	GENERAL MOTORS CO	USD	118 700	147 511	0.07

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)				
4 943	GILEAD SCIENCES INC	USD	306 632	340 375	0.16
1 470	GLOBAL PAYMENTS INC	USD	284 040	275 684	0.13
246	GLOBE LIFE INC	USD	23 326	23 432	0.01
3 374	GOLDMAN SACHS GROUP INC	USD	934 961	1 280 534	0.60
2 559	HARTFORD FINANCIAL SERVICES GROUP INC	USD	141 264	158 581	0.07
1 962	HASBRO INC	USD	182 834	185 448	0.09
2 220	HEALTHPEAK PROPERTIES INC	USD	68 174	73 904	0.03
1 473	HENRY SCHEIN INC	USD	103 359	109 282	0.05
1 725	HERSHEY CO	USD	274 367	300 461	0.14
3 544	HOLOGIC INC	USD	241 066	236 456	0.11
2 282	HOME DEPOT INC	USD	652 572	727 707	0.34
4 695	HOST HOTELS & RESORTS INC	USD	69 923	80 238	0.04
20 096	HP INC	USD	541 060	606 698	0.28
571	HUMANA INC	USD	234 066	252 793	0.12
7 458	HUNTINGTON BANCSHARES INC/OH	USD	100 654	106 426	0.05
484	IDEXX LABORATORIES INC	USD	239 084	305 670	0.14
2 294	IHS MARKIT LTD	USD	211 430	258 442	0.12
2 150	ILLUMINA INC	USD	921 822	1 017 402	0.48
773	INCYTE CORP	USD	66 810	65 032	0.03
2 541	INGERSOLL RAND INC	USD	117 905	124 026	0.06
24 502	INTEL CORP	USD	1 309 819	1 375 542	0.65
3 593	INTERCONTINENTAL EXCHANGE INC	USD	400 843	426 489	0.20
2 786	INTERNATIONAL BUSINESS MACHINES CORP	USD	359 000	408 400	0.19
3 564	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	491 697	532 462	0.25
3 546	INTERPUBLIC GROUP OF COS INC	USD	100 777	115 210	0.05
3 463	INTUIT INC	USD	1 443 244	1 697 459	0.80
715	INTUITIVE SURGICAL INC	USD	559 240	657 543	0.31
3 320	INVESCO LTD	USD	73 875	88 744	0.04
1 520	IQVIA HOLDINGS INC	USD	297 601	368 326	0.17
1 071	IRON MOUNTAIN INC	USD	36 258	45 325	0.02
331	JACK HENRY & ASSOCIATES INC	USD	52 162	54 122	0.03
29 407	JPMORGAN CHASE & CO	USD	4 029 832	4 573 965	2.15
2 441	JUNIPER NETWORKS INC	USD	58 501	66 761	0.03
10 338	KEYCORP	USD	191 349	213 480	0.10
2 233	KEYSIGHT TECHNOLOGIES INC	USD	305 740	344 798	0.16
2 218	KIMCO REALTY CORP	USD	36 598	46 245	0.02
1 019	KLA CORP	USD	277 080	330 370	0.16
21 389	KRAFT HEINZ CO	USD	842 384	872 243	0.41
1 090	L BRANDS INC	USD	62 069	78 545	0.04
643	LAM RESEARCH CORP	USD	350 504	418 400	0.20
584	LEIDOS HOLDINGS INC	USD	58 031	59 042	0.03
543	LINCOLN NATIONAL CORP	USD	29 375	34 122	0.02
1 932	LOWE'S COS INC	USD	331 273	374 750	0.18
251	MARKETAXESS HOLDINGS INC	USD	130 044	116 361	0.05

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)				
3 587	MARSH & MCLENNAN COS INC	USD	445 512	504 619	0.24
1 717	MASCO CORP	USD	97 116	101 148	0.05
12 129	MASTERCARD INC	USD	4 183 740	4 428 177	2.08
1 249	MAXIM INTEGRATED PRODUCTS INC	USD	109 683	131 595	0.06
3 342	MCCORMICK & CO INC/MD	USD	302 270	295 165	0.14
2 293	MCDONALD'S CORP	USD	503 242	529 660	0.25
2 812	MCKESSON CORP	USD	492 880	537 767	0.25
22 473	MEDTRONIC PLC	USD	2 672 708	2 789 573	1.31
33 525	MERCK & CO INC	USD	2 529 166	2 607 239	1.22
3 244	METLIFE INC	USD	177 590	194 153	0.09
153	METTLER-TOLEDO INTERNATIONAL INC	USD	175 983	211 957	0.10
3 421	MICRON TECHNOLOGY INC	USD	252 750	290 717	0.14
42 000	MICROSOFT CORP	USD	9 589 924	11 377 800	5.35
411	MID-AMERICA APARTMENT COMMUNITIES INC	USD	55 638	69 221	0.03
6 000	MONDELEZ INTERNATIONAL INC	USD	353 071	374 640	0.18
117	MONOLITHIC POWER SYSTEMS INC	USD	41 065	43 694	0.02
2 246	MONSTER BEVERAGE CORP	USD	201 260	205 172	0.10
2 081	MOODY'S CORP	USD	678 591	754 092	0.35
17 745	MORGAN STANLEY	USD	1 355 771	1 627 039	0.76
1 353	MOTOROLA SOLUTIONS INC	USD	244 281	293 398	0.14
713	MSCI INC	USD	332 665	380 086	0.18
553	M&T BANK CORP	USD	74 945	80 356	0.04
1 133	NASDAQ INC	USD	167 427	199 181	0.09
1 023	NETAPP INC	USD	65 885	83 702	0.04
2 287	NETFLIX INC	USD	1 208 016	1 208 016	0.57
5 211	NEWS CORP	USD	115 293	134 287	0.06
1 635	NEWS CORP - B	USD	34 475	39 812	0.02
5 303	NIELSEN HOLDINGS PLC	USD	120 994	130 825	0.06
8 217	NIKE INC - B	USD	1 102 130	1 269 444	0.60
2 638	NORTHERN TRUST CORP	USD	276 315	305 006	0.14
6 873	NORTONLIFELOCK INC	USD	164 269	187 083	0.09
8 497	NVIDIA CORP	USD	5 230 016	6 798 450	3.19
21	NVR INC	USD	93 606	104 439	0.05
860	OMNICOM GROUP INC	USD	56 924	68 791	0.03
23 214	ORACLE CORP	USD	1 619 210	1 806 978	0.85
147	O'REILLY AUTOMOTIVE INC	USD	70 150	83 233	0.04
2 197	OTIS WORLDWIDE CORP	USD	179 649	179 649	0.08
3 849	PACCAR INC	USD	340 570	343 523	0.16
2 018	PAYCHEX INC - AK9420	USD	191 234	216 531	0.10
292	PAYCOM SOFTWARE INC	USD	114 266	106 133	0.05
6 931	PAYPAL HOLDINGS INC	USD	1 616 338	2 020 248	0.95
2 884	PEOPLE'S UNITED FINANCIAL INC	USD	45 433	49 432	0.02
4 195	PEPSICO INC	USD	606 033	621 573	0.29
1 058	PERKINELMER INC	USD	150 479	163 366	0.08

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)				
59 823	PFIZER INC	USD	2 248 213	2 342 669	1.10
4 099	PNC FINANCIAL SERVICES GROUP INC	USD	647 319	781 925	0.37
99	POOL CORP	USD	38 166	45 407	0.02
581	PPG INDUSTRIES INC	USD	87 907	98 636	0.05
887	PRINCIPAL FINANCIAL GROUP INC	USD	46 495	56 050	0.03
15 342	PROCTER & GAMBLE CO	USD	2 097 250	2 070 096	0.97
5 125	PROLOGIS INC	USD	540 120	612 591	0.29
411	PRUDENTIAL FINANCIAL INC	USD	34 706	42 115	0.02
893	PTC INC	USD	126 145	126 145	0.06
985	PUBLIC STORAGE	USD	247 798	296 180	0.14
1 827	PULTEGROUP INC	USD	89 233	99 699	0.05
1 653	PVH CORP	USD	163 136	177 846	0.08
10 754	QUALCOMM INC	USD	1 505 560	1 537 069	0.72
383	QUEST DIAGNOSTICS INC	USD	47 681	50 545	0.02
607	RALPH LAUREN CORP - A	USD	63 880	71 511	0.03
630	RAYMOND JAMES FINANCIAL INC	USD	67 778	81 837	0.04
2 312	REALTY INCOME CORP	USD	148 217	154 303	0.07
717	REGENCY CENTERS CORP	USD	36 643	45 938	0.02
1 698	REGENERON PHARMACEUTICALS INC	USD	902 676	948 401	0.45
2 510	REGIONS FINANCIAL CORP	USD	53 719	50 652	0.02
812	REPUBLIC SERVICES INC	USD	80 163	89 328	0.04
852	RESMED INC	USD	175 199	210 035	0.10
678	ROCKWELL AUTOMATION INC	USD	170 749	193 922	0.09
749	ROLLINS INC	USD	27 890	25 616	0.01
379	ROSS STORES INC	USD	44 398	46 996	0.02
10 884	SALESFORCE.COM INC	USD	2 516 358	2 658 635	1.25
581	SBA COMMUNICATIONS CORP	USD	185 165	185 165	0.09
1 625	SERVICENOW INC	USD	843 386	893 019	0.42
833	SHERWIN-WILLIAMS CO	USD	209 230	226 951	0.11
2 444	SIMON PROPERTY GROUP INC	USD	236 725	318 893	0.15
3 933	S&P GLOBAL INC	USD	1 440 836	1 614 300	0.76
1 667	STANLEY BLACK & DECKER INC	USD	323 127	341 718	0.16
3 161	STARBUCKS CORP	USD	334 835	353 431	0.17
4 787	STATE STREET CORP	USD	369 475	393 874	0.19
253	STERIS PLC	USD	47 085	52 194	0.02
2 168	STRYKER CORP	USD	509 315	563 095	0.26
361	SVB FINANCIAL GROUP	USD	169 415	200 871	0.09
2 108	SYNCHRONY FINANCIAL	USD	82 734	102 280	0.05
1 420	SYNOPSYS INC	USD	364 197	391 622	0.18
379	SYSCO CORP	USD	28 660	29 467	0.01
2 730	T ROWE PRICE GROUP INC	USD	479 005	540 458	0.25
794	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	147 989	140 554	0.07
3 032	TAPESTRY INC	USD	104 297	131 831	0.06
1 862	TARGET CORP	USD	352 333	450 120	0.21

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)				
290	TELEDYNE TECHNOLOGIES INC	USD	115 595	121 461	0.06
302	TELEFLEX INC	USD	118 158	121 341	0.06
995	TERADYNE INC	USD	123 996	133 290	0.06
4 530	TESLA INC	USD	2 960 570	3 079 041	1.45
4 393	THERMO FISHER SCIENTIFIC INC	USD	2 072 836	2 216 137	1.04
3 201	TJX COS INC	USD	206 999	215 811	0.10
705	T-MOBILE US INC	USD	91 500	102 105	0.05
4 038	TRANE TECHNOLOGIES PLC	USD	687 587	743 557	0.35
472	TRAVELERS COS INC	USD	67 193	70 663	0.03
11 303	TRUIST FINANCIAL CORP	USD	598 777	627 317	0.29
4 814	TWITTER INC	USD	331 251	331 251	0.16
236	TYLER TECHNOLOGIES INC	USD	99 211	106 759	0.05
2 176	TYSON FOODS INC - A	USD	148 242	160 502	0.08
1 290	UDR INC	USD	52 223	63 184	0.03
2 542	UNITED PARCEL SERVICE INC - B	USD	455 860	528 660	0.25
10 574	UNITEDHEALTH GROUP INC	USD	3 899 612	4 234 253	1.99
10 738	US BANCORP/MN	USD	536 664	611 744	0.29
616	VERISIGN INC	USD	131 356	140 257	0.07
1 859	VERISK ANALYTICS INC - A	USD	339 084	324 804	0.15
1 739	VERIZON COMMUNICATIONS INC	USD	101 035	97 436	0.05
1 330	VERTEX PHARMACEUTICALS INC	USD	297 839	268 168	0.13
1 333	VF CORP	USD	107 223	109 359	0.05
3 279	VIATRIS INC	USD	49 030	46 857	0.02
23 711	VISA INC	USD	5 155 251	5 544 106	2.60
731	VORNADO REALTY TRUST	USD	29 211	34 116	0.02
551	VULCAN MATERIALS CO	USD	86 999	95 913	0.05
6 583	WALGREENS BOOTS ALLIANCE INC	USD	297 411	346 332	0.16
19 108	WALT DISNEY CO	USD	3 166 250	3 358 613	1.58
728	WATERS CORP	USD	208 790	251 604	0.12
2 949	WELLTOWER INC	USD	196 074	245 062	0.12
331	WEST PHARMACEUTICAL SERVICES INC	USD	97 660	118 862	0.06
2 407	WESTERN UNION CO	USD	55 149	55 289	0.03
500	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	36 906	41 150	0.02
3 640	WEYERHAEUSER CO	USD	123 200	125 289	0.06
427	WHIRLPOOL CORP	USD	87 258	93 095	0.04
662	WILLIS TOWERS WATSON PLC	USD	148 084	152 273	0.07
210	WW GRAINGER INC	USD	86 794	91 980	0.04
1 593	XYLEM INC/NY	USD	164 661	191 096	0.09
209	YUM! BRANDS INC	USD	22 782	24 041	0.01
159	ZEBRA TECHNOLOGIES CORP - A	USD	64 853	84 189	0.04
1 734	ZIMMER BIOMET HOLDINGS INC	USD	263 904	278 862	0.13
913	ZIONS BANCORP NA	USD	43 770	48 261	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)				
3 846	ZOETIS INC	USD	662 264	716 741	0.34
	Total Shares		**189 996 813**	**212 915 104**	**100.01**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**189 996 813**	**212 915 104**	**100.01**
Total Investments			**189 996 813**	**212 915 104**	**100.01**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	24.15
Technology Hardware and Equipment	12.43
Pharmaceuticals and Biotechnology	8.97
Banks	7.44
Medical Equipment and Services	7.29
Investment Banking and Brokerage Services	6.89
Finance and Credit Services	5.33
Personal Care, Drug and Grocery Stores	3.42
Telecommunications Service Providers	2.92
Health Care Providers	2.55
Industrial Support Services	1.99
Telecommunications Equipment	1.93
Real Estate Investment Trusts	1.74
Automobiles and Parts	1.68
Industrial Transportation	1.58
Retailers	1.52
Food Producers	1.12
Personal Goods	0.83
Non-life Insurance	0.76
Construction and Materials	0.72
Travel and Leisure	0.69
Electronic and Electrical Equipment	0.61
Industrial Engineering	0.58
Leisure Goods	0.54
Consumer Services	0.41
Beverages	0.39
Chemicals	0.38
Life Insurance	0.29
Media	0.25
Household Goods and Home Construction	0.19
General Industrials	0.10
Real Estate Investment and Services	0.09
Electricity	0.08
Aerospace and Defense	0.06
Alternative Energy	0.04
Waste and Disposal Services	0.04
Gas, Water and Multi-utilities	0.01
	100.01

Geographical classification	%
United States of America	97.07
Ireland	2.38
Switzerland	0.27
Bermuda	0.16
Jersey	0.07
United Kingdom	0.06
	100.01

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					
3 684	ABB LTD	CHF	91 683	105 492	0.23
2 683	ADDTECH AB	SEK	33 468	37 565	0.08
1 301	ADEVINTA ASA	NOK	21 035	21 035	0.05
1 554	ADIDAS AG - REG - REG	EUR	449 604	487 801	1.05
1 717	ADMIRAL GROUP PLC	GBP	59 541	62 884	0.14
218	ADYEN NV	EUR	449 189	449 189	0.97
865	AENA SME SA	EUR	118 692	119 630	0.26
365	AEROPORTS DE PARIS	EUR	37 209	40 095	0.09
1 196	AKZO NOBEL NV	EUR	108 976	124 623	0.27
2 736	ALCON INC	CHF	161 559	161 684	0.35
2 699	ALFA LAVAL AB	SEK	73 088	80 448	0.17
1 201	ALLEGRO.EU SA	PLN	15 594	17 456	0.04
2 513	AMADEUS IT GROUP SA - A	EUR	144 561	149 071	0.32
322	AMPLIFON SPA	EUR	11 599	13 408	0.03
1 562	AMS AG	CHF	30 010	26 447	0.06
339	AMUNDI SA	EUR	24 008	25 205	0.05
6 772	AROUNDTOWN SA	EUR	42 517	44 560	0.10
2 843	ASHTEAD GROUP PLC	GBP	151 128	177 644	0.38
3 718	ASML HOLDING NV	EUR	1 758 626	2 154 208	4.64
8 611	ASSA ABLOY AB	SEK	195 838	218 883	0.47
13 153	ASTRAZENECA PLC	GBP	1 198 970	1 330 391	2.86
2 625	ATLAS COPCO AB	SEK	135 756	135 624	0.29
1 581	ATLAS COPCO AB - B	SEK	69 902	70 149	0.15
584	AUSTEVOLL SEAFOOD ASA	NOK	6 112	6 112	0.01
9 298	AUTO TRADER GROUP PLC	GBP	61 052	68 605	0.15
320	AUTO1 GROUP SE	EUR	11 856	11 856	0.03
5 332	AVAST PLC	GBP	30 472	30 422	0.07
891	AVEVA GROUP	GBP	37 050	38 486	0.08
5 186	AXA SA	EUR	104 558	110 903	0.24
1 198	AXFOOD AB	SEK	24 965	27 960	0.06
1 718	BANCA MEDIOLANUM SPA	EUR	12 897	14 094	0.03
71 806	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	316 006	375 402	0.81
186 767	BARCLAYS PLC	GBP	343 832	372 294	0.80
18 068	BARRATT DEVELOPMENTS PLC	GBP	144 869	146 320	0.32
554	BAWAG GROUP AG	EUR	23 018	24 864	0.05
1 334	BAYERISCHE MOTOREN WERKE AG	EUR	97 893	119 140	0.26
245	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	14 130	18 571	0.04
746	BEIERSDORF AG	EUR	70 429	75 906	0.16
1 202	BEIJER REF AB	SEK	16 381	18 074	0.04
1 694	BERKELEY GROUP HOLDINGS	GBP	87 810	90 674	0.20
509	BIOMERIEUX	EUR	55 757	49 882	0.11
48	BIONTECH SE - ADR	USD	9 062	9 062	0.02
10 010	B&M EUROPEAN VALUE RETAIL SA	GBP	62 840	66 838	0.14
12 785	BNP PARIBAS SA	EUR	613 578	675 943	1.46

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)				
9 272	BRITISH LAND CO PLC	GBP	48 930	53 453	0.12
27 667	BT GROUP PLC	GBP	44 940	62 524	0.14
3 250	BUNZL PLC	GBP	88 170	90 445	0.20
4 482	BURBERRY GROUP PLC	GBP	97 588	107 867	0.23
1 036	BUREAU VERITAS SA	EUR	23 888	27 640	0.06
570	CA IMMOBILIEN ANLAGEN AG	EUR	20 497	20 036	0.04
52 484	CAIXABANK SA	EUR	127 864	136 144	0.29
808	CAPGEMINI SE	EUR	103 914	130 896	0.28
2 155	CASTELLUM AB	SEK	44 318	46 279	0.10
4 348	CELLNEX TELECOM SAU	EUR	214 681	233 575	0.50
7	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	52 862	58 780	0.13
1	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	83 003	88 396	0.19
900	CHR HANSEN HOLDING A/S	DKK	68 256	68 502	0.15
1 290	COLOPLAST A/S	DKK	164 245	178 505	0.39
3 408	COMPASS GROUP PLC	GBP	55 629	60 423	0.13
21 034	CONVATEC GROUP PLC	GBP	52 344	58 953	0.13
25 464	CREDIT SUISSE GROUP AG - REG	CHF	261 442	225 139	0.49
1 010	CRODA INTERNATIONAL PLC	GBP	75 370	86 687	0.19
4 261	DAIMLER AG	EUR	256 738	320 853	0.69
3 651	DANONE SA	EUR	204 290	216 760	0.47
1 195	DASSAULT SYSTEMES SE	EUR	211 121	244 378	0.53
1 864	DCC PLC	GBP	126 740	128 501	0.28
933	DELIVERY HERO SE	EUR	110 631	103 936	0.22
679	DEMANT A/S	DKK	23 750	32 232	0.07
22 200	DEUTSCHE BANK AG - REG	EUR	225 910	243 889	0.53
1 838	DEUTSCHE BOERSE AG	EUR	255 879	270 554	0.58
15 662	DEUTSCHE TELEKOM AG - REG	EUR	242 201	278 972	0.60
217	DEUTSCHE WOHNEN SE	EUR	9 559	11 193	0.02
57	DIASORIN SPA	EUR	8 831	9 092	0.02
3 552	DIRECT LINE INSURANCE GROUP PLC	GBP	12 836	11 792	0.03
8 480	DNB ASA	NOK	143 539	155 891	0.34
3 103	DR. MARTENS PLC	GBP	16 085	16 085	0.03
3 225	EDP RENOVAVEIS SA	EUR	66 702	63 017	0.14
1 609	ELECTRICITE DE FRANCE SA	EUR	18 815	18 536	0.04
2 122	ELECTROLUX AB	SEK	44 196	49 650	0.11
2 003	ELEKTA AB - B	SEK	23 935	24 489	0.05
856	ELISA OYJ	EUR	40 899	43 074	0.09
2 996	ELKEM ASA	NOK	9 195	9 195	0.02
1 394	EMBRACER GROUP AB	SEK	30 322	31 819	0.07
10 417	ENEL SPA	EUR	87 734	81 586	0.18
1 733	ENTRA ASA	NOK	32 297	33 421	0.07
11 502	E.ON SE	EUR	106 273	112 191	0.24
6 757	EPIROC AB - A	SEK	129 917	129 917	0.28
4 232	EPIROC AB - B	SEK	70 081	70 081	0.15

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)				
1 163	EQT AB	SEK	35 617	35 617	0.08
2 926	ERSTE GROUP BANK AG	EUR	85 298	90 530	0.20
661	ESSILORLUXOTTICA SA	EUR	84 397	102 878	0.22
661	EUROFINS SCIENTIFIC SE	EUR	58 705	63 720	0.14
8 412	EXPERIAN PLC	GBP	260 226	273 002	0.59
2 648	FABEGE AB	SEK	34 407	35 848	0.08
1 081	FARFETCH LTD - A	USD	46 991	45 905	0.10
552	FASTIGHETS AB BALDER - B	SEK	27 110	29 227	0.06
2 503	FERGUSON PLC	GBP	266 053	293 030	0.63
1 240	FERRARI NV	EUR	215 882	215 760	0.47
3 347	FINECOBANK BANCA FINECO SPA	EUR	47 204	49 201	0.11
271	GALAPAGOS NV	EUR	19 547	15 848	0.03
97	GEBERIT AG - REG	CHF	51 041	61 410	0.13
341	GENMAB A/S	DKK	118 629	117 668	0.25
1 769	GETINGE AB - B	SEK	39 216	56 304	0.12
70	GIVAUDAN SA - REG	CHF	248 021	274 777	0.59
1 094	GJENSIDIGE FORSIKRING ASA	NOK	21 029	20 347	0.04
41 802	GLAXOSMITHKLINE PLC	GBP	657 878	691 173	1.49
141	GLOBANT SA	USD	24 552	26 060	0.06
781	GN STORE NORD AS	DKK	54 001	57 533	0.12
2 585	GRIFOLS SA	EUR	62 973	59 041	0.13
2 202	GRIFOLS SA	USD	33 655	32 216	0.07
662	GROUPE BRUXELLES LAMBERT SA	EUR	58 134	62 453	0.13
3 135	H & M HENNES & MAURITZ AB - B	SEK	57 797	62 749	0.14
723	H LUNDBECK A/S	DKK	21 169	19 397	0.04
4 051	HALMA PLC	GBP	118 639	127 035	0.27
2 572	HARGREAVES LANSDOWN PLC	GBP	47 512	47 608	0.10
474	HENKEL AG & CO KGAA	EUR	37 331	36 806	0.08
869	HENKEL AG & CO KGAA - PFD	EUR	78 912	77 376	0.17
347	HERMES INTERNATIONAL	EUR	358 013	426 290	0.92
10 620	HEXAGON AB	SEK	123 728	132 776	0.29
469	HIKMA PHARMACEUTICALS PLC	GBP	13 203	13 363	0.03
6 308	HOLCIM LTD - REG	CHF	290 233	319 371	0.69
169 056	HSBC HOLDINGS PLC	GBP	787 395	821 796	1.77
1 041	HUFVUDSTADEN AB	SEK	13 611	14 934	0.03
3 456	HUSQVARNA AB - B	SEK	37 958	38 745	0.08
3 328	IBERDROLA SA	EUR	38 235	34 212	0.07
5 060	ICA GRUPPEN AB	SEK	201 004	198 718	0.43
601	ICON PLC	USD	104 758	104 758	0.23
512	IMMOFINANZ AG	EUR	9 349	9 702	0.02
4 305	INDUSTRIA DE DISENO TEXTIL SA	EUR	116 876	127 902	0.28
576	INDUSTRIVARDEN AB - A	SEK	17 553	18 901	0.04
620	INDUSTRIVARDEN AB - C	SEK	18 071	19 147	0.04
1 554	INDUTRADE AB	SEK	31 102	33 556	0.07

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)				
14 120	INFORMA PLC	GBP	84 392	82 504	0.18
1 717	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	16 109	16 332	0.04
37 643	ING GROEP NV	EUR	339 362	419 343	0.91
262	INTERTEK GROUP PLC	GBP	16 590	16 878	0.04
190 249	INTESA SANPAOLO SPA	EUR	404 533	443 185	0.96
474	INTRUM AB	SEK	12 147	13 091	0.03
1 269	INVESTMENT AB LATOUR - B	SEK	35 135	35 135	0.08
3 504	INVESTOR AB	SEK	59 018	67 492	0.15
12 169	INVESTOR AB - B	SEK	208 885	236 673	0.51
2 048	JD SPORTS FASHION PLC	GBP	19 609	21 925	0.05
412	JDE PEET'S NV	EUR	12 607	12 607	0.03
1 865	KAHOOT! AS	NOK	10 783	10 783	0.02
3 277	KBC GROUP NV	EUR	201 008	210 711	0.46
857	KERING SA	EUR	542 156	631 609	1.36
145	KERRY GROUP PLC	EUR	16 223	17 081	0.04
1 218	KESKO OYJ - B	EUR	27 479	37 941	0.08
9 323	KINGFISHER PLC	GBP	29 808	39 586	0.09
1 363	KINNEVIK AB - B	SEK	50 062	46 043	0.10
600	KNORR-BREMSE AG	EUR	64 126	58 200	0.13
755	KOJAMO OYJ	EUR	14 155	14 549	0.03
3 728	KONE OYJ - B	EUR	248 077	256 486	0.55
1 129	KONINKLIJKE DSM NV	EUR	164 911	177 705	0.38
14 934	KONINKLIJKE PHILIPS NV	EUR	650 444	624 092	1.35
248	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	49 864	71 626	0.15
10 576	LAND SECURITIES GROUP PLC	GBP	80 656	83 208	0.18
11 239	LEGAL & GENERAL GROUP PLC	GBP	36 614	33 726	0.07
2 592	LEGRAND SA	EUR	210 361	231 362	0.50
1 177	LIFCO AB	SEK	23 210	23 210	0.05
1 767	LINK MOBILITY GROUP HOLDING ASA	NOK	5 444	5 444	0.01
646 997	LLOYDS BANKING GROUP PLC	GBP	291 400	351 893	0.76
3 290	LONDON STOCK EXCHANGE GROUP PLC	GBP	307 181	305 449	0.66
344	LONZA GROUP AG - REG	CHF	186 435	205 797	0.44
2 150	L'OREAL SA	EUR	703 832	807 970	1.75
7 195	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	64 278	70 871	0.15
980	MERCK KGAA	EUR	139 964	158 466	0.34
6 918	METSO OUTOTEC OYJ	EUR	63 421	67 769	0.15
14 886	M&G PLC	GBP	39 693	39 693	0.09
3 142	MONCLER SPA	EUR	162 831	179 283	0.39
2 151	MOWI ASA	NOK	40 910	46 161	0.10
39 364	NATWEST GROUP PLC	GBP	79 214	93 177	0.20
9 054	NESTLE SA	CHF	864 747	951 652	2.06
1 894	NEXI SPA	EUR	32 112	35 058	0.08
1 342	NEXT PLC	GBP	121 098	122 811	0.27
14 823	NIBE INDUSTRIER AB - B	SEK	117 672	131 568	0.28

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)				
1 572	NN GROUP NV	EUR	60 192	62 534	0.14
33 931	NORDEA BANK ABP	SEK	275 514	318 701	0.69
1 054	NORDIC SEMICONDUCTOR ASA	NOK	19 524	22 537	0.05
23 398	NOVARTIS AG - REG	CHF	1 823 374	1 799 779	3.88
16 034	NOVO NORDISK A/S	DKK	1 004 636	1 132 863	2.45
2 162	OCADO GROUP PLC	GBP	59 734	50 445	0.11
706	ORION OYJ - B	EUR	26 285	25 593	0.06
200	PARTNERS GROUP HOLDING AG	CHF	237 140	255 702	0.55
3 334	PEARSON PLC	GBP	28 403	32 235	0.07
3 628	PERSIMMON PLC	GBP	118 723	125 012	0.27
5 906	PIRELLI & C SPA	EUR	27 479	28 916	0.06
5 337	POSTE ITALIANE SPA	EUR	51 212	59 508	0.13
2 413	PROSUS NV	EUR	216 487	199 000	0.43
5 165	PRUDENTIAL PLC	GBP	84 825	82 639	0.18
1 117	PUMA SE	EUR	99 997	112 314	0.24
1 666	QIAGEN NV	EUR	71 500	67 906	0.15
1 266	RAIFFEISEN BANK INTERNATIONAL AG	EUR	23 045	24 181	0.05
7 578	RECKITT BENCKISER GROUP PLC	GBP	552 872	564 698	1.22
878	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	38 536	42 320	0.09
18 599	RELX PLC	GBP	391 256	415 767	0.90
6 670	RENTOKIL INITIAL PLC	GBP	38 701	38 461	0.08
7 546	RIGHTMOVE PLC	GBP	53 020	57 084	0.12
5 918	ROCHE HOLDING AG	CHF	1 756 180	1 881 698	4.05
231	ROCHE HOLDING AG - BR	CHF	69 782	79 192	0.17
7 891	SAGE GROUP PLC	GBP	55 986	62 893	0.14
7 437	SAMHALLSBYGGNADSBOLAGET I NORDEN AB	SEK	24 885	26 296	0.06
2 950	SAMPO OYJ - A	EUR	110 074	114 342	0.25
6 734	SANDVIK AB	SEK	144 168	145 144	0.31
12 417	SANOFI	EUR	1 053 894	1 097 165	2.37
10 040	SAP SE	EUR	1 108 300	1 193 153	2.58
330	SARTORIUS AG (ISIN DE0007165631)	EUR	130 316	144 870	0.31
210	SARTORIUS STEDIM BIOTECH	EUR	73 407	83 769	0.18
2 362	SCATEC ASA	NOK	61 900	52 772	0.11
697	SCHIBSTED ASA	NOK	25 161	28 386	0.06
863	SCHIBSTED ASA - B	NOK	26 900	30 326	0.07
334	SCHINDLER HOLDING AG	CHF	77 651	86 227	0.19
161	SCHINDLER HOLDING AG - REG	CHF	37 166	39 714	0.09
901	SCHRODERS PLC (ISIN GB0002405495)	GBP	35 734	36 871	0.08
12 926	SEGRO PLC	GBP	154 159	164 803	0.36
2 788	SES SA	EUR	19 634	17 960	0.04
21	SGS SA - REG	CHF	52 912	54 674	0.12
210	SHURGARD SELF STORAGE SA	EUR	8 008	8 547	0.02
10 256	SIEMENS AG - REG	EUR	1 299 924	1 370 406	2.95
3 100	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	97 364	87 296	0.19

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)				
1 492	SIEMENS HEALTHINEERS AG	EUR	72 259	77 107	0.17
1 323	SIKA AG	CHF	335 110	365 086	0.79
2 764	SINCH AB	SEK	37 838	39 244	0.08
15 508	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	151 224	169 041	0.37
1 497	SKANSKA AB - B	SEK	33 501	33 506	0.07
9 359	SMITH & NEPHEW PLC	GBP	170 037	170 347	0.37
2 433	SMITHS GROUP PLC	GBP	42 177	45 063	0.10
8 673	SOCIETE GENERALE SA	EUR	176 461	215 611	0.47
84	SOFINA SA	EUR	27 017	30 559	0.07
1 027	SPAREBANK 1 SR-BANK ASA	NOK	10 767	11 443	0.02
659	SPIRAX-SARCO ENGINEERING PLC	GBP	90 293	104 517	0.23
927	SPOTIFY TECHNOLOGY SA	USD	222 869	215 425	0.47
1 911	ST JAMES'S PLACE PLC	GBP	27 061	32 880	0.07
28 839	STANDARD CHARTERED PLC	GBP	153 809	154 870	0.33
11 731	STANDARD LIFE ABERDEEN PLC	GBP	39 261	37 033	0.08
29 777	STELLANTIS NV	EUR	480 574	492 928	1.06
3 356	STOREBRAND ASA	NOK	24 355	25 651	0.06
4 520	SVENSKA CELLULOSA AB SCA - B	SEK	64 329	62 505	0.14
16 608	SVENSKA HANDELSBANKEN AB	SEK	148 778	158 122	0.34
881	SWECO AB	SEK	13 525	13 525	0.03
1 050	SWEDISH ORPHAN BIOVITRUM AB	SEK	16 713	16 156	0.03
161	SWISSCOM AG - REG	CHF	71 814	77 577	0.17
196	SYMRISE AG	EUR	20 225	23 030	0.05
63 247	TAYLOR WIMPEY PLC	GBP	117 279	117 108	0.25
891	TEAMVIEWER AG	EUR	28 263	28 263	0.06
27 577	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	278 502	292 465	0.63
268	TELENET GROUP HOLDING NV	EUR	9 362	8 506	0.02
251	TELEPERFORMANCE	EUR	80 602	85 917	0.19
2 047	THG PLC	GBP	16 101	14 546	0.03
959	TOMRA SYSTEMS ASA	NOK	38 742	44 638	0.10
1 615	TRYG A/S	DKK	33 042	33 435	0.07
43 373	UBS GROUP AG	CHF	539 287	560 264	1.21
1 232	UCB SA	EUR	105 603	108 613	0.23
305	UMICORE SA	EUR	14 187	15 708	0.03
21 773	UNICREDIT SPA	EUR	194 587	216 641	0.47
31 654	UNILEVER PLC	GBP	1 558 472	1 559 930	3.36
1 758	UNITED UTILITIES GROUP PLC	GBP	18 784	19 955	0.04
952	VERBUND AG	EUR	66 483	73 923	0.16
14 963	VESTAS WIND SYSTEMS A/S	DKK	520 719	492 579	1.06
3 460	VINCI SA	EUR	296 039	311 365	0.67
6 682	VIVENDI SE	EUR	181 580	189 301	0.41
8 247	VONOVIA SE	EUR	451 894	449 626	0.97
1 103	WAREHOUSES DE PAUW CVA	EUR	32 737	35 517	0.08
1 959	WOLTERS KLUWER NV	EUR	144 922	165 966	0.36

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)				
2 322	WORLDLINE SA	EUR	175 358	183 299	0.40
5 633	WPP PLC	GBP	56 452	63 925	0.14
3 782	ZALANDO SE	EUR	365 817	385 575	0.83
382	ZURICH INSURANCE GROUP AG	CHF	131 977	129 355	0.28
10 125	3I GROUP PLC	GBP	134 710	138 350	0.30
	Total Shares		**43 332 566**	**46 371 778**	**100.16**
	Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		**43 332 566**	**46 371 778**	**100.16**
	Total Investments		**43 332 566**	**46 371 778**	**100.16**

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

Economic and Geographical Classification of Investments

Economic classification	%
Pharmaceuticals and Biotechnology	19.98
Banks	13.76
Personal Care, Drug and Grocery Stores	7.59
Technology Hardware and Equipment	5.41
Software and Computer Services	5.32
Investment Banking and Brokerage Services	4.31
General Industrials	3.59
Food Producers	3.52
Medical Equipment and Services	3.29
Retailers	3.28
Industrial Support Services	3.19
Industrial Engineering	3.18
Construction and Materials	3.14
Personal Goods	2.87
Automobiles and Parts	2.52
Media	2.45
Telecommunications Service Providers	2.02
Real Estate Investment and Services	1.51
Alternative Energy	1.37
Household Goods and Home Construction	1.14
Chemicals	1.13
Non-life Insurance	0.96
Real Estate Investment Trusts	0.79
Life Insurance	0.72
Telecommunications Equipment	0.67
Electricity	0.59
Industrial Transportation	0.50
Consumer Services	0.33
Gas, Water and Multi-utilities	0.29
Electronic and Electrical Equipment	0.27
Industrial Metals and Mining	0.15
Travel and Leisure	0.13
Leisure Goods	0.07
Aerospace and Defense	0.06
Beverages	0.03
Industrial Materials	0.03
	100.16

Geographical classification	%
United Kingdom	21.14
Switzerland	16.96
Germany	13.35
France	12.76
Netherlands	11.16
Sweden	6.75
Denmark	4.61
Spain	3.06
Italy	2.72
Finland	1.90
Jersey	1.36
Norway	1.13
Belgium	1.05
Luxembourg	0.99
Austria	0.58
Ireland	0.54
Cayman Islands	0.10
	100.16

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					
985	ABB LTD	CHF	27 017	33 449	0.05
3 197	ABBOTT LABORATORIES	USD	357 417	370 628	0.59
4 620	ABBVIE INC	USD	462 003	520 397	0.82
48	ABIOMED INC	USD	13 230	14 981	0.02
695	ACCENTURE PLC - A	USD	168 654	204 879	0.32
1 001	ACTIVISION BLIZZARD INC	USD	80 069	95 535	0.15
658	ADDTECH AB	SEK	9 558	10 925	0.02
305	ADIDAS AG - REG - REG	EUR	99 550	113 537	0.18
442	ADMIRAL GROUP PLC	GBP	17 753	19 197	0.03
968	ADOBE INC	USD	454 080	566 900	0.90
35	ADVANCE AUTO PARTS INC	USD	5 472	7 180	0.01
2 558	ADVANCED MICRO DEVICES INC	USD	213 336	240 273	0.38
427	ADVANTEST CORP	JPY	30 454	38 510	0.06
59	ADYEN NV	EUR	144 169	144 169	0.23
193	AENA SME SA	EUR	32 015	31 654	0.05
79	AEROPORTS DE PARIS	EUR	10 082	10 291	0.02
767	AFLAC INC	USD	33 582	41 157	0.07
388	AFTERPAY LTD	AUD	33 789	34 421	0.05
701	AGILENT TECHNOLOGIES INC	USD	78 697	103 615	0.16
124	AGNICO EAGLE MINES LTD	CAD	9 094	7 506	0.01
19 706	AIA GROUP LTD	HKD	223 656	244 871	0.39
84	AIRBNB INC	USD	12 864	12 864	0.02
313	AKAMAI TECHNOLOGIES INC	USD	32 092	36 496	0.06
263	AKZO NOBEL NV	EUR	27 157	32 499	0.05
602	ALCON INC	CHF	39 504	42 189	0.07
135	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	22 003	24 562	0.04
422	ALEXION PHARMACEUTICALS INC	USD	65 706	77 526	0.12
624	ALFA LAVAL AB	SEK	18 404	22 057	0.03
934	ALFRESA HOLDINGS CORP	JPY	18 673	13 961	0.02
10 321	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	25 111	22 886	0.04
85	ALIGN TECHNOLOGY INC	USD	39 932	51 935	0.08
53	ALLSTATE CORP	USD	5 010	6 913	0.01
118	ALNYLAM PHARMACEUTICALS INC	USD	15 407	20 003	0.03
648	ALPHABET CLASS - A	USD	1 148 835	1 582 280	2.52
612	ALPHABET INC	USD	1 078 849	1 533 868	2.44
317	ALTICE USA INC	USD	10 822	10 822	0.02
553	AMADEUS IT GROUP SA - A	EUR	37 858	38 902	0.06
1 105	AMERICAN EXPRESS CO	USD	122 453	182 579	0.29
884	AMERICAN INTERNATIONAL GROUP INC	USD	36 063	42 078	0.07
165	AMERIPRISE FINANCIAL INC	USD	33 621	41 065	0.07
2 258	AMERISOURCEBERGEN CORP	USD	250 631	258 518	0.41
1 412	AMGEN INC	USD	341 751	344 175	0.55
339	AMS AG	CHF	7 434	6 807	0.01
75	AMUNDI SA	EUR	6 613	6 613	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)				
1 722	ANNALY CAPITAL MANAGEMENT INC	USD	13 299	15 291	0.02
106	ANSYS INC	USD	35 036	36 788	0.06
64	ANTHEM INC	USD	20 315	24 435	0.04
387	AON PLC - A	USD	84 693	92 400	0.15
23 509	APPLE INC	USD	2 831 944	3 219 792	5.11
2 089	APPLIED MATERIALS INC	USD	214 558	297 474	0.47
187	APTIV PLC	USD	21 293	29 421	0.05
508	ARCH CAPITAL GROUP LTD	USD	18 736	19 782	0.03
106	ARISTA NETWORKS INC	USD	31 663	38 405	0.06
780	ARISTOCRAT LEISURE LTD	AUD	21 673	25 232	0.04
1 481	AROUNDTOWN SA	EUR	9 299	11 557	0.02
262	ARTHUR J GALLAGHER & CO	USD	33 356	36 701	0.06
3 243	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	7 276	7 117	0.01
705	ASHTEAD GROUP PLC	GBP	39 453	52 241	0.08
354	ASICS CORP	JPY	5 865	8 969	0.01
983	ASML HOLDING NV	EUR	458 546	675 430	1.07
2 109	ASSA ABLOY AB	SEK	56 526	63 575	0.10
2 818	ASTELLAS PHARMA INC	JPY	43 612	49 116	0.08
2 688	ASTRAZENECA PLC	GBP	308 895	322 428	0.51
408	ASX LTD	AUD	24 188	23 803	0.04
2 053	ATLAS ARTERIA LTD	AUD	9 827	9 818	0.02
578	ATLAS COPCO AB	SEK	35 252	35 415	0.06
348	ATLAS COPCO AB - B	SEK	18 146	18 311	0.03
142	ATLASSIAN CORP PLC - A	USD	27 457	36 474	0.06
2 979	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	15 443	15 133	0.02
6 574	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	107 490	138 930	0.22
1 952	AUTO TRADER GROUP PLC	GBP	16 132	17 080	0.03
473	AUTODESK INC	USD	120 065	138 069	0.22
764	AUTOMATIC DATA PROCESSING INC	USD	137 309	151 746	0.24
103	AVALONBAY COMMUNITIES INC	USD	17 181	21 495	0.03
1 359	AVAST PLC	GBP	9 195	9 195	0.01
222	AVEVA GROUP	GBP	10 029	11 372	0.02
547	AXA SA	EUR	11 654	13 872	0.02
290	AXFOOD AB	SEK	8 026	8 026	0.01
324	AZBIL CORP	JPY	13 404	13 443	0.02
14 633	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	59 585	90 723	0.14
220	BANDAI NAMCO HOLDINGS INC	JPY	17 935	15 278	0.02
1 194	BANK HAPOALIM BM	ILS	9 395	9 586	0.02
3 250	BANK LEUMI LE-ISRAEL BM	ILS	19 508	24 695	0.04
17 142	BANK OF AMERICA CORP	USD	524 965	706 765	1.12
1 256	BANK OF MONTREAL	CAD	91 849	128 876	0.20
1 755	BANK OF NEW YORK MELLON CORP	USD	71 379	89 909	0.14
2 629	BANK OF NOVA SCOTIA	CAD	135 006	171 162	0.27
38 656	BARCLAYS PLC	GBP	75 599	91 380	0.14

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)				
4 146	BARRATT DEVELOPMENTS PLC	GBP	36 448	39 817	0.06
135	BAWAG GROUP AG	EUR	7 185	7 185	0.01
221	BAYERISCHE MOTOREN WERKE AG	EUR	18 357	23 407	0.04
214	BCE INC	CAD	9 213	10 564	0.02
708	BECTON DICKINSON AND CO	USD	171 378	172 179	0.27
183	BEIERSDORF AG	EUR	21 754	22 082	0.03
381	BERKELEY GROUP HOLDINGS	GBP	23 544	24 185	0.04
143	BEST BUY CO INC	USD	15 894	16 442	0.03
302	BIOGEN INC	USD	74 688	104 574	0.17
212	BIOMARIN PHARMACEUTICAL INC	USD	16 133	17 689	0.03
109	BIOMERIEUX	EUR	14 881	12 668	0.02
186	BLACK KNIGHT INC	USD	17 114	14 504	0.02
301	BLACKROCK INC	USD	216 419	263 366	0.42
786	BLACKSTONE GROUP INC - A	USD	55 562	76 352	0.12
2 430	B&M EUROPEAN VALUE RETAIL SA	GBP	18 245	19 242	0.03
2 623	BNP PARIBAS SA	EUR	132 763	164 458	0.26
6 893	BOC HONG KONG HOLDINGS LTD	HKD	22 616	23 388	0.04
62	BOOKING HOLDINGS INC	USD	129 350	135 662	0.21
206	BOSTON PROPERTIES INC	USD	18 674	23 606	0.04
3 420	BOSTON SCIENTIFIC CORP	USD	133 651	146 239	0.23
2 824	BRAMBLES LTD	AUD	22 596	24 254	0.04
5 056	BRISTOL-MYERS SQUIBB CO	USD	323 064	337 842	0.54
1 981	BRITISH LAND CO PLC	GBP	12 091	13 544	0.02
506	BROADCOM INC	USD	213 720	241 281	0.38
204	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	31 249	32 952	0.05
6 050	BT GROUP PLC	GBP	9 678	16 214	0.03
752	BUNZL PLC	GBP	24 289	24 818	0.04
931	BURBERRY GROUP PLC	GBP	21 271	26 571	0.04
525	CADENCE DESIGN SYSTEMS INC	USD	66 483	71 831	0.11
344	CAE INC	CAD	10 606	10 606	0.02
10 782	CAIXABANK SA	EUR	29 042	33 168	0.05
147	CANADIAN APARTMENT PROPERTIES REIT	CAD	6 899	6 899	0.01
947	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	86 978	107 915	0.17
703	CANADIAN PACIFIC RAILWAY LTD	CAD	46 162	54 114	0.09
300	CANOPY GROWTH CORP	CAD	7 506	7 263	0.01
430	CAPCOM CO LTD	JPY	11 751	12 591	0.02
178	CAPGEMINI SE	EUR	24 502	34 197	0.05
782	CAPITAL ONE FINANCIAL CORP	USD	81 102	120 968	0.19
4 592	CAPITALAND LTD	SGD	9 896	12 674	0.02
805	CARDINAL HEALTH INC	USD	44 465	45 957	0.07
197	CARMAX INC	USD	19 073	25 443	0.04
984	CARRIER GLOBAL CORP	USD	47 822	47 822	0.08
43	CARVANA CO	USD	10 812	12 978	0.02
640	CASIO COMPUTER CO LTD	JPY	11 634	10 708	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)				
420	CASTELLUM AB	SEK	10 502	10 696	0.02
725	CATERPILLAR INC	USD	126 183	157 782	0.25
135	CBOE GLOBAL MARKETS INC	USD	13 674	16 072	0.03
428	CBRE GROUP INC	USD	23 997	36 692	0.06
311	CCL INDUSTRIES INC	CAD	14 918	17 146	0.03
78	CDW CORP/DE	USD	13 053	13 623	0.02
115	CELANESE CORP - A	USD	14 526	17 434	0.03
913	CELLNEX TELECOM SAU	EUR	54 781	58 164	0.09
368	CERNER CORP	USD	27 437	28 763	0.05
166	CGI INC	CAD	11 912	15 066	0.02
414	CH ROBINSON WORLDWIDE INC	USD	38 607	38 779	0.06
3 159	CHARLES SCHWAB CORP	USD	174 805	230 007	0.36
172	CHARTER COMMUNICATIONS INC	USD	124 089	124 089	0.20
132	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	15 550	15 329	0.02
88	CHEWY INC - A	USD	7 454	7 014	0.01
1 500	CHIBA BANK LTD	JPY	9 081	9 041	0.01
5 500	CHINA EVERGRANDE NEW ENERGY VEHICLE GROUP LTD	HKD	20 473	20 468	0.03
2	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	18 227	19 916	0.03
219	CHR HANSEN HOLDING A/S	DKK	21 410	19 768	0.03
602	CHUBB LTD	USD	89 062	95 682	0.15
1 315	CHUGAI PHARMACEUTICAL CO LTD	JPY	58 989	52 155	0.08
459	CHURCH & DWIGHT CO INC	USD	39 891	39 116	0.06
157	CINCINNATI FINANCIAL CORP	USD	14 832	18 309	0.03
91	CINTAS CORP	USD	33 082	34 762	0.06
9 476	CISCO SYSTEMS INC/DELAWARE	USD	400 849	502 228	0.80
4 859	CITIGROUP INC	USD	266 653	343 774	0.54
618	CITIZENS FINANCIAL GROUP INC	USD	24 016	28 348	0.04
148	CITRIX SYSTEMS INC	USD	17 432	17 356	0.03
368	CLARIVATE PLC	USD	10 131	10 131	0.02
241	CLOROX CO	USD	46 901	43 358	0.07
443	CME GROUP INC	USD	78 588	94 217	0.15
136	COCHLEAR LTD	AUD	23 428	25 696	0.04
115	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	8 901	7 965	0.01
1 409	COLGATE-PALMOLIVE CO	USD	118 574	114 622	0.18
281	COLOPLAST A/S	DKK	42 878	46 112	0.07
2 290	COMCAST CORP	USD	109 326	130 576	0.21
4 056	COMMONWEALTH BANK OF AUSTRALIA	AUD	237 582	304 103	0.48
419	COMPASS GROUP PLC	GBP	7 964	8 810	0.01
661	COMPUTERSHARE LTD	AUD	6 941	8 386	0.01
1 907	CONAGRA BRANDS INC	USD	68 446	69 377	0.11
23	CONSTELLATION SOFTWARE INC/CANADA	CAD	28 467	34 871	0.06
10 260	CONTACT ENERGY LTD	NZD	58 283	59 362	0.09
4 836	CONVATEC GROUP PLC	GBP	13 961	16 074	0.03
61	COOPER COS INC	USD	21 893	24 172	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)				
248	COPART INC	USD	29 436	32 694	0.05
951	CORTEVA INC	USD	34 799	42 177	0.07
456	COSTAR GROUP INC	USD	40 290	37 766	0.06
240	COSTCO WHOLESALE CORP	USD	88 918	94 961	0.15
87	COUPA SOFTWARE INC	USD	27 102	22 804	0.04
5 354	CREDIT SUISSE GROUP AG - REG	CHF	60 698	56 137	0.09
237	CRODA INTERNATIONAL PLC	GBP	21 048	24 123	0.04
215	CROWDSTRIKE HOLDINGS INC - A	USD	54 032	54 032	0.09
753	CROWN CASTLE INTERNATIONAL CORP	USD	146 910	146 910	0.23
976	CSL LTD	AUD	214 862	208 964	0.33
1 302	CSX CORP	USD	38 765	41 768	0.07
768	CVS HEALTH CORP	USD	52 457	64 082	0.10
400	CYBERAGENT INC	JPY	8 633	8 595	0.01
318	DAIFUKU CO LTD	JPY	33 960	28 909	0.05
4 096	DAIICHI SANKYO CO LTD	JPY	126 515	88 367	0.14
1 085	DAIMLER AG	EUR	67 043	96 889	0.15
143	DAITO TRUST CONSTRUCTION CO LTD	JPY	13 924	15 654	0.02
1 008	DAIWA HOUSE INDUSTRY CO LTD	JPY	30 140	30 288	0.05
3 585	DAIWA SECURITIES GROUP INC	JPY	16 882	19 706	0.03
1 295	DANAHER CORP	USD	312 916	347 526	0.55
640	DANONE SA	EUR	41 660	45 060	0.07
266	DASSAULT SYSTEMES SE	EUR	51 754	64 509	0.10
224	DATADOG INC	USD	23 314	23 314	0.04
3 868	DBS GROUP HOLDINGS LTD	SGD	74 066	85 779	0.14
444	DCC PLC	GBP	34 962	36 299	0.06
593	DEERE & CO	USD	161 340	209 157	0.33
205	DELIVERY HERO SE	EUR	30 019	27 082	0.04
1 108	DELL TECHNOLOGIES INC	USD	95 554	110 434	0.17
183	DEMANT A/S	DKK	10 302	10 302	0.02
705	DENTSPLY SIRONA INC	USD	40 187	44 598	0.07
332	DENTSU GROUP INC	JPY	10 548	11 890	0.02
4 650	DEUTSCHE BANK AG - REG	EUR	52 067	60 582	0.10
377	DEUTSCHE BOERSE AG	EUR	60 493	65 811	0.10
2 626	DEUTSCHE TELEKOM AG - REG	EUR	46 398	55 470	0.09
102	DEXCOM INC	USD	36 080	43 554	0.07
2 006	DEXUS	AUD	14 366	16 069	0.03
3	DISCO CORP	JPY	708	918	0.00
351	DISCOVER FINANCIAL SERVICES	USD	31 740	41 520	0.07
371	DISCOVERY COMMUNICATIONS INC - C	USD	12 207	10 752	0.02
245	DISH NETWORK CORP - A	USD	8 124	10 241	0.02
1 906	DNB ASA	NOK	33 837	41 552	0.07
170	DOCUSIGN INC	USD	35 702	47 527	0.08
290	DOLLARAMA INC	CAD	11 067	13 288	0.02
36	DOORDASH INC	USD	6 420	6 420	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)				
169	DOVER CORP	USD	22 697	25 451	0.04
985	DOW INC	USD	62 331	62 331	0.10
425	DR HORTON INC	USD	32 070	38 407	0.06
434	DUKE REALTY CORP	USD	17 976	20 550	0.03
1 531	EBAY INC	USD	79 166	107 492	0.17
335	ECOLAB INC	USD	70 544	69 000	0.11
710	EDP RENOVAVEIS SA	EUR	17 647	16 452	0.03
1 453	EDWARDS LIFESCIENCES CORP	USD	119 524	150 487	0.24
348	EISAI CO LTD	JPY	26 334	34 254	0.05
594	ELANCO ANIMAL HEALTH INC	USD	20 606	20 606	0.03
467	ELECTROLUX AB	SEK	11 025	12 958	0.02
356	ELECTRONIC ARTS INC	USD	43 544	51 203	0.08
1 182	ELI LILLY & CO	USD	184 386	271 293	0.43
205	ELISA OYJ	EUR	11 114	12 233	0.02
307	EMBRACER GROUP AB	SEK	8 419	8 310	0.01
312	EMERSON ELECTRIC CO	USD	24 229	30 027	0.05
2 292	ENEL SPA	EUR	22 938	21 288	0.03
408	ENTRA ASA	NOK	9 331	9 331	0.01
2 530	E.ON SE	EUR	28 329	29 265	0.05
55	EPAM SYSTEMS INC	USD	19 842	28 103	0.04
1 568	EPIROC AB - A	SEK	35 752	35 752	0.06
982	EPIROC AB - B	SEK	19 285	19 285	0.03
256	EQT AB	SEK	9 297	9 297	0.01
146	EQUIFAX INC	USD	28 293	34 968	0.06
278	EQUITY RESIDENTIAL	USD	16 542	21 406	0.03
665	ERSTE GROUP BANK AG	EUR	20 356	24 400	0.04
26	ESSEX PROPERTY TRUST INC	USD	6 341	7 800	0.01
136	ESSILORLUXOTTICA SA	EUR	20 142	25 102	0.04
302	ESTEE LAUDER COS INC - A	USD	74 835	96 060	0.15
144	EUROFINS SCIENTIFIC SE	EUR	14 052	16 462	0.03
219	EVERSOURCE ENERGY	USD	19 542	17 573	0.03
65	EXACT SCIENCES CORP	USD	7 855	8 080	0.01
287	EXELON CORP	USD	12 356	12 717	0.02
335	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	33 664	42 411	0.07
1 791	EXPERIAN PLC	GBP	72 551	68 930	0.11
116	EXTRA SPACE STORAGE INC	USD	13 712	19 003	0.03
622	FABEGE AB	SEK	9 986	9 986	0.02
5 429	FACEBOOK INC	USD	1 562 901	1 887 717	3.00
324	FANUC CORP	JPY	74 451	78 219	0.12
238	FARFETCH LTD - A	USD	12 600	11 986	0.02
211	FAST RETAILING CO LTD	JPY	157 746	158 987	0.25
375	FASTENAL CO	USD	17 607	19 500	0.03
122	FASTIGHETS AB BALDER - B	SEK	7 661	7 661	0.01
551	FERGUSON PLC	GBP	61 689	76 498	0.12

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)				
274	FERRARI NV	EUR	56 636	56 539	0.09
317	FIDELITY NATIONAL FINANCIAL INC - A	USD	13 777	13 777	0.02
775	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	111 219	109 794	0.17
1 472	FIFTH THIRD BANCORP	USD	46 325	56 275	0.09
736	FINECOBANK BANCA FINECO SPA	EUR	11 199	12 830	0.02
224	FIRST REPUBLIC BANK/CA	USD	33 412	41 926	0.07
1 113	FISERV INC	USD	118 991	118 969	0.19
881	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	19 789	19 158	0.03
106	FLEETCOR TECHNOLOGIES INC	USD	27 747	27 142	0.04
220	FMC CORP	USD	23 970	23 804	0.04
5 576	FORD MOTOR CO	USD	53 938	82 859	0.13
152	FORTINET INC	USD	22 038	36 205	0.06
8 000	FOSUN INTERNATIONAL LTD	HKD	11 196	11 517	0.02
378	FOX CORP (ISIN US35137L1052)	USD	11 465	14 035	0.02
425	FRANKLIN RESOURCES INC	USD	11 803	13 596	0.02
400	FUKUOKA FINANCIAL GROUP INC	JPY	7 019	6 988	0.01
183	GARMIN LTD	USD	22 241	26 469	0.04
100	GARTNER INC	USD	19 351	24 220	0.04
23	GEBERIT AG - REG	CHF	14 015	17 268	0.03
209	GENERAL MILLS INC	USD	12 460	12 734	0.02
369	GENERAL MOTORS CO	USD	14 959	21 834	0.03
75	GENMAB A/S	DKK	27 158	30 691	0.05
93	GEORGE WESTON LTD	CAD	7 080	8 873	0.01
423	GETINGE AB - B	SEK	10 677	15 966	0.03
936	GILEAD SCIENCES INC	USD	56 658	64 453	0.10
16	GIVAUDAN SA - REG	CHF	67 579	74 482	0.12
8 235	GLAXOSMITHKLINE PLC	GBP	158 815	161 474	0.26
360	GLOBAL PAYMENTS INC	USD	67 690	67 514	0.11
31	GLOBANT SA	USD	6 718	6 795	0.01
172	GN STORE NORD AS	DKK	13 070	15 026	0.02
197	GODADDY INC	USD	15 226	17 131	0.03
735	GOLDMAN SACHS GROUP INC	USD	177 784	278 955	0.44
2 849	GOODMAN GROUP	AUD	42 098	45 279	0.07
1 921	GPT GROUP	AUD	6 685	7 067	0.01
530	GRIFOLS SA	EUR	15 895	14 356	0.02
451	GRIFOLS SA	USD	8 349	7 825	0.01
146	GROUPE BRUXELLES LAMBERT SA	EUR	13 763	16 334	0.03
690	H & M HENNES & MAURITZ AB - B	SEK	13 720	16 378	0.03
933	HALMA PLC	GBP	31 724	34 697	0.05
1 602	HANG SENG BANK LTD	HKD	28 727	31 995	0.05
589	HARGREAVES LANSDOWN PLC	GBP	12 728	12 929	0.02
240	HARTFORD FINANCIAL SERVICES GROUP INC	USD	10 675	14 873	0.02
343	HASBRO INC	USD	30 585	32 420	0.05
800	HASEKO CORP	JPY	11 019	10 970	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)				
324	HEALTHPEAK PROPERTIES INC	USD	9 397	10 786	0.02
116	HENKEL AG & CO KGAA	EUR	11 202	10 682	0.02
212	HENKEL AG & CO KGAA - PFD	EUR	22 970	22 386	0.04
351	HENRY SCHEIN INC	USD	23 769	26 041	0.04
82	HERMES INTERNATIONAL	EUR	94 782	119 464	0.19
326	HERSHEY CO	USD	51 240	56 783	0.09
2 336	HEXAGON AB	SEK	28 094	34 635	0.05
100	HIROSE ELECTRIC CO LTD	JPY	15 105	14 641	0.02
1 388	HOLCIM LTD - REG	CHF	66 494	83 338	0.13
644	HOLOGIC INC	USD	43 725	42 968	0.07
432	HOME DEPOT INC	USD	119 860	137 760	0.22
2 791	HONG KONG EXCHANGES & CLEARING LTD	HKD	140 427	166 328	0.26
340	HOYA CORP	JPY	41 451	45 123	0.07
3 261	HP INC	USD	70 679	98 450	0.16
38 142	HSBC HOLDINGS PLC	GBP	196 214	219 880	0.35
1 821	HUNTINGTON BANCSHARES INC/OH	USD	23 194	25 986	0.04
795	HUSQVARNA AB - B	SEK	8 893	10 569	0.02
8 759	IBERDROLA SA	EUR	114 602	106 781	0.17
927	ICA GRUPPEN AB	SEK	44 034	43 173	0.07
132	ICON PLC	USD	27 286	27 286	0.04
92	IDEXX LABORATORIES INC	USD	41 442	58 103	0.09
434	IHS MARKIT LTD	USD	39 176	48 894	0.08
303	ILLUMINA INC	USD	116 647	143 383	0.23
146	INCYTE CORP	USD	12 182	12 283	0.02
947	INDUSTRIA DE DISENO TEXTIL SA	EUR	29 952	33 366	0.05
342	INDUTRADE AB	SEK	8 076	8 758	0.01
2 793	INFORMA PLC	GBP	19 701	19 354	0.03
8 303	ING GROEP NV	EUR	77 874	109 690	0.17
179	INTACT FINANCIAL CORP	CAD	20 283	24 344	0.04
3 989	INTEL CORP	USD	188 053	223 942	0.35
680	INTERCONTINENTAL EXCHANGE INC	USD	71 430	80 716	0.13
614	INTERNATIONAL BUSINESS MACHINES CORP	USD	72 554	90 006	0.14
527	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	68 538	78 734	0.12
38 919	INTESA SANPAOLO SPA	EUR	89 902	107 516	0.17
558	INTUIT INC	USD	212 014	273 515	0.43
135	INTUITIVE SURGICAL INC	USD	100 712	124 151	0.20
290	INVESTMENT AB LATOUR - B	SEK	9 522	9 522	0.02
795	INVESTOR AB	SEK	15 551	18 160	0.03
2 760	INVESTOR AB - B	SEK	52 672	63 658	0.10
639	INVITATION HOMES INC REITS	USD	18 983	23 828	0.04
347	IQVIA HOLDINGS INC	USD	65 575	84 085	0.13
944	ISUZU MOTORS LTD	JPY	8 918	12 477	0.02
103	J M SMUCKER CO	USD	12 206	13 346	0.02
86	JACK HENRY & ASSOCIATES INC	USD	13 851	14 062	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)				
963	JAPAN EXCHANGE GROUP INC	JPY	22 418	21 431	0.03
800	JAPAN POST BANK CO LTD	JPY	6 754	6 725	0.01
264	JARDINE MATHESON HOLDINGS LTD	USD	13 053	16 875	0.03
6 489	JPMORGAN CHASE & CO	USD	838 421	1 009 299	1.61
1 563	KAJIMA CORP	JPY	19 965	19 814	0.03
37	KANSAS CITY SOUTHERN	USD	9 765	10 485	0.02
667	KBC GROUP NV	EUR	43 398	50 861	0.08
200	KEIO CORP	JPY	13 631	11 767	0.02
178	KERING SA	EUR	135 006	155 573	0.25
214	KESKO OYJ - B	EUR	5 422	7 905	0.01
2 036	KEYCORP	USD	34 652	42 043	0.07
320	KEYENCE CORP	JPY	160 098	161 658	0.26
405	KEYSIGHT TECHNOLOGIES INC	USD	51 408	62 536	0.10
1 805	KINGFISHER PLC	GBP	6 923	9 089	0.01
300	KINNEVIK AB - B	SEK	13 478	12 018	0.02
1 272	KIRKLAND LAKE GOLD LTD	CAD	51 230	49 070	0.08
193	KLA CORP	USD	45 381	62 573	0.10
136	KNORR-BREMSE AG	EUR	16 766	15 644	0.02
100	KONAMI HOLDINGS CORP	JPY	5 974	6 010	0.01
820	KONE OYJ - B	EUR	70 039	66 904	0.11
248	KONINKLIJKE DSM NV	EUR	42 240	46 292	0.07
3 227	KONINKLIJKE PHILIPS NV	EUR	165 493	159 926	0.25
3 264	KRAFT HEINZ CO	USD	122 180	133 106	0.21
1 022	KUBOTA CORP	JPY	20 491	20 690	0.03
54	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	11 159	18 495	0.03
154	LAM RESEARCH CORP	USD	72 979	100 208	0.16
2 225	LAND SECURITIES GROUP PLC	GBP	20 020	20 760	0.03
100	LASERTEC	JPY	11 688	19 452	0.03
2 109	LEGAL & GENERAL GROUP PLC	GBP	8 121	7 505	0.01
536	LEGRAND SA	EUR	46 611	56 737	0.09
340	LENNAR CORP (ISIN US5260571048)	USD	29 141	33 779	0.05
264	LIBERTY BROADBAND CORP (ISIN US5303073051)	USD	40 619	45 846	0.07
193	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	8 953	8 953	0.01
146 324	LLOYDS BANKING GROUP PLC	GBP	68 623	94 378	0.15
197	LOBLAW COS LTD	CAD	10 051	12 137	0.02
688	LONDON STOCK EXCHANGE GROUP PLC	GBP	73 464	75 750	0.12
76	LONZA GROUP AG - REG	CHF	48 480	53 919	0.09
514	L'OREAL SA	EUR	200 080	229 070	0.36
366	LOWE'S COS INC	USD	58 147	70 993	0.11
83	LULULEMON ATHLETICA INC	USD	27 714	30 293	0.05
732	MACQUARIE GROUP LTD	AUD	77 755	85 964	0.14
293	MAGELLAN FINANCIAL GROUP LTD	AUD	12 766	11 847	0.02
632	MAKITA CORP	JPY	30 895	29 781	0.05
3 600	MAPLETREE INDUSTRIAL TRUST	SGD	7 575	7 579	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)				
15	MARKEL CORP	USD	17 424	17 801	0.03
47	MARKETAXESS HOLDINGS INC	USD	24 684	21 789	0.03
863	MARSH & MCLENNAN COS INC	USD	106 819	121 407	0.19
329	MARUI GROUP CO LTD	JPY	6 493	6 189	0.01
1 376	MARVELL TECHNOLOGY INC	USD	69 779	80 262	0.13
325	MASCO CORP	USD	17 888	19 146	0.03
1 881	MASTERCARD INC	USD	636 691	686 734	1.09
302	MATCH GROUP INC	USD	40 770	48 698	0.08
431	MAXIM INTEGRATED PRODUCTS INC	USD	38 637	45 410	0.07
1 579	MAZDA MOTOR CORP	JPY	10 059	14 852	0.02
546	MCCORMICK & CO INC/MD	USD	50 435	48 223	0.08
434	MCDONALD'S CORP	USD	94 687	100 250	0.16
532	MCKESSON CORP	USD	93 258	101 740	0.16
1 613	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	16 253	18 842	0.03
3 306	MEDTRONIC PLC	USD	375 633	410 374	0.65
112	MEIJI HOLDINGS CO LTD	JPY	7 955	6 711	0.01
5 972	MERCK & CO INC	USD	464 081	464 442	0.74
212	MERCK KGAA	EUR	33 477	40 653	0.06
2 023	MERCURY NZ LTD	NZD	8 361	9 429	0.01
405	METRO INC/CN	CAD	18 928	19 437	0.03
1 493	METSO OUTOTEC OYJ	EUR	15 665	17 344	0.03
29	METTLER-TOLEDO INTERNATIONAL INC	USD	32 494	40 175	0.06
3 275	M&G PLC	GBP	10 356	10 356	0.02
647	MICRON TECHNOLOGY INC	USD	38 609	54 982	0.09
11 843	MICROSOFT CORP	USD	2 554 916	3 208 268	5.09
131	MID-AMERICA APARTMENT COMMUNITIES INC	USD	18 019	22 063	0.03
400	MINEBEA MITSUMI INC	JPY	7 598	10 592	0.02
13 034	MIRVAC GROUP	AUD	25 963	28 572	0.05
854	MITSUBISHI ESTATE CO LTD	JPY	14 538	13 823	0.02
1 400	MITSUBISHI HC CAPITAL INC	JPY	7 538	7 505	0.01
28 476	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	136 365	153 964	0.24
799	MITSUI FUDOSAN CO LTD	JPY	16 331	18 523	0.03
255	MIZRAHI TEFAHOT BANK LTD	ILS	7 857	7 857	0.01
5 760	MIZUHO FINANCIAL GROUP INC	JPY	79 595	82 386	0.13
329	MODERNA INC	USD	36 562	77 308	0.12
677	MONCLER SPA	EUR	37 761	45 811	0.07
810	MONDELEZ INTERNATIONAL INC	USD	46 815	50 576	0.08
49	MONGODB INC	USD	16 044	17 714	0.03
328	MONOTARO CO LTD	JPY	8 276	7 772	0.01
462	MONSTER BEVERAGE CORP	USD	40 080	42 204	0.07
338	MOODY'S CORP	USD	105 943	122 481	0.19
3 302	MORGAN STANLEY	USD	222 458	302 760	0.48
324	MOTOROLA SOLUTIONS INC	USD	58 600	70 259	0.11
526	MOWI ASA	NOK	11 355	13 387	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)				
156	MSCI INC	USD	71 405	83 160	0.13
171	M&T BANK CORP	USD	22 497	24 848	0.04
548	M3 INC	JPY	38 721	40 057	0.06
220	NABTESCO CORP	JPY	8 987	8 325	0.01
209	NASDAQ INC	USD	29 294	36 742	0.06
7 462	NATIONAL AUSTRALIA BANK LTD	AUD	122 156	146 884	0.23
732	NATIONAL BANK OF CANADA	CAD	47 522	54 839	0.09
9 038	NATWEST GROUP PLC	GBP	19 362	25 371	0.04
344	NEC CORP	JPY	18 554	17 728	0.03
1 152	NESTLE SA	CHF	134 202	143 595	0.23
546	NETFLIX INC	USD	288 403	288 403	0.46
417	NEXI SPA	EUR	7 694	9 154	0.01
551	NEXON CO LTD	JPY	13 253	12 292	0.02
295	NEXT PLC	GBP	27 144	32 015	0.05
3 567	NIBE INDUSTRIER AB - B	SEK	30 117	37 546	0.06
75	NICE LTD	ILS	17 621	18 326	0.03
421	NIDEC CORP	JPY	48 753	48 837	0.08
1 555	NIKE INC - B	USD	198 497	240 232	0.38
113	NINTENDO CO LTD	JPY	56 497	65 790	0.10
1 500	NIPPON PAINT HOLDINGS CO LTD	JPY	26 958	20 380	0.03
2	NIPPON PROLOGIS REIT INC	JPY	6 575	6 370	0.01
100	NIPPON SHINYAKU CO LTD	JPY	7 972	7 938	0.01
110	NITORI HOLDINGS CO LTD	JPY	21 916	19 485	0.03
264	NN GROUP NV	EUR	11 391	12 454	0.02
6 737	NOMURA HOLDINGS INC	JPY	34 270	34 465	0.05
572	NOMURA RESEARCH INSTITUTE LTD	JPY	18 447	18 940	0.03
7 203	NORDEA BANK ABP	SEK	66 103	80 232	0.13
436	NORTHERN TRUST CORP	USD	42 170	50 410	0.08
907	NORTONLIFELOCK INC	USD	18 492	24 689	0.04
4 867	NOVARTIS AG - REG	CHF	425 239	443 967	0.70
3 542	NOVO NORDISK A/S	DKK	247 866	296 779	0.47
1 255	NVIDIA CORP	USD	679 718	1 004 126	1.60
1 656	OBAYASHI CORP	JPY	14 555	13 175	0.02
108	OBIC CO LTD	JPY	20 656	20 152	0.03
457	OCADO GROUP PLC	GBP	13 963	12 645	0.02
143	OKTA INC	USD	31 141	34 989	0.06
2 838	OLYMPUS CORP	JPY	60 481	56 458	0.09
107	OMNICOM GROUP INC	USD	6 129	8 559	0.01
316	OMRON CORP	JPY	25 226	25 083	0.04
1 087	ONO PHARMACEUTICAL CO LTD	JPY	31 061	24 279	0.04
314	OPEN TEXT CORP	CAD	13 862	15 962	0.03
3 551	ORACLE CORP	USD	213 384	276 410	0.44
28	O'REILLY AUTOMOTIVE INC	USD	12 985	15 854	0.03
170	ORION OYJ - B	EUR	7 308	7 308	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)				
1 414	ORIX CORP	JPY	21 394	23 881	0.04
480	OTIS WORLDWIDE CORP	USD	39 250	39 250	0.06
8 099	OVERSEA-CHINESE BANKING CORP LTD	SGD	66 771	72 000	0.11
957	PACCAR INC	USD	85 338	85 412	0.14
482	PALANTIR TECHNOLOGIES INC	USD	12 706	12 706	0.02
116	PALO ALTO NETWORKS INC	USD	32 283	43 042	0.07
43	PARTNERS GROUP HOLDING AG	CHF	55 015	65 196	0.10
382	PAYCHEX INC - AK9420	USD	34 909	40 989	0.06
55	PAYCOM SOFTWARE INC	USD	20 390	19 991	0.03
1 312	PAYPAL HOLDINGS INC	USD	261 018	382 422	0.61
548	PEARSON PLC	GBP	4 496	6 283	0.01
328	PELOTON INTERACTIVE INC - A	USD	40 679	40 679	0.06
1 316	PEPSICO INC	USD	188 703	194 992	0.31
200	PEPTIDREAM INC	JPY	9 864	9 821	0.02
839	PERSIMMON PLC	GBP	31 889	34 284	0.05
11 254	PFIZER INC	USD	415 099	440 707	0.70
596	PINTEREST INC - A	USD	47 054	47 054	0.07
1 278	PIRELLI & C SPA	EUR	7 420	7 420	0.01
905	PNC FINANCIAL SERVICES GROUP INC	USD	128 342	172 638	0.27
1 103	POSTE ITALIANE SPA	EUR	11 448	14 585	0.02
399	POWER CORP OF CANADA	CAD	8 710	12 624	0.02
110	PPG INDUSTRIES INC	USD	15 540	18 675	0.03
1 100	PRADA SPA	HKD	8 352	8 350	0.01
154	PRINCIPAL FINANCIAL GROUP INC	USD	6 968	9 731	0.02
3 208	PROCTER & GAMBLE CO	USD	452 969	432 855	0.69
970	PROLOGIS INC	USD	98 836	115 944	0.18
531	PROSUS NV	EUR	54 163	51 932	0.08
135	PRUDENTIAL FINANCIAL INC	USD	10 024	13 833	0.02
1 265	PRUDENTIAL PLC	GBP	23 532	24 002	0.04
193	PUBLIC STORAGE	USD	46 459	58 033	0.09
237	PUMA SE	EUR	23 951	28 260	0.04
367	QIAGEN NV	EUR	17 454	17 740	0.03
135	QORVO INC	USD	22 679	26 413	0.04
2 022	QUALCOMM INC	USD	290 913	289 004	0.46
262	QUEBECOR INC	CAD	6 995	6 995	0.01
276	RAIFFEISEN BANK INTERNATIONAL AG	EUR	6 252	6 252	0.01
1 190	RAKUTEN GROUP INC	JPY	12 620	13 445	0.02
155	RAYMOND JAMES FINANCIAL INC	USD	15 428	20 135	0.03
63	REA GROUP LTD	AUD	7 128	7 995	0.01
438	REALTY INCOME CORP	USD	28 223	29 232	0.05
1 587	RECKITT BENCKISER GROUP PLC	GBP	145 644	140 245	0.22
214	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	11 626	12 232	0.02
3 303	RECRUIT HOLDINGS CO LTD	JPY	148 360	162 784	0.26
246	REGENERON PHARMACEUTICALS INC	USD	138 992	137 401	0.22

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)				
687	REGIONS FINANCIAL CORP	USD	14 166	13 864	0.02
3 786	RELX PLC	GBP	90 992	100 366	0.16
1 039	RENTOKIL INITIAL PLC	GBP	7 369	7 105	0.01
154	REPUBLIC SERVICES INC	USD	15 662	16 942	0.03
264	RESMED INC	USD	58 061	65 081	0.10
4 624	RESONA HOLDINGS INC	JPY	17 455	17 798	0.03
151	RESTAURANT BRANDS INTERNATIONAL INC	CAD	8 728	9 739	0.02
1 766	RIGHTMOVE PLC	GBP	15 717	15 843	0.03
89	RINGCENTRAL INC - A	USD	31 674	25 862	0.04
104	RITCHIE BROS AUCTIONEERS INC	CAD	6 172	6 172	0.01
1 174	ROCHE HOLDING AG	CHF	404 539	442 682	0.70
46	ROCHE HOLDING AG - BR	CHF	15 835	18 701	0.03
179	ROCKWELL AUTOMATION INC	USD	45 256	51 198	0.08
319	ROGERS COMMUNICATIONS INC - B	CAD	14 632	16 977	0.03
123	ROKU INC	USD	56 488	56 488	0.09
72	ROSS STORES INC	USD	7 504	8 928	0.01
3 124	ROYAL BANK OF CANADA	CAD	256 473	316 840	0.50
1 759	SAGE GROUP PLC	GBP	15 958	16 626	0.03
1 697	SALESFORCE.COM INC	USD	428 822	414 526	0.66
1 835	SAMHALLSBYGGNADSBOLAGET I NORDEN AB	SEK	7 694	7 694	0.01
658	SAMPO OYJ - A	EUR	29 227	30 245	0.05
1 223	SANDVIK AB	SEK	27 010	31 261	0.05
2 555	SANOFI	EUR	262 314	267 729	0.42
758	SANTEN PHARMACEUTICAL CO LTD	JPY	12 109	10 449	0.02
1 986	SAP SE	EUR	245 157	279 892	0.44
77	SARTORIUS AG (ISIN DE0007165631)	EUR	35 165	40 087	0.06
50	SARTORIUS STEDIM BIOTECH	EUR	20 224	23 653	0.04
124	SBA COMMUNICATIONS CORP	USD	39 519	39 519	0.06
300	SBI HOLDINGS INC/JAPAN	JPY	7 102	7 103	0.01
455	SCATEC ASA	NOK	14 618	12 056	0.02
157	SCHIBSTED ASA	NOK	7 583	7 583	0.01
195	SCHIBSTED ASA - B	NOK	8 126	8 126	0.01
79	SCHINDLER HOLDING AG	CHF	22 060	24 186	0.04
38	SCHINDLER HOLDING AG - REG	CHF	10 413	11 116	0.02
213	SCHRODERS PLC (ISIN GB0002405495)	GBP	8 993	10 337	0.02
116	SCREEN HOLDINGS CO LTD	JPY	7 478	11 476	0.02
325	SEA LTD	USD	89 245	89 245	0.14
152	SEAGEN INC	USD	25 023	23 998	0.04
322	SECOM CO LTD	JPY	29 689	24 497	0.04
525	SEEK LTD	AUD	12 152	13 062	0.02
2 771	SEGRO PLC	GBP	37 404	41 897	0.07
1 119	SEKISUI HOUSE LTD	JPY	20 422	22 972	0.04
360	SERVICENOW INC	USD	185 942	197 838	0.31
460	SG HOLDINGS CO LTD	JPY	11 332	12 073	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	SGS SA - REG	CHF	11 481	12 350	0.02
457	SHAW COMMUNICATIONS INC	CAD	13 253	13 253	0.02
376	SHERWIN-WILLIAMS CO	USD	95 528	102 441	0.16
452	SHIMADZU CORP	JPY	15 100	17 491	0.03
107	SHIMANO INC	JPY	22 879	25 403	0.04
1 642	SHIMIZU CORP	JPY	12 701	12 605	0.02
643	SHIONOGI & CO LTD	JPY	34 816	33 549	0.05
869	SHISEIDO CO LTD	JPY	60 317	63 975	0.10
193	SHOPIFY INC	CAD	221 901	282 552	0.45
2 182	SIEMENS AG - REG	EUR	310 094	345 760	0.55
666	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	21 782	22 241	0.04
328	SIEMENS HEALTHINEERS AG	EUR	16 520	20 102	0.03
297	SIKA AG	CHF	84 121	97 194	0.15
463	SIMON PROPERTY GROUP INC	USD	34 126	60 412	0.10
608	SINCH AB	SEK	10 096	10 237	0.02
1 002	SINGAPORE EXCHANGE LTD	SGD	6 750	8 334	0.01
1 398	SIRIUS XM HOLDINGS INC	USD	9 143	9 143	0.01
3 419	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	38 016	44 196	0.07
329	SKANSKA AB - B	SEK	7 954	8 733	0.01
83	SKYWORKS SOLUTIONS INC	USD	12 612	15 915	0.03
108	SMC CORP	JPY	62 578	63 881	0.10
1 970	SMITH & NEPHEW PLC	GBP	40 448	42 523	0.07
557	SMITHS GROUP PLC	GBP	11 019	12 234	0.02
1 104	SNAP INC	USD	45 878	75 227	0.12
69	SNOWFLAKE INC - A	USD	18 532	16 684	0.03
1 776	SOCIETE GENERALE SA	EUR	36 232	52 359	0.08
18	SOFINA SA	EUR	7 766	7 766	0.01
2 900	SOFTBANK CORP	JPY	38 144	37 978	0.06
1 247	SOFTBANK GROUP CORP	JPY	88 549	87 354	0.14
11 383	SOJITZ CORP	JPY	30 259	34 357	0.05
2 504	SONY GROUP CORP	JPY	219 738	243 993	0.39
546	S&P GLOBAL INC	USD	193 143	224 106	0.35
144	SPIRAX-SARCO ENGINEERING PLC	GBP	22 875	27 084	0.04
190	SPLUNK INC	USD	35 513	27 470	0.04
208	SPOTIFY TECHNOLOGY SA	USD	55 299	57 323	0.09
452	SQUARE INC - A	USD	86 397	110 198	0.17
277	SS&C TECHNOLOGIES HOLDINGS INC	USD	17 922	19 961	0.03
2 088	SSE PLC	GBP	40 332	43 281	0.07
385	ST JAMES'S PLACE PLC	GBP	7 856	7 856	0.01
6 002	STANDARD CHARTERED PLC	GBP	34 605	38 223	0.06
2 048	STANDARD LIFE ABERDEEN PLC	GBP	7 031	7 667	0.01
240	STANLEY BLACK & DECKER INC	USD	43 121	49 198	0.08
641	STARBUCKS CORP	USD	62 353	71 670	0.11
627	STATE STREET CORP	USD	43 660	51 590	0.08

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)				
6 701	STELLANTIS NV	EUR	131 550	131 550	0.21
3 237	STOCKLAND	AUD	10 279	11 324	0.02
684	STRYKER CORP	USD	163 645	177 655	0.28
300	SUMCO CORP	JPY	7 398	7 366	0.01
400	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	8 427	8 390	0.01
3 047	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	95 606	105 145	0.17
866	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	26 726	27 527	0.04
232	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	7 566	8 298	0.01
97	SUN COMMUNITIES INC	USD	14 162	16 626	0.03
1 654	SUN HUNG KAI PROPERTIES LTD	HKD	22 413	24 642	0.04
1 263	SUN LIFE FINANCIAL INC	CAD	60 349	65 195	0.10
1 627	SUNCORP GROUP LTD	AUD	11 356	13 570	0.02
105	SVB FINANCIAL GROUP	USD	48 484	58 425	0.09
994	SVENSKA CELLULOSA AB SCA - B	SEK	14 948	16 301	0.03
3 477	SVENSKA HANDELSBANKEN AB	SEK	35 066	39 258	0.06
33	SWISSCOM AG - REG	CHF	17 352	18 857	0.03
2 160	SYDNEY AIRPORT	AUD	10 433	9 389	0.01
448	SYNCHRONY FINANCIAL	USD	16 834	21 737	0.03
289	SYNOPSYS INC	USD	71 609	79 703	0.13
488	SYSCO CORP	USD	35 988	37 942	0.06
139	SYSMEX CORP	JPY	13 619	16 531	0.03
443	T ROWE PRICE GROUP INC	USD	70 783	87 701	0.14
2 394	TAISEI CORP	JPY	80 229	78 513	0.12
3 091	TAKEDA PHARMACEUTICAL CO LTD	JPY	107 960	103 572	0.16
150	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	24 655	26 553	0.04
352	TARGET CORP	USD	56 421	85 092	0.13
14 292	TAYLOR WIMPEY PLC	GBP	29 312	31 382	0.05
196	TEAMVIEWER AG	EUR	7 373	7 373	0.01
1 190	TECHTRONIC INDUSTRIES CO LTD	HKD	15 035	20 779	0.03
57	TELEFLEX INC	USD	21 184	22 902	0.04
6 050	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	72 169	76 091	0.12
53	TELEPERFORMANCE	EUR	18 328	21 514	0.03
497	TELUS CORP	CAD	9 461	11 158	0.02
801	TERUMO CORP	JPY	33 109	32 490	0.05
857	TESLA INC	USD	401 875	582 503	0.92
806	THERMO FISHER SCIENTIFIC INC	USD	388 772	406 603	0.64
296	THOMSON REUTERS RG	CAD	26 159	29 433	0.05
606	TJX COS INC	USD	36 461	40 857	0.06
734	T-MOBILE US INC	USD	99 776	106 305	0.17
104	TMX GROUP LTD	CAD	10 997	10 997	0.02
431	TOKYO ELECTRON LTD	JPY	136 289	186 706	0.30
229	TOMRA SYSTEMS ASA	NOK	10 324	12 641	0.02
3 898	TORONTO-DOMINION BANK	CAD	212 443	273 455	0.43
7 736	TOYOTA MOTOR CORP	JPY	590 417	676 787	1.07

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)				
500	TRADE DESK INC - A	USD	39 902	38 680	0.06
121	TRADEWEB MARKETS INC	USD	10 232	10 232	0.02
616	TRANE TECHNOLOGIES PLC	USD	96 590	113 430	0.18
226	TRANSUNION	USD	21 745	24 817	0.04
5 521	TRANSURBAN GROUP	AUD	61 540	58 981	0.09
161	TRAVELERS COS INC	USD	21 726	24 103	0.04
215	TREND MICRO INC/JAPAN	JPY	11 910	11 274	0.02
2 868	TRUIST FINANCIAL CORP	USD	149 930	159 174	0.25
427	TRYG A/S	DKK	10 483	10 483	0.02
181	TWILIO INC - A	USD	53 518	71 343	0.11
911	TWITTER INC	USD	62 686	62 686	0.10
412	TYSON FOODS INC - A	USD	25 347	30 389	0.05
1 891	UBER TECHNOLOGIES INC	USD	97 640	94 777	0.15
8 809	UBS GROUP AG	CHF	119 312	134 942	0.21
287	UCB SA	EUR	32 331	30 006	0.05
301	UDR INC	USD	11 780	14 743	0.02
300	UNICHARM CORP	JPY	14 047	12 082	0.02
4 868	UNICREDIT SPA	EUR	49 182	57 441	0.09
6 691	UNILEVER PLC	GBP	407 778	391 035	0.62
2 736	UNITED OVERSEAS BANK LTD	SGD	47 692	52 554	0.08
481	UNITED PARCEL SERVICE INC - B	USD	79 860	100 034	0.16
1 117	UNITEDHEALTH GROUP INC	USD	387 750	447 291	0.71
2 555	US BANCORP/MN	USD	121 872	145 558	0.23
157	VEEVA SYSTEMS INC	USD	42 888	48 819	0.08
209	VERBUND AG	EUR	13 528	19 246	0.03
119	VERISIGN INC	USD	24 456	27 095	0.04
332	VERISK ANALYTICS INC - A	USD	63 318	58 007	0.09
2 769	VERIZON COMMUNICATIONS INC	USD	167 784	155 147	0.25
252	VERTEX PHARMACEUTICALS INC	USD	55 920	50 811	0.08
3 278	VESTAS WIND SYSTEMS A/S	DKK	123 593	127 972	0.20
252	VF CORP	USD	19 487	20 674	0.03
700	VINCI SA	EUR	70 073	74 703	0.12
3 656	VISA INC	USD	787 286	854 846	1.36
1 405	VIVENDI SE	EUR	42 670	47 203	0.07
258	VMWARE INC - A	USD	37 849	41 272	0.07
1 824	VONOVIA SE	EUR	121 153	117 931	0.19
104	VULCAN MATERIALS CO	USD	15 097	18 103	0.03
131	W R BERKLEY CORP - C	USD	9 750	9 750	0.02
1 246	WALGREENS BOOTS ALLIANCE INC	USD	51 595	65 552	0.10
3 616	WALT DISNEY CO	USD	530 202	635 584	1.01
243	WAREHOUSES DE PAUW CVA	EUR	8 694	9 279	0.01
136	WATERS CORP	USD	34 595	47 003	0.07
558	WELLTOWER INC	USD	36 249	46 370	0.07
63	WEST PHARMACEUTICAL SERVICES INC	USD	17 636	22 623	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)				
474	WESTERN UNION CO	USD	10 888	10 888	0.02
256	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	19 180	21 069	0.03
7 998	WESTPAC BANKING CORP	AUD	115 615	154 973	0.25
689	WEYERHAEUSER CO	USD	20 209	23 715	0.04
381	WHEATON PRECIOUS METALS CORP	CAD	17 323	16 812	0.03
81	WHIRLPOOL CORP	USD	14 946	17 660	0.03
179	WILLIS TOWERS WATSON PLC	USD	38 907	41 174	0.07
62	WIX.COM LTD	USD	16 816	17 997	0.03
439	WOLTERS KLUWER NV	EUR	38 895	44 106	0.07
416	WORKDAY INC	USD	92 947	99 316	0.16
487	WORLDLINE SA	EUR	47 131	45 590	0.07
210	WP CAREY INC	USD	14 657	15 670	0.02
1 033	WPP PLC	GBP	11 384	13 902	0.02
40	WW GRAINGER INC	USD	15 975	17 520	0.03
142	XERO LTD	AUD	12 831	14 615	0.02
348	XYLEM INC/NY	USD	34 083	41 746	0.07
123	YAMAHA CORP	JPY	6 580	6 682	0.01
270	YAMAHA MOTOR CO LTD	JPY	4 867	7 347	0.01
263	YASKAWA ELECTRIC CORP	JPY	11 445	12 867	0.02
3 172	Z HOLDINGS CORP	JPY	18 431	15 913	0.03
832	ZALANDO SE	EUR	89 412	100 591	0.16
195	ZILLOW GROUP INC (ISIN US98954M2008)	USD	25 384	23 833	0.04
446	ZIMMER BIOMET HOLDINGS INC	USD	67 895	71 726	0.11
965	ZOETIS INC	USD	169 011	179 837	0.28
224	ZOOM VIDEO COMMUNICATIONS INC	USD	86 695	86 695	0.14
82	ZSCALER INC	USD	17 717	17 717	0.03
42	ZURICH INSURANCE GROUP AG	CHF	15 765	16 866	0.03
2 243	3I GROUP PLC	GBP	33 412	36 346	0.06
	Total Shares		**54 509 427**	**63 127 994**	**99.98**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**54 509 427**	**63 127 994**	**99.98**
Other transferable securities					
	Shares				
328	NIHON M&A CENTER INC	JPY	9 117	8 514	0.01
	Total Shares		**9 117**	**8 514**	**0.01**
Total Other transferable securities			**9 117**	**8 514**	**0.01**
Total Investments			**54 518 544**	**63 136 508**	**99.99**

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

Economic and Geographical Classification of Investments

Economic classification	%
Software and Computer Services	20.79
Technology Hardware and Equipment	11.50
Banks	11.16
Pharmaceuticals and Biotechnology	9.99
Investment Banking and Brokerage Services	6.04
Medical Equipment and Services	5.28
Personal Care, Drug and Grocery Stores	3.69
Telecommunications Service Providers	3.04
Finance and Credit Services	2.85
Automobiles and Parts	2.73
Industrial Support Services	2.53
Retailers	1.77
Real Estate Investment Trusts	1.59
Industrial Transportation	1.41
Industrial Engineering	1.36
Construction and Materials	1.30
Telecommunications Equipment	1.17
Food Producers	1.10
Personal Goods	1.00
General Industrials	0.97
Leisure Goods	0.95
Life Insurance	0.84
Non-life Insurance	0.79
Health Care Providers	0.78
Electronic and Electrical Equipment	0.75
Travel and Leisure	0.66
Media	0.61
Household Goods and Home Construction	0.53
Real Estate Investment and Services	0.51
Electricity	0.48
Chemicals	0.46
Consumer Services	0.44
Beverages	0.38
Alternative Energy	0.26
Precious Metals and Mining	0.12
Gas, Water and Multi-utilities	0.05
Industrial Metals and Mining	0.03
Waste and Disposal Services	0.03
Aerospace and Defense	0.02
Mortgage Real Estate Investment Trusts	0.02
Tobacco	0.01
	99.99

Geographical classification	%
United States of America	66.13
Japan	6.51
United Kingdom	4.00
Switzerland	3.09
Canada	2.92
Germany	2.41
Netherlands	2.35
France	2.33
Australia	2.24
Ireland	1.47
Sweden	1.23
Denmark	0.88
Hong Kong (China)	0.86
Spain	0.72
Italy	0.50
Singapore	0.39
Finland	0.35
Jersey	0.31
New Zealand	0.19
Belgium	0.18
Luxembourg	0.18
Bermuda	0.17
Norway	0.17
Cayman Islands	0.16
Israel	0.15
Austria	0.10
	99.99

MULTI UNITS LUXEMBOURG - Lyxor Core 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				
520 400	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	548 634	548 450	0.30
587 590	BUNDESOBLIGATION 0% 05/04/2024	EUR	599 089	598 643	0.33
487 570	BUNDESOBLIGATION 0% 07/10/2022	EUR	491 997	491 836	0.27
625 090	BUNDESOBLIGATION 0% 10/04/2026	EUR	642 999	642 868	0.35
125 020	BUNDESOBLIGATION 0% 10/10/2025 (ISIN DE0001030716)	EUR	128 632	128 557	0.07
625 090	BUNDESOBLIGATION 0% 10/10/2025 (ISIN DE0001141828)	EUR	642 317	642 099	0.35
500 070	BUNDESOBLIGATION 0% 11/04/2025	EUR	512 757	512 432	0.28
462 570	BUNDESOBLIGATION 0% 13/10/2023	EUR	470 337	470 054	0.26
462 570	BUNDESOBLIGATION 0% 14/04/2023	EUR	468 533	468 264	0.26
562 580	BUNDESOBLIGATION 0% 18/10/2024	EUR	575 474	575 041	0.31
625 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	641 092	643 480	0.35
625 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2031	EUR	637 254	640 305	0.35
562 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	559 576	563 137	0.31
325 040	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2036	EUR	320 977	322 209	0.18
737 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	759 952	759 672	0.41
662 600	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	680 722	682 425	0.37
162 520	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001030708)	EUR	167 032	167 756	0.09
762 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030 (ISIN DE0001102507)	EUR	779 929	783 452	0.43
125 010	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2031	EUR	127 668	127 680	0.07
150 020	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001030724)	EUR	136 698	139 147	0.08
700 100	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050 (ISIN DE0001102481)	EUR	632 599	643 042	0.35
550 080	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	566 720	567 050	0.31
200 020	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2028	EUR	205 828	206 003	0.11
762 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	797 438	797 126	0.43
662 600	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	694 908	696 333	0.38
637 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	668 776	669 878	0.37
762 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	802 952	802 571	0.44
637 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	679 320	679 633	0.37
737 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	784 116	784 065	0.43
562 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	593 235	592 611	0.32
687 600	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	735 594	734 824	0.40
712 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	886 017	898 395	0.49
512 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	526 553	525 871	0.29
512 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/02/2023	EUR	531 689	530 853	0.29
562 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2023	EUR	586 647	585 848	0.32
562 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	599 333	598 360	0.33
662 600	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	679 828	678 787	0.37
562 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	600 053	599 075	0.33
562 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	596 121	595 086	0.32
712 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	1 081 065	1 092 396	0.60
762 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	1 178 698	1 192 181	0.65

MULTI UNITS LUXEMBOURG - Lyxor Core 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)				
487 570	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	800 317	807 221	0.44
687 600	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	1 112 640	1 119 323	0.61
462 570	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	808 901	814 530	0.44
343 800	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	473 014	472 876	0.26
612 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	1 004 360	1 008 201	0.55
512 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	963 251	970 181	0.53
537 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	841 388	842 092	0.46
425 060	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	599 942	599 067	0.33
318 800	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2024	EUR	376 678	374 679	0.20
293 790	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	463 436	463 762	0.25
343 800	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	493 855	492 387	0.27
687 600	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	717 696	717 091	0.39
400 060	BUNDESSCHATZANWEISUNGEN 0% 10/03/2023	EUR	404 761	404 565	0.22
350 050	BUNDESSCHATZANWEISUNGEN 0% 15/12/2022	EUR	353 624	353 498	0.19
275 040	BUNDESSCHATZANWEISUNGEN 0% 16/06/2023	EUR	278 751	278 624	0.15
375 060	BUNDESSCHATZANWEISUNGEN 0% 16/09/2022	EUR	378 248	378 135	0.21
144 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	146 176	146 052	0.08
100 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	102 029	101 997	0.06
136 000	FINLAND GOVERNMENT BOND 0% 15/09/2030	EUR	136 468	136 843	0.07
100 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	97 192	97 721	0.05
88 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	75 822	76 995	0.04
99 000	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	99 792	99 962	0.05
100 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	96 310	97 210	0.05
167 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	175 211	175 029	0.10
168 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	177 205	177 043	0.10
126 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	132 955	133 053	0.07
157 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	165 350	165 726	0.09
113 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	121 429	121 696	0.07
123 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	130 530	130 459	0.07
114 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	127 481	127 964	0.07
93 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	112 284	113 489	0.06
125 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	130 040	129 826	0.07
129 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	132 771	132 536	0.07
125 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	134 588	134 351	0.07
114 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	164 450	165 603	0.09
133 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	161 906	161 974	0.09
153 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	181 891	181 458	0.10
1 083 430	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	1 127 303	1 126 767	0.61
1 231 010	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	1 507 101	1 510 694	0.83
401 810	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2023	EUR	406 306	406 069	0.22
571 380	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2024	EUR	580 436	580 465	0.32
951 320	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	970 698	970 727	0.53
293 560	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2027	EUR	298 718	298 815	0.16
995 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	1 007 287	1 006 570	0.55

MULTI UNITS LUXEMBOURG - Lyxor Core 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)				
996 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	1 012 915	1 012 656	0.55
1 115 620	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	1 137 832	1 137 598	0.62
1 067 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	1 069 838	1 073 532	0.59
1 130 790	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	1 122 863	1 127 398	0.61
531 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2031	EUR	522 882	524 332	0.29
922 010	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	953 580	953 727	0.52
1 011 070	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	1 057 832	1 057 781	0.58
1 137 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	1 190 784	1 193 288	0.65
448 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	436 365	439 010	0.24
213 450	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2072	EUR	162 564	164 271	0.09
232 030	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/06/2044	EUR	220 216	221 473	0.12
1 234 680	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	1 317 206	1 318 390	0.72
763 340	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	719 097	729 219	0.40
1 139 270	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	1 215 806	1 217 994	0.66
907 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	979 297	978 953	0.53
882 910	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	941 897	940 829	0.51
913 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	1 019 635	1 023 208	0.56
979 850	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	1 092 592	1 097 138	0.60
1 227 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	1 398 238	1 402 338	0.76
781 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	898 233	908 415	0.50
1 168 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	1 224 169	1 222 169	0.67
324 970	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	404 175	408 650	0.22
721 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	871 449	875 954	0.48
963 540	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	1 041 413	1 040 141	0.57
719 080	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	916 446	925 456	0.50
870 380	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	944 676	943 144	0.51
900 310	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	936 809	934 972	0.51
1 233 030	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	1 474 618	1 473 840	0.80
645 700	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	998 562	1 005 807	0.55
1 105 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	1 320 129	1 318 072	0.72
503 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	943 655	952 167	0.52
417 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	816 376	825 068	0.45
663 450	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	1 049 080	1 052 497	0.57
1 123 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	1 255 030	1 251 492	0.68
939 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	1 621 237	1 627 724	0.90
725 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	1 160 002	1 162 729	0.63
990 620	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	1 432 635	1 432 436	0.78
851 610	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	1 387 741	1 390 593	0.76
766 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	987 461	984 595	0.54
265 190	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	311 171	309 371	0.17
126 020	IRELAND GOVERNMENT BOND 0% 18/10/2022	EUR	127 076	126 956	0.07
188 610	IRELAND GOVERNMENT BOND 0% 18/10/2031	EUR	184 802	185 441	0.10
181 290	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	186 317	186 366	0.10
202 220	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	204 058	204 606	0.11

MULTI UNITS LUXEMBOURG - Lyxor Core 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)				
120 410	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	120 176	120 831	0.07
87 510	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	85 236	85 935	0.05
202 450	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	217 447	217 411	0.12
279 760	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	299 010	298 812	0.16
255 730	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	279 117	279 155	0.15
127 140	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	142 369	142 867	0.08
152 540	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	171 116	171 485	0.09
166 650	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	191 937	193 664	0.11
153 440	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	181 832	182 302	0.10
224 270	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	285 928	287 447	0.16
235 250	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	285 156	285 311	0.16
200 800	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	222 976	222 386	0.12
175 170	IRELAND GOVERNMENT BOND 3.9% 20/03/2023	EUR	189 287	188 658	0.10
287 300	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	351 356	350 247	0.19
404 000	ITALY BUONI POLIENNALI DEL TESORO 0% 01/04/2026	EUR	401 644	402 174	0.22
421 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/01/2024	EUR	423 783	423 572	0.23
457 000	ITALY BUONI POLIENNALI DEL TESORO 0% 15/04/2024	EUR	459 671	459 504	0.25
308 000	ITALY BUONI POLIENNALI DEL TESORO 0% 29/11/2022	EUR	309 722	309 651	0.17
384 000	ITALY BUONI POLIENNALI DEL TESORO 0.05% 15/01/2023	EUR	386 849	386 684	0.21
490 000	ITALY BUONI POLIENNALI DEL TESORO 0.25% 15/03/2028	EUR	482 934	484 933	0.26
412 000	ITALY BUONI POLIENNALI DEL TESORO 0.3% 15/08/2023	EUR	417 517	417 418	0.23
511 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	519 273	519 268	0.28
464 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 01/02/2026	EUR	472 751	473 303	0.26
192 000	ITALY BUONI POLIENNALI DEL TESORO 0.5% 15/07/2028	EUR	192 002	192 530	0.10
507 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 01/08/2031	EUR	492 450	496 084	0.27
382 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 15/06/2023	EUR	389 434	389 193	0.21
436 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	445 840	445 466	0.24
479 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	494 730	495 497	0.27
516 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/04/2031	EUR	517 765	521 929	0.28
454 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/08/2022	EUR	460 923	460 529	0.25
417 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2023	EUR	426 591	426 266	0.23
310 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	291 809	294 990	0.16
427 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	433 332	436 236	0.24
250 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/12/2031	EUR	252 228	251 932	0.14
390 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/03/2023	EUR	399 079	398 763	0.22
483 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	500 108	501 518	0.27
336 000	ITALY BUONI POLIENNALI DEL TESORO 1% 15/07/2022	EUR	341 346	341 016	0.19
509 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	537 569	537 988	0.29
594 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	625 231	628 975	0.34
360 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	367 600	370 973	0.20
386 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	408 658	408 554	0.22
408 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	417 584	417 164	0.23
432 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	455 468	455 185	0.25
495 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	525 383	525 190	0.29

MULTI UNITS LUXEMBOURG - Lyxor Core 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)				
213 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 30/04/2045	EUR	204 320	206 832	0.11
542 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	581 078	581 333	0.32
612 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	654 589	660 354	0.36
578 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	621 130	625 541	0.34
296 000	ITALY BUONI POLIENNALI DEL TESORO 1.7% 01/09/2051	EUR	283 515	286 605	0.16
433 000	ITALY BUONI POLIENNALI DEL TESORO 1.75% 01/07/2024	EUR	458 703	458 118	0.25
362 000	ITALY BUONI POLIENNALI DEL TESORO 1.8% 01/03/2041	EUR	374 598	377 892	0.21
464 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	498 948	498 758	0.27
382 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	405 275	404 530	0.22
577 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	636 281	637 949	0.35
510 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	554 662	554 390	0.30
480 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	529 426	530 482	0.29
420 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	461 412	461 567	0.25
125 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/03/2072	EUR	121 375	122 083	0.07
458 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	509 121	509 795	0.28
385 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	434 769	438 149	0.24
470 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	542 446	546 126	0.30
396 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	448 549	452 711	0.25
412 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/10/2023	EUR	438 391	437 688	0.24
510 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	556 461	555 788	0.30
413 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	458 149	457 939	0.25
433 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	513 900	518 946	0.28
241 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	283 929	284 443	0.16
533 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	621 059	622 757	0.34
374 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	459 567	463 143	0.25
544 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	646 180	648 470	0.35
333 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	417 722	421 122	0.23
410 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	533 127	537 924	0.29
370 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	468 901	472 039	0.26
410 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	552 102	557 592	0.30
654 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	807 755	811 725	0.44
496 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	558 813	557 628	0.30
334 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	481 942	486 321	0.27
697 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	953 886	961 240	0.52
582 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	657 299	655 256	0.36
562 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	679 166	678 368	0.37
442 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/05/2023	EUR	482 925	481 568	0.26
585 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	649 144	647 297	0.35
598 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	776 999	778 267	0.42
451 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	714 434	720 991	0.39
618 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	735 290	733 566	0.40
628 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	920 026	925 057	0.50
569 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	888 329	894 735	0.49
554 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	871 924	879 010	0.48

MULTI UNITS LUXEMBOURG - Lyxor Core 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)				
770 610	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	1 060 367	1 063 311	0.58
490 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	525 618	523 781	0.29
529 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	572 574	570 511	0.31
519 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	787 499	792 513	0.43
769 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	1 144 799	1 151 008	0.63
669 180	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	926 888	927 122	0.51
310 620	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	428 100	427 631	0.23
299 450	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	366 266	364 356	0.20
200 030	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	203 833	204 091	0.11
244 160	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2031	EUR	240 765	241 523	0.13
318 500	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	321 846	322 704	0.18
237 590	KINGDOM OF BELGIUM GOVERNMENT BOND 0.2% 22/10/2023	EUR	242 461	242 247	0.13
153 700	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	146 966	147 829	0.08
321 920	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	333 950	333 831	0.18
125 020	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	102 004	103 779	0.06
343 250	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	367 082	367 175	0.20
388 230	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	416 672	417 188	0.23
420 940	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	455 499	456 131	0.25
418 860	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	449 588	449 479	0.25
366 230	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	400 396	401 681	0.22
241 710	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	271 443	272 407	0.15
138 850	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	159 243	160 163	0.09
276 640	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	323 481	326 574	0.18
216 030	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	258 822	260 917	0.14
214 710	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	262 352	263 836	0.14
170 750	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	235 908	238 606	0.13
327 920	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	347 582	346 874	0.19
154 920	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	213 426	215 664	0.12
375 430	KINGDOM OF BELGIUM GOVERNMENT BOND 2.6% 22/06/2024	EUR	412 598	411 734	0.22
199 500	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	268 399	269 305	0.15
243 460	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	401 466	404 557	0.22
210 130	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	297 992	298 553	0.16
432 540	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	722 208	726 235	0.40
381 840	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	406 610	405 323	0.22
283 390	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	352 149	351 432	0.19
493 820	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	806 003	808 788	0.44
483 700	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	676 701	677 074	0.37
384 510	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	391 516	391 239	0.21
394 110	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	404 026	404 042	0.22
147 020	NETHERLANDS GOVERNMENT BOND 0% 15/01/2038	EUR	141 157	142 212	0.08
203 250	NETHERLANDS GOVERNMENT BOND 0% 15/01/2052	EUR	178 295	181 726	0.10
351 010	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	355 517	356 591	0.19
271 780	NETHERLANDS GOVERNMENT BOND 0% 15/07/2031	EUR	273 429	274 253	0.15
448 200	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	463 883	463 484	0.25

MULTI UNITS LUXEMBOURG - Lyxor Core 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)				
305 430	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	317 326	317 953	0.17
267 740	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	279 970	282 225	0.15
474 170	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	499 045	498 732	0.27
384 580	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	412 339	412 424	0.22
365 730	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	394 052	394 257	0.21
440 260	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	463 228	462 361	0.25
382 940	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	414 866	414 188	0.23
381 360	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	393 705	392 991	0.21
387 760	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	500 916	502 343	0.27
462 490	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	738 031	746 089	0.41
106 590	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	114 276	113 955	0.06
401 660	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	684 529	689 008	0.38
442 150	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	707 236	708 988	0.39
325 770	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	454 029	452 885	0.25
206 070	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	233 477	232 262	0.13
245 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	248 273	248 087	0.14
278 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	283 169	282 907	0.15
273 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	274 477	274 966	0.15
184 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2031	EUR	183 424	183 926	0.10
155 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2023	EUR	156 838	156 752	0.09
137 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2025	EUR	139 859	139 726	0.08
174 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	175 458	175 392	0.10
82 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/10/2040	EUR	74 500	74 956	0.04
293 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	308 217	308 412	0.17
274 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	288 371	288 084	0.16
264 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	282 501	282 322	0.15
128 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	130 321	131 930	0.07
358 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	381 027	380 296	0.21
87 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	77 624	79 179	0.04
281 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	302 398	302 075	0.16
66 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	84 578	85 813	0.05
205 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	248 620	251 092	0.14
257 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	276 727	276 275	0.15
299 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	315 977	315 445	0.17
150 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	241 617	245 760	0.13
215 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	275 495	276 232	0.15
176 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	277 117	279 101	0.15
264 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	279 658	278 810	0.15
94 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	192 774	194 561	0.11
351 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	559 347	560 768	0.31
230 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	289 487	288 604	0.16
236 270	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	332 923	331 959	0.18
545 000	SPAIN GOVERNMENT BOND 0% 30/04/2023	EUR	550 526	550 030	0.30
535 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	542 206	542 094	0.30

MULTI UNITS LUXEMBOURG - Lyxor Core 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)				
368 000	SPAIN GOVERNMENT BOND 0% 31/01/2026	EUR	372 066	372 070	0.20
250 000	SPAIN GOVERNMENT BOND 0% 31/01/2028	EUR	249 264	249 478	0.14
388 000	SPAIN GOVERNMENT BOND 0% 31/05/2024	EUR	392 872	392 582	0.21
549 000	SPAIN GOVERNMENT BOND 0.1% 30/04/2031	EUR	529 220	532 201	0.29
406 000	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	414 749	414 420	0.23
530 000	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	540 012	539 259	0.29
467 000	SPAIN GOVERNMENT BOND 0.45% 31/10/2022	EUR	473 776	473 262	0.26
527 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	534 731	536 639	0.29
200 000	SPAIN GOVERNMENT BOND 0.5% 31/10/2031	EUR	200 430	200 246	0.11
542 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	557 047	558 759	0.30
516 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	542 528	542 817	0.30
190 000	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	186 042	187 000	0.10
452 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	404 248	408 305	0.22
415 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	418 469	420 968	0.23
628 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	677 260	679 904	0.37
628 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	678 077	678 064	0.37
550 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	600 644	600 930	0.33
558 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	610 285	610 675	0.33
533 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	585 229	586 471	0.32
597 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	652 744	653 028	0.36
125 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	108 988	109 799	0.06
536 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	586 695	586 620	0.32
544 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	585 796	585 241	0.32
550 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	624 861	628 238	0.34
537 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	594 615	593 970	0.32
575 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	657 513	659 353	0.36
588 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	651 816	651 186	0.36
480 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	574 550	576 528	0.31
362 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	471 230	474 875	0.26
606 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	671 812	670 400	0.37
433 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	580 350	584 234	0.32
372 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	568 799	571 083	0.31
530 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	595 678	593 945	0.32
511 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	758 048	762 698	0.42
527 000	SPAIN GOVERNMENT BOND 4.4% 31/10/2023	EUR	589 544	587 515	0.32
573 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	692 356	690 849	0.38
537 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	882 372	887 043	0.48
439 000	SPAIN GOVERNMENT BOND 4.8% 31/01/2024	EUR	500 759	499 055	0.27
482 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	803 002	807 369	0.44
469 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	642 891	642 582	0.35
379 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	680 559	684 345	0.37
542 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	595 420	592 905	0.32
572 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	894 236	895 895	0.49
586 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	771 030	769 102	0.42

MULTI UNITS LUXEMBOURG - Lyxor Core 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)				
637 780	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	921 790	922 185	0.50
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		**181 800 659**	**182 213 496**	**99.35**
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			**181 800 659**	**182 213 496**	**99.35**
Total Investments			**181 800 659**	**182 213 496**	**99.35**

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.35
	99.35

Geographical classification	%
France	24.84
Italy	23.57
Germany	18.50
Spain	14.59
Belgium	5.82
Netherlands	4.82
Austria	3.65
Ireland	2.03
Finland	1.53
	99.35

Notes to the financial statements

1 - General

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

As at June 30, 2021, 82 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 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 Goverment 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 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 JPX-Nikkei 400 (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 Core MSCI Japan (DR) UCITS ETF

Notes to the financial statements (continued)

- 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 Morningstar US (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
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan 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 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 Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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.

The following Sub-Funds have been launched during the period:

On June 08, 2021:

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

The following Shares Classes have been launched during the period:

Notes to the financial statements (continued)

On January 11, 2021:
Share class "S Acc" within the Sub-Fund:
• MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF.

On January 19, 2021:
Share class "Daily Hedged to EUR - Acc" within the Sub-Fund:
• MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF.

On January 20, 2021:
Share class "S-Acc" within the Sub-Funds:
• MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF.

On February 22, 2021:
Share class "S - Dist"within the Sub-Fund:
• MULTI UNITS LUXEMBOURG - LYXOR SG Global Quality Income NTR UCITS ETF,
• MULTI UNITS LUXEMBOURG - LYXOR Fed Funds US DOLLAR Cash UCITS ETF.

On February 25, 2021:
Share class "Daily Hedged to EUR - Acc" within the Sub-Fund:
• MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF.

On March 24, 2021:
Share Class "S - Acc" within the Sub-Fund:
• MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF.

On Avril 06, 2021:
Share class “Monthly Hedged to GBP - Dist” within the Sub-Funds:
• MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF.

On May 07, 2021:
Share Class "Monthly Hedged to EUR - Acc" within the Sub-Fund:
• MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF.
Share class "Monthly Hedged to EUR- Acc" within the Sub-Fund:
• MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF.

On May 10, 2021:
Share class “S - Dist" within the Sub-Funds:
• MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF,
• MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF.

The following Sub-Funds have been renamed during the period:
On January 13, 2021:
• MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF,
• MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF.

Notes to the financial statements (continued)

On February 24, 2021:

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

On April 01, 2021:

• MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF,

• MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 3-7Y (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF,

• MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 10+Y (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10Y+ (DR) UCITS ETF,

• MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 7-10Y (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF.

On May 07, 2021:

• MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone Paris-Aligned Climate (EU PAB) (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF,

• MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Paris-Aligned Climate (EU PAB) (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF,

• MULTI UNITS LUXEMBOURG - Lyxor S&P Europe Paris-Aligned Climate (EU PAB) (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF,

• MULTI UNITS LUXEMBOURG - Lyxor S&P Global Developed Paris-Aligned Climate (EU PAB) (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF.

On June 16, 2021:

• MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF,

• MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF,

• MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF into MULTI UNITS LUXEMBOURG -Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF,

• MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF,

• MULTI UNITS LUXEMBOURG - Lyxor MSCI WORLD ESG Trend Leaders (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF.

The following Sub-Funds have been liquidated during the period:

On April 07, 2021:

• MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF,

• MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF.

On May 05, 2021:

• MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF,

• MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF,

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

• MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF.

Notes to the financial statements (continued)

On May 26, 2021:

• MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF.

The following Sub-Funds have merged:

On June 08, 2021:

• LYXOR - iBoxx € Liquid Sovereigns Diversified Overall UCITS ETF merged into MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF.

Within each Sub-Fund, the Fund may create different Classes of Shares which are entitled to regular dividend payments ("Distribution Shares") or with earnings reinvested ("Capitalisation Shares"), or which differ also by the targeted investors, their reference currencies, their currency hedging policy, by the management fees or the subscription/redemption fees.

Capitalisation and distribution shares have been issued during the period ended June 30, 2021.

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	Class Acc (EUR)	LU0533034129	Capitalisation
TR UCITS ETF	Class Acc (USD)	LU0533034392	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology	Class Acc (EUR)	LU0533033667	Capitalisation
TR UCITS ETF	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
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	Class Acc (EUR)	LU0533032008	Capitalisation
TR UCITS ETF	Class Acc (USD)	LU0533032180	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples	Class Acc (EUR)	LU0533032263	Capitalisation
TR UCITS ETF	Class Acc (USD)	LU0533032347	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 MSCI Pacific ex Japan UCITS ETF	Class Dist	LU1220245556	Distribution

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	LU1233598447	Capitalisation
	Dist	LU2090062352	Distribution
	Class S - Dist	LU2181362653	Distribution
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
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 MXN - Acc	LU2093217771	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF	Class Dist	LU1407888996	Distribution
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10Y+ (DR) UCITS ETF	Class Dist	LU1407890620	Distribution
	Class Monthly Hedged to EUR - Dist	LU1407890976	Distribution
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF	Class Dist	LU1407888053	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 GBP - Dist	LU1563455630	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	LU1646361276	Capitalisation
	Class Dist	LU1646360971	Distribution
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc	LU1646359452	Capitalisation
	Class Daily Hedged to CHF - Acc	LU1646360039	Capitalisation
	Class Daily Hedged to EUR - Acc	LU1646359965	Capitalisation
	Class Daily Hedged to GBP - Acc	LU1646359619	Capitalisation
	Class Daily Hedged to USD - Acc	LU1646359882	Capitalisation
	Class Daily Hedged to EUR - Dist	LU1646360542	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

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	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 Morningstar US (DR) UCITS ETF	Class Dist	LU1781540957	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF	Class Acc	LU1792117340	Capitalisation
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 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	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
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	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
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 China Enterprise (HSCEI) 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 Pacific Ex Japan UCITS ETF	Class Acc	LU1900068328	Capitalisation
	Class USD	LU1900068674	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan 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 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

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	LU2018762653	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF	Class Acc	LU2055175025	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF	Class Acc	LU2056738144	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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 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
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF	Class Acc	LU2198882362	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF	Class Dist	LU2329745918	Distribution

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 MSCI Pacific ex Japan 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 Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor 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 Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (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 China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan 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 Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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

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

Notes to the financial statements (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
- 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 MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR 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 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 JPX-Nikkei 400 (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 Core MSCI Japan (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 Morningstar US (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

Notes to the financial statements (continued)

- 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 China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan 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 Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (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

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
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR 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 ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF

Notes to the financial statements (continued)

- 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 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 - Lyxor Core MSCI Japan (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 Morningstar US (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 China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan 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 Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (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 Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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

Notes to the financial statements (continued)

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
- 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 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 S&P 500 Daily (-2x) Inverse 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 - Lyxor JPX-Nikkei 400 (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 Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF

Notes to the financial statements (continued)

- 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 ESG Euro Corporate Bond Ex Financials (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 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 China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan 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 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 Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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

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

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- 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 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 JPX-Nikkei 400 (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 Core MSCI Japan (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 Morningstar US (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 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 China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan 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

Notes to the financial statements (continued)

- 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 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 Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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.

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 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 JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- 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 MSCI Russia 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 SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) 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-Fund are listed in SGX Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF.

The following Sub-Fund is listed in NASDAQ OMX Stockholm Stock Exchange:

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

Notes to the financial statements (continued)

The following Sub-Fund is 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 Core 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.

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.

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

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

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

2.2.4 Securities not listed or traded on a stock exchange or not dealt in on another regulated market are valued at their face value with interest accrued.

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

2.2.6 Investments in open-ended UCIs are valued on the basis of the last available net asset value of the units or shares of such UCIs.

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

2.3 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 resulting from investments
The realised gains or losses resulting from the sales of investments are calculated on an average cost basis.

Notes to the financial statements (continued)

2.6 Foreign exchange translation

The accounts of each Sub-Fund are maintained in the reference currency of the Sub-Fund and the financial statements are expressed in that currency.

The acquisition cost of securities expressed in a currency other than the reference currency is translated into the reference currency at the exchange rates prevailing on the date of purchase.

Income and expenses expressed in other currencies than the reference currency are converted at exchange rates ruling at the transaction date.

Assets and liabilities expressed in other currencies than the reference currency are converted at exchange rates ruling at the period end.

2.7 Forward foreign exchange contracts

Forward foreign exchange contracts are disclosed in the Statement of Net Assets under the item “Net unrealised profit/loss on forward foreign exchange contracts”.

2.8 Combined financial statements

The combined Statement of Net Assets represents the total of the Statements of Net Assets Assets of the individual Sub-Funds, converted in Euro, based on exchange rates applicable at period end.

2.9 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.

2.10 Formation expenses

The formation expenses of the Fund are borne by the Management Company.

3 - Management fees

Following a Main Delegation Agreement dated March 29, 2006, as amended, Lyxor Asset Management Luxembourg S.A. was appointed as Management Company of the Sub-Funds.

Following a Novation Agreement dated February 28, 2014, Lyxor International Asset Management S.A.S was appointed as Management Company of the Sub-Funds.

A management fee is payable monthly in arrears to the Management Company in compensation for its services. Such fee was payable monthly and is set for the period under review at the following rates of the Net Asset Value (inclusive of VAT):

Notes to the financial statements (continued)

The Management fees rates applicable at June 30, 2021, 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 MSCI Canada UCITS ETF[1]	Class Dist	0.40%
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 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	0.00%
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 FTSE Europe Minimum Variance (DR) UCITS ETF[1]	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.17%

[1] 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 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%
	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%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF[1]	Class Acc	0.07%
	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.10%
	Class Monthly Hedged to MXN - Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF[1]	Class Dist	0.07%
MULTI UNITS LUXEMBOURG -Lyxor US Treasury 10+Y (DR) UCITS ETF[1]	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.10%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF[1]	Class Dist	0.07%
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 GBP - Dist	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	0.12%
	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc	0.25%
	Class Daily Hedged to CHF - Acc	0.25%
	Class Daily Hedged to EUR - Acc	0.25%
	Class Daily Hedged to EUR - Dist	0.25%
	Class Daily Hedged to GBP - Acc	0.25%
	Class Daily Hedged to USD - Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF[1]	Class Acc	0.20%
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[1]	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[1]	Class Acc	0.25%

[1] 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 Core MSCI World (DR) UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	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[1]	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF[1]	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF[1]	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF[1]	Class Acc	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	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[1]	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[1]	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 EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF[1]	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF[1]	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	0.29%
MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) 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 Pacific Ex Japan UCITS ETF	Class Acc	0.60%
	Class USD	0.60%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan 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 South Africa UCITS ETF[1]	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	0.45%

[1] 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 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	0.65%
	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 MSCI Emerging Markets Ex China UCITS ETF	Class Acc	0.25%
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 US Curve Steepening 2-10 UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF[1]	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (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[1]	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF[1]	Class Acc	0.07%
	Class Daily Hedged to EUR - Acc	0.25%
	Class S - Acc	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF[1]	Class Acc	0.18%
	Class S - Acc	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF[1]	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF[1]	Class Dist	0.07%

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

Notes to the financial statements (continued)

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 regulary 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 Master Index Swap Confirmation Agreement dated as of November 13, 2014, signed between Société Générale and Lyxor International Asset Management on behalf of the Sub-Funds, (the "Master Agreement").

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 Société Générale an amount reflecting the performance of the basket of securities (including income received) held by the Sub-Fund, and receives an amount reflecting the performance of an index (see below the index for each Sub-Fund).

The performance difference between the two legs is adjusted by (i) the difference of repo rate between the basket of securities held by the Sub-Fund and the index components, (ii) the difference between the index components dividend level in the index methodology and their market price, and (iii) pricing parameters linked to the index replication.

The market value of those swaps, used only for index replication purpose are booked in the caption "Swap at market value" of the Statement of Net Assets.

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 June 30, 2021, no collateral was received or granted by the collective investment undertaking as part of Total Return Swaps.

Notes to the financial statements (continued)

As at June 30, 2021, 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)
09-03-22	Index swap	LevDAX	EUR	139 469 426	146 195 942
09-03-22	Index swap	Basket of securities	EUR	-	(146 653 519)
					(457 577)

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)
15-09-21	Index swap	S&P 500 ND	EUR	66 265 728	66 571 822[1]
09-06-22	Index swap	S&P 500 ND	EUR	66 837 387	68 460 146[1]
03-12-21	Index swap	S&P 500 ND	EUR	130 617 860	151 806 437[2]
09-03-22	Index swap	S&P 500 ND	EUR	5 333 446	5 618 944[2]
15-09-21	Index swap	S&P 500 TR	EUR	2 171 430 415	2 133 154 317[1]
09-06-22	Index swap	S&P 500 TR	EUR	1 817 284 757	1 903 142 497[1]
03-12-21	Index swap	S&P 500 TR	EUR	1 880 562 265	1 971 592 858[2]
09-03-22	Index swap	S&P 500 TR	EUR	1 689 309 448	1 715 768 357[2]
15-09-21	Index swap	S&P 500 DailyHdgCHFNTR Index	EUR	2 949 712	2 992 733[1]
09-06-22	Index swap	S&P 500 DailyHdgCHFNTR Index	EUR	2 947 605	2 990 595[1]
03-12-21	Index swap	S&P 500 DailyHdgCHFNTR Index	EUR	1 977 094	2 272 356[2]
09-03-22	Index swap	S&P500DailyHdgCHFNetTR Index	EUR	3 052 837	3 418 616[2]
15-09-21	Index swap	S&P500DailyEURHdgNetTR Index	EUR	127 299 009	128 245 117[1]
09-06-22	Index swap	S&P500DailyEURHdgNetTR Index	EUR	131 477 162	133 972 679[1]
09-03-22	Index swap	S&P500DailyEURHdgNetTR Index	EUR	243 582 009	270 609 608[2]
03-12-21	Index swap	S&P500DailyEURHdgNetTR Index	EUR	449 899 186	458 440 951[2]
03-12-21	Index swap	Basket of securities	EUR	-	(4,430,964,564)[1]
09-06-22	Index swap	Basket of securities	EUR	-	(4,546,835,230)[2]
					41 258 239

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)
06-04-22	Index swap	S&P/ASX 200 Net Total Return	EUR	68 618 092	68 387 200
06-04-22	Index swap	Basket of securities	EUR	-	(68 192 520)
					194 680

The counterparty of the swap is Barclays Bank Ireland (IRL).

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)
29-11-21	Index swap	MSCI World Utilities NTR	EUR	25 226 276	25 750 554
29-11-21	Index swap	Basket of securities	EUR	-	(25 601 680)
					148 874

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)
17-06-22	Index swap	MSCI Daily TR World Net Materials	EUR	51 298 137	51 754 018
17-06-22	Index swap	Basket of securities	EUR	-	(52 124 654)
					(370 636)

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)
08-10-21	Index swap	MSCI Daily TR World Net Teleco	EUR	35 794 910	37 854 760
08-10-21	Index swap	Basket of securities	EUR	-	(37 862 038)
					(7 278)

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)
29-11-21	Index swap	MSCI Daily TR World Net Inform	EUR	851 745 835	900 611 433
29-11-21	Index swap	Basket of securities	EUR	-	(903 668 934)
					(3 057 501)

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)
29-11-21	Index swap	MSCI Daily TR World Net Health	EUR	508 252 450	558 120 224
29-11-21	Index swap	Basket of securities	EUR	-	(559 069 449)
					(949 226)

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)
17-06-22	Index swap	MSCI World Industrials NTR	EUR	56 873 588	57 467 598
17-06-22	Index swap	Basket of securities	EUR	-	(56 753 025)
					714 573

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)
29-11-21	Index swap	MSCI World Energy Sector Net T	EUR	88 573 080	97 074 225
29-11-21	Index swap	Basket of securities	EUR	-	(96 585 326)
					488 899

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)
09-09-21	Index swap	MSCI World Financials NTR	EUR	604 938 585	649 014 769[1]
17-06-22	Index swap	MSCI World Financials NTR	EUR	787 244 200	1 000 406 076[2]
17-06-22	Index swap	Basket of securities	EUR	-	(999 914 316)[2]
09-09-21	Index swap	Basket of securities	EUR	-	(646 112 751)[1]
					3 393 778

The counterparties of the swap are Morgan Stanley[1] and Goldman Sachs International (GB)[2].

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-21	Index swap	MSCI World Consumer Discretionary NTR	EUR	75 210 471	80 663 233
29-11-21	Index swap	Basket of securities	EUR	-	(80 826 711)
					(163 478)

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
08-10-21	Index swap	MSCI World Consumer Staples NTR	EUR	41 032 881	45 015 533
08-10-21	Index swap	Basket of securities	EUR	-	(45 245 784)
					(230 252)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-11-21	Index swap	SG Gbl Qlty Income NetTR1	EUR	702 229 683	704 655 389
18-05-22	Index swap	SG Gbl Qlty Income NetTR2	EUR	351 615 119	355 275 748
18-11-21	Index swap	Basket of securities	EUR	-	(1 056 700 522)
					3 230 616

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

6.15 MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific Ex Japan UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
04-11-21	Index swap	MSCI Daily TR Net Pacific Ex J	USD	25 942 480	28 875 726
04-11-21	Index swap	Basket of securities	USD	-	(28 805 681)
					70 045

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
27-05-22	Fixed Income & Monetary Index Swap	Solactive Fed Funds Effective Rate Total Return Index	USD	173 608 238	37 125 865
27-05-22	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(37 325 499)
					(199 633)

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
03-03-22	Index swap	S&P 500 2x Inverse Daily	USD	42 209 657	39 951 362
03-03-22	Index swap	Basket of securities	USD	-	(39 723 904)
					227 457

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
08-04-22	Fixed Income & Monetary Index Swap	iBoxx EUR Inverse Breakeven Euro-Inflation France & Germany	EUR	1 627 321 547	1 624 751 428
08-04-22	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(1 627 679 145)
					(2 927 717)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
08-04-22	Fixed Income & Monetary Index Swap	iBoxx USD Inverse Breakeven 10-Year Inflation	USD	376 455 881	373 849 258
08-04-22	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(373 757 951)
					91 307

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

6.20 MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
04-11-21	Index swap	FTSE 100 TOTAL RETURN	GBP	227 343 149	231 630 841 (2)
26-04-22	Index swap	FTSE 100 TOTAL RETURN	GBP	256 441 598	255 142 166(3)
26-04-22	Index swap	FTSE 100 TOTAL RETURNHdgEUR	GBP	40 924 263	41 340 215(1)
04-11-21	Index swap	FTSE 100 TOTAL RETURNHdgUSD	GBP	46 588 008	47 188 443(1)
26-04-22	Index swap	Basket of securities	GBP	-	(88 613 183) (1)
04-11-21	Index swap	Basket of securities	GBP	-	(229 786 849) (2)
26-04-22	Index swap	Basket of securities	GBP	-	(256 311 914) (3)
					589 720

The counterparties of the swap are Société Générale (FR)(1) , Bofa Securities Europe SA-Equity Derivatives (FR)(2) and Goldman Sachs (US)(3).

Notes to the financial statements (continued)

6.21 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF(1)

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
04-11-21	Index swap	MSCI EM Select ESG Rating and Trend Leaders Net Return	USD	136 882 077	138 647 809
04-11-21	Index swap	Basket of securities	USD	-	(138 778 969)
					(131 160)

The counterparty of the swap is Goldman Sachs (US).

6.22 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
04-11-21	Index swap	MSCI Emerging Markets Asia NTR	USD	191 458 263	221 994 770
04-11-21	Index swap	Basket of securities	USD	-	(221 499 236)
					495 533

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

6.23 MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
30-12-21	Index swap	Barclays Euro Corp FRN 0-7Y Enhanced Dur Total Return Index Unhedged EUR	EUR	746 267 256	746 182 282
30-12-21	Index swap	Basket of securities	EUR	-	(747 743 396)
					(1 561 114)

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

6.24 MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-21	Index swap	MSCI World Net Total Return USD	EUR	560 903 750	563 902 248
29-11-21	Index swap	Basket of securities	EUR	-	(562 388 928)
					1 513 320

The counterparty of the swap is Morgan Stanley Bank AG (DE).

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

Notes to the financial statements (continued)

6.25 MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-11-21	Index swap	NASDAQ-100 Net Total Return 1	EUR	719 268 864	735 497 026[1]
18-03-22	Index swap	NASDAQ-100 Net Total Return 2	EUR	994 526 466	1 047 725 813[2]
18-03-22	Index swap	NASDAQ-100 Currency hedged EUR	EUR	1 692 726	1 784 257[1]
18-03-22	Index swap	Basket of securities	EUR	-	(1 046 667 916)[2]
18-03-22	Index swap	Basket of securities	EUR	-	(737 923 524)[1]
					415 656

The counterparties of the swap are Société Générale (FR)[1] and Barclays Bank Ireland PLC (IRL)[2].

6.26 MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF[1]

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-21	Index swap	RJ/CRB TOTAL RETURN INDX	EUR	696 797 217	1 198 374 273
29-11-21	Index swap	Basket of securities	EUR	-	(1 196 890 522)
					1 483 751

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

6.27 MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF[1]

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
29-11-21	Index swap	TR/CC CRB Ex-En TR Index	EUR	64 744 113	89 740 961
29-11-21	Index swap	Basket of securities	EUR	-	(88 709 911)
					1 031 050

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

6.28 MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
27-01-22	Index swap	MSCI China Net Total Return USD Index	USD	196 289 040	195 956 247
27-01-22	Index swap	Basket of securities	USD	-	(193 621 433)
					2 334 814

The counterparty of the swap is BOFA Securities Europe SA Equity Derivatives (FR).

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

Notes to the financial statements (continued)

6.29 MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
08-10-21	Index Swap	Hang Seng China Ente NR	EUR	335 470 880	339 631 143
08-10-21	Index Swap	Basket of securities	EUR	-	(339 223 299)
					407 844

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
06-04-22	Index swap	Hang Seng Index NR Index	EUR	123 543 294	124 322 278
06-04-22	Index swap	Basket of securities	EUR	-	(124 766 957)
					(444 679)

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
17-06-22	Index swap	MSCI AC Daily TR Net Asia Ex Japan	EUR	715 068 958	729 786 347
17-06-22	Index swap	Basket of securities	EUR	-	(729 842 028)
					(55 681)

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

6.32 MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
04-11-21	Index swap	MSCI Daily TR Net Emerging Market	USD	75 915 716	82 303 809
04-11-21	Index swap	Basket of securities	USD	-	(82 219 162)
					84 646

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

6.33 MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
06-04-22	Index Swap	MSCI Daily TR Net Brazil USD	EUR	179 418 505	223 933 231
06-04-22	Index Swap	Basket of securities	EUR	-	(227 936 847)
					(4 003 616)

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

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
27-01-22	Index swap	MSCI EM East EURXRUS NR EUR Index	EUR	189 145 549	183 880 572
27-01-22	Index swap	Basket of securities	EUR	-	(186 962 619)
					(3 082 046)

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

6.35 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
06-04-22	Index Swap	MSCI Daily TR Net Emerging Mar	EUR	45 390 344	46 041 843
06-04-22	Index Swap	Basket of securities	EUR	-	(46 746 591)
					(704 747)

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

6.36 MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
03-12-21	Index swap	MSCI Daily TR Net Emerging	EUR	127 578 954	131 704 484
03-12-21	Index swap	Basket of securities	EUR	-	(131 732 551)
					(28 067)

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

6.37 MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
27-01-22	Index swap	MSCI Turkey Net Total Return Index	EUR	61 794 927	60 879 128
27-01-22	Index swap	Basket of securities	EUR	-	(61 501 629)
					(622 501)

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

6.38 MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
27-01-22	Index swap	Russia IMI Sel NETR USD	EUR	275 536 634	303 496 536
27-01-22	Index swap	Basket of securities	EUR	-	(302 512 684)
					983 852

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

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
04-11-21	Index swap	MSCI EM Ex China Net Total Return	USD	42 236 761	44 250 759
04-11-21	Index swap	Basket of securities	USD	-	(44 051 624)
					199 135

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

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
16-07-21	Fixed Income & Monetary Index Swap	Solactive USD Daily x7 Flattener 2-10	USD	133 905 014	131 301 757
16-07-21	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(131 616 303)
					(314 546)

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

6.41 MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-07-21	Index swap	MSCI USA Climate Change Net Total Return	USD	75 623 691	77 614 951
20-07-21	Index swap	Basket of securities	USD	-	(77 222 758)
					392 193

The counterparty of the swap is Barclays Bank Ireland (IRL).

6.42 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
04-11-21	Index swap	MSCI Emerging Markets Climate Change Net Total Return	USD	49 743 348	51 508 938
04-11-21	Index swap	Basket of securities	USD	-	(51 296 969)
					211 970

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

Data on reuse of collateral

Non-cash collateral received by the Company may not be sold, re-invested or pledged.

Notes to the financial statements (continued)

7 - Exchange rates

The following exchange rates have been used for the preparation of these financial statements:

As at June 30, 2021:

1 EUR =	1.57965	AUD	1 EUR =	1.46850	CAD
1 EUR =	1.09620	CHF	1 EUR =	7.43625	DKK
1 EUR =	0.85845	GBP	1 EUR =	9.20950	HKD
1 EUR =	3.86425	ILS	1 EUR =	131.62305	JPY
1 EUR =	23.61185	MXN	1 EUR =	10.20490	NOK
1 EUR =	1.69715	NZD	1 EUR =	4.51475	PLN
1 EUR =	10.14200	SEK	1 EUR =	1.59410	SGD
1 EUR =	1.18590	USD			

8 - Dividend distribution

By a Circular Resolution dated May 18, 2021, the Board of Directors of the Fund decided the payment of interim dividends to the shareholders of the shares classes S-Dist of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF.

These dividends have been paid out of the capital attributable to the Sub-Funds as of May 24, 2021 with a record date of May 19, 2021. The ex-dividend date was May 20, 2021.

By a Circular Resolution dated May 26, 2021, the Board of Directors of the Fund decided the payment of interim dividends to the shareholders of the shares classes S-Dist of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF.

These dividends have been paid out of the capital attributable to the Sub-Funds as of June 04, 2021 with a record date of June 01, 2021. The ex-dividend date was June 02, 2021.

During the period ended June 30, 2021, the following dividends have been distributed:

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class S - Dist	20/05/2021	EUR	850.00

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class S - Dist	02/06/2021	USD	850.00

Notes to the financial statements (continued)

9 - Futures contracts

As at June 30, 2021, the Company holds the following open futures contracts:

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	Sep-21	5	-	202 775	(1 525)
					202 775	**(1 525)**

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment JPY	Unrealised appreciation/ depreciation JPY
JPY	JPX-NIKKEI IND 400	Sep-21	-	316	553 158 000	2 032 320
					553 158 000	**2 032 320**

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment JPY	Unrealised appreciation/ depreciation JPY
JPY	TOPIX INDEX	Sep-21	8	-	155 440 000	(421 600)
					155 440 000	**(421 600)**

MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF(1)

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment GBP	Unrealised appreciation/ depreciation GBP
GBP	FTSE 100 INDEX	Sep-21	25	-	1 745 125	2 750
					1 745 125	**2 750**

MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF(1)

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Sep-21	183	-	16 563 330	101 966
					16 563 330	**101 966**

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

Notes to the financial statements (continued)

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	Sep-21	-	34	158 950	1 825
					158 950	**1 825**

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	Sep-21	53	-	1 442 395	(8 060)
					1 442 395	**(8 060)**

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	Sep-21	100	-	9 051 000	14 068
					9 051 000	**14 068**

Notes to the financial statements (continued)

10 - Forward foreign exchange contracts

As at June 30, 2021, the Company holds the following open forward foreign exchange contracts:

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	16 848 407	USD	20 605 452	02-Jul-21	(624 538)
EUR	1 103 887	USD	1 352 600	02-Jul-21	(43 475)
EUR	205 810	USD	251 800	02-Jul-21	(7 726)
EUR	61 045	USD	74 800	02-Jul-21	(2 405)
MXN	23 695 319	USD	1 185 805	02-Jul-21	4 150
MXN	351 661	USD	17 600	02-Jul-21	60
MXN	53 822	USD	2 700	02-Jul-21	3
USD	1 240 700	EUR	1 018 961	02-Jul-21	32 290
					(641 639)

MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF(1)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	55 242 952	USD	67 561 650	02-Jul-21	(2 049 033)
EUR	2 068 036	USD	2 534 000	02-Jul-21	(81 516)
EUR	872 933	USD	1 068 000	02-Jul-21	(32 788)
EUR	200 205	USD	245 300	02-Jul-21	(7 877)
					(2 171 214)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	97 089 749	USD	118 761 200	02-Jul-21	(3 620 235)
EUR	1 313 583	USD	1 606 500	02-Jul-21	(48 692)
EUR	980 855	USD	1 200 000	02-Jul-21	(36 783)
EUR	244 849	USD	300 000	02-Jul-21	(9 628)
EUR	102 259	USD	125 300	02-Jul-21	(4 028)
GBP	1 953 379 380	USD	2 777 324 570	02-Jul-21	(78 835 072)
GBP	258 575 591	USD	359 779 000	02-Jul-21	(2 567 619)
GBP	49 748 647	USD	70 733 000	02-Jul-21	(2 007 940)
GBP	21 102 641	USD	30 000 000	02-Jul-21	(847 845)
GBP	4 506 170	USD	6 387 200	02-Jul-21	(162 171)
GBP	3 385 758	USD	4 704 100	02-Jul-21	(26 839)
GBP	2 808 238	USD	3 964 000	02-Jul-21	(84 573)
GBP	1 746 070	USD	2 425 700	02-Jul-21	(13 570)
GBP	1 682 286	USD	2 372 800	02-Jul-21	(48 810)
GBP	1 610 501	USD	2 223 600	02-Jul-21	1 225
GBP	1 260 580	USD	1 754 200	02-Jul-21	(12 773)
GBP	1 199 572	USD	1 694 200	02-Jul-21	(37 055)
GBP	1 185 924	USD	1 680 000	02-Jul-21	(41 710)
GBP	1 047 947	USD	1 457 100	02-Jul-21	(9 414)
GBP	826 833	USD	1 164 700	02-Jul-21	(22 473)
GBP	564 467	USD	800 000	02-Jul-21	(20 219)
USD	3 347 100	EUR	2 809 656	02-Jul-21	15 057

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

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
USD	2 765 000	EUR	2 276 868	02-Jul-21	64 810
USD	2 443 700	EUR	2 016 000	02-Jul-21	52 879
USD	2 318 100	EUR	1 954 653	02-Jul-21	29
USD	1 355 300	EUR	1 117 373	02-Jul-21	30 181
USD	82 000	EUR	67 262	02-Jul-21	2 232
USD	48 011 200	GBP	33 983 797	02-Jul-21	1 064 427
USD	9 644 200	GBP	6 818 897	02-Jul-21	224 267
					(87 002 342)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
EUR	5 300	GBP	4 582	02-Jul-21	(37)
EUR	37 821 450	USD	46 255 300	02-Jul-21	(1 181 468)
EUR	388 212	USD	470 300	02-Jul-21	(8 349)
EUR	243 830	USD	295 700	02-Jul-21	(5 507)
EUR	218 628	USD	266 200	02-Jul-21	(5 835)
EUR	139 146	USD	170 500	02-Jul-21	(4 621)
EUR	25 754	USD	31 400	02-Jul-21	(723)
GBP	3 866 822	EUR	4 493 285	02-Jul-21	10 982
GBP	61 352	EUR	71 300	02-Jul-21	166
GBP	1 005 203	USD	1 429 215	02-Jul-21	(34 218)
GBP	7 525	USD	10 700	02-Jul-21	(256)
GBP	2 681	USD	3 800	02-Jul-21	(81)
USD	284 600	EUR	234 789	02-Jul-21	5 188
USD	228 700	EUR	186 955	02-Jul-21	5 888
					(1 218 871)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation JPY
CHF	8 539 951	JPY	1 039 371 335	02-Jul-21	(13 942 347)
CHF	273 892	JPY	32 951 005	02-Jul-21	(63 794)
CHF	117 194	JPY	14 277 345	02-Jul-21	(205 396)
CHF	75 452	JPY	9 209 562	02-Jul-21	(149 774)
CHF	72 584	JPY	8 896 306	02-Jul-21	(180 836)
CHF	72 965	JPY	8 892 706	02-Jul-21	(131 448)
CHF	72 683	JPY	8 788 139	02-Jul-21	(60 909)
CHF	25 516	JPY	3 122 369	02-Jul-21	(58 540)
CHF	8 040	JPY	967 673	02-Jul-21	(2 238)
CHF	6 183	JPY	752 788	02-Jul-21	(10 420)
CHF	5 347	JPY	653 684	02-Jul-21	(11 670)
CHF	3 931	JPY	480 237	02-Jul-21	(8 282)
EUR	101 364 408	JPY	13 564 335 675	02-Jul-21	(222 285 199)
EUR	29 250 614	JPY	3 913 477 313	02-Jul-21	(63 377 028)
EUR	3 270 359	JPY	430 946 043	02-Jul-21	(487 357)
EUR	1 578 407	JPY	211 349 020	02-Jul-21	(3 591 891)

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation JPY
EUR	943 493	JPY	124 327 189	02-Jul-21	(140 601)
EUR	899 494	JPY	120 398 519	02-Jul-21	(2 003 020)
EUR	873 327	JPY	116 608 633	02-Jul-21	(1 657 437)
EUR	868 067	JPY	116 117 360	02-Jul-21	(1 858 456)
EUR	870 057	JPY	115 194 019	02-Jul-21	(673 612)
EUR	455 385	JPY	60 977 064	02-Jul-21	(1 037 204)
EUR	302 907	JPY	40 402 022	02-Jul-21	(532 063)
EUR	259 511	JPY	34 735 866	02-Jul-21	(577 886)
EUR	251 886	JPY	33 632 447	02-Jul-21	(478 041)
EUR	250 412	JPY	33 496 497	02-Jul-21	(536 110)
EUR	250 969	JPY	33 227 893	02-Jul-21	(194 305)
EUR	92 798	JPY	12 244 325	02-Jul-21	(29 823)
EUR	87 428	JPY	11 661 283	02-Jul-21	(153 570)
EUR	72 309	JPY	9 634 408	02-Jul-21	(116 720)
EUR	64 564	JPY	8 652 271	02-Jul-21	(154 109)
EUR	46 466	JPY	6 198 421	02-Jul-21	(82 387)
EUR	26 840	JPY	3 541 427	02-Jul-21	(8 627)
EUR	20 974	JPY	2 794 554	02-Jul-21	(33 856)
EUR	18 591	JPY	2 491 427	02-Jul-21	(44 376)
EUR	13 309	JPY	1 775 320	02-Jul-21	(23 596)
GBP	19 459 774	JPY	3 025 534 893	02-Jul-21	(41 855 393)
GBP	537 081	JPY	82 763 404	02-Jul-21	(415 133)
GBP	527 452	JPY	82 054 590	02-Jul-21	(1 182 699)
GBP	175 699	JPY	27 276 103	02-Jul-21	(337 024)
GBP	168 335	JPY	26 169 617	02-Jul-21	(359 534)
GBP	145 683	JPY	22 591 642	02-Jul-21	(254 643)
GBP	142 499	JPY	21 963 964	02-Jul-21	(115 159)
GBP	48 255	JPY	7 493 170	02-Jul-21	(94 493)
GBP	16 077	JPY	2 469 994	02-Jul-21	(4 938)
GBP	14 759	JPY	2 285 073	02-Jul-21	(22 151)
GBP	12 796	JPY	1 983 606	02-Jul-21	(21 605)
GBP	8 572	JPY	1 327 195	02-Jul-21	(12 890)
JPY	245 743 559	CHF	2 042 100	02-Jul-21	539 579
JPY	26 658 644	CHF	222 176	02-Jul-21	(18 709)
JPY	13 058 725	CHF	107 304	02-Jul-21	174 273
JPY	8 735 261	CHF	73 118	02-Jul-21	(44 202)
JPY	7 153 034	CHF	59 384	02-Jul-21	22 615
JPY	6 704 633	CHF	55 873	02-Jul-21	(4 145)
JPY	5 558 367	CHF	45 993	02-Jul-21	35 799
JPY	2 918 935	CHF	23 851	02-Jul-21	55 027
JPY	1 913 255	CHF	15 662	02-Jul-21	32 677
JPY	1 487 962	CHF	12 336	02-Jul-21	6 764
JPY	476 396	CHF	3 911	02-Jul-21	6 764
JPY	175 994	CHF	1 439	02-Jul-21	3 244
JPY	146 684	CHF	1 199	02-Jul-21	2 748
JPY	348 964 896	EUR	2 658 610	02-Jul-21	(971 496)
JPY	170 395 211	EUR	1 273 579	02-Jul-21	2 761 249
JPY	114 103 791	EUR	872 976	02-Jul-21	(800 559)
JPY	113 580 005	EUR	863 494	02-Jul-21	(76 087)
JPY	100 680 146	EUR	767 038	02-Jul-21	(280 288)
JPY	93 407 403	EUR	709 567	02-Jul-21	11 413
JPY	72 411 470	EUR	546 963	02-Jul-21	418 123
JPY	49 143 519	EUR	367 312	02-Jul-21	796 369

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation JPY
JPY	37 555 175	EUR	281 147	02-Jul-21	549 426
JPY	32 895 446	EUR	251 674	02-Jul-21	(230 797)
JPY	32 768 899	EUR	249 126	02-Jul-21	(21 952)
JPY	26 954 466	EUR	204 759	02-Jul-21	3 293
JPY	25 211 312	EUR	189 629	02-Jul-21	251 523
JPY	20 896 583	EUR	157 843	02-Jul-21	120 662
JPY	19 574 058	EUR	148 059	02-Jul-21	86 081
JPY	10 827 300	EUR	81 056	02-Jul-21	158 402
JPY	7 258 424	EUR	54 595	02-Jul-21	72 413
JPY	5 999 649	EUR	45 029	02-Jul-21	72 776
JPY	5 646 905	EUR	42 713	02-Jul-21	24 835
JPY	2 188 042	EUR	16 398	02-Jul-21	29 655
JPY	2 128 287	EUR	15 971	02-Jul-21	26 082
JPY	1 736 221	EUR	13 031	02-Jul-21	21 060
JPY	642 260	EUR	4 813	02-Jul-21	8 705
JPY	611 891	EUR	4 592	02-Jul-21	7 498
JPY	462 219 962	GBP	2 982 337	02-Jul-21	4 952 124
JPY	67 067 710	GBP	437 786	02-Jul-21	(55 894)
JPY	38 077 323	GBP	244 919	02-Jul-21	525 029
JPY	21 924 500	GBP	144 069	02-Jul-21	(164 908)
JPY	21 898 918	GBP	143 269	02-Jul-21	(67 845)
JPY	17 998 753	GBP	117 059	02-Jul-21	50 611
JPY	13 817 033	GBP	89 277	02-Jul-21	128 582
JPY	8 470 546	GBP	54 724	02-Jul-21	79 982
JPY	5 631 775	GBP	36 331	02-Jul-21	61 346
JPY	3 679 675	GBP	23 892	02-Jul-21	16 486
JPY	1 515 546	GBP	9 767	02-Jul-21	18 071
JPY	462 221	GBP	2 982	02-Jul-21	4 962
JPY	397 754	GBP	2 565	02-Jul-21	4 406
JPY	30 530 842	USD	277 107	02-Jul-21	(224 859)
JPY	15 144 023	USD	138 472	02-Jul-21	(224 860)
JPY	10 008 853	USD	90 806	02-Jul-21	(69 608)
JPY	9 955 664	USD	90 104	02-Jul-21	(44 940)
JPY	8 190 636	USD	74 320	02-Jul-21	(58 084)
JPY	6 358 397	USD	57 393	02-Jul-21	(11 551)
JPY	3 251 577	USD	29 675	02-Jul-21	(41 968)
JPY	2 228 662	USD	20 308	02-Jul-21	(25 294)
JPY	1 714 639	USD	15 470	02-Jul-21	(2 327)
JPY	569 555	USD	5 202	02-Jul-21	(7 800)
JPY	216 961	USD	1 980	02-Jul-21	(2 784)
JPY	163 821	USD	1 490	02-Jul-21	(1 583)
USD	11 028 255	JPY	1 205 920 782	02-Jul-21	18 096 069
USD	340 844	JPY	37 739 185	02-Jul-21	90 728
USD	96 961	JPY	10 626 445	02-Jul-21	135 233
USD	92 818	JPY	10 216 866	02-Jul-21	84 945
USD	92 219	JPY	10 158 673	02-Jul-21	76 699
USD	90 979	JPY	10 077 973	02-Jul-21	19 717
USD	32 177	JPY	3 538 652	02-Jul-21	32 664
USD	10 556	JPY	1 155 329	02-Jul-21	16 296
USD	9 714	JPY	1 074 557	02-Jul-21	3 549
USD	7 699	JPY	841 296	02-Jul-21	13 170
USD	6 924	JPY	757 362	02-Jul-21	11 148
USD	4 970	JPY	543 818	02-Jul-21	7 822

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation JPY
CHF	6 721 492	JPY	807 631 700	03-Aug-21	(93 394)
EUR	104 385 844	JPY	13 746 561 417	03-Aug-21	(1 456 763)
EUR	30 112 389	JPY	3 966 076 220	03-Aug-21	(1 022 724)
GBP	17 228 964	JPY	2 640 751 535	03-Aug-21	454 795
JPY	11 145 574	CHF	92 824	03-Aug-21	(6 511)
JPY	2 236 363	CHF	18 615	03-Aug-21	17
JPY	229 041 391	EUR	1 740 202	03-Aug-21	(97 576)
JPY	66 081 743	EUR	502 073	03-Aug-21	(28 151)
JPY	36 790 021	EUR	279 411	03-Aug-21	(443)
JPY	10 609 543	EUR	80 577	03-Aug-21	(128)
JPY	37 547 886	GBP	244 961	03-Aug-21	(4 506)
JPY	7 073 190	GBP	46 141	03-Aug-21	(195)
JPY	3 224 993	USD	29 065	03-Aug-21	(113)
USD	10 858 379	JPY	1 204 317 308	03-Aug-21	542 864
USD	159 203	JPY	17 658 222	03-Aug-21	7 163
					(334 008 101)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation JPY
EUR	8 237 963	JPY	1 102 138 100	02-Jul-21	(17 806 464)
EUR	283 761	JPY	37 392 057	02-Jul-21	(41 938)
EUR	101 011	JPY	13 487 154	02-Jul-21	(191 559)
EUR	80 751	JPY	10 808 620	02-Jul-21	(179 696)
EUR	60 355	JPY	8 073 361	02-Jul-21	(129 122)
EUR	53 086	JPY	7 028 490	02-Jul-21	(41 045)
EUR	32 943	JPY	4 355 616	02-Jul-21	(19 504)
EUR	16 745	JPY	2 209 488	02-Jul-21	(5 357)
EUR	10 689	JPY	1 426 332	02-Jul-21	(19 437)
EUR	2 919	JPY	389 058	02-Jul-21	(4 791)
EUR	2 637	JPY	351 790	02-Jul-21	(4 629)
EUR	1 632	JPY	217 649	02-Jul-21	(2 890)
GBP	122 411 181	JPY	19 029 027 375	02-Jul-21	(260 373 123)
GBP	5 368 299	JPY	834 703 314	02-Jul-21	(11 611 368)
GBP	4 706 284	JPY	725 231 773	02-Jul-21	(3 642 051)
GBP	4 359 406	JPY	675 895 624	02-Jul-21	(7 491 012)
GBP	1 334 349	JPY	206 922 353	02-Jul-21	(2 333 296)
GBP	1 222 041	JPY	189 980 264	02-Jul-21	(2 610 963)
GBP	646 703	JPY	100 396 693	02-Jul-21	(1 241 017)
GBP	505 602	JPY	78 511 892	02-Jul-21	(990 441)
GBP	472 292	JPY	72 746 638	02-Jul-21	(331 949)
GBP	379 883	JPY	58 553 058	02-Jul-21	(307 092)
GBP	180 130	JPY	27 673 983	02-Jul-21	(55 354)
GBP	112 656	JPY	17 482 958	02-Jul-21	(209 970)
GBP	49 332	JPY	7 647 749	02-Jul-21	(83 937)
GBP	30 485	JPY	4 718 308	02-Jul-21	(44 168)
JPY	34 527 389	EUR	263 049	02-Jul-21	(96 324)
JPY	21 932 789	EUR	167 802	02-Jul-21	(153 999)
JPY	12 767 664	EUR	95 429	02-Jul-21	206 779
JPY	10 554 206	EUR	80 239	02-Jul-21	(7 108)

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation JPY
JPY	9 219 530	EUR	70 036	02-Jul-21	1 066
JPY	3 262 587	EUR	24 489	02-Jul-21	39 205
JPY	2 657 780	EUR	19 897	02-Jul-21	38 856
JPY	2 157 557	EUR	16 228	02-Jul-21	21 510
JPY	1 787 348	EUR	13 501	02-Jul-21	10 311
JPY	1 251 916	EUR	9 396	02-Jul-21	15 174
JPY	380 916	EUR	2 843	02-Jul-21	6 747
JPY	685 308 203	GBP	4 473 370	02-Jul-21	(566 368)
JPY	673 469 204	GBP	4 350 331	02-Jul-21	6 458 125
JPY	319 589 523	GBP	2 100 065	02-Jul-21	(2 401 848)
JPY	209 209 208	GBP	1 345 666	02-Jul-21	2 886 267
JPY	186 743 955	GBP	1 221 728	02-Jul-21	(577 844)
JPY	130 699 964	GBP	850 037	02-Jul-21	368 268
JPY	68 875 187	GBP	444 968	02-Jul-21	650 837
JPY	41 525 400	GBP	267 832	02-Jul-21	460 221
JPY	38 256 628	GBP	247 108	02-Jul-21	369 107
JPY	26 067 435	GBP	168 176	02-Jul-21	282 007
JPY	17 268 935	GBP	111 546	02-Jul-21	166 207
JPY	6 690 452	GBP	43 167	02-Jul-21	71 852
EUR	8 255 905	JPY	1 087 378 033	03-Aug-21	(280 399)
GBP	128 046 356	JPY	19 625 787 888	03-Aug-21	3 764 269
JPY	6 743 198	EUR	51 213	03-Aug-21	(155)
JPY	162 114 660	GBP	1 057 530	03-Aug-21	(3 597)
					(298 043 007)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF[1]

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	882 522	AUD	1 394 500	02-Jul-21	(286)
EUR	13 098	AUD	20 700	02-Jul-21	(7)
EUR	1 541 813	CAD	2 278 200	02-Jul-21	(11 266)
EUR	119 070	CAD	175 200	02-Jul-21	(274)
EUR	872 692	CHF	959 300	02-Jul-21	(2 884)
EUR	62 757	CHF	68 900	02-Jul-21	(115)
EUR	485 248	DKK	3 609 400	02-Jul-21	(149)
EUR	1 210	DKK	9 000	02-Jul-21	-
EUR	1 569 984	GBP	1 351 100	02-Jul-21	(4 556)
EUR	59 692	GBP	51 500	02-Jul-21	(353)
EUR	38 257	ILS	152 100	02-Jul-21	(1 307)
EUR	3 633 912	JPY	486 104 000	02-Jul-21	(70 148)
EUR	7 183	JPY	962 700	02-Jul-21	(156)
EUR	100 674	NOK	1 023 700	02-Jul-21	430
EUR	9 307	NOK	94 400	02-Jul-21	68
EUR	82 123	NZD	138 000	02-Jul-21	965
EUR	652 022	SEK	6 610 500	02-Jul-21	289
EUR	257 426	SGD	416 000	02-Jul-21	(4 180)
EUR	32 689 033	USD	39 978 400	02-Jul-21	(1 210 971)
EUR	797 891	USD	976 600	02-Jul-21	(30 347)
ILS	2 800	EUR	707	02-Jul-21	21
NZD	12 700	EUR	7 524	02-Jul-21	(49)

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

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF (continued) (1)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
SEK	114 000	EUR	11 269	02-Jul-21	(34)
SGD	16 700	EUR	10 322	02-Jul-21	182
EUR	527 546	HKD	5 009 600	06-Jul-21	(19 400)
EUR	65 478	HKD	621 900	06-Jul-21	(2 423)
CAD	149 600	EUR	101 767	03-Aug-21	46
CAD	131 500	EUR	89 491	03-Aug-21	(3)
CHF	63 700	EUR	58 118	03-Aug-21	4
CHF	39 700	EUR	36 224	03-Aug-21	(1)
DKK	229 600	EUR	30 875	03-Aug-21	(1)
DKK	55 500	EUR	7 463	03-Aug-21	-
EUR	1 668 996	CAD	2 453 400	03-Aug-21	(661)
EUR	938 051	CHF	1 028 200	03-Aug-21	(112)
EUR	486 560	DKK	3 618 400	03-Aug-21	3
EUR	1 632 757	GBP	1 402 600	03-Aug-21	(226)
EUR	610 907	HKD	5 631 500	03-Aug-21	(250)
EUR	38 566	ILS	149 300	03-Aug-21	(65)
EUR	3 698 188	JPY	487 066 700	03-Aug-21	(965)
EUR	109 490	NOK	1 118 100	03-Aug-21	(23)
EUR	73 706	NZD	125 300	03-Aug-21	(83)
EUR	640 506	SEK	6 496 500	03-Aug-21	220
EUR	250 094	SGD	399 300	03-Aug-21	(248)
EUR	34 485 532	USD	40 955 000	03-Aug-21	(31 747)
GBP	85 100	EUR	99 060	03-Aug-21	19
GBP	81 700	EUR	95 120	03-Aug-21	(3)
HKD	609 500	EUR	66 146	03-Aug-21	3
HKD	323 600	EUR	35 088	03-Aug-21	35
ILS	17 500	EUR	4 528	03-Aug-21	-
ILS	8 400	EUR	2 171	03-Aug-21	2
JPY	31 230 800	EUR	237 189	03-Aug-21	(7)
JPY	29 379 800	EUR	223 093	03-Aug-21	38
NOK	67 800	EUR	6 638	03-Aug-21	3
NOK	64 800	EUR	6 347	03-Aug-21	-
NZD	7 700	EUR	4 529	03-Aug-21	6
NZD	5 700	EUR	3 356	03-Aug-21	-
SEK	394 000	EUR	38 842	03-Aug-21	(8)
SEK	382 900	EUR	37 742	03-Aug-21	(1)
SGD	43 400	EUR	27 207	03-Aug-21	(2)
SGD	22 900	EUR	14 343	03-Aug-21	14
USD	2 500 700	EUR	2 106 539	03-Aug-21	927
USD	2 154 400	EUR	1 815 547	03-Aug-21	(55)
AUD	85 700	EUR	54 178	04-Aug-21	56
AUD	85 100	EUR	53 847	04-Aug-21	(2)
EUR	894 668	AUD	1 415 200	04-Aug-21	(900)
					(1 390 937)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
SEK	8 748 282	EUR	862 701	02-Jul-21	(130)

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

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	22 310	EUR	2 200	02-Jul-21	-
					(130)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	186 771	AUD	295 200	02-Jul-21	(118)
EUR	44 949	AUD	70 700	02-Jul-21	230
EUR	2 278	AUD	3 600	02-Jul-21	(1)
EUR	77 469	CAD	114 500	02-Jul-21	(591)
EUR	19 853	CAD	29 200	02-Jul-21	(36)
EUR	69 395	DKK	516 200	02-Jul-21	(25)
EUR	16 554	DKK	123 100	02-Jul-21	-
EUR	2 210 878	GBP	1 902 500	02-Jul-21	(6 221)
EUR	532 736	GBP	456 900	02-Jul-21	613
EUR	31 839	GBP	27 400	02-Jul-21	(93)
EUR	10 000	GBP	8 605	02-Jul-21	(28)
EUR	5 600	GBP	4 841	02-Jul-21	(46)
EUR	3 702	GBP	3 200	02-Jul-21	(31)
EUR	882 148	JPY	118 021 800	02-Jul-21	(17 191)
EUR	215 407	JPY	28 640 400	02-Jul-21	(2 587)
EUR	28 600	JPY	3 826 800	02-Jul-21	(561)
EUR	83 551	NZD	140 400	02-Jul-21	982
EUR	19 415	NZD	33 000	02-Jul-21	(34)
EUR	201 383	SEK	2 042 500	02-Jul-21	(3)
EUR	46 939	SEK	472 900	02-Jul-21	371
EUR	8 764 235	USD	10 722 700	02-Jul-21	(328 791)
EUR	2 155 826	USD	2 611 700	02-Jul-21	(55 004)
EUR	229 765	USD	281 100	02-Jul-21	(8 611)
EUR	38 194	USD	46 800	02-Jul-21	(1 504)
GBP	368 932	AUD	677 600	02-Jul-21	957
GBP	9 092	AUD	16 700	02-Jul-21	23
GBP	153 056	CAD	262 900	02-Jul-21	(867)
GBP	3 551	CAD	6 100	02-Jul-21	(20)
GBP	137 007	DKK	1 184 400	02-Jul-21	379
GBP	1 862	DKK	16 100	02-Jul-21	4
GBP	8 652 164	EUR	10 053 900	02-Jul-21	29 139
GBP	1 741 728	JPY	270 802 200	02-Jul-21	(33 809)
GBP	78 835	JPY	12 256 800	02-Jul-21	(1 527)
GBP	164 994	NZD	322 200	02-Jul-21	2 791
GBP	1 792	NZD	3 500	02-Jul-21	30
GBP	397 579	SEK	4 686 400	02-Jul-21	1 246
GBP	3 122	SEK	36 800	02-Jul-21	10
GBP	17 304 909	USD	24 603 900	02-Jul-21	(698 065)
GBP	674 123	USD	958 500	02-Jul-21	(27 234)
GBP	56 580	USD	80 200	02-Jul-21	(2 038)
JPY	608 800	GBP	3 927	02-Jul-21	60
					(1 148 199)

Notes to the financial statements (continued)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation EUR
EUR	9 379 893	CHF	10 311 600	02-Jul-21	(26 904)
EUR	372 700	CHF	409 900	02-Jul-21	(1 233)
EUR	121 572	CHF	132 700	02-Jul-21	516
EUR	3 986 125	DKK	29 649 800	02-Jul-21	(1 031)
EUR	68 895	DKK	512 400	02-Jul-21	(11)
EUR	49 938	DKK	371 400	02-Jul-21	(7)
EUR	13 674 118	GBP	11 767 700	02-Jul-21	(33 459)
EUR	990 392	GBP	854 600	02-Jul-21	(5 090)
EUR	206 374	GBP	178 100	02-Jul-21	(1 086)
EUR	571 939	NOK	5 817 300	02-Jul-21	1 910
EUR	206 143	NOK	2 084 800	02-Jul-21	1 856
EUR	6 701	NOK	67 600	02-Jul-21	77
EUR	3 824 569	SEK	38 790 200	02-Jul-21	(56)
EUR	766 578	SEK	7 746 000	02-Jul-21	2 840
EUR	118 061	SEK	1 189 000	02-Jul-21	828
EUR	151 292	USD	185 100	02-Jul-21	(4 786)
EUR	5 391	USD	6 600	02-Jul-21	(174)
EUR	2 461	USD	3 000	02-Jul-21	(69)
EUR	9 902 537	CHF	10 854 200	03-Aug-21	(993)
EUR	688 032	CHF	754 100	03-Aug-21	(19)
EUR	4 105 794	DKK	30 533 600	03-Aug-21	22
EUR	248 712	DKK	1 849 700	03-Aug-21	(12)
EUR	14 900 856	GBP	12 800 400	03-Aug-21	(1 737)
EUR	231 676	GBP	199 000	03-Aug-21	(5)
EUR	780 459	NOK	7 969 700	03-Aug-21	(117)
EUR	15 327	NOK	156 500	03-Aug-21	(1)
EUR	4 705 345	SEK	47 725 200	03-Aug-21	1 360
EUR	36 299	SEK	368 300	03-Aug-21	(2)
EUR	163 944	USD	194 700	03-Aug-21	(127)
USD	6 600	EUR	5 562	03-Aug-21	-
					(67 510)

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

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	263 667	CAD	389 700	02-Jul-21	(2 010)
EUR	89 697	CAD	132 100	02-Jul-21	(302)
EUR	841 352	GBP	724 000	02-Jul-21	(2 370)
EUR	279 833	GBP	241 900	02-Jul-21	(2 305)
EUR	5 810	GBP	5 000	02-Jul-21	(17)
EUR	2 600 335	JPY	347 897 300	02-Jul-21	(50 682)
EUR	859 519	JPY	115 181 300	02-Jul-21	(18 435)
EUR	21 999	JPY	2 943 500	02-Jul-21	(431)
EUR	5 582 870	USD	6 827 800	02-Jul-21	(206 817)
EUR	1 896 162	USD	2 323 400	02-Jul-21	(74 653)
EUR	82 147	USD	100 500	02-Jul-21	(3 079)
					(361 101)

Notes to the financial statements (continued)

MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF (1)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
EUR	56 368 450	USD	68 964 617	02-Jul-21	(2 114 679)
EUR	9 910 787	USD	12 142 577	02-Jul-21	(388 912)
EUR	870 329	USD	1 035 817	02-Jul-21	(3 657)
EUR	728 439	USD	892 515	02-Jul-21	(28 627)
EUR	691 247	USD	842 840	02-Jul-21	(23 059)
EUR	634 549	USD	776 192	02-Jul-21	(23 651)
EUR	457 073	USD	553 744	02-Jul-21	(11 683)
EUR	460 505	USD	550 416	02-Jul-21	(4 288)
EUR	414 443	USD	495 269	02-Jul-21	(3 763)
EUR	323 726	USD	385 395	02-Jul-21	(1 482)
EUR	217 629	USD	259 583	02-Jul-21	(1 486)
EUR	202 721	USD	245 912	02-Jul-21	(5 497)
EUR	171 348	USD	203 200	02-Jul-21	8
EUR	124 742	USD	151 297	02-Jul-21	(3 360)
EUR	96 453	USD	117 127	02-Jul-21	(2 740)
EUR	83 428	USD	101 718	02-Jul-21	(2 778)
USD	1 015 585	EUR	852 503	02-Jul-21	4 567
USD	981 137	EUR	803 366	02-Jul-21	28 389
USD	450 048	EUR	376 787	02-Jul-21	3 203
USD	271 028	EUR	222 724	02-Jul-21	6 891
USD	267 261	EUR	220 477	02-Jul-21	5 789
USD	85 217	EUR	69 988	02-Jul-21	2 216
USD	45 224	EUR	37 916	02-Jul-21	258
USD	44 537	EUR	36 535	02-Jul-21	1 208
EUR	71 252 077	USD	84 558 182	03-Aug-21	(4 991)
EUR	50 384	USD	59 791	03-Aug-21	(2)
USD	2 250 801	EUR	1 896 717	03-Aug-21	19
					(2 572 107)

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

Notes to the financial statements (continued)

11 - COVID-19

During the period, the world has experienced a global pandemic of Covid-19 affecting all continents without distinction. Managers have adapted their working organisation to this new environment to maintain an efficient operating, trading and investment process. The Board of Directors and the manager continue to monitor central banks measures on financial markets and governments' efforts to support global economies ahead of the re-opening. Short term, the Board of Directors and the manager will focus on how they will implement all necessary measures to favor the vaccination of their population and contain the spread of the virus and its variants.

12 - Subsequent events

The Board of Directors has decided to rename the following Sub-Funds:

On July 15, 2021:

• MULTI UNITS LUXEMBOURG - Lyxor JPX-NIKKEI 400 (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor MSCI Japan ESG Leaders Extra (DR) UCITS ETF.

On July 16, 2021:

• MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Climate Transition CTB UCITS ETF;

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

On July 20, 2021:

• MULTI UNITS LUXEMBOURG - Lyxor MSCI USA CLIMATE CHANGE UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Climate Transition CTB (DR) UCITS ETF.

Tracking Error

Calculation methodology: Tracking error has been calculated over a period of 52 weeks.

Sub-Fund	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.12%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.24%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	0.03%
	Class Daily Hedged to CHF - Dist	0.03%
	Class Daily Hedged to EUR - Dist	0.03%
	Class Daily Hedged to GBP - Dist	0.03%
	Class Daily Hedged to EUR - Acc	0.03%
	Class Dist (EUR)	0.03%
	Class Dist (USD)	0.03%
	Class S - Acc	-*
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	0.02%
	Class Acc (USD)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	0.01%
	Class Acc (USD)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	0.02%
	Class Acc (USD)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	0.03%
	Class Acc (USD)	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	0.02%
	Class Acc (USD)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	0.00%
	Class Acc (USD)	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	0.04%
	Class Acc (USD)	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	0.01%
	Class Acc (USD)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	0.02%
	Class Acc (USD)	0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	0.01%
	Class Acc (USD)	0.01%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	0.02%
	Class Dist	0.01%
	Class Monthy Hedged to GBP - Acc	0.02%
	Class S - Dist	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.01%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.00%
	Class Dist	0.00%
	Class S - Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR)	Class Acc	0.03%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	0.02%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	0.03%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.01%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.02%

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

* There is no Tracking error computed because this Share Class has been launched less than one year ago.

Tracking Error (continued)

Sub-Fund	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.00%
MULTI UNITS LUXEMBOURG - Lyxor US$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.00%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF(1)	Class Acc	0.02%
	Class Dist	0.02%
	Class Monthly Hedged to EUR - Dist	0.21%
	Class Monthly Hedged to MXN - Acc	0.14%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF(1)	Class Dist	0.03%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF(1)	Class Dist	0.04%
	Class Monthly Hedged to EUR - Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF(1)	Class Dist	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	0.02%
	Class Dist	0.00%
	Class Monthly Hedged to EUR - Dist	0.02%
	Class Monthly Hedged to GBP - Dist	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.09%
	Class Monthly Hedged to EUR - Acc	0.11%
	Class Dist	-
	Class Monthly Hedged to GBP - Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	0.09%
	Class Dist	0.10%
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc	0.06%
	Class Daily Hedged to CHF - Acc	0.07%
	Class Daily Hedged to EUR - Acc	0.07%
	Class Daily Hedged to GBP - Acc	0.12%
	Class Daily Hedged to USD - Acc	0.08%
	Class Daily Hedged to EUR - Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	0.03%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	0.02%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	0.03%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	0.03%
	Class Dist	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF(1)	Class Acc	0.15%
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.01%
	Class Dist	0.01%
	Class Monthly Hedged to EUR - Acc	0.02%
	Class Monthly Hedged to USD - Acc	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF (1)	Class Acc	0.05%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	0.06%
	Class Daily Hedged to GBP - Acc	0.21%
	Class Daily Hedged EUR - Dist	-
	Class Dist	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	0.03%

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

Tracking Error (continued)

Sub-Fund	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF(1)	Class Dist	0.03%
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	Class Dist	0.08%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra UCITS ETF (1)	Class Acc	0.11%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra UCITS ETF (1)	Class Acc	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra UCITS ETF (1)	Class Acc Class Monthly hedged to EUR-Acc	0.06% -*
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	Class Acc	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR) Class Acc (USD)	0.08% 0.08%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc Class Daily Hedged to EUR - Acc Class Dist	0.01% -* -
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	0.18%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond (DR) UCITS ETF	Class Acc Class Monthly Hedged to SEK - Acc	0.03% 0.05%
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials (DR) UCITS ETF	Class Acc	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF(1)	Class Acc Class Daily Hedged to EUR - Acc	0.02% 0.01%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF(1)	Class Acc	0.02%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	0.01%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	0.03%
MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF	Class Acc Class USD	0.04% 0.04%
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc Class USD	0.02% 0.02%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	Class Acc Class Dist	1.02% -
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	0.05%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc Class Dist	0.02% -
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	0.49%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	0.16%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR)	Class Dist Class Monthly Hedged to EUR - Dist Class Monthly Hedged to GBP - Dist	0.14% 0.14% -*
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF	Class Acc Class Dist	0.15% 0.14%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc Class Monthly Hedged to EUR- Acc	0.08% -*
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	0.02%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF	Class Dist Class Monthly Hedged to EUR - Dist	0.69% 0.72%

(1) For more details, please refer to the Note 1 of this report.
* There is no Tracking error computed because this Share Class has been launched less than one year ago.

Tracking Error (continued)

Sub-Fund	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	0.00%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF	Class Acc	0.01%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF	Class Acc	0.03%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF	Class Acc	0.09%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF	Class Acc	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR)	Class Acc	-
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS	Class Acc Class Daily Hedged to EUR - Acc Class S - Acc	- -* -*
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR)	Class Acc Class S - Acc	- -*
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR)	Class Acc	-
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF(1)	Class Dist	-*

(1) For more details, please refer to the Note 1 of this report.
* There is no Tracking error computed because this Share Class has been launched less than one year ago.

SFT Regulation

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 bellow details about total return swaps for the period ending June 30, 2021:

	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) *	146 153 535	9 019 390 863	68 380 287	25 744 142	51 749 870
Proportion of AUM	100%	100%	100%	100%	100%
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	146 153 535	8 977 799 794	68 380 287	25 744 142	51 749 870
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	146 153 535	8 977 799 794	68 380 287	25 744 142	51 749 870
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					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
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 amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (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) *	38 744 285	900 399 938	557 986 741	57 463 842	97 050 308
Proportion of AUM	100%	100%	100%	100%	100%
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	38 744 285	900 399 938	557 986 741	57 463 842	97 050 308
Above one year	-	-	-	-	
Open maturity	-	-	-	-	-
Total	38 744 285	900 399 938	557 986 741	57 463 842	97 050 308
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					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
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 amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (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
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	1 648 425 796	80 643 843	45 004 545	1 059 317 827	28 872 842
Proportion of AUM	100%	100%	100%	100%	100%
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	1 646 027 067	80 643 843	45 004 545	1 059 317 827	28 872 842
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	1 646 027 067	80 643 843	45 004 545	1 059 317 827	28 872 842
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					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
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 amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash 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 FTSE 100 UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	37 122 145	39 929 103	1 624 412 161	373 776 473	575 229 832
Proportion of AUM	100%	100%	100%	100%	100%
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	37 122 145	39 929 103	1 624 412 161	373 776 473	574 711 946
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	37 122 145	39 929 103	1 624 412 161	373 776 473	574 711 946
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					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
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 amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF(1)	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
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	138 631 392	221 973 010	746 091 315	563 876 618	1 784 902 945
Proportion of AUM	100%	100%	100%	100%	100%
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	138 631 392	221 973 010	746 091 315	563 876 618	1 784 591 440
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	138 631 392	221 973 010	746 091 315	563 876 618	1 784 591 440
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					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
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 amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

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

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/Core Commodity CRB TR UCITS ETF(1)	MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/ Core Commodity CRB Ex-Energy TR UCITS ETF(1)	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	1 198 007 612	89 709 788	195 948 315	339 453 504	124 257 091
Proportion of AUM	100%	100%	100%	100%	100%
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	1 198 007 612	89 709 788	195 948 315	339 453 504	124 257 091
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	1 198 007 612	89 709 788	195 948 315	339 453 504	124 257 091
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					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
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 amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

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

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan 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
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	729 432 969	82 273 163	223 819 652	183 864 220	46 017 099
Proportion of AUM	100%	100%	100%	100%	100%
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	729 432 969	82 273 163	223 819 652	183 864 220	46 017 099
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	729 432 969	82 273 163	223 819 652	183 864 220	46 017 099
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					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
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 amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (continued)

	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	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	131 656 996	60 856 505	303 320 521	44 241 801	131 266 298
Proportion of AUM	100%	100%	100%	100%	100%
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	-	-	-	-	131 266 298
One month to three months	-	-	-	-	-
Three months to one year	131 656 996	60 856 505	303 320 521	44 241 801	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	131 656 996	60 856 505	303 320 521	44 241 801	131 266 298
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					
Type of collateral					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Quality of collateral					
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 amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	77 615 355	51 498 238
Proportion of AUM	100%	100%
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	77 615 355	-
One month to three months		-
Three months to one year	-	51 498 238
Above one year	-	-
Open maturity	-	-
Total	77 615 355	51 498 238
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		
Type of collateral		
Cash	-	-
Securities	-	-
Quality of collateral		
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 period ended June 30, 2021 are included in the valuation of the swaps.

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period-end date, increased by the marked-to-market value of the TRS at the period-end date.

Information to shareholders for shares distributed in Switzerland

Société Générale, Paris, Zurich Branch, has been authorized by FINMA as the Fund's representative and paying agent in Switzerland.

The prospectus, the articles of Incorporation, the annual and semi-annual reports of the Fund, the KIIDs and the list of purchases and sales made by the Fund during the period may be obtained, upon request and free of charge, at the registered office of the Fund representative in Switzerland, Société Générale, Paris, Zurich Branch, Talacker 50, P.O. Box 5070, 8021 Zurich.

The Total Expense Ratio (TER) is calculated in accordance with the recommendations of the Swiss Funds & Asset management Association (SFAMA).

Total Expense Ratio (TER)

The Expenses Rates as at June 30, 2021 are the following:

Sub-Fund	Classes of shares	Currency	TER %	Performance Fees %
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.15%	-
	Class Dist including the performance fee	EUR	0.15%	-
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc including the performance fee	EUR	0.35%	-
	Class Dist including the performance fee	EUR	0.35%	-
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc including the performance fee	EUR	0.12%	-
	Class Daily Hedged to CHF - Dist including the performance fee	CHF	0.11%	-
	Class Daily Hedged to EUR - Acc including the performance fee	EUR	0.09%	-
	Class Daily Hedged to EUR - Dist including the performance fee	EUR	0.11%	-
	Class Daily Hedged to GBP- Dist including the performance fee	GBP	0.11%	-
	Class Dist (EUR) including the performance fee	EUR	0.11%	-
	Class Dist (USD) including the performance fee	USD	0.12%	-
	Class S - Acc including the performance fee	USD	0.09%	-
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist including the performance fee	EUR	0.40%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR) including the performance fee	EUR	0.30%	-
	Class Acc (USD) including the performance fee	USD	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR) including the performance fee	EUR	0.30%	-
	Class Acc (USD) including the performance fee	USD	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR) including the performance fee	EUR	0.30%	-
	Class Acc (USD) including the performance fee	USD	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR) including the performance fee	EUR	0.30%	-
	Class Acc (USD) including the performance fee	USD	0.30%	-

Information to shareholders for shares distributed in Switzerland (continued)

Sub-Fund	Classes of shares	Currency	TER %	Performance Fees %
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR) including the performance fee	EUR	0.30%	-
	Class Acc (USD) including the performance fee	USD	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR) including the performance fee	EUR	0.30%	-
	Class Acc (USD) including the performance fee	USD	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR) including the performance fee	EUR	0.30%	-
	Class Acc (USD) including the performance fee	USD	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR) including the performance fee	EUR	0.30%	-
	Class Acc (USD) including the performance fee	USD	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR) including the performance fee	EUR	0.30%	-
	Class Acc (USD) including the performance fee	EUR	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR) including the performance fee	EUR	0.30%	-
	Class Acc (USD) including the performance fee	USD	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc including the performance fee	GBP	0.45%	-
	Class Dist including the performance fee	EUR	0.45%	-
	Class Monthly Hedged to GBP - Acc including the performance fee	GBP	0.45%	-
	Class S - Dist including the performance fee	EUR	0.00%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist including the performance fee	EUR	0.12%	-
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc including the performance fee	USD	0.10%	-
	Class Dist including the performance fee	USD	0.10%	-
	Class S - Dist including the performance fee	USD	0.00%	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.16%	-
	Class Dist including the performance fee	EUR	0.16%	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.16%	-
	Class Dist including the performance fee	EUR	0.16%	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.16%	-
	Class Dist including the performance fee	EUR	0.16%	-
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.16%	-
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc including the performance fee	USD	0.60%	-
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc including the performance fee	EUR	0.25%	-

Information to shareholders for shares distributed in Switzerland (continued)

Sub-Fund	Classes of shares	Currency	TER %	Performance Fees %
MULTI UNITS LUXEMBOURG - Lyxor US$ 10Y Inflation Expectations UCITS ETF	Class Acc including the performance fee	USD	0.25%	-
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 1-3Y (DR) UCITS ETF(1)	Class Acc including the performance fee	USD	0.07%	-
	Class Dist including the performance fee	USD	0.07%	-
	Class Monthly Hedged to EUR - Dist including the performance fee	EUR	0.12%	-
	Class Monthly Hedged to MXN - Acc including the performance fee	MXN	0.10%	-
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 3-7Y (DR) UCITS ETF(1)	Class Dist including the performance fee	USD	0.07%	-
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 10+Y (DR) UCITS ETF(1)	Class Dist including the performance fee	USD	0.07%	-
	Class Monthly Hedged to EUR - Dist including the performance fee	EUR	0.13%	-
MULTI UNITS LUXEMBOURG - Lyxor US Treasury 7-10Y (DR) UCITS ETF(1)	Class Dist including the performance fee	USD	0.07%	-
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc including the performance fee	USD	0.09%	-
	Class Dist including the performance fee	USD	0.09%	-
	Class Monthly Hedged to EUR - Dist including the performance fee	EUR	0.14%	-
	Class Monthly Hedged to GBP - Dist including the performance fee	GBP	0.16%	-
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.25%	-
	Class Dist including the performance fee	EUR	0.25%	-
	Class Monthly Hedged to GBP - Dist including the performance fee	GBP	0.30%	-
	Class Monthly Hedged to EUR - Acc including the performance fee	EUR	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.12%	-
	Class Dist including the performance fee	EUR	0.12%	-
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.25%	-
	Class Daily Hedged to CHF - Acc including the performance fee	CHF	0.25%	-
	Class Daily Hedged to EUR - Acc including the performance fee	EUR	0.25%	-
	Class Daily Hedged to EUR - Dist including the performance fee	EUR	0.25%	-
	Class Daily Hedged to GBP - Acc including the performance fee	GBP	0.25%	-
	Class Daily Hedged to USD - Acc including the performance fee	USD	0.25%	-

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

Information to shareholders for shares distributed in Switzerland (continued)

Sub-Fund	Classes of shares	Currency	TER %	Performance Fees %
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.16%	-
	Class Dist including the performance fee	EUR	0.16%	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.16%	-
	Class Dist including the performance fee	EUR	0.16%	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.16%	-
	Class Dist including the performance fee	EUR	0.16%	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.15%	-
	Class Dist including the performance fee	EUR	0.09%	-
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF[1]	Class Acc including the performance fee	EUR	0.14%	-
	Class Dist including the performance fee	EUR	0.14%	-
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc including the performance fee	GBP	0.14%	-
	Class Dist including the performance fee	GBP	0.14%	-
	Class Monthly Hedged to EUR - Acc including the performance fee	EUR	0.30%	-
	Class Monthly Hedged to USD - Acc including the performance fee	USD	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Leaders Extra UCITS ETF[1]	Class Acc including the performance fee	USD	0.26%	-
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc including the performance fee	USD	0.12%	-
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc including the performance fee	JPY	0.12%	-
	Class Dist including the performance fee	JPY	0.12%	-
	Class Monthly Hedged to EUR - Dist including the performance fee	EUR	0.20%	-
	Class Daily Hedged to GBP - Acc including the performance fee	GBP	0.20%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc including the performance fee	USD	0.12%	-
MULTI UNITS LUXEMBOURG - Lyxor Core UK Equity All Cap (DR) UCITS ETF	Class Dist including the performance fee	GBP	0.04%	-
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	Class Dist including the performance fee	USD	0.04%	-

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

Information to shareholders for shares distributed in Switzerland (continued)

Sub-Fund	Classes of shares	Currency	TER %	Performance Fees %
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Leaders Extra (DR) UCITS ETF(1)	Class Acc including the performance fee	EUR	0.20%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Leaders Extra (DR) UCITS ETF(1)	Class Acc including the performance fee	USD	0.20%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Leaders Extra (DR) UCITS ETF(1)	Class Acc including the performance fee	USD	0.20%	-
	Class Monthly Hedged to EUR - Acc including the performance fee	EUR	0.20%	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	Class Acc including the performance fee	EUR	0.15%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR) including the performance fee	EUR	0.45%	-
	Class Acc (USD) including the performance fee	USD	0.45%	-
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc including the performance fee	EUR	0.23%	-
	Class Dist including the performance fee	USD	0.22%	-
	Class Daily Hedged to EUR - Acc including the performance fee	EUR	0.27%	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond UCITS ETF(1)	Class Acc including the performance fee	EUR	0.16%	-
	Class Monthly Hedged to SEK - Acc including the performance fee	SEK	0.20%	-
MULTI UNITS LUXEMBOURG - Lyxor ESG Euro Corporate Bond Ex Financials UCITS ETF(1)	Class Acc including the performance fee	EUR	0.16%	--
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB TR UCITS ETF(1)	Class Acc including the performance fee	EUR	0.35%	-
	Class Daily Hedged to EUR - Acc including the performance fee	EUR	0.35%	-
MULTI UNITS LUXEMBOURG - Lyxor Commodities Refinitiv/CoreCommodity CRB Ex-Energy TR UCITS ETF(1)	Class Acc including the performance fee	EUR	0.35%	-
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.16%	-
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.16%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc including the performance fee	USD	0.29%	-
MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF	Class Acc including the performance fee	EUR	0.65%	-
	Class USD including the performance fee	USD	0.65%	-
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist including the performance fee	EUR	0.65%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc including the performance fee	EUR	0.60%	-
	Class USD including the performance fee	USD	0.60%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	Class Acc including the performance fee	EUR	0.45%	-
	Class Dist including the performance fee	EUR	0.45%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc including the performance fee	EUR	0.65%	-

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

Information to shareholders for shares distributed in Switzerland (continued)

Sub-Fund	Classes of shares	Currency	TER %	Performance Fees %
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc including the performance fee	EUR	0.50%	-
	Class Dist including the performance fee	EUR	0.50%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc including the performance fee	EUR	0.65%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc including the performance fee	EUR	0.45%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc including the performance fee	EUR	0.45%	-
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Dist including the performance fee	USD	0.09%	-
	Class Monthly Hedged to CHF - Dist including the performance fee	CHF	0.20%	-
	Class Monthly Hedged to USD - Dist including the performance fee	USD	0.20%	-
	Class Monthly Hedged to EUR - Dist including the performance fee	EUR	0.20%	-
	Class Monthly Hedged to GBP - Dist including the performance fee	EUR	0.20%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF	Class Acc including the performance fee	EUR	0.65%	-
	Class Dist including the performance fee	GBP	0.65%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc including the performance fee	EUR	0.20%	-
	Class Monthly Hedged to EUR - Acc including the performance fee	EUR	0.25%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc including the performance fee	USD	0.29%	-
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF(1)	Class Dist including the performance fee	USD	0.09%	-
	Class Monthly Hedged to EUR - Dist including the performance fee	EUR	0.15%	-
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc including the performance fee	USD	0.30%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF(1)	Class Acc including the performance fee	USD	0.16%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF(1)	Class Acc including the performance fee	USD	0.25%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF(1)	Class Acc including the performance fee	EUR	0.17%	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF(1)	Class Acc including the performance fee	USD	0.20%	-
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Eurozone Climate PAB (DR) UCITS ETF(1)	Class Acc including the performance fee	EUR	0.20%	-
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P 500 Climate PAB (DR) UCITS ETF(1)	Class Acc including the performance fee	USD	0.18%	-
	Class Daily Hedged to EUR - Acc including the performance fee	EUR	0.25%	-
	Class S - Acc including the performance fee	USD	0.06%	-
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P Europe Climate PAB (DR) UCITS ETF(1)	Class Acc including the performance fee	EUR	0.19%	-
	Class S - Acc including the performance fee	EUR	0.07%	-

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

Information to shareholders for shares distributed in Switzerland (continued)

Sub-Fund	Classes of shares	Currency	TER %	Performance Fees %
MULTI UNITS LUXEMBOURG - Lyxor Net Zero 2050 S&P World Climate PAB (DR) UCITS ETF[1]	Class Acc including the performance fee	USD	0.20%	-
MULTI UNITS LUXEMBOURG - Lyxor Core Euro Government Bond (DR) UCITS ETF[1]	Class Dist including the performance fee	EUR	0.07%	-

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

MULTI UNITS LUXEMBOURG

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