

Lyxor

Société d'Investissement à Capital Variable
R.C.S. Luxembourg N° B 140.772

Annual Report
As at June 30, 2022
(Audited)



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Management and Administration

Registered office of the Company

Lyxor (until January 30, 2022)
22, Boulevard Royal
L-2449 Luxembourg
Grand Duchy of Luxembourg

Lyxor (as of January 31, 2022)
5, Allée Scheffer
L-2520 Luxembourg
Grand Duchy of Luxembourg

Board of Directors of the Company

Matthieu Guignard, Chairman of the Board of Directors (as of January 1, 2022)

Amundi Asset Management S.A.S., 90 Boulevard Pasteur, 75015 Paris, France

Arnaud Llinas, Chairman of the Board of Directors (until 31 December 2021)

Lyxor International Asset Management S.A.S., Tours Société Générale, 17 Cours Valmy, 92967 Paris La Défense, France

Alexandre Cegarra, Director (until 31 December 2021)

Société Générale Private Wealth Management S.A., 11 Avenue Emile Reuter, L-2420 Luxembourg, Grand Duchy of Luxembourg

Thomas Meyer zu Drewers, Director

Lyxor International Asset Management S.A.S. Deutschland, Neue Mainzer Straße 46-50, D-60311 Frankfurt am Main, Germany (until March 25, 2022)

Lyxor International Asset Management S.A.S. Deutschland, c/o Amundi Deutschland GmbH, Taunusanlage 18, D-60325 Frankfurt am Main, Germany (as of March 28, 2022)

Mathias Turra, Director (until 31 December 2021)

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

Gregory Berthier, Director (as of January 1, 2022)

Amundi Asset Management S.A.S., 90 Boulevard Pasteur, 75015 Paris, France

Charles Giraldez (as of January 1, 2022)

Amundi Luxembourg S.A., 5, Allée Scheffer, L-2520 Luxembourg, Grand Duchy of Luxembourg

Management Company*

Lyxor Funds Solutions S.A. (until January 30, 2022)
22, Boulevard Royal
L-2449 Luxembourg
Grand Duchy of Luxembourg

Lyxor Funds Solutions S.A. (as of January 31, 2022)
5, Allée Scheffer
L-2520 Luxembourg
Grand Duchy of Luxembourg

Board of Directors of the Management Company*

Edouard Auché, Chairman of the Board of Directors (until 31 December 2021)

Lyxor International Asset Management S.A.S., Tours Société Générale, 17 Cours Valmy, 92967 Paris La Défense, France

Jeanne Duvoux, Chairwoman of the Board of Directors (as of December 31, 2021)

Amundi Luxembourg S.A., 5, Allée Scheffer, L-2520 Luxembourg, Grand Duchy of Luxembourg

Heike Fürpaß-Peter, Director

Lyxor International Asset Management S.A.S. Deutschland, Neue Mainzer Straße 46-50, D-60311 Frankfurt am Main, Germany (until March 25, 2022)

Lyxor International Asset Management S.A.S. Deutschland, Taunusanlage 18, D-60325 Frankfurt am Main, Germany (as of March 28, 2022)

Alexandre Cegarra, Director (until December 31, 2021)

Société Générale Private Wealth Management S.A., 11 Avenue Emile Reuter, L-2420 Luxembourg, Grand Duchy of Luxembourg

*Refer to Note 12 - Subsequent events.

Management and Administration (continued)

Board of Directors of the Management Company* (continued)

Pierre Bosio, Director (as of December 31, 2021)

Amundi Luxembourg S.A., 5, Allée Scheffer, L-2520 Luxembourg, Grand Duchy of Luxembourg

Enrico Turchi, Director (as of December 31, 2021)

Amundi Luxembourg S.A., 5, Allée Scheffer, L-2520 Luxembourg, Grand Duchy of Luxembourg

Mathias Turra, Director

Lyxor Funds Solutions S.A., 22, Boulevard Royal, L-2449 Luxembourg, Grand Duchy of Luxembourg (until January 30, 2022)

Lyxor Funds Solutions S.A., 5, Allée Scheffer, L-2520 Luxembourg, Grand Duchy of Luxembourg (as of January 31, 2022)

Christianus Pellis, Director (as of February 11, 2022)

Amundi Deutschland GmbH, Arnulfstraße 124-126, 80636 Munich, Germany

Executive Management (until June 30, 2022)

Mathias Turra

Lyxor Funds Solutions S.A., 22, Boulevard Royal, L-2449 Luxembourg, Grand Duchy of Luxembourg (until January 30, 2022)

Lyxor Funds Solutions S.A., 5, Allée Scheffer, L-2520 Luxembourg, Grand Duchy of Luxembourg (as of January 31, 2022)

Martine Capus

Lyxor Funds Solutions S.A., 22, Boulevard Royal, L-2449 Luxembourg, Grand Duchy of Luxembourg (until January 30, 2022)

Lyxor Funds Solutions S.A., 5, Allée Scheffer, L-2520 Luxembourg, Grand Duchy of Luxembourg (as of January 31, 2022)

Martin Rausch (until April 29, 2022)

Lyxor Funds Solutions S.A., 22, Boulevard Royal, L-2449 Luxembourg, Grand Duchy of Luxembourg (until January 30, 2022)

Lyxor Funds Solutions S.A., 5, Allée Scheffer, L-2520 Luxembourg, Grand Duchy of Luxembourg (as of January 31, 2022)

Investment Manager of the Sub-Funds

The Investment Manager(s) of a Sub-Fund is/are named in the relevant appendix to the prospectus.

Depositary and Paying Agent

BNP Paribas Securities Services S.C.A., Luxembourg Branch

60, avenue J.F. Kennedy

L-1855 Luxembourg

Grand Duchy of Luxembourg

Registrar and Transfer Agent

BNP Paribas Securities Services S.C.A., Luxembourg Branch

60, avenue J.F. Kennedy

L-1855 Luxembourg

Grand Duchy of Luxembourg

Administrator

BNP Paribas Securities Services S.C.A., Luxembourg Branch

60, avenue J.F. Kennedy

L-1855 Luxembourg

Grand Duchy of Luxembourg

Auditor

Ernst & Young, Société anonyme

35E, avenue J.F. Kennedy

L-1855 Luxembourg

Grand Duchy of Luxembourg

Market Maker

Société Générale S.A.

29, Boulevard Haussmann

75008 Paris

France

*Refer to Note 12 - Subsequent events.

Management and Administration (continued)

Distributors

Lyxor Asset Management S.A.S. and Lyxor International Asset Management S.A.S. both with head offices at:

Tours Société Générale (until December 31, 2021)
17 Cours Valmy
92967 Paris La Défense
France

(as of January 1, 2022)
91-93 Boulevard Pasteur
75015 Paris
France

and its branches and in Germany:

Lyxor International Asset Management S.A.S. Deutschland (until March 27, 2022)
Neue Mainzer Straße 46-50
D-60311 Frankfurt am Main
Germany

Amundi Deutschland GmbH (as of March 28, 2022)
Taunusanlage 18
D-60325 Frankfurt am Main
Germany

Board of Directors' Report

The Fund's reporting year (July 1, 2021 to June 30, 2022) was shaped by 2 major incidents with geopolitical dimension. The development of ongoing COVID-19 pandemic with the progress of the global vaccination campaign, the occurrence of mutations of the virus and hard lock-down in several cities in China (e.g. Shanghai) and the invasion into the Ukraine end of February 2022 followed by international sanctions against Russia by western governments had significant influence on the global economy and the financial markets. Global equity markets continued to rise to new records until beginning of 2022 followed by a sharp decline until the end of the reporting period under the influence of beforementioned developments.

Performance of recognized share price indices:

MSCI World Price Index (in USD): (15.61)%
 EuroStoxx 50 Price Index (in EUR): (14.99)%
 DAX Performance-Index (in EUR): (17.69)%
 Topix Price Index (in JPY): (3.74)%
 S&P 500 Price Index (in USD): (11.92)%

On the commodities markets, expectations of a limited supply due to the international sanctions led to significantly higher prices in the energy sector. Gold Price peaked at over USD 2050 per ounce at the beginning of the war in the Ukraine followed by a consolidation to USD 1807 at the end of the reporting period.

Performance of significant commodities in USD:

Brent crude 52.82%
 Copper (13.22)%
 Gold 2.10%

During the reporting period the euro lost in value against the US dollar ((11.59)%), which means, conversely, that investments in US dollars have gained in value by the same percentage. Otherwise, the euro gained in value against the Japanese yen (+7.98%).

As of June 30, 2021, the yield of 10-year government bonds was (0.21)%. During the period under review the yield of this long-dated debt from the Federal Republic of Germany rose by 155 basis points to 1.34% as of June 30, 2022.

No new sub funds were launched in the reporting period.

Since the year-end 2019, we have seen the development of the Coronavirus / COVID-19 outbreak globally. The COVID-19 effects have disrupted global travel and supply chains and has adversely influenced global commercial activity, the transportation industry and commodity prices in the energy sector. The rapid development and fluidity of this situation precluded any prediction as to its ultimate impact.

COVID-19 impact have been seen throughout 2020/2021 across industries, sectors or geographies and have and may also in future impact operating performance of the investment portfolios of our managed investment schemes. Going forward the investment manager will closely monitor the virus' impact on the economy and on the earnings outlook as well as the policy measures taken by central banks and governments.

Lyxor Funds Solutions S.A. is closely monitoring ongoing developments related to the COVID-19 pandemic, continued care and support for our managed investment schemes remains our priority. We have put measures in place to ensure that we continue to deliver our services to our managed investment schemes. E.G. Lyxor Funds Solutions S.A. has activated well-practiced business continuity measures that ensure critical processes continue to be maintained, so that we can provide our managed investment schemes with an ongoing service. Lyxor Funds Solutions S.A. implemented a number of measures including home working and split site arrangements. We are also working with our delegates and third parties to ensure that they remain resilient. We have also restricted all international business travels (except for special circumstances for business continuity or regulatory reasons). We are also asking colleagues to practice social distancing in their work interactions and meetings. Our vision is to be a trusted Management Company for the investment schemes we are managing and we are currently delivering all services and meeting our quality guidelines - and indications remain that we will continue to do so. In case Lyxor Funds Solutions S.A. believes there is a chance that our ability to provide a normal service should change, we will contact investors and regulators immediately.

Even though vaccination campaigns have started end of 2020 and in 2021 there is still uncertainty about the ultimate extent and duration of the COVID-19 pandemic makes predicting liquidity difficult. Invested portfolios can lose substantial value.

Liquidity issues could occur - the investment schemes' need for cash to pay expenses, meet margin requirements and pay redemption proceeds - will most likely be a risk until markets will function again without any effects caused by lock downs. It is currently unpredictable, which companies will survive the effects of lock downs and as of when the economy will be able to work without any COVID-19 effects. Lower rated and smaller companies are in a more precarious position and have less breathing room to navigate the uncertain waters.

The Management Board of the Management Company

Luxembourg, October 10, 2022

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Note: The information stated in this report is historical and not necessarily indicative of future performance.

Independent auditor's report

To the Shareholders of Lyxor

Report on the audit of the financial statements

Opinion

We have audited the financial statements of Lyxor and of each of its sub-funds (the "Fund"), which comprise the Statement of net assets, the Securities portfolio and the Financial derivatives instruments as at 30 June 2022, and the Statement of operations and changes in net assets for the year then ended, and the notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements give a true and fair view of the financial position of the Fund and of each of its Sub-Funds as at 30 June 2022, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

Basis for opinion

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

Key audit matters

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

Valuation of financial instruments – OTC Derivative

The sub-funds of Lyxor replicate the performance of underlying indices (benchmark indices) as stipulated in the Prospectus. The indices may be tracked through the targeted use of OTC derivatives (swaps), which are used in order to link the net proceeds from the issue of the units to the relevant index (Note 3).

The fair value of OTC derivatives (swaps) is determined through the application of valuation techniques including the use of assumptions and market data estimates. The various sub-funds of Lyxor have a very high number and volume of outstanding swap contracts as at 30 June 2022 which generate aggregated unrealized depreciation of EUR 72.49 million. Due to the multitude of market data estimates and the nature of valuation techniques used, the valuation of such instruments is subject to a high level of estimation risk, and accordingly, this is considered a key area of audit focus.

We assessed the control environment related to OTC derivatives (swaps), in particular regarding the independent price verification and resulting model validation as performed by the Management Company.

We engaged valuation specialists to perform an independent valuation of the swaps as at 30 June 2022. More specifically, the valuation specialists performed the following:

- An assessment of the appropriateness of the valuation models applied by Lyxor.
- An independent re-valuation of 100% of OTC derivatives (swaps) as at year end.

We compared the results of the valuation specialists with the valuations applied by the Fund and investigated significant differences, if any.

Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information included in the annual report but does not include the financial statements and our report of “réviseur d’entreprises agréé” thereon.

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

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

Responsibilities of the Board of Directors of the Fund

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

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

Responsibilities of the “réviseur d’entreprises agréé” for the audit of the financial statements

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

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

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund’s internal control.

- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund.
- Conclude on the appropriateness of Board of Directors of the Fund use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund or any of its sub-funds ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our report of the “réviseur d’entreprises agréé” to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our report of the “réviseur d’entreprises agréé”. However, future events or conditions may cause the Fund or any of its sub-funds to cease to continue as a going concern.
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

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

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

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

Report on other legal and regulatory requirements

We have been appointed as “réviseur d’entreprises agréé” by the General Meeting of the Shareholders on 12 October 2021 and the duration of our uninterrupted engagement, including previous renewals and reappointments, is 4 years.

We confirm that the prohibited non-audit services referred to in EU Regulation No 537/2014 were not provided and that we remained independent of the Fund in conducting the audit.

We have provided the following authorized audit services in accordance with EU Regulation No 537/2014:

- Preparation of the Separate Report in accordance with CSSF Circular 2021/790 for the financial year ended 30 June 2022

Ernst & Young
Société anonyme
Cabinet de révision agréé



Nicolas Bannier

Luxembourg, 10 October 2022

Statistics

		June 30, 2022	June 30, 2021	June 30, 2020
Lyxor Core DAX® (DR) UCITS ETF				
Net Asset Value	EUR	902,208,622.13	964,110,732.73	886,746,240.65
Net asset value per share				
Share Class I D	EUR	107.75	134.11	109.47
Number of shares				
Share Class I D		8,373,500.00	7,188,700.00	8,100,300.00
Lyxor EURO STOXX® Select Dividend 30 (DR) UCITS ETF				
Net Asset Value	EUR	63,681,335.30	77,046,352.18	58,454,862.22
Net asset value per share				
Share Class I D	EUR	32.51	39.16	29.83
Number of shares				
Share Class I D		1,959,000.00	1,967,500.00	1,959,600.00
Lyxor STOXX® Europe 600 UCITS ETF				
Net Asset Value	EUR	385,408,020.57	317,080,901.08	251,815,473.31
Net asset value per share				
Share Class I D	EUR	85.03	93.92	74.85
Number of shares				
Share Class I D		4,532,758.00	3,376,078.00	3,364,078.00
Lyxor Dow Jones Industrial Average (LUX) UCITS ETF				
Net Asset Value	USD	93,641,347.65	104,745,654.33	79,985,940.27
Net asset value per share				
Share Class I D	USD	362.46	404.81	303.38
Number of shares				
Share Class I D		258,350.00	258,750.00	263,650.00
Lyxor Nikkei 225® UCITS ETF				
Net Asset Value	JPY	7,769,870,019.77	10,632,557,258.21	5,813,029,956.21
Net asset value per share				
Share Class I D	JPY	2,923.97	3,167.00	2,455.55
Number of shares				
Share Class I D		2,657,300.00	3,357,300.00	2,367,300.00
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF				
Net Asset Value	USD	1,453,236,531.72	1,057,579,384.99	269,347,053.08
Net asset value per share				
Share Class I D	USD	160.98	133.58	92.16
Number of shares				
Share Class I D		9,027,179.00	7,917,176.00	2,922,595.00
Lyxor MSCI World (LUX) UCITS ETF				
Net Asset Value	USD	3,167,245,548.63	3,283,576,414.47	2,261,851,630.68

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

Statistics

		June 30, 2022	June 30, 2021	June 30, 2020
Net asset value per share				
Share Class I D	USD	72.42	85.52	62.42
Number of shares				
Share Class I D		43,731,728.00	38,393,228.00	36,235,228.00
Lyxor MSCI Europe UCITS ETF*				
Net Asset Value	USD	-	18,704,548.94	11,228,188.55
Net asset value per share				
Share Class I D	USD	-	77.58	58.76
Number of shares				
Share Class I D		-	241,100.00	191,100.00
Lyxor MSCI North America UCITS ETF				
Net Asset Value	USD	132,323,472.88	147,919,524.52	117,549,615.67
Net asset value per share				
Share Class I D	USD	106.19	122.95	87.55
Number of shares				
Share Class I D		1,246,125.00	1,203,125.00	1,342,625.00
Lyxor MSCI Pacific UCITS ETF				
Net Asset Value	USD	236,745,018.03	254,704,613.28	163,352,430.23
Net asset value per share				
Share Class I D	USD	56.96	70.85	56.78
Number of shares				
Share Class I D		4,156,500.00	3,595,000.00	2,877,000.00
Lyxor MSCI USA (LUX) UCITS ETF				
Net Asset Value	USD	44,728,476.34	48,354,826.46	53,684,739.90
Net asset value per share				
Share Class I D	USD	101.26	117.51	83.75
Number of shares				
Share Class I D		441,700.00	411,500.00	641,000.00
Lyxor S&P MidCap 400 UCITS ETF				
Net Asset Value	USD	17,923,402.57	21,105,202.61	16,814,208.75
Net asset value per share				
Share Class I D	USD	241.56	286.37	190.10
Number of shares				
Share Class I D		74,200.00	73,700.00	88,450.00
Lyxor S&P SmallCap 600 UCITS ETF				
Net Asset Value	USD	79,330,002.21	98,136,290.74	60,668,734.02
Net asset value per share				
Share Class I D	USD	56.52	68.73	41.79

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

Statistics

		June 30, 2022	June 30, 2021	June 30, 2020
Number of shares				
Share Class I D		1,403,550.00	1,427,870.00	1,451,870.00
Lyxor MSCI Europe Mid Cap UCITS ETF				
Net Asset Value	USD	20,793,983.88	27,052,160.20	18,616,529.61
Net asset value per share				
Share Class I D	USD	106.96	147.66	104.59
Number of shares				
Share Class I D		194,400.00	183,200.00	178,000.00
Lyxor MSCI Europe Small Cap UCITS ETF				
Net Asset Value	USD	50,062,954.46	79,401,467.47	47,278,314.12
Net asset value per share				
Share Class I D	USD	46.49	64.82	43.66
Number of shares				
Share Class I D		1,076,866.00	1,224,986.00	1,082,986.00
Lyxor Dow Jones Switzerland Titans 30TM (DR) UCITS ETF				
Net Asset Value	CHF	101,882,163.02	86,453,552.40	57,680,919.16
Net asset value per share				
Share Class I D	CHF	131.79	152.61	121.22
Number of shares				
Share Class I D		773,050.00	566,500.00	475,850.00
Lyxor NYSE Arca Gold BUGS (DR) UCITS ETF				
Net Asset Value	USD	343,160,650.52	429,384,154.41	389,816,619.95
Net asset value per share				
Share Class I D	USD	22.07	26.65	29.13
Number of shares				
Share Class I D		15,550,000.00	16,110,500.00	13,384,250.00
Lyxor Bund Future Daily (-1x) Inverse UCITS ETF				
Net Asset Value	EUR	224,758,773.33	345,893,443.97	149,222,062.98
Net asset value per share				
Share Class I D	EUR	57.26	51.16	51.15
Number of shares				
Share Class I D		3,925,000.00	6,761,000.00	2,917,600.00
Lyxor DivDAX® (DR) UCITS ETF				
Net Asset Value	EUR	63,375,417.95	73,851,343.51	61,631,248.97
Net asset value per share				
Share Class I D	EUR	27.84	34.02	27.14
Number of shares				
Share Class I D		2,276,600.00	2,171,000.00	2,270,700.00

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

Statistics

		June 30, 2022	June 30, 2021	June 30, 2020
Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF				
Net Asset Value	EUR	93,569,006.23	77,683,335.12	110,834,352.40
Net asset value per share				
Share Class I D	EUR	16.93	14.84	19.65
Number of shares				
Share Class I D		5,526,000.00	5,236,000.00	5,641,000.00
Lyxor SDAX® (DR) UCITS ETF				
Net Asset Value	EUR	125,452,437.76	166,468,903.12	108,963,154.35
Net asset value per share				
Share Class I D	EUR	102.09	139.60	102.20
Number of shares				
Share Class I D		1,228,800.00	1,192,500.00	1,066,150.00
Lyxor SPI® UCITS ETF				
Net Asset Value	CHF	17,723,051.36	18,315,963.71	16,390,043.91
Net asset value per share				
Share Class I D	CHF	112.71	128.99	107.83
Number of shares				
Share Class I D		157,250.00	142,000.00	152,000.00
Lyxor MSCI Emerging Markets (LUX) UCITS ETF				
Net Asset Value	USD	909,467,348.02	887,620,539.09	376,073,604.34
Net asset value per share				
Share Class I D	USD	44.79	60.78	43.99
Share Class I Acc	USD	45.49	60.78	-
Number of shares				
Share Class I D		18,205,310.00	14,074,000.00	8,550,000.00
Share Class I Acc		2,067,975.00	531,000.00	-
Lyxor F.A.Z. 100 Index (DR) UCITS ETF				
Net Asset Value	EUR	76,360,641.50	89,298,686.42	76,123,022.51
Net asset value per share				
Share Class I D	EUR	24.55	31.45	25.20
Number of shares				
Share Class I D		3,110,300.00	2,839,100.00	3,020,800.00
Lyxor FTSE China A50 UCITS ETF				
Net Asset Value	USD	39,772,702.94	42,490,403.28	18,726,186.03
Net asset value per share				
Share Class I D	USD	180.06	212.57	153.00
Number of shares				
Share Class I D		220,890.00	199,890.00	122,390.00

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

Statistics

		June 30, 2022	June 30, 2021	June 30, 2020
Lyxor MDAX® (DR) UCITS ETF				
Net Asset Value	EUR	204,397,923.77	253,958,369.38	177,105,448.91
Net asset value per share				
Share Class I D	EUR	22.94	30.59	23.53
Number of shares				
Share Class I D		8,909,000.00	8,301,500.00	7,527,600.00
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF				
Net Asset Value	EUR	70,093,283.26	40,954,762.99	223,950,285.67
Net asset value per share				
Share Class I D	EUR	93.32	78.67	55.49
Number of shares				
Share Class I D		751,100.00	520,600.00	4,036,000.00

*More information can be found in part 1.2 "Liquidation of Sub-funds" in the "Notes to the Financial Statements as at June 30, 2022".

Combined Statement

Statement of Net Assets as at June 30, 2022

	Notes	EUR
Assets		
Investment in securities at cost		9,345,893,223.39
Unrealised appreciation / (depreciation) on securities	2.2	(1,030,209,692.73)
Investment in securities at market value		8,315,683,530.66
Cash at bank*		442,592,187.86
Receivable for investment sold		5,085,238.73
Receivable on Fund shares sold		5,912,606.78
Receivable on withholding tax reclaim		9,394.59
Net unrealised appreciation on swaps	2.2, 7	8,721,247.22
Dividends and interest receivable		776,073.58
Total assets		8,778,780,279.42
Liabilities		
Bank overdraft		871.35
All-in fees	6.2	5,762,822.10
Payable for investment purchased		4,389,477.56
Payable on swaps		1,695,506.83
Net unrealised depreciation on swaps	2.2, 7	81,211,577.13
Other liabilities		67,725.79
Interest payable		137,758.06
Total liabilities		93,265,738.82
Net assets at the end of the period / year		8,685,514,540.60

*The "Cash at bank" includes cash and collateral. Please refer to Note 7 in the "Notes to the Financial Statements as at June 30, 2022" for further details.

Statement of Operations and Changes in Net Assets for the period / year ended June 30, 2022

	Notes	EUR
Income		
Dividends (net of withholding taxes)		50,957,564.14
Bank interest		283,903.80
Other income		1,241,736.01
Total income		52,483,203.95
Expenses		
All-in fees	6.1, 6.2	22,263,541.57
Transaction costs	9	220,222.17
Bank interest and charges		751,841.18
Expenses on swaps		276,854.41
Other expenses		2,861.53
Total expenses		23,515,320.86
Net investment income / (loss)		28,967,883.09
Net realised gain / (loss) on:		
Investments	2.3	(346,144,987.91)
Foreign currencies transactions		(4,056,865.01)
Swaps	2.2	875,512,869.17
Net realised gain / (loss) for the period / year		554,278,899.34
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(1,641,786,942.73)
Swaps	2.2, 7	(44,570,709.90)
Increase / (Decrease) in net assets as a result of operations		(1,132,078,753.29)
Proceeds received on subscription of shares		2,417,734,001.33
Net amount paid on redemption of shares		(1,306,684,803.54)
Dividend distribution	10	(97,499,585.23)
Net assets at the beginning of the period / year		8,064,425,636.52
Translation difference		739,618,044.81
Net assets at the end of the period / year		8,685,514,540.60

Lyxor Core DAX® (DR) UCITS ETF (in EUR)

Statement of Net Assets as at June 30, 2022

	Notes	EUR
Assets		
Investment in securities at cost		968,439,326.76
Unrealised appreciation / (depreciation) on securities	2.2	(66,198,514.28)
Investment in securities at market value		902,240,812.48
Cash at bank		171,374.61
Total assets		902,412,187.09
Liabilities		
All-in fees	6.2	182,297.32
Other liabilities		21,267.64
Total liabilities		203,564.96
Net assets at the end of the year		902,208,622.13

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	EUR
Income		
Dividends (net of withholding taxes)		26,641,984.80
Bank interest		44.87
Other income		26,309.08
Total income		26,668,338.75
Expenses		
All-in fees	6.1, 6.2	743,937.06
Transaction costs	9	73,869.93
Bank interest and charges		2,092.00
Other expenses		2,539.68
Total expenses		822,438.67
Net investment income / (loss)		25,845,900.08
Net realised gain / (loss) on:		
Investments	2.3	44,174,307.26
Foreign currencies transactions		11,081.11
Net realised gain / (loss) for the year		70,031,288.45
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(243,350,946.00)
Increase / (Decrease) in net assets as a result of operations		(173,319,657.55)
Proceeds received on subscription of shares		224,565,523.77
Net amount paid on redemption of shares		(94,608,767.82)
Dividend distribution	10	(18,539,209.00)
Net assets at the beginning of the year		964,110,732.73
Net assets at the end of the year		902,208,622.13

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	7,188,700	1,911,400	(726,600)	8,373,500

Lyxor Core DAX® (DR) UCITS ETF (in EUR)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in EUR	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
Germany				
142,038	ADIDAS AG	EUR	23,970,332.88	2.66
340,555	ALLIANZ SE	EUR	62,021,876.60	6.87
754,724	BASF SE	EUR	31,339,914.10	3.47
821,815	BAYER AG	EUR	46,613,346.80	5.17
268,055	BAYERISCHE MOTOREN WERKE AG	EUR	19,691,320.30	2.18
81,855	BEIERSDORF AG	EUR	7,979,225.40	0.88
129,242	BRENNTAG SE	EUR	8,025,928.20	0.89
90,347	CONTINENTAL AG	EUR	6,008,075.50	0.67
159,417	COVESTRO AG	EUR	5,257,572.66	0.58
657,779	DAIMLER AG	EUR	36,322,556.38	4.03
393,841	DAIMLER TRUCK HOLDING AG	EUR	9,810,579.31	1.09
1,706,070	DEUTSCHE BANK AG	EUR	14,191,090.26	1.57
153,598	DEUTSCHE BOERSE AG	EUR	24,514,240.80	2.72
809,813	DEUTSCHE POST AG	EUR	28,942,716.62	3.21
2,888,597	DEUTSCHE TELEKOM AG	EUR	54,727,358.76	6.07
1,740,209	E.ON AG	EUR	13,935,593.67	1.54
166,253	FRESENIUS MEDICAL CARE GMBH & CO. KGAA	EUR	7,918,630.39	0.88
346,772	FRESENIUS SE & CO KGAA	EUR	10,021,710.80	1.11
50,219	HANNOVER RUECK SE	EUR	6,955,331.50	0.77
118,478	HEIDELBERGCEMENT AG	EUR	5,431,031.52	0.60
143,454	HELLOFRESH SE	EUR	4,425,555.90	0.49
142,106	HENKEL AG & CO KGAA	EUR	8,352,990.68	0.93
1,089,039	INFINEON TECHNOLOGIES AG	EUR	25,145,910.51	2.79
108,113	MERCK KGAA	EUR	17,406,193.00	1.93
44,633	MTU AERO ENGINES AG	EUR	7,752,752.10	0.86
117,195	MUNICH RE	EUR	26,275,119.00	2.91
128,092	PORSCHE AUTOMOBIL HOLDING	EUR	8,085,167.04	0.90
84,141	PUMA SE	EUR	5,287,420.44	0.59
565,670	RWE AG	EUR	19,843,703.60	2.20
862,725	SAP AG	EUR	74,996,684.25	8.30
20,580	SARTORIUS AG-VORZUG	EUR	6,861,372.00	0.76
627,635	SIEMENS AG	EUR	60,937,082.15	6.75
232,595	SIEMENS HEALTHINEERS AG	EUR	11,278,531.55	1.25
111,052	SYMRISE AG	EUR	11,532,750.20	1.28
172,494	VOLKSWAGEN AG	EUR	21,979,185.48	2.44
600,034	VONOVIA SE	EUR	17,640,999.60	1.96
193,177	ZALANDO SE	EUR	4,821,697.92	0.53
			756,301,547.87	83.83
Ireland				
336,939	LINDE PLC	EUR	92,304,439.05	10.23
			92,304,439.05	10.23
Netherlands				
488,204	AIRBUS SE	EUR	45,129,577.76	5.00
190,274	QIAGEN N.V.	EUR	8,505,247.80	0.94
			53,634,825.56	5.94
			902,240,812.48	100.00
Total securities portfolio			902,240,812.48	100.00

Summary of net assets

		% NAV
Total securities portfolio	902,240,812.48	100.00
Cash at bank	171,374.61	0.02
Other assets and liabilities	(203,564.96)	(0.02)
Total net assets	902,208,622.13	100.00

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

Lyxor Core DAX® (DR) UCITS ETF (in EUR)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	100.00
	100.00	100.00

Country allocation	% of portfolio	% of net assets
Germany	83.83	83.83
Ireland	10.23	10.23
Netherlands	5.94	5.94
	100.00	100.00

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

Lyxor EURO STOXX® Select Dividend 30 (DR) UCITS ETF (in EUR)

Statement of Net Assets as at June 30, 2022

	Notes	EUR
Assets		
Investment in securities at cost		68,212,868.91
Unrealised appreciation / (depreciation) on securities	2.2	(4,652,561.11)
Investment in securities at market value		63,560,307.80
Cash at bank		118,412.86
Receivable on withholding tax reclaim		9,394.59
Dividends and interest receivable		39,072.07
Total assets		63,727,187.32
Liabilities		
All-in fees	6.2	43,238.80
Other liabilities		2,613.22
Total liabilities		45,852.02
Net assets at the end of the year		63,681,335.30

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	EUR
Income		
Dividends (net of withholding taxes)		3,422,167.10
Other income		2,236.98
Total income		3,424,404.08
Expenses		
All-in fees	6.1, 6.2	184,026.61
Transaction costs	9	29,444.68
Bank interest and charges		600.63
Other expenses		8.20
Total expenses		214,080.12
Net investment income / (loss)		3,210,323.96
Net realised gain / (loss) on:		
Investments	2.3	1,781,302.37
Net realised gain / (loss) for the year		4,991,626.33
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(15,198,802.53)
Increase / (Decrease) in net assets as a result of operations		(10,207,176.20)
Proceeds received on subscription of shares		2,024,567.82
Net amount paid on redemption of shares		(2,545,958.50)
Dividend distribution	10	(2,636,450.00)
Net assets at the beginning of the year		77,046,352.18
Net assets at the end of the year		63,681,335.30

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	1,967,500	56,300	(64,800)	1,959,000

Lyxor EURO STOXX® Select Dividend 30 (DR) UCITS ETF (in EUR)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in EUR	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
France				
123,776	AXA SA	EUR	2,680,988.16	4.21
34,936	COVIVIO	EUR	1,849,861.20	2.90
344,679	CREDIT AGRICOLE SA	EUR	3,009,392.35	4.73
415,457	EDF	EUR	3,243,057.34	5.10
20,276	GECINA SA	EUR	1,804,564.00	2.83
283,314	ORANGE SA	EUR	3,178,783.08	5.00
28,722	PUBLICIS GROUPE	EUR	1,340,168.52	2.10
17,643	SANOFI	EUR	1,699,726.62	2.67
			18,806,541.27	29.54
Netherlands				
514,541	AEGON NV	EUR	2,124,025.25	3.34
86,862	ASR NEDERLAND NV	EUR	3,350,267.34	5.26
65,509	KONINKLIJKE AHOLD DELHAIZE N	EUR	1,628,553.74	2.56
73,476	NN GROUP NV - W/I	EUR	3,184,449.84	5.00
			10,287,296.17	16.16
Germany				
12,139	ALLIANZ SE	EUR	2,210,754.68	3.47
31,886	DEUTSCHE POST AG	EUR	1,139,605.64	1.79
80,332	EVONIK INDUSTRIES AG	EUR	1,635,559.52	2.57
8,584	MUNICH RE	EUR	1,924,532.80	3.02
11,615	SIEMENS AG	EUR	1,127,700.35	1.77
82,566	TAG IMMOBILIEN AG	EUR	899,143.74	1.41
8,594	VOLKSWAGEN AG	EUR	1,095,047.48	1.72
			10,032,344.21	15.75
Finland				
146,072	FORTUM OYJ	EUR	2,091,020.68	3.28
66,132	KESKO OYJ-B SHS	EUR	1,488,631.32	2.34
206,398	NOKIAN RENKAAT OYJ	EUR	2,152,731.14	3.38
49,066	SAMPO OYJ-A SHS	EUR	2,037,220.32	3.20
			7,769,603.46	12.20
Italy				
154,278	ASSICURAZIONI GENERALI SPA	EUR	2,348,882.55	3.69
234,588	POSTE ITALIANE SPA	EUR	2,090,648.26	3.28
474,223	SNAM SPA	EUR	2,370,640.78	3.72
			6,810,171.59	10.69
Belgium				
66,549	AGEAS	EUR	2,793,727.02	4.39
170,412	PROXIMUS	EUR	2,396,844.78	3.76
			5,190,571.80	8.15
Austria				
57,959	OMV AG	EUR	2,594,244.84	4.07
			2,594,244.84	4.07
Portugal				
464,855	EDP-ENERGIAS DE PORTUGAL SA	EUR	2,069,534.46	3.25
			2,069,534.46	3.25
			63,560,307.80	99.81
Total securities portfolio			63,560,307.80	99.81

Summary of net assets

		% NAV
Total securities portfolio	63,560,307.80	99.81
Cash at bank	118,412.86	0.19
Other assets and liabilities	2,614.64	-
Total net assets	63,681,335.30	100.00

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

Lyxor EURO STOXX® Select Dividend 30 (DR) UCITS ETF (in EUR)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	99.81
	100.00	99.81
Country allocation	% of portfolio	% of net assets
France	29.59	29.54
Netherlands	16.19	16.16
Germany	15.78	15.75
Finland	12.22	12.20
Italy	10.71	10.69
Belgium	8.17	8.15
Austria	4.08	4.07
Portugal	3.26	3.25
	100.00	99.81

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

Lyxor STOXX® Europe 600 UCITS ETF (in EUR)

Statement of Net Assets as at June 30, 2022

	Notes	EUR
Assets		
Investment in securities at cost		385,638,805.59
Unrealised appreciation / (depreciation) on securities	2.2	(25,625,704.52)
Investment in securities at market value		360,013,101.07
Cash at bank		27,708,543.55
Total assets		387,721,644.62
Liabilities		
All-in fees	6.2	166,323.46
Net unrealised depreciation on swaps	2.2, 7	2,098,936.93
Interest payable		48,363.66
Total liabilities		2,313,624.05
Net assets at the end of the year		385,408,020.57

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	EUR
Income		
Bank interest		5.89
Other income		37,026.26
Total income		37,032.15
Expenses		
All-in fees	6.1, 6.2	669,853.59
Bank interest and charges		221,549.11
Expenses on swaps		36,707.44
Total expenses		928,110.14
Net investment income / (loss)		(891,077.99)
Net realised gain / (loss) on:		
Investments	2.3	25,403,780.30
Foreign currencies transactions		110,501.09
Swaps	2.2	(13,668,435.93)
Net realised gain / (loss) for the year		10,954,767.47
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(39,404,061.71)
Swaps	2.2, 7	(617,085.41)
Increase / (Decrease) in net assets as a result of operations		(29,066,379.65)
Proceeds received on subscription of shares		121,989,427.52
Net amount paid on redemption of shares		(18,654,031.10)
Dividend distribution	10	(5,941,897.28)
Net assets at the beginning of the year		317,080,901.08
Net assets at the end of the year		385,408,020.57

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	3,376,078	1,355,680	(199,000)	4,532,758

Lyxor STOXX® Europe 600 UCITS ETF (in EUR)

Securities Portfolio as at June 30, 2022

Summary of net assets

Quantity/ Nominal	Name	Currency	Market value in EUR	% NAV		% NAV
Transferable securities admitted to an official exchange listing						
Shares						
United States						
4,111	ABBOTT LABORATORIES	USD	427,242.00	0.11	Total securities portfolio	360,013,101.07 93.41
104,950	ABBVIE INC	USD	15,375,333.11	3.99	Total financial derivative instruments	(2,098,936.93) (0.54)
49,160	ADOBE INC	USD	17,213,170.98	4.47	Cash at bank	27,708,543.55 7.19
13,386	ALPHABET INC-CL C	USD	28,008,231.57	7.26	Other assets and liabilities	(214,687.12) (0.06)
48,317	AMGEN INC	USD	11,244,465.16	2.92	Total net assets	385,408,020.57 100.00
24,804	ANALOG DEVICES INC	USD	3,466,082.89	0.90		
220,403	APPLE INC	USD	28,823,471.39	7.47		
34,933	BECTON DICKINSON AND CO	USD	8,237,632.11	2.14		
220,159	BIOMARIN PHARMACEUTICAL INC	USD	17,451,409.76	4.53		
94,502	BOSTON SCIENTIFIC CORP	USD	3,368,969.86	0.87		
26,513	CADENCE DESIGN SYS INC	USD	3,804,816.48	0.99		
1,059	CHIPOTLE MEXICAN GRILL INC	USD	1,324,203.30	0.34		
708	CINTAS CORP	USD	252,962.11	0.07		
205,217	COLGATE-PALMOLIVE CO	USD	15,731,111.37	4.08		
158,632	CSX CORP	USD	4,409,437.01	1.14		
4,182	FEDEX CORP	USD	906,883.37	0.24		
7,079	GENERAC HOLDINGS INC	USD	1,425,889.16	0.37		
148,343	GENERAL ELECTRIC CO	USD	9,034,385.97	2.34		
99,810	HALLIBURTON CO	USD	2,993,965.85	0.78		
45,228	HOLOGIC INC	USD	2,998,039.50	0.78		
72,055	JOHNSON & JOHNSON	USD	12,234,428.28	3.17		
13,442	KLA CORP	USD	4,102,609.75	1.06		
14,203	LAS VEGAS SANDS CORP	USD	456,338.20	0.12		
50,708	MERCK & CO. INC.	USD	4,422,065.48	1.15		
146,617	META PLATFORMS INC-CLASS A	USD	22,614,176.91	5.87		
4,087	METTLER-TOLEDO INTERNATIONAL	USD	4,490,911.08	1.17		
62,031	MICROSOFT CORP	USD	15,238,817.48	3.95		
373	NVR INC	USD	1,428,613.73	0.37		
576,376	ON SEMICONDUCTOR	USD	27,736,837.30	7.20		
14,126	PALO ALTO NETWORKS INC	USD	6,674,060.40	1.73		
5,020	PAYCOM SOFTWARE INC	USD	1,345,069.01	0.35		
98,361	PEPSICO INC	USD	15,680,180.08	4.07		
245,035	PFIZER INC	USD	12,288,665.22	3.19		
104,660	PROCTER & GAMBLE CO/THE	USD	14,394,816.97	3.73		
117,310	QUALCOMM INC	USD	14,333,712.18	3.72		
5,570	RESMED INC	USD	1,116,877.04	0.29		
106,198	UBER TECHNOLOGIES INC	USD	2,078,350.07	0.54		
8,122	UNITED RENTALS INC	USD	1,887,144.31	0.49		
86,077	VERISK ANALYTICS INC	USD	14,251,344.33	3.70		
10,929	WATERS CORP	USD	3,460,022.40	0.90		
76,499	WESTERN DIGITAL CORP	USD	3,280,357.90	0.85		
			360,013,101.07	93.41		
			360,013,101.07	93.41		
Total securities portfolio						

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in EUR
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 53	16/12/22	EUR	392,825,647.14	(7,413,089.37)
TOTAL RETURN EQUITY SWAP 54	16/12/22	EUR	365,327,894.15	5,314,152.44
				(2,098,936.93)
Total Total Return Swap				(2,098,936.93)

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

Lyxor STOXX® Europe 600 UCITS ETF (in EUR)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	93.41
	100.00	93.41

Country allocation	% of portfolio	% of net assets
United States	100.00	93.41
	100.00	93.41

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

Lyxor Dow Jones Industrial Average (LUX) UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		108,655,128.00
Unrealised appreciation / (depreciation) on securities	2.2	(21,250,374.39)
Investment in securities at market value		87,404,753.61
Cash at bank		4,946,127.35
Net unrealised appreciation on swaps	2.2, 7	1,402,058.55
Total assets		93,752,939.51
Liabilities		
All-in fees	6.2	111,591.86
Total liabilities		111,591.86
Net assets at the end of the year		93,641,347.65

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Bank interest		4,540.00
Other income		1,514.89
Total income		6,054.89
Expenses		
All-in fees	6.1, 6.2	457,544.80
Bank interest and charges		2,864.56
Expenses on swaps		1,104.72
Total expenses		461,514.08
Net investment income / (loss)		(455,459.19)
Net realised gain / (loss) on:		
Investments	2.3	4,670,399.49
Foreign currencies transactions		0.05
Swaps	2.2	11,464,263.76
Net realised gain / (loss) for the year		15,679,204.11
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(27,796,609.45)
Swaps	2.2, 7	2,262,272.75
Increase / (Decrease) in net assets as a result of operations		(9,855,132.59)
Proceeds received on subscription of shares		5,929,472.35
Net amount paid on redemption of shares		(6,146,233.94)
Dividend distribution	10	(1,032,412.50)
Net assets at the beginning of the year		104,745,654.33
Net assets at the end of the year		93,641,347.65

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	258,750	14,500	(14,900)	258,350

Lyxor Dow Jones Industrial Average (LUX) UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
39,476	ABBOTT LABORATORIES	USD	4,289,067.40	4.58
18,692	ABBVIE INC	USD	2,862,866.72	3.06
1,535	ALIGN TECHNOLOGY INC	USD	363,288.45	0.39
2,894	ALPHABET INC-CL A	USD	6,306,778.44	6.74
51,834	APPLE INC	USD	7,086,744.48	7.57
18,481	BERKSHIRE HATHAWAY INC-CL B	USD	5,045,682.62	5.39
1,084	CADENCE DESIGN SYS INC	USD	162,632.52	0.17
53,772	COLGATE-PALMOLIVE CO	USD	4,309,288.08	4.60
57,141	DOW INC	USD	2,949,047.01	3.15
16,430	EXPEDIA GROUP INC	USD	1,558,056.90	1.66
30,613	EXPEDITORS INTL WASH INC	USD	2,983,542.98	3.19
556	INCYTE CORP	USD	42,239.32	0.05
8,766	INTL BUSINESS MACHINES CORP	USD	1,237,671.54	1.32
10,600	JOHNSON & JOHNSON	USD	1,881,606.00	2.01
6,236	KLA CORP	USD	1,989,782.88	2.12
3,159	MCDONALDS CORP	USD	779,893.92	0.83
32,665	MERCK & CO. INC.	USD	2,978,068.05	3.18
22,140	META PLATFORMS INC-CLASS A	USD	3,570,075.00	3.81
27,969	MICROSOFT CORP	USD	7,183,278.27	7.66
9,809	MODERNA INC	USD	1,401,215.65	1.50
18,050	MONSTER BEVERAGE CORP	USD	1,673,235.00	1.79
6,152	NETFLIX INC	USD	1,075,800.24	1.15
26,512	NVIDIA CORP	USD	4,018,954.08	4.29
51,463	PAYPAL HOLDINGS INC-W/I	USD	3,594,175.92	3.84
215,084	PINTEREST INC- CLASS A	USD	3,905,925.44	4.17
3,251	QORVO INC	USD	306,634.32	0.33
15,411	SALESFORCE INC	USD	2,543,431.44	2.72
7,000	SERVICENOW INC	USD	3,328,640.00	3.55
9,568	T-MOBILE US INC	USD	1,287,278.72	1.37
36,449	VMWARE INC-CLASS A	USD	4,154,457.02	4.44
26,858	WALT DISNEY Co	USD	2,535,395.20	2.71
			87,404,753.61	93.34
			87,404,753.61	93.34
Total securities portfolio			87,404,753.61	93.34

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in USD
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 37	16/06/23	USD	97,849,182.81	(4,333,269.65)
TOTAL RETURN EQUITY SWAP 38	16/06/23	USD	92,956,750.42	5,735,328.20
				1,402,058.55
Total Total Return Swap				1,402,058.55

Summary of net assets

		% NAV
Total securities portfolio	87,404,753.61	93.34
Total financial derivative instruments	1,402,058.55	1.50
Cash at bank	4,946,127.35	5.28
Other assets and liabilities	(111,591.86)	(0.12)
Total net assets	93,641,347.65	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

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

Lyxor Dow Jones Industrial Average (LUX) UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	93.34
	100.00	93.34

Country allocation	% of portfolio	% of net assets
United States	100.00	93.34
	100.00	93.34

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

Lyxor Nikkei 225® UCITS ETF (in JPY)

Statement of Net Assets as at June 30, 2022

	Notes	JPY
Assets		
Investment in securities at cost		6,795,152,866.00
Unrealised appreciation / (depreciation) on securities	2.2	(116,998,141.00)
Investment in securities at market value		6,678,154,725.00
Cash at bank		983,154,380.00
Net unrealised appreciation on swaps	2.2, 7	115,615,783.77
Total assets		7,776,924,888.77
Liabilities		
All-in fees	6.2	4,932,819.00
Interest payable		2,122,050.00
Total liabilities		7,054,869.00
Net assets at the end of the year		7,769,870,019.77

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	JPY
Income		
Bank interest		2,751.46
Other income		636,716.00
Total income		639,467.46
Expenses		
All-in fees	6.1, 6.2	22,801,281.00
Bank interest and charges		7,329,420.16
Total expenses		30,130,701.16
Net investment income / (loss)		(29,491,233.70)
Net realised gain / (loss) on:		
Investments	2.3	503,778,944.00
Foreign currencies transactions		345,857.00
Swaps	2.2	(1,289,263,300.30)
Net realised gain / (loss) for the year		(814,629,733.00)
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(286,373,503.00)
Swaps	2.2, 7	454,710,327.56
Increase / (Decrease) in net assets as a result of operations		(646,292,908.44)
Proceeds received on subscription of shares		203,423,233.00
Net amount paid on redemption of shares		(2,311,208,908.00)
Dividend distribution	10	(108,608,655.00)
Net assets at the beginning of the year		10,632,557,258.21
Net assets at the end of the year		7,769,870,019.77

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	3,357,300	65,000	(765,000)	2,657,300

Lyxor Nikkei 225® UCITS ETF (in JPY)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in JPY	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
31,864	ACTIVISION BLIZZARD INC	USD	337,046,982.00	4.34
10,282	ALBEMARLE CORP	USD	291,916,117.00	3.76
44,414	ALCOA CORP	USD	275,023,598.00	3.54
2,680	ALLEGHANY CORP	USD	303,324,631.00	3.90
997	ALPHABET INC-CL A	USD	295,175,261.00	3.80
42,651	AMERICAN INTERNATIONAL GROUP	USD	296,265,282.00	3.81
31,957	ARROW ELECTRONICS INC	USD	486,640,917.00	6.26
14,318	AVERY DENNISON CORP	USD	314,865,063.00	4.05
2,049	BOOKING HOLDINGS INC	USD	486,861,054.00	6.27
105,614	DROPBOX INC-CLASS A	USD	301,168,593.00	3.88
3,240	ESTEE LAUDER COMPANIES-CL A	USD	112,098,177.00	1.44
63,601	GENERAL MOTORS CO	USD	274,422,798.00	3.53
22,699	LAMB WESTON HOLDINGS INC	USD	220,366,456.00	2.84
151,618	LYFT INC-A	USD	273,542,359.00	3.52
89,327	MARATHON OIL CORP	USD	272,806,558.00	3.51
100,735	NORTONLIFELOCK INC	USD	300,530,446.00	3.87
159,615	PENN NATIONAL GAMING INC	USD	659,642,550.00	8.49
32,621	PROCTER & GAMBLE CO/THE	USD	637,238,056.00	8.20
23,864	SKYWORKS SOLUTIONS INC	USD	300,343,015.00	3.87
167,939	VIATRIS INC	USD	238,876,812.00	3.07
			6,678,154,725.00	85.95
Total securities portfolio			6,678,154,725.00	85.95

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in JPY
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 47	16/06/23	JPY	7,763,112,930.69	3,283,438.36
TOTAL RETURN EQUITY SWAP 48	16/06/23	JPY	6,788,606,946.57	112,332,345.41
				115,615,783.77
Total Total Return Swap				115,615,783.77

Summary of net assets

		% NAV
Total securities portfolio	6,678,154,725.00	85.95
Total financial derivative instruments	115,615,783.77	1.49
Cash at bank	983,154,380.00	12.65
Other assets and liabilities	(7,054,869.00)	(0.09)
Total net assets	7,769,870,019.77	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

Lyxor Nikkei 225® UCITS ETF (in JPY)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	85.95
	100.00	85.95

Country allocation	% of portfolio	% of net assets
United States	100.00	85.95
	100.00	85.95

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

Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		1,600,283,022.65
Unrealised appreciation / (depreciation) on securities	2.2	(266,767,234.47)
Investment in securities at market value		1,333,515,788.18
Cash at bank		119,584,846.43
Net unrealised appreciation on swaps	2.2, 7	1,387,505.57
Total assets		1,454,488,140.18
Liabilities		
Bank overdraft		910.53
All-in fees	6.2	1,248,657.71
Interest payable		2,040.22
Total liabilities		1,251,608.46
Net assets at the end of the year		1,453,236,531.72

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Bank interest		93,607.58
Other income		350,433.48
Total income		444,041.06
Expenses		
All-in fees	6.1, 6.2	3,657,617.13
Bank interest and charges		37,516.76
Total expenses		3,695,133.89
Net investment income / (loss)		(3,251,092.83)
Net realised gain / (loss) on:		
Investments	2.3	(74,888,669.81)
Foreign currencies transactions		(5,353,047.54)
Swaps	2.2	534,090,135.10
Net realised gain / (loss) for the year		450,597,324.92
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(260,219,577.98)
Swaps	2.2, 7	(29,233,818.36)
Increase / (Decrease) in net assets as a result of operations		161,143,928.58
Proceeds received on subscription of shares		707,633,547.90
Net amount paid on redemption of shares		(473,120,329.75)
Net assets at the beginning of the year		1,057,579,384.99
Net assets at the end of the year		1,453,236,531.72

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	7,917,176	4,326,003	(3,216,000)	9,027,179

Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
3,733	ADOBE INC	USD	1,366,501.98	0.09
596,182	ADVANCED MICRO DEVICES	USD	45,590,037.54	3.14
9,349	ALPHABET INC-CL C	USD	20,450,470.05	1.41
491,320	AMAZON.COM INC	USD	52,183,097.20	3.59
217,289	BERKSHIRE HATHAWAY INC-CL B	USD	59,324,242.78	4.08
63,590	BIOGEN INC	USD	12,968,544.60	0.89
187,546	CADENCE DESIGN SYS INC	USD	28,137,526.38	1.94
157,586	DELTA AIR LINES INC	USD	4,565,266.42	0.31
1,214,260	GENERAL MOTORS CO	USD	38,564,897.60	2.65
12,296	ILLUMINA INC	USD	2,266,890.56	0.16
16,143	INTEL CORP	USD	603,909.63	0.04
115,518	INTUITIVE SURGICAL INC	USD	23,185,617.78	1.60
250,250	MARRIOTT INTERNATIONAL -CL A	USD	34,036,502.50	2.34
604,960	META PLATFORMS INC-CLASS A	USD	97,549,800.00	6.70
5,062	O'REILLY AUTOMOTIVE INC	USD	3,197,969.12	0.22
29,169	PAYPAL HOLDINGS INC-W/I	USD	2,037,162.96	0.14
73,075	PINTEREST INC- CLASS A	USD	1,327,042.00	0.09
331,215	SALESFORCE INC	USD	54,663,723.60	3.76
26,548	TAKE-TWO INTERACTIVE SOFTWARE	USD	3,252,926.44	0.22
83,020	TESLA INC	USD	55,907,328.40	3.85
100,037	T-MOBILE US INC	USD	13,458,977.98	0.93
48,000	TWILIO INC - A	USD	4,022,880.00	0.28
365,884	WALT DISNEY Co	USD	34,539,449.60	2.38
117,287	WESTERN DIGITAL CORP	USD	5,257,976.21	0.36
102,184	WYNN RESORTS LTD	USD	5,822,444.32	0.40
			604,281,185.65	41.57
Japan				
216,844	ASTELLAS PHARMA INC	JPY	3,375,841.38	0.23
899,980	ENEOS HOLDINGS INC	JPY	3,403,037.02	0.23
185,000	FANCL CORP	JPY	3,379,852.56	0.23
325,451	FUJIFILM HOLDINGS CORP	JPY	17,434,998.39	1.20
176,025	HAMAMATSU PHOTONICS KK	JPY	6,828,246.93	0.47
531,651	HONDA MOTOR CO LTD	JPY	12,886,726.63	0.89
144,900	HOYA CORP	JPY	12,356,306.53	0.85
238,348	ITOCHU TECHNO-SOLUTIONS CORP	JPY	5,833,475.95	0.40
306,100	KAKAKU.COM INC	JPY	5,042,520.38	0.35
375,508	KANSAI PAINT CO LTD	JPY	4,781,779.51	0.33
78,568	KDDI CORP	JPY	2,480,424.40	0.17
93,300	KEYENCE CORP	JPY	31,851,994.95	2.19
513,743	KOMATSU LTD	JPY	11,374,910.80	0.78
551,377	MITSUBISHI ESTATE CO LTD	JPY	7,991,321.67	0.55
1,421,597	NIPPON TELEGRAPH & TELEPHONE	JPY	40,768,027.25	2.81
74,400	NISSIN FOODS HOLDINGS CO LTD	JPY	5,131,410.71	0.35
276,568	NITTO DENKO CORP	JPY	17,873,956.44	1.23
79,946	NOMURA RESEARCH INSTITUTE LT	JPY	2,124,360.37	0.15
59,387	ONO PHARMACEUTICAL CO LTD	JPY	1,522,104.27	0.10
103,094	ORACLE CORP JAPAN	JPY	5,964,584.38	0.41
186,657	OTSUKA CORP	JPY	5,530,118.23	0.38
349,208	SHIN-ETSU CHEMICAL CO LTD	JPY	39,327,819.26	2.71
34,289	SMC CORP	JPY	15,262,266.70	1.05
1,054,111	SUBARU CORP	JPY	18,711,037.18	1.29
392,912	SUMITOMO METAL MINING CO LTD	JPY	12,291,601.54	0.85
111,049	SUNDRUG CO LTD	JPY	2,476,746.34	0.17
355,767	TAKEDA PHARMACEUTICAL CO LTD	JPY	9,998,292.45	0.69
36,907	TOYO SUISAN KAISHA LTD	JPY	1,437,105.55	0.10
18,590	YAKULT HONSHA CO LTD	JPY	1,071,433.95	0.07
			308,512,301.72	21.23
Switzerland				
8,643	ADECCO GROUP AG-REG	CHF	292,858.57	0.02
232,017	ALCON INC	CHF	16,159,502.12	1.11
14,020	BACHEM HOLDING AG-REG B	CHF	971,631.35	0.07
9,237	BELIMO HOLDING AG-REG	CHF	3,241,774.48	0.22
1,635	GIVAUDAN-REG	CHF	5,732,996.49	0.39
47,183	LOGITECH INTERNATIONAL-REG	CHF	2,457,748.82	0.17
2,633	LONZA GROUP AG-REG	CHF	1,399,849.09	0.10
71,317	NESTLE SA-REG	CHF	8,301,312.20	0.57
8,940	NOVARTIS AG-REG	CHF	754,970.74	0.05
189,840	ROCHE HOLDING AG-GENUSSCHEIN	CHF	63,165,205.34	4.36

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
2,361	SGS SA-REG	CHF	5,388,402.22	0.37
13,746	SONOVA HOLDING AG-REG	CHF	4,364,781.43	0.30
12,098	SWISS LIFE HOLDING AG-REG	CHF	5,875,963.79	0.40
9,601	SWISS PRIME SITE-REG	CHF	839,873.47	0.06
183,078	SWISS RE AG	CHF	14,146,958.00	0.97
419,722	UBS GROUP AG-REG	CHF	6,747,034.50	0.46
			139,840,862.61	9.62
Portugal				
21,461,280	EDP-ENERGIAS DE PORTUGAL SA	EUR	99,888,166.92	6.87
			99,888,166.92	6.87
United Kingdom				
3,079,646	SHELL PLC	EUR	79,991,357.30	5.51
93,539	UNILEVER PLC	EUR	4,251,435.37	0.29
			84,242,792.67	5.80
Germany				
10,737	ADIDAS AG	EUR	1,894,330.43	0.13
19,414	DELIVERY HERO SE	EUR	726,001.02	0.05
252,771	DEUTSCHE POST AG	EUR	9,444,632.46	0.65
12,713	HENKEL AG & CO KGAA	EUR	781,233.57	0.05
103,828	HUGO BOSS AG -ORD	EUR	5,466,426.04	0.38
6,374	KNORR-BREMSE AG	EUR	362,638.46	0.02
25,960	MERCK KGAA	EUR	4,369,521.00	0.30
17,236	MUNICH RE	EUR	4,039,944.14	0.28
25,426	SIEMENS HEALTHINEERS AG	EUR	1,288,942.35	0.09
45,987	SYMRISE AG	EUR	4,992,807.79	0.34
253,363	TELEFONICA DEUTSCHLAND HOLDI	EUR	725,766.67	0.05
42,177	VOLKSWAGEN AG	EUR	5,618,450.43	0.39
			39,710,694.36	2.73
Netherlands				
93,582	HEINEKEN HOLDING NV	EUR	6,794,661.72	0.47
27,142	HEINEKEN NV	EUR	2,468,677.54	0.17
1,631,745	STELLANTIS NV	EUR	20,116,064.90	1.39
6,613	WOLTERS KLUWER NV	EUR	639,919.19	0.04
			30,019,323.35	2.07
Finland				
965,998	FORTUM OYJ	EUR	14,456,755.85	1.00
464,601	NORDEA BANK ABP	EUR	4,078,080.91	0.28
33,867	UPM-KYMMENE OYJ	EUR	1,027,135.46	0.07
			19,561,972.22	1.35
Austria				
122,909	AMS-OSRAM AG	CHF	1,103,808.42	0.08
83,298	OMV AG	EUR	3,897,875.10	0.27
1,582	WIENERBERGER AG	EUR	33,871.91	0.00
			5,035,555.43	0.35
Belgium				
17,142	ELIA GROUP SA/NV	EUR	2,422,933.25	0.17
			2,422,933.25	0.17
			1,333,515,788.18	91.76
Total securities portfolio			1,333,515,788.18	91.76

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in USD
Total Return Swap*				
TOTAL RETURN EQUITY	16/06/23	USD	1,508,480,080.29	(55,762,283.74)
SWAP 36				
TOTAL RETURN EQUITY	16/06/23	USD	1,390,199,961.00	57,149,789.31
SWAP 37				
				1,387,505.57
Total Total Return Swap				1,387,505.57

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

Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF (in USD)

Summary of net assets

		% NAV
Total securities portfolio	1,333,515,788.18	91.76
Total financial derivative instruments	1,387,505.57	0.10
Cash at bank	119,583,935.90	8.23
Other assets and liabilities	(1,250,697.93)	(0.09)
Total net assets	1,453,236,531.72	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

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

Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	91.76
	100.00	91.76
Country allocation	% of portfolio	% of net assets
United States	45.30	41.57
Japan	23.14	21.23
Switzerland	10.49	9.62
Portugal	7.49	6.87
United Kingdom	6.32	5.80
Germany	2.98	2.73
Netherlands	2.25	2.07
Other	2.03	1.87
	100.00	91.76

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

Lyxor MSCI World (LUX) UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		3,301,390,897.74
Unrealised appreciation / (depreciation) on securities	2.2	(211,852,460.24)
Investment in securities at market value		3,089,538,437.50
Cash at bank*		132,870,683.39
Total assets		3,222,409,120.89
Liabilities		
All-in fees	6.2	1,687,318.97
Net unrealised depreciation on swaps	2.2, 7	53,476,253.25
Interest payable		0.04
Total liabilities		55,163,572.26
Net assets at the end of the year		3,167,245,548.63

*The "Cash at bank" includes cash and collateral. Please refer to Note 7 in the "Notes to the Financial Statements as at June 30, 2022" for further details.

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Bank interest		88,370.25
Other income		163,290.42
Total income		251,660.67
Expenses		
All-in fees	6.1, 6.2	7,019,416.05
Bank interest and charges		5,299.62
Expenses on swaps		171,385.54
Total expenses		7,196,101.21
Net investment income / (loss)		(6,944,440.54)
Net realised gain / (loss) on:		
Investments	2.3	(367,691,968.32)
Foreign currencies transactions		(75,744.77)
Swaps	2.2	310,555,917.92
Net realised gain / (loss) for the year		(64,156,235.71)
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(442,495,271.74)
Swaps	2.2, 7	(23,545,136.39)
Increase / (Decrease) in net assets as a result of operations		(530,196,643.84)
Proceeds received on subscription of shares		460,060,062.40
Net amount paid on redemption of shares		(5,673,495.00)
Dividend distribution	10	(40,520,789.40)
Net assets at the beginning of the year		3,283,576,414.47
Net assets at the end of the year		3,167,245,548.63

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	38,393,228	5,413,500	(75,000)	43,731,728

Lyxor MSCI World (LUX) UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
57,588	ABBOTT LABORATORIES	USD	6,256,936.20	0.20
23,991	ABBVIE INC	USD	3,674,461.56	0.12
7,981	ABIOMED INC	USD	1,975,377.31	0.06
78,659	ACTIVISION BLIZZARD INC	USD	6,124,389.74	0.19
30,629	ADOBE INC	USD	11,212,051.74	0.35
262,014	ADVANCED MICRO DEVICES	USD	20,036,210.58	0.63
18,292	AKAMAI TECHNOLOGIES INC	USD	1,670,608.36	0.05
52,054	ALBEMARLE CORP	USD	10,878,244.92	0.34
80,487	ALPHABET INC-CL A	USD	175,402,099.62	5.54
998,171	AMAZON.COM INC	USD	106,015,741.91	3.35
162,411	AMGEN INC	USD	39,514,596.30	1.25
60,367	ANALOG DEVICES INC	USD	8,819,015.03	0.28
38,008	ANTHEM INC	USD	18,341,900.64	0.58
1,532,100	APPLE INC	USD	209,468,712.00	6.62
23,179	ARISTA NETWORKS INC	USD	2,172,799.46	0.07
162,959	AUTOMATIC DATA PROCESSING	USD	34,227,908.36	1.08
1,855	AUTOZONE INC	USD	3,986,617.60	0.13
59,279	BAXTER INTERNATIONAL INC	USD	3,807,490.17	0.12
458,000	BERKSHIRE HATHAWAY INC-CL B	USD	125,043,160.00	3.95
271,216	BIOMARIN PHARMACEUTICAL INC	USD	22,475,669.92	0.71
819	BIO-RAD LABORATORIES-A	USD	405,405.00	0.01
56,648	BLOCK INC	USD	3,481,586.08	0.11
11,878	BOOKING HOLDINGS INC	USD	20,774,503.22	0.66
85,090	BROADCOM INC	USD	41,337,572.90	1.31
306,700	CADENCE DESIGN SYS INC	USD	46,014,201.00	1.45
6,205	CARMAX INC	USD	561,428.40	0.02
18,218	CATALENT INC	USD	1,954,609.22	0.06
37,665	CBRE GROUP INC - A	USD	2,772,520.65	0.09
76,285	CENTENE CORP	USD	6,454,473.85	0.20
19,865	CHIPOTLE MEXICAN GRILL INC	USD	25,968,719.90	0.82
267,587	CIGNA CORP	USD	70,514,526.24	2.23
9,667	CINTAS CORP	USD	3,610,914.51	0.11
25,276	CLOUDFLARE INC - CLASS A	USD	1,105,825.00	0.03
479,210	COGNIZANT TECH SOLUTIONS-A	USD	32,341,882.90	1.02
1,834,570	COLGATE-PALMOLIVE CO	USD	147,022,439.80	4.64
7,851	COOPER COS INC/THE	USD	2,458,305.12	0.08
21,507	COPART INC	USD	2,336,950.62	0.07
120,337	COSTCO WHOLESALE CORP	USD	57,675,117.36	1.82
97,772	CROWDSTRIKE HOLDINGS INC - A	USD	16,480,448.32	0.52
639,820	CVS HEALTH CORP	USD	59,285,721.20	1.87
9,562	DISH NETWORK CORP-A	USD	171,446.66	0.01
76,840	DOLLAR TREE INC	USD	11,975,514.00	0.38
18,851	DOW INC	USD	972,900.11	0.03
890,901	EBAY INC	USD	37,123,844.67	1.17
12,978	EDWARDS LIFESCIENCES CORP	USD	1,234,078.02	0.04
47,928	ELECTRONIC ARTS INC	USD	5,830,441.20	0.18
93,975	ESTEE LAUDER COMPANIES-CL A	USD	23,932,613.25	0.76
14,117	ETSY INC	USD	1,033,505.57	0.03
305,615	EXPEDITORS INTL WASH INC	USD	29,785,237.90	0.94
359,561	FISERV INC	USD	31,990,142.17	1.01
3,939	FLEETCOR TECHNOLOGIES INC	USD	827,623.29	0.03
235,238	GENERAL MOTORS CO	USD	7,471,158.88	0.24
16,027	GOLDMAN SACHS GROUP INC	USD	4,760,339.54	0.15
5,443	HENRY SCHEIN INC	USD	417,695.82	0.01
35,338	HOME DEPOT INC	USD	9,692,153.26	0.31
162,395	HP INC	USD	5,323,308.10	0.17
2,816	HUBSPOT INC	USD	846,630.40	0.03
32,994	INCYTE CORP	USD	2,506,554.18	0.08
79,340	INTL BUSINESS MACHINES CORP	USD	11,202,014.60	0.35
200,461	INTUITIVE SURGICAL INC	USD	40,234,527.31	1.27
12,701	IQVIA HOLDINGS INC	USD	2,755,989.99	0.09
330,345	JOHNSON & JOHNSON	USD	58,639,540.95	1.85
174,635	KLA CORP	USD	55,722,535.80	1.76
515	KROGER CO	USD	24,374.95	0.00
9,519	LABORATORY CRP OF AMER HLDGS	USD	2,230,872.84	0.07
52,640	LAM RESEARCH CORP	USD	22,432,536.00	0.71
110,640	LIBERTY BROADBAND C-W/I	USD	12,794,409.60	0.40
92,813	LOWES COS INC	USD	16,211,646.71	0.51
11,873	LULULEMON ATHLETICA INC	USD	3,236,698.53	0.10
39,154	MCDONALDS CORP	USD	9,666,339.52	0.31

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
6,123	MCKESSON CORP	USD	1,997,383.83	0.06
451,375	MERCK & CO. INC.	USD	41,151,858.75	1.30
708,067	META PLATFORMS INC-CLASS A	USD	114,175,803.75	3.60
1,167,061	MICROSOFT CORP	USD	299,736,276.63	9.47
1,147,694	MONSTER BEVERAGE CORP	USD	106,391,233.80	3.36
100,332	NETFLIX INC	USD	17,545,056.84	0.55
904,826	NVIDIA CORP	USD	137,162,573.34	4.33
166,618	PAYCHEX INC	USD	18,972,791.66	0.60
253,943	PEPSICO INC	USD	42,322,140.38	1.34
12,234,289	PINTEREST INC- CLASS A	USD	222,174,688.24	7.02
254,601	PROCTER & GAMBLE CO/THE	USD	36,609,077.79	1.16
168,001	QORVO INC	USD	15,845,854.32	0.50
13,081	RESMED INC	USD	2,742,170.03	0.09
342,257	RINGCENTRAL INC-CLASS A	USD	17,886,350.82	0.56
6,277	ROKU INC	USD	515,592.78	0.02
14,010	SALESFORCE INC	USD	2,312,210.40	0.07
14,471	SERVICENOW INC	USD	6,881,249.92	0.22
23,351	SNOWFLAKE INC-CLASS A	USD	3,247,190.06	0.10
10,296	STARBUCKS CORP	USD	786,511.44	0.02
45,932	SYNOPSYS INC	USD	13,949,548.40	0.44
170,000	TERADYNE INC	USD	15,221,800.00	0.48
21,089	TEXAS INSTRUMENTS INC	USD	3,240,324.85	0.10
220,136	TJX COMPANIES INC	USD	12,294,595.60	0.39
227,967	T-MOBILE US INC	USD	30,670,680.18	0.97
44,113	TRADE DESK INC/THE -CLASS A	USD	1,847,893.57	0.06
731	UBER TECHNOLOGIES INC	USD	14,956.26	0.00
2,150	ULTA BEAUTY INC	USD	828,782.00	0.03
71,682	UNION PACIFIC CORP	USD	15,288,336.96	0.48
18,808	UNITEDHEALTH GROUP INC	USD	9,660,353.04	0.31
483,489	VERISK ANALYTICS INC	USD	83,687,111.01	2.64
12,016	VMWARE INC-CLASS A	USD	1,369,583.68	0.04
211,015	WALMART INC	USD	25,655,203.70	0.81
5,630	WEST PHARMACEUTICAL SERVICES	USD	1,702,343.10	0.05
18,855	WORKDAY INC-CLASS A	USD	2,631,780.90	0.08
6,157	YUM! BRANDS INC	USD	698,881.07	0.02
96,248	ZOETIS INC	USD	16,544,068.72	0.52
9,895	ZOOM VIDEO COMMUNICATIONS-A	USD	1,068,363.15	0.03
			3,089,538,437.50	97.55
			3,089,538,437.50	97.55
Total securities portfolio			3,089,538,437.50	97.55

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in USD
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 46	16/12/22	USD	3,283,438,361.67	(118,351,086.44)
TOTAL RETURN EQUITY SWAP 47	16/12/22	USD	3,152,100,803.32	64,874,833.19
				(53,476,253.25)
Total Total Return Swap				(53,476,253.25)

Summary of net assets

	% NAV
Total securities portfolio	3,089,538,437.50 97.55
Total financial derivative instruments	(53,476,253.25) (1.69)
Cash at bank	132,870,683.39 4.20
Other assets and liabilities	(1,687,319.01) (0.06)
Total net assets	3,167,245,548.63 100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

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

Lyxor MSCI World (LUX) UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	97.55
	100.00	97.55

Country allocation	% of portfolio	% of net assets
United States	100.00	97.55
	100.00	97.55

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

Lyxor MSCI Europe UCITS ETF* (in USD)

Statement of Net Assets as at December 15, 2021

	Notes	USD
Assets		
Liabilities		
Net assets at the end of the period		-

*More information can be found in part 1.2 "Liquidation of Sub-funds" in the "Notes to the Financial Statements as at June 30, 2022".

Statement of Operations and Changes in Net Assets for the period ended December 15, 2021

	Notes	USD
Income		
Bank interest		479.52
Other income		1,076.12
Total income		1,555.64
Expenses		
All-in fees	6.1, 6.2	18,886.82
Bank interest and charges		23.51
Expenses on swaps		901.66
Total expenses		19,811.99
Net investment income / (loss)		(18,256.35)
Net realised gain / (loss) on:		
Investments	2.3	842,967.03
Foreign currencies transactions		1.34
Swaps	2.2	(1,598,488.64)
Net realised gain / (loss) for the period		(773,776.62)
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(630,136.98)
Swaps	2.2, 7	1,325,362.88
Increase / (Decrease) in net assets as a result of operations		(78,550.72)
Proceeds received on subscription of shares		1,387,053.36
Net amount paid on redemption of shares		(19,649,297.18)
Dividend distribution	10	(363,754.40)
Net assets at the beginning of the period		18,704,548.94
Net assets at the end of the period		-

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the period	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the period
Share Class I D	241,100	17,680	(258,780)	-

Lyxor MSCI North America UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		149,520,134.37
Unrealised appreciation / (depreciation) on securities	2.2	(26,309,151.60)
Investment in securities at market value		123,210,982.77
Cash at bank		7,346,743.62
Net unrealised appreciation on swaps	2.2, 7	1,855,658.23
Total assets		132,413,384.62
Liabilities		
All-in fees	6.2	89,911.74
Total liabilities		89,911.74
Net assets at the end of the year		132,323,472.88

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Bank interest		5,494.38
Other income		7,438.15
Total income		12,932.53
Expenses		
All-in fees	6.1, 6.2	391,907.31
Bank interest and charges		512.24
Expenses on swaps		6,697.77
Total expenses		399,117.32
Net investment income / (loss)		(386,184.79)
Net realised gain / (loss) on:		
Investments	2.3	(264,318.32)
Foreign currencies transactions		1.48
Swaps	2.2	17,995,536.06
Net realised gain / (loss) for the year		17,345,034.43
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(39,152,082.89)
Swaps	2.2, 7	2,346,629.67
Increase / (Decrease) in net assets as a result of operations		(19,460,418.79)
Proceeds received on subscription of shares		24,230,037.45
Net amount paid on redemption of shares		(19,018,170.30)
Dividend distribution	10	(1,347,500.00)
Net assets at the beginning of the year		147,919,524.52
Net assets at the end of the year		132,323,472.88

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	1,203,125	193,500	(150,500)	1,246,125

Lyxor MSCI North America UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
8,224	ABBVIE INC	USD	1,259,587.84	0.95
4,355	ALPHABET INC-CL A	USD	9,490,677.30	7.17
73,407	APPLE INC	USD	10,036,205.04	7.58
20,534	BERKSHIRE HATHAWAY INC-CL B	USD	5,606,192.68	4.24
6,384	BIOGEN INC	USD	1,301,952.96	0.98
11,819	BOSTON SCIENTIFIC CORP	USD	440,494.13	0.33
15,997	CATERPILLAR INC	USD	2,859,623.72	2.16
140,586	COLGATE-PALMOLIVE CO	USD	11,266,562.04	8.52
78,316	CSX CORP	USD	2,275,862.96	1.72
50,562	FISERV INC	USD	4,498,501.14	3.40
6,639	IQVIA HOLDINGS INC	USD	1,440,596.61	1.09
44,927	LIBERTY BROADBAND C-W/I	USD	5,195,358.28	3.93
16,646	MCDONALDS CORP	USD	4,109,564.48	3.11
18,702	MCKESSON CORP	USD	6,100,779.42	4.61
60,595	META PLATFORMS INC-CLASS A	USD	9,770,943.75	7.38
24,000	MICROSOFT CORP	USD	6,163,920.00	4.66
27,749	MONSTER BEVERAGE CORP	USD	2,572,332.30	1.94
10,962	NETFLIX INC	USD	1,916,924.94	1.45
37,655	NVIDIA CORP	USD	5,708,121.45	4.31
705	PAYCOM SOFTWARE INC	USD	197,484.60	0.15
74,239	PAYPAL HOLDINGS INC-W/I	USD	5,184,851.76	3.92
41,171	PROCTER & GAMBLE CO/THE	USD	5,919,978.09	4.47
46,717	QUALCOMM INC	USD	5,967,629.58	4.51
82,689	ROSS STORES INC	USD	5,807,248.47	4.39
976	SERVICENOW INC	USD	464,107.52	0.35
104,699	TJX COMPANIES INC	USD	5,847,439.15	4.42
3,679	VMWARE INC-CLASS A	USD	419,332.42	0.32
12,862	ZOOM VIDEO COMMUNICATIONS-A	USD	1,388,710.14	1.05
			123,210,982.77	93.11
			123,210,982.77	93.11
Total securities portfolio			123,210,982.77	93.11

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in USD
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 41	16/06/23	USD	147,267,663.42	(15,296,934.59)
TOTAL RETURN EQUITY SWAP 42	16/06/23	USD	139,904,203.85	17,152,592.82
				1,855,658.23
Total Total Return Swap				1,855,658.23

Summary of net assets

		% NAV
Total securities portfolio	123,210,982.77	93.11
Total financial derivative instruments	1,855,658.23	1.40
Cash at bank	7,346,743.62	5.55
Other assets and liabilities	(89,911.74)	(0.06)
Total net assets	132,323,472.88	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

Lyxor MSCI North America UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	93.11
	100.00	93.11

Country allocation	% of portfolio	% of net assets
United States	100.00	93.11
	100.00	93.11

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

Lyxor MSCI Pacific UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		221,363,549.21
Unrealised appreciation / (depreciation) on securities	2.2	(4,308,768.20)
Investment in securities at market value		217,054,781.01
Cash at bank*		19,582,967.20
Net unrealised appreciation on swaps	2.2, 7	375,500.97
Dividends and interest receivable		11,882.24
Total assets		237,025,131.42
Liabilities		
All-in fees	6.2	280,113.39
Total liabilities		280,113.39
Net assets at the end of the year		236,745,018.03

*The "Cash at bank" includes cash and collateral. Please refer to Note 7 in the "Notes to the Financial Statements as at June 30, 2022" for further details.

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Bank interest		23,241.78
Other income		36,676.30
Total income		59,918.08
Expenses		
All-in fees	6.1, 6.2	1,130,613.04
Bank interest and charges		0.01
Total expenses		1,130,613.05
Net investment income / (loss)		(1,070,694.97)
Net realised gain / (loss) on:		
Investments	2.3	(31,433,323.94)
Foreign currencies transactions		0.35
Swaps	2.2	(13,936,620.62)
Net realised gain / (loss) for the year		(46,440,639.18)
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(16,679,159.05)
Swaps	2.2, 7	11,655,483.68
Increase / (Decrease) in net assets as a result of operations		(51,464,314.55)
Proceeds received on subscription of shares		58,246,314.70
Net amount paid on redemption of shares		(20,930,895.40)
Dividend distribution	10	(3,810,700.00)
Net assets at the beginning of the year		254,704,613.28
Net assets at the end of the year		236,745,018.03

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	3,595,000	859,500	(298,000)	4,156,500

Lyxor MSCI Pacific UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
259,244	ACTIVISION BLIZZARD INC	USD	20,184,737.84	8.52
44,563	ADVANCED MICRO DEVICES	USD	3,407,732.61	1.44
19,792	BANK OF AMERICA CORP	USD	616,124.96	0.26
50,930	BIOGEN INC	USD	10,386,664.20	4.39
151,539	BLACK KNIGHT INC	USD	9,909,135.21	4.19
105,625	CROWN HOLDINGS INC	USD	9,735,456.25	4.11
442,834	DROPBOX INC-CLASS A	USD	9,295,085.66	3.93
96,681	ENTEGRIS INC	USD	8,907,220.53	3.76
102,193	EXPEDIA GROUP INC	USD	9,690,962.19	4.09
95,521	LIBERTY BROADBAND C-W/I	USD	11,046,048.44	4.67
125,380	LIBERTY MEDIA CORP-LIBERTY-C	USD	7,957,868.60	3.36
673,692	LYFT INC-A	USD	8,946,629.76	3.78
9,129	MARTIN MARIETTA MATERIALS	USD	2,731,761.96	1.15
38,996	MICROSOFT CORP	USD	10,015,342.68	4.23
164,473	PVH CORP	USD	9,358,513.70	3.95
19,050	SALESFORCE INC	USD	3,144,012.00	1.33
213,836	SOUTHWEST AIRLINES CO	USD	7,723,756.32	3.26
30,781	S&P GLOBAL INC	USD	10,375,043.86	4.38
14,447	TAKE-TWO INTERACTIVE SOFTWARE	USD	1,770,190.91	0.75
26,885	TELEDYNE TECHNOLOGIES INC	USD	10,084,832.35	4.26
950	TRIMBLE INC	USD	55,318.50	0.02
482,643	UBER TECHNOLOGIES INC	USD	9,874,875.78	4.17
89,214	VALERO ENERGY CORP	USD	9,481,663.92	4.01
37,723	VERISIGN INC	USD	6,312,189.59	2.67
43,360	WALT DISNEY Co	USD	4,093,184.00	1.73
260,688	WELLS FARGO & CO	USD	10,211,148.96	4.31
158,489	ZENDESK INC	USD	11,739,280.23	4.96
			217,054,781.01	91.68
			217,054,781.01	91.68
Total securities portfolio			217,054,781.01	91.68

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in USD
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 54	16/12/22	USD	241,585,914.29	(4,839,857.44)
TOTAL RETURN EQUITY SWAP 55	16/12/22	USD	222,258,100.43	5,215,358.41
				375,500.97
Total Total Return Swap				375,500.97

Summary of net assets

		% NAV
Total securities portfolio	217,054,781.01	91.68
Total financial derivative instruments	375,500.97	0.16
Cash at bank	19,582,967.20	8.27
Other assets and liabilities	(268,231.15)	(0.11)
Total net assets	236,745,018.03	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

Lyxor MSCI Pacific UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	91.68
	100.00	91.68

Country allocation	% of portfolio	% of net assets
United States	100.00	91.68
	100.00	91.68

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

Lyxor MSCI USA (LUX) UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		47,682,943.14
Unrealised appreciation / (depreciation) on securities	2.2	(5,674,555.53)
Investment in securities at market value		42,008,387.61
Cash at bank		2,619,551.42
Net unrealised appreciation on swaps	2.2, 7	109,041.78
Total assets		44,736,980.81
Liabilities		
All-in fees	6.2	8,504.46
Interest payable		0.01
Total liabilities		8,504.47
Net assets at the end of the year		44,728,476.34

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Bank interest		1,947.15
Other income		461.14
Total income		2,408.29
Expenses		
All-in fees	6.1, 6.2	36,636.48
Bank interest and charges		570.93
Expenses on swaps		477.85
Total expenses		37,685.26
Net investment income / (loss)		(35,276.97)
Net realised gain / (loss) on:		
Investments	2.3	(1,324,007.12)
Foreign currencies transactions		0.03
Swaps	2.2	3,318,456.31
Net realised gain / (loss) for the year		1,959,172.25
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(8,823,928.33)
Swaps	2.2, 7	168,150.76
Increase / (Decrease) in net assets as a result of operations		(6,696,605.32)
Proceeds received on subscription of shares		3,573,252.20
Net amount paid on redemption of shares		-
Dividend distribution	10	(502,997.00)
Net assets at the beginning of the year		48,354,826.46
Net assets at the end of the year		44,728,476.34

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	411,500	30,200	-	441,700

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

Lyxor MSCI USA (LUX) UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
2,214	ADOBE INC	USD	810,456.84	1.81
18,785	ADVANCED MICRO DEVICES	USD	1,436,488.95	3.21
800	ALPHABET INC-CL A	USD	1,743,408.00	3.90
8,376	AMGEN INC	USD	2,037,880.80	4.56
25,111	APPLE INC	USD	3,433,175.92	7.68
2,707	AUTODESK INC	USD	465,495.72	1.04
6,765	BERKSHIRE HATHAWAY INC-CL B	USD	1,846,980.30	4.13
5,713	BIOMARIN PHARMACEUTICAL INC	USD	473,436.31	1.06
38,000	BOSTON SCIENTIFIC CORP	USD	1,416,260.00	3.17
12,692	CADENCE DESIGN SYS INC	USD	1,904,180.76	4.26
46,865	COLGATE-PALMOLIVE CO	USD	3,755,761.10	8.39
21,838	CVS HEALTH CORP	USD	2,023,509.08	4.52
8,112	DEXCOM INC	USD	604,587.36	1.35
12,869	DISH NETWORK CORP-A	USD	230,741.17	0.52
8,686	IQVIA HOLDINGS INC	USD	1,884,775.14	4.21
9,046	LOWES COS INC	USD	1,580,064.82	3.53
11,942	MERCK & CO. INC.	USD	1,088,752.14	2.43
17,936	META PLATFORMS INC-CLASS A	USD	2,892,180.00	6.47
13,414	MICROSOFT CORP	USD	3,445,117.62	7.70
22,499	MONSTER BEVERAGE CORP	USD	2,085,657.30	4.66
11,211	NETFLIX INC	USD	1,960,467.57	4.38
20,856	PAYPAL HOLDINGS INC-W/I	USD	1,456,583.04	3.26
183	SYNOPSYS INC	USD	55,577.10	0.12
558	THERMO FISHER SCIENTIFIC INC	USD	303,150.24	0.68
13,991	T-MOBILE US INC	USD	1,882,349.14	4.21
3,254	WALT DISNEY Co	USD	307,177.60	0.69
11,937	ZENDESK INC	USD	884,173.59	1.98
			42,008,387.61	93.92
			42,008,387.61	93.92
Total securities portfolio			42,008,387.61	93.92

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in USD
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 33	16/06/23	USD	52,309,235.34	(7,704,531.55)
TOTAL RETURN EQUITY SWAP 34	16/06/23	USD	49,693,811.92	7,813,573.33
				109,041.78
Total Total Return Swap				109,041.78

Summary of net assets

		% NAV
Total securities portfolio	42,008,387.61	93.92
Total financial derivative instruments	109,041.78	0.24
Cash at bank	2,619,551.42	5.86
Other assets and liabilities	(8,504.47)	(0.02)
Total net assets	44,728,476.34	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

Lyxor MSCI USA (LUX) UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	93.92
	100.00	93.92

Country allocation	% of portfolio	% of net assets
United States	100.00	93.92
	100.00	93.92

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

Lyxor S&P MidCap 400 UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		19,674,541.20
Unrealised appreciation / (depreciation) on securities	2.2	(3,310,131.43)
Investment in securities at market value		16,364,409.77
Cash at bank		1,006,087.29
Net unrealised appreciation on swaps	2.2, 7	570,004.25
Total assets		17,940,501.31
Liabilities		
All-in fees	6.2	17,098.73
Interest payable		0.01
Total liabilities		17,098.74
Net assets at the end of the year		17,923,402.57

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Bank interest		720.31
Total income		720.31
Expenses		
All-in fees	6.1, 6.2	73,203.33
Bank interest and charges		264.10
Total expenses		73,467.43
Net investment income / (loss)		(72,747.12)
Net realised gain / (loss) on:		
Investments	2.3	406,890.75
Foreign currencies transactions		0.03
Swaps	2.2	(50,478.72)
Net realised gain / (loss) for the year		283,664.94
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(4,656,584.00)
Swaps	2.2, 7	1,190,510.82
Increase / (Decrease) in net assets as a result of operations		(3,182,408.24)
Proceeds received on subscription of shares		142,330.20
Net amount paid on redemption of shares		-
Dividend distribution	10	(141,722.00)
Net assets at the beginning of the year		21,105,202.61
Net assets at the end of the year		17,923,402.57

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	73,700	500	-	74,200

Lyxor S&P MidCap 400 UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
1,092	ADOBE INC	USD	399,737.52	2.23
5,093	ADVANCED MICRO DEVICES	USD	389,461.71	2.17
600	ALPHABET INC-CL C	USD	1,312,470.00	7.33
1,190	ANALOG DEVICES INC	USD	173,847.10	0.97
6,198	APPLE INC	USD	847,390.56	4.73
2,710	BERKSHIRE HATHAWAY INC-CL B	USD	739,884.20	4.13
1,921	BOSTON SCIENTIFIC CORP	USD	71,595.67	0.40
5,742	CADENCE DESIGN SYS INC	USD	861,472.26	4.81
9,729	CENTENE CORP	USD	823,170.69	4.59
5,464	COLGATE-PALMOLIVE CO	USD	437,884.96	2.44
372	DEXCOM INC	USD	27,725.16	0.15
7,539	FISERV INC	USD	670,744.83	3.74
3,752	GILEAD SCIENCES INC	USD	231,911.12	1.29
530	GODADDY INC - CLASS A	USD	36,866.80	0.21
8,935	MERCK & CO. INC.	USD	814,603.95	4.54
6,945	META PLATFORMS INC-CLASS A	USD	1,119,881.25	6.25
5,528	MICROSOFT CORP	USD	1,419,756.24	7.93
9,211	MONSTER BEVERAGE CORP	USD	853,859.70	4.76
6,005	NETFLIX INC	USD	1,050,094.35	5.86
5,138	NVIDIA CORP	USD	778,869.42	4.35
5,715	PAYPAL HOLDINGS INC-W/I	USD	399,135.60	2.23
1,287	REGENERON PHARMACEUTICALS	USD	760,784.31	4.24
3,067	SALESFORCE INC	USD	506,177.68	2.82
6,975	SNAP INC - A	USD	91,581.75	0.51
6,131	T-MOBILE US INC	USD	824,864.74	4.60
4,820	ZSCALER INC	USD	720,638.20	4.02
			16,364,409.77	91.30
			16,364,409.77	91.30
Total securities portfolio			16,364,409.77	91.30

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in USD
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 34	16/06/23	USD	20,408,223.90	(2,528,791.74)
TOTAL RETURN EQUITY SWAP 35	16/06/23	USD	19,387,832.96	3,098,795.99
				570,004.25
Total Total Return Swap				570,004.25

Summary of net assets

		% NAV
Total securities portfolio	16,364,409.77	91.30
Total financial derivative instruments	570,004.25	3.18
Cash at bank	1,006,087.29	5.61
Other assets and liabilities	(17,098.74)	(0.09)
Total net assets	17,923,402.57	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

Lyxor S&P MidCap 400 UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	91.30
	100.00	91.30

Country allocation	% of portfolio	% of net assets
United States	100.00	91.30
	100.00	91.30

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

Lyxor S&P SmallCap 600 UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		93,140,643.06
Unrealised appreciation / (depreciation) on securities	2.2	(15,803,138.02)
Investment in securities at market value		77,337,505.04
Cash at bank*		4,430,893.94
Total assets		81,768,398.98
Liabilities		
All-in fees	6.2	76,319.82
Net unrealised depreciation on swaps	2.2, 7	2,362,076.95
Total liabilities		2,438,396.77
Net assets at the end of the year		79,330,002.21

*The "Cash at bank" includes cash and collateral. Please refer to Note 7 in the "Notes to the Financial Statements as at June 30, 2022" for further details.

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Bank interest		2,442.41
Other income		1,778.87
Total income		4,221.28
Expenses		
All-in fees	6.1, 6.2	328,124.32
Bank interest and charges		1,422.07
Expenses on swaps		1,578.83
Total expenses		331,125.22
Net investment income / (loss)		(326,903.94)
Net realised gain / (loss) on:		
Investments	2.3	1,951,822.77
Swaps	2.2	5,452,036.37
Net realised gain / (loss) for the year		7,076,955.20
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(21,278,187.72)
Swaps	2.2, 7	(2,591,051.71)
Increase / (Decrease) in net assets as a result of operations		(16,792,284.23)
Proceeds received on subscription of shares		2,723,231.30
Net amount paid on redemption of shares		(4,148,250.10)
Dividend distribution	10	(588,985.50)
Net assets at the beginning of the year		98,136,290.74
Net assets at the end of the year		79,330,002.21

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	1,427,870	40,680	(65,000)	1,403,550

Lyxor S&P SmallCap 600 UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
19,946	ABBVIE INC	USD	3,054,929.36	3.85
46,340	ACTIVISION BLIZZARD INC	USD	3,608,032.40	4.55
2,667	ALPHABET INC-CL C	USD	5,833,929.15	7.35
9,805	ANSYS INC	USD	2,346,238.45	2.96
46,343	APPLE INC	USD	6,336,014.96	8.00
17,552	AUTODESK INC	USD	3,018,241.92	3.80
9,250	BERKSHIRE HATHAWAY INC-CL B	USD	2,525,435.00	3.18
12,933	BIOGEN INC	USD	2,637,556.02	3.32
21,458	BIOMARIN PHARMACEUTICAL INC	USD	1,778,224.46	2.24
87,568	BOSTON SCIENTIFIC CORP	USD	3,263,659.36	4.11
6,587	CENTENE CORP	USD	557,326.07	0.70
46,761	COLGATE-PALMOLIVE CO	USD	3,747,426.54	4.72
6,601	DISH NETWORK CORP-A	USD	118,355.93	0.15
78,314	KROGER CO	USD	3,706,601.62	4.67
24,402	LAS VEGAS SANDS CORP	USD	819,663.18	1.03
12,810	META PLATFORMS INC-CLASS A	USD	2,065,612.50	2.60
24,603	MICROSOFT CORP	USD	6,318,788.49	7.98
15,729	NETFLIX INC	USD	2,750,530.23	3.47
21,604	NVIDIA CORP	USD	3,274,950.36	4.13
44,939	PAYPAL HOLDINGS INC-W/I	USD	3,138,539.76	3.96
6,122	SERVICENOW INC	USD	2,911,133.44	3.67
205	SPLUNK INC	USD	18,134.30	0.02
41,936	STARBUCKS CORP	USD	3,203,491.04	4.04
14,509	SYNOPSIS INC	USD	4,406,383.30	5.55
6,700	THERMO FISHER SCIENTIFIC INC	USD	3,639,976.00	4.59
23,923	WALT DISNEY Co	USD	2,258,331.20	2.85
			77,337,505.04	97.49
			77,337,505.04	97.49
Total securities portfolio			77,337,505.04	97.49

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in USD
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 35	16/06/23	USD	87,390,759.93	(8,120,485.39)
TOTAL RETURN EQUITY SWAP 36	16/06/23	USD	83,021,079.12	5,758,408.44
				(2,362,076.95)
Total Total Return Swap				(2,362,076.95)

Summary of net assets

		% NAV
Total securities portfolio	77,337,505.04	97.49
Total financial derivative instruments	(2,362,076.95)	(2.98)
Cash at bank	4,430,893.94	5.59
Other assets and liabilities	(76,319.82)	(0.10)
Total net assets	79,330,002.21	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

Lyxor S&P SmallCap 600 UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	97.49
	100.00	97.49

Country allocation	% of portfolio	% of net assets
United States	100.00	97.49
	100.00	97.49

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

Lyxor MSCI Europe Mid Cap UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		25,440,338.42
Unrealised appreciation / (depreciation) on securities	2.2	(4,886,109.60)
Investment in securities at market value		20,554,228.82
Cash at bank*		1,639,086.32
Dividends and interest receivable		0.01
Total assets		22,193,315.15
Liabilities		
All-in fees	6.2	19,730.07
Net unrealised depreciation on swaps	2.2, 7	1,379,601.17
Interest payable		0.03
Total liabilities		1,399,331.27
Net assets at the end of the year		20,793,983.88

*The "Cash at bank" includes cash and collateral. Please refer to Note 7 in the "Notes to the Financial Statements as at June 30, 2022" for further details.

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Bank interest		840.20
Other income		1,097.46
Total income		1,937.66
Expenses		
All-in fees	6.1, 6.2	89,002.14
Bank interest and charges		185.63
Expenses on swaps		1,040.30
Total expenses		90,228.07
Net investment income / (loss)		(88,290.41)
Net realised gain / (loss) on:		
Investments	2.3	(1,381,566.02)
Foreign currencies transactions		2,712.63
Swaps	2.2	(498,200.92)
Net realised gain / (loss) for the year		(1,965,344.72)
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(5,793,927.44)
Swaps	2.2, 7	425,529.16
Increase / (Decrease) in net assets as a result of operations		(7,333,743.00)
Proceeds received on subscription of shares		2,631,477.78
Net amount paid on redemption of shares		(1,193,893.60)
Dividend distribution	10	(362,017.50)
Net assets at the beginning of the year		27,052,160.20
Net assets at the end of the year		20,793,983.88

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	183,200	19,200	(8,000)	194,400

Lyxor MSCI Europe Mid Cap UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
8,929	ADVANCED MICRO DEVICES	USD	682,800.63	3.28
1,724	ALIGN TECHNOLOGY INC	USD	408,019.08	1.96
680	ALPHABET INC-CL C	USD	1,487,466.00	7.15
9,112	AMAZON.COM INC	USD	967,785.52	4.65
12,177	APPLE INC	USD	1,664,839.44	8.01
12,293	BIOMARIN PHARMACEUTICAL INC	USD	1,018,720.91	4.90
527	CHARTER COMMUNICATIONS INC-A	USD	246,915.31	1.19
12,704	COLGATE-PALMOLIVE CO	USD	1,018,098.56	4.90
10,377	CSX CORP	USD	301,555.62	1.45
150	ETSY INC	USD	10,981.50	0.05
9,757	FISERV INC	USD	868,080.29	4.17
2,291	HONEYWELL INTERNATIONAL INC	USD	398,359.08	1.92
3,621	INTUITIVE SURGICAL INC	USD	726,770.91	3.50
463	LIVE NATION ENTERTAINMENT IN	USD	38,234.54	0.18
11,162	MERCK & CO. INC.	USD	1,017,639.54	4.89
7,997	META PLATFORMS INC-CLASS A	USD	1,289,516.25	6.20
6,686	MICROSOFT CORP	USD	1,717,165.38	8.27
10,844	MONSTER BEVERAGE CORP	USD	1,005,238.80	4.83
5,096	NETFLIX INC	USD	891,137.52	4.29
1,872	NVIDIA CORP	USD	283,776.48	1.36
10,687	PAYPAL HOLDINGS INC-W/I	USD	746,380.08	3.59
49,052	PINTEREST INC- CLASS A	USD	890,784.32	4.28
6,232	PROCTER & GAMBLE CO/THE	USD	896,099.28	4.31
4,556	SALESFORCE INC	USD	751,922.24	3.62
1,822	SERVICENOW INC	USD	866,397.44	4.17
			20,194,684.72	97.12
Netherlands				
13,834	KONINKLIJKE AHOLD DELHAIZE N	EUR	359,544.10	1.73
			359,544.10	1.73
			20,554,228.82	98.85
Total securities portfolio			20,554,228.82	98.85

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in USD
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 50	16/12/22	USD	23,234,619.85	(2,462,576.48)
TOTAL RETURN EQUITY SWAP 51	16/12/22	USD	21,608,142.88	1,082,975.31
				(1,379,601.17)
Total Total Return Swap				(1,379,601.17)

Summary of net assets

		% NAV
Total securities portfolio	20,554,228.82	98.85
Total financial derivative instruments	(1,379,601.17)	(6.63)
Cash at bank	1,639,086.32	7.88
Other assets and liabilities	(19,730.09)	(0.10)
Total net assets	20,793,983.88	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

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

Lyxor MSCI Europe Mid Cap UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	98.85
	100.00	98.85

Country allocation	% of portfolio	% of net assets
United States	98.25	97.12
Netherlands	1.75	1.73
	100.00	98.85

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

Lyxor MSCI Europe Small Cap UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		55,398,635.15
Unrealised appreciation / (depreciation) on securities	2.2	(9,081,816.78)
Investment in securities at market value		46,316,818.37
Cash at bank		3,750,727.74
Net unrealised appreciation on swaps	2.2, 7	46,655.85
Dividends and interest receivable		0.01
Total assets		50,114,201.97
Liabilities		
Bank overdraft		0.23
All-in fees	6.2	51,068.44
Interest payable		178.84
Total liabilities		51,247.51
Net assets at the end of the year		50,062,954.46

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Bank interest		2,905.56
Other income		6,792.15
Total income		9,697.71
Expenses		
All-in fees	6.1, 6.2	251,864.50
Bank interest and charges		2,126.92
Total expenses		253,991.42
Net investment income / (loss)		(244,293.71)
Net realised gain / (loss) on:		
Investments	2.3	(7,740,818.60)
Foreign currencies transactions		6,459.01
Swaps	2.2	(3,696,410.78)
Net realised gain / (loss) for the year		(11,675,064.08)
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(8,042,193.24)
Swaps	2.2, 7	(368,377.41)
Increase / (Decrease) in net assets as a result of operations		(20,085,634.73)
Proceeds received on subscription of shares		3,346,397.36
Net amount paid on redemption of shares		(11,682,514.80)
Dividend distribution	10	(916,760.84)
Net assets at the beginning of the year		79,401,467.47
Net assets at the end of the year		50,062,954.46

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	1,224,986	49,880	(198,000)	1,076,866

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

Lyxor MSCI Europe Small Cap UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Summary of net assets

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV		% NAV
Transferable securities admitted to an official exchange listing					Total securities portfolio	46,316,818.37 92.52
Shares					Total financial derivative instruments	46,655.85 0.09
United States					Cash at bank	3,750,727.51 7.49
	669 ALPHABET INC-CL A	USD	1,457,924.94	2.91	Other assets and liabilities	(51,247.27) (0.10)
	59,431 DELTA AIR LINES INC	USD	1,721,716.07	3.44	Total net assets	50,062,954.46 100.00
	65,548 GENERAL MOTORS CO	USD	2,081,804.48	4.16		
	12,161 META PLATFORMS INC-CLASS A	USD	1,960,961.25	3.92		
	32,538 PAYPAL HOLDINGS INC-W/I	USD	2,272,453.92	4.54		
	21,242 QORVO INC	USD	2,003,545.44	4.00		
	5,798 TESLA INC	USD	3,904,489.16	7.80		
	7,698 VERTEX PHARMACEUTICALS INC	USD	2,169,219.42	4.33		
	61,119 WYNN RESORTS LTD	USD	3,482,560.62	6.96		
			21,054,675.30	42.06		
Switzerland						
	2,002 KUEHNE + NAGEL INTL AG-REG	CHF	472,590.61	0.94		
	53,857 NOVARTIS AG-REG	CHF	4,548,149.80	9.09		
	6,970 ROCHE HOLDING AG-GENUSSCHEIN	CHF	2,319,118.63	4.63		
	1,732 SGS SA-REG	CHF	3,952,864.31	7.90		
	12,813 TEMENOS AG - REG	CHF	1,092,345.43	2.18		
			12,385,068.78	24.74		
Germany						
	11,745 ADIDAS AG	EUR	2,072,172.02	4.14		
	10,590 FRESENIUS SE & CO KGAA	EUR	319,961.02	0.64		
	13,047 MERCK KGAA	EUR	2,196,037.77	4.39		
	46,224 SIEMENS HEALTHINEERS AG	EUR	2,343,273.47	4.68		
	11,807 UNITED INTERNET AG-REG SHARE	EUR	336,116.99	0.67		
			7,267,561.27	14.52		
Netherlands						
	11,413 AALBERTS NV	EUR	443,740.70	0.89		
	5,116 HEINEKEN HOLDING NV	EUR	371,454.87	0.74		
	24,898 HEINEKEN NV	EUR	2,264,576.43	4.52		
	23,175 WOLTERS KLUWER NV	EUR	2,242,571.80	4.48		
			5,322,343.80	10.63		
Finland						
	6,448 ORION OYJ-CLASS B	EUR	287,169.22	0.57		
			287,169.22	0.57		
			46,316,818.37	92.52		
Total securities portfolio			46,316,818.37	92.52		

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in USD
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 62	16/12/22	USD	53,230,600.14	(3,246,318.40)
TOTAL RETURN EQUITY SWAP 63	16/12/22	USD	49,504,493.00	3,292,974.25
				46,655.85
Total Total Return Swap				46,655.85

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

Lyxor MSCI Europe Small Cap UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	92.52
	100.00	92.52

Country allocation	% of portfolio	% of net assets
United States	45.46	42.06
Switzerland	26.74	24.74
Germany	15.69	14.52
Netherlands	11.49	10.63
Finland	0.62	0.57
	100.00	92.52

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

Lyxor Dow Jones Switzerland Titans 30TM (DR) UCITS ETF (in CHF)

Statement of Net Assets as at June 30, 2022

	Notes	CHF
Assets		
Investment in securities at cost		100,548,035.94
Unrealised appreciation / (depreciation) on securities	2.2	1,332,002.64
Investment in securities at market value		101,880,038.58
Cash at bank		71,384.79
Dividends and interest receivable		0.01
Total assets		101,951,423.38
Liabilities		
Bank overdraft		0.02
All-in fees	6.2	67,343.50
Other liabilities		1,916.84
Total liabilities		69,260.36
Net assets at the end of the year		101,882,163.02

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	CHF
Income		
Dividends (net of withholding taxes)		1,707,981.61
Bank interest		0.04
Other income		3,560.25
Total income		1,711,541.90
Expenses		
All-in fees	6.1, 6.2	244,897.09
Transaction costs	9	3,941.69
Bank interest and charges		703.12
Total expenses		249,541.90
Net investment income / (loss)		1,462,000.00
Net realised gain / (loss) on:		
Investments	2.3	1,434,100.02
Foreign currencies transactions		115.43
Net realised gain / (loss) for the year		2,896,215.45
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(16,972,062.39)
Increase / (Decrease) in net assets as a result of operations		(14,075,846.94)
Proceeds received on subscription of shares		33,766,854.39
Net amount paid on redemption of shares		(2,587,791.83)
Dividend distribution	10	(1,674,605.00)
Net assets at the beginning of the year		86,453,552.40
Net assets at the end of the year		101,882,163.02

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	566,500	223,300	(16,750)	773,050

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

Lyxor Dow Jones Switzerland Titans 30TM (DR) UCITS ETF (in CHF)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in CHF	% NAV
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Transferable securities admitted to an official exchange listing

Shares

Switzerland

206,501	ABB LTD-REG	CHF	5,257,515.46	5.16
19,647	ADECCO GROUP AG-REG	CHF	637,348.68	0.63
57,756	ALCON INC	CHF	3,851,170.08	3.78
5,298	BALOISE HOLDING AG - REG	CHF	825,958.20	0.81
124	CHOCOLADEFABRIKEN LINDT-PC	CHF	1,204,040.00	1.18
13	CHOCOLADEFABRIKEN LINDT-REG	CHF	1,301,300.00	1.28
60,351	CIE FINANCIERE RICEMO-A REG	CHF	6,134,679.15	6.02
290,775	CREDIT SUISSE GROUP AG-REG	CHF	1,576,000.50	1.55
4,150	GEBERIT AG-REG	CHF	1,904,020.00	1.87
918	GIVAUDAN-REG	CHF	3,081,726.00	3.02
59,778	HOLCIM LTD	CHF	2,441,931.30	2.40
25,590	JULIUS BAER GROUP LTD	CHF	1,126,983.60	1.11
5,856	KUEHNE + NAGEL INTL AG-REG	CHF	1,323,456.00	1.30
19,996	LOGITECH INTERNATIONAL-REG	CHF	997,200.52	0.98
8,608	LONZA GROUP AG-REG	CHF	4,381,472.00	4.30
98,150	NESTLE SA-REG	CHF	10,937,836.00	10.73
128,622	NOVARTIS AG-REG	CHF	10,399,088.70	10.21
2,625	PARTNERS GROUP HOLDING AG	CHF	2,258,025.00	2.22
1,254	ROCHE HOLDING AG-BR	CHF	461,973.60	0.45
33,098	ROCHE HOLDING AG-GENUSSCHEIN	CHF	10,543,367.90	10.35
2,317	SCHINDLER HOLDING AG-REG	CHF	397,597.20	0.39
4,710	SCHINDLER HOLDING-PART CERT	CHF	820,011.00	0.80
702	SGS SA-REG	CHF	1,533,870.00	1.51
17,770	SIKA AG-REG	CHF	3,909,400.00	3.84
6,138	SONOVA HOLDING AG-REG	CHF	1,865,952.00	1.83
13,260	STRAUMANN HOLDING AG-REG	CHF	1,520,259.00	1.49
3,347	SWATCH GROUP AG/THE-BR	CHF	758,095.50	0.74
6,202	SWATCH GROUP AG/THE-REG	CHF	263,212.88	0.26
3,647	SWISS LIFE HOLDING AG-REG	CHF	1,695,855.00	1.66
33,421	SWISS RE AG	CHF	2,472,485.58	2.43
2,931	SWISSCOM AG-REG	CHF	1,545,809.40	1.52
7,782	TEMENOS AG - REG	CHF	635,166.84	0.62
428,271	UBS GROUP AG-REG	CHF	6,591,090.69	6.47
17,404	ZURICH INSURANCE GROUP AG	CHF	7,226,140.80	7.09

101,880,038.58 100.00

101,880,038.58 100.00

Total securities portfolio 101,880,038.58 100.00

Summary of net assets

		% NAV
Total securities portfolio	101,880,038.58	100.00
Cash at bank	71,384.77	0.07
Other assets and liabilities	(69,260.33)	(0.07)
Total net assets	101,882,163.02	100.00

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

Lyxor Dow Jones Switzerland Titans 30TM (DR) UCITS ETF (in CHF)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	100.00
	100.00	100.00

Country allocation	% of portfolio	% of net assets
Switzerland	100.00	100.00
	100.00	100.00

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

Lyxor NYSE Arca Gold BUGS (DR) UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		414,481,340.93
Unrealised appreciation / (depreciation) on securities	2.2	(71,446,196.94)
Investment in securities at market value		343,035,143.99
Cash at bank		777,926.08
Dividends and interest receivable		102,050.62
Total assets		343,915,120.69
Liabilities		
All-in fees	6.2	744,565.06
Other liabilities		9,905.11
Total liabilities		754,470.17
Net assets at the end of the year		343,160,650.52

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Dividends (net of withholding taxes)		5,672,239.93
Bank interest		857.23
Other income		27,524.87
Total income		5,700,622.03
Expenses		
All-in fees	6.1, 6.2	2,907,566.37
Transaction costs	9	32,866.84
Bank interest and charges		108.39
Total expenses		2,940,541.60
Net investment income / (loss)		2,760,080.43
Net realised gain / (loss) on:		
Investments	2.3	17,020,528.60
Foreign currencies transactions		(880.75)
Net realised gain / (loss) for the year		19,779,728.28
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(89,289,622.34)
Increase / (Decrease) in net assets as a result of operations		(69,509,894.06)
Proceeds received on subscription of shares		196,757,531.67
Net amount paid on redemption of shares		(211,554,573.50)
Dividend distribution	10	(1,916,568.00)
Net assets at the beginning of the year		429,384,154.41
Net assets at the end of the year		343,160,650.52

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	16,110,500	7,386,000	(7,946,500)	15,550,000

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

Lyxor NYSE Arca Gold BUGS (DR) UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
Canada				
215,669	AGNICO EAGLE MINES LTD	USD	9,869,013.44	2.88
1,442,025	ALAMOS GOLD INC-CLASS A	USD	10,123,015.50	2.95
2,894,345	BARRICK GOLD CORP	USD	51,200,963.05	14.91
2,803,886	B2GOLD CORP	USD	9,505,173.54	2.77
1,401,943	ELDORADO GOLD CORP	USD	8,958,415.77	2.61
1,936,244	EQUINOX GOLD CORP	USD	8,596,923.36	2.51
273,953	FRANCO-NEVADA CORP	USD	36,046,735.74	10.50
5,127,525	IAMGOLD CORP	USD	8,255,315.25	2.41
2,563,763	KINROSS GOLD CORP	USD	9,178,271.54	2.67
8,585,773	NEW GOLD INC	USD	9,186,777.11	2.68
1,984,783	NOVAGOLD RESOURCES INC	USD	9,546,806.23	2.78
979,246	OSISKO GOLD ROYALTIES LTD	USD	9,890,384.60	2.88
1,685,641	SANDSTORM GOLD LTD	USD	10,029,563.95	2.92
786,559	SEABRIDGE GOLD INC	USD	9,776,928.37	2.85
567,580	SSR MINING INC	USD	9,478,586.00	2.76
273,218	WHEATON PRECIOUS METALS CORP	USD	9,844,044.54	2.87
2,058,696	YAMANA GOLD INC	USD	9,572,936.40	2.79
			229,059,854.39	66.74
United States				
658,775	ANGLOGOLD ASHANTI-SPON ADR	USD	9,743,282.25	2.84
1,407,275	CIA DE MINAS BUENAVENTUR-ADR	USD	9,288,015.00	2.71
2,930,014	COEUR MINING INC	USD	8,907,242.56	2.60
1,188,296	GOLD FIELDS LTD-SPONS ADR	USD	10,837,259.52	3.16
900,369	NEWMONT CORP	USD	53,725,018.23	15.65
99,653	ROYAL GOLD INC	USD	10,640,947.34	3.10
			103,141,764.90	30.06
South Africa				
3,461,190	HARMONY GOLD MNG-SPON ADR	USD	10,833,524.70	3.16
			10,833,524.70	3.16
			343,035,143.99	99.96
Total securities portfolio			343,035,143.99	99.96

Summary of net assets

		% NAV
Total securities portfolio	343,035,143.99	99.96
Cash at bank	777,926.08	0.23
Other assets and liabilities	(652,419.55)	(0.19)
Total net assets	343,160,650.52	100.00

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

Lyxor NYSE Arca Gold BUGS (DR) UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	99.96
	100.00	99.96

Country allocation	% of portfolio	% of net assets
Canada	66.77	66.74
United States	30.07	30.06
South Africa	3.16	3.16
	100.00	99.96

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

Lyxor Bund Future Daily (-1x) Inverse UCITS ETF (in EUR)

Statement of Net Assets as at June 30, 2022

	Notes	EUR
Assets		
Investment in securities at cost		227,617,569.01
Unrealised appreciation / (depreciation) on securities	2.2	(20,387,264.03)
Investment in securities at market value		207,230,304.98
Cash at bank*		23,245,753.38
Total assets		230,476,058.36
Liabilities		
All-in fees	6.2	128,446.82
Net unrealised depreciation on swaps	2.2, 7	5,525,540.58
Interest payable		63,297.63
Total liabilities		5,717,285.03
Net assets at the end of the year		224,758,773.33

*The "Cash at bank" includes cash and collateral. Please refer to Note 7 in the "Notes to the Financial Statements as at June 30, 2022" for further details.

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	EUR
Income		
Bank interest		616.61
Other income		53,222.39
Total income		53,839.00
Expenses		
All-in fees	6.1, 6.2	552,653.74
Bank interest and charges		265,628.56
Expenses on swaps		40,191.00
Total expenses		858,473.30
Net investment income / (loss)		(804,634.30)
Net realised gain / (loss) on:		
Investments	2.3	19,683,288.34
Foreign currencies transactions		(223,817.49)
Swaps	2.2	46,879,870.43
Net realised gain / (loss) for the year		65,534,706.98
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(41,793,647.80)
Swaps	2.2, 7	5,124,432.58
Increase / (Decrease) in net assets as a result of operations		28,865,491.76
Proceeds received on subscription of shares		122,889,389.60
Net amount paid on redemption of shares		(272,889,552.00)
Net assets at the beginning of the year		345,893,443.97
Net assets at the end of the year		224,758,773.33

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	6,761,000	2,284,000	(5,120,000)	3,925,000

Lyxor Bund Future Daily (-1x) Inverse UCITS ETF (in EUR)

Securities Portfolio as at June 30, 2022

Summary of net assets

Quantity/ Nominal	Name	Currency	Market value in EUR	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
75,221	ABBOTT LABORATORIES	USD	7,817,458.18	3.48
58,284	ABBVIE INC	USD	8,538,693.81	3.80
136	ABIOMED INC	USD	32,197.96	0.01
127,706	ACTIVISION BLIZZARD INC	USD	9,510,917.94	4.23
7,132	ADOBE INC	USD	2,497,240.35	1.11
852	ALIGN TECHNOLOGY INC	USD	192,876.60	0.09
4,790	ALPHABET INC-CL C	USD	10,022,368.84	4.46
45,623	AMGEN INC	USD	10,617,510.07	4.72
26,832	ANALOG DEVICES INC	USD	3,749,473.32	1.67
152,221	APPLE INC	USD	19,906,887.10	8.86
28,469	BERKSHIRE HATHAWAY INC-CL B	USD	7,434,699.30	3.31
79,175	BIOMARIN PHARMACEUTICAL INC	USD	6,275,988.57	2.79
24,649	CADENCE DESIGN SYS INC	USD	3,537,318.35	1.57
8,700	CHARLES RIVER LABORATORIES	USD	1,780,610.26	0.79
50,335	COLGATE-PALMOLIVE CO	USD	3,858,479.03	1.72
39,758	COSTAR GROUP INC	USD	2,297,365.52	1.02
9,777	CROWDSTRIKE HOLDINGS INC - A	USD	1,576,365.32	0.70
60,740	DEXCOM INC	USD	4,330,147.02	1.93
62,366	EDWARDS LIFESCIENCES CORP	USD	5,672,564.87	2.52
12,996	ENPHASE ENERGY INC	USD	2,427,030.50	1.08
7,050	INTL BUSINESS MACHINES CORP	USD	952,115.84	0.42
4,025	KLA CORP	USD	1,228,463.34	0.55
13,347	LIBERTY BROADBAND C-W/I	USD	1,476,347.10	0.66
60,302	LOWES COS INC	USD	10,075,039.78	4.48
99,003	MERCK & CO. INC.	USD	8,633,701.76	3.84
84,584	META PLATFORMS INC-CLASS A	USD	13,046,219.33	5.80
82,297	MICROSOFT CORP	USD	20,217,455.17	9.01
5,921	MONGODB INC	USD	1,469,701.56	0.65
9,292	NETFLIX INC	USD	1,554,251.32	0.69
62,002	NVIDIA CORP	USD	8,990,275.17	4.00
178,544	PALANTIR TECHNOLOGIES INC-A	USD	1,548,992.38	0.69
14,352	PARKER HANNIFIN CORP	USD	3,377,789.09	1.50
49,931	PROCTER & GAMBLE CO/THE	USD	6,867,452.76	3.06
32,706	SALESFORCE INC	USD	5,163,133.81	2.30
16,397	SPLUNK INC	USD	1,387,420.36	0.62
17,191	TWILIO INC - A	USD	1,378,141.19	0.61
526	WORKDAY INC-CLASS A	USD	70,227.25	0.03
26,527	YUM! BRANDS INC	USD	2,880,175.78	1.28
			202,393,095.90	90.05
Netherlands				
194,578	KONINKLIJKE AHOLD DELHAIZE N	EUR	4,837,209.08	2.15
			4,837,209.08	2.15
			207,230,304.98	92.20
Total securities portfolio			207,230,304.98	92.20

		% NAV
Total securities portfolio	207,230,304.98	92.20
Total financial derivative instruments	(5,525,540.58)	(2.46)
Cash at bank	23,245,753.38	10.34
Other assets and liabilities	(191,744.45)	(0.08)
Total net assets	224,758,773.33	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in EUR
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 29	16/06/23	EUR	230,400,914.74	(5,656,100.08)
TOTAL RETURN EQUITY SWAP 30	16/06/23	EUR	207,360,863.75	130,559.50
				(5,525,540.58)
Total Total Return Swap				(5,525,540.58)

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

Lyxor Bund Future Daily (-1x) Inverse UCITS ETF (in EUR)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	92.20
	100.00	92.20

Country allocation	% of portfolio	% of net assets
United States	97.67	90.05
Netherlands	2.33	2.15
	100.00	92.20

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

Lyxor DivDAX® (DR) UCITS ETF (in EUR)

Statement of Net Assets as at June 30, 2022

	Notes	EUR
Assets		
Investment in securities at cost		72,346,329.37
Unrealised appreciation / (depreciation) on securities	2.2	(9,015,097.49)
Investment in securities at market value		63,331,231.88
Cash at bank		88,610.28
Total assets		63,419,842.16
Liabilities		
All-in fees	6.2	43,028.11
Other liabilities		1,396.10
Total liabilities		44,424.21
Net assets at the end of the year		63,375,417.95

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	EUR
Income		
Dividends (net of withholding taxes)		2,801,053.56
Other income		777.66
Total income		2,801,831.22
Expenses		
All-in fees	6.1, 6.2	177,190.79
Transaction costs	9	5,361.14
Bank interest and charges		375.18
Total expenses		182,927.11
Net investment income / (loss)		2,618,904.11
Net realised gain / (loss) on:		
Investments	2.3	2,133,677.87
Foreign currencies transactions		1.32
Net realised gain / (loss) for the year		4,752,583.30
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(16,570,971.02)
Increase / (Decrease) in net assets as a result of operations		(11,818,387.72)
Proceeds received on subscription of shares		4,045,947.76
Net amount paid on redemption of shares		(858,135.60)
Dividend distribution	10	(1,845,350.00)
Net assets at the beginning of the year		73,851,343.51
Net assets at the end of the year		63,375,417.95

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	2,171,000	133,600	(28,000)	2,276,600

Lyxor DivDAX® (DR) UCITS ETF (in EUR)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in EUR	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
Germany				
36,031	ALLIANZ SE	EUR	6,561,965.72	10.35
143,256	BASF SE	EUR	5,948,705.40	9.39
105,667	BAYER AG	EUR	5,993,432.24	9.46
50,880	BAYERISCHE MOTOREN WERKE AG	EUR	3,737,644.80	5.90
30,259	COVESTRO AG	EUR	997,941.82	1.57
153,713	DEUTSCHE POST AG	EUR	5,493,702.62	8.67
365,243	DEUTSCHE TELEKOM AG	EUR	6,919,893.88	10.93
330,314	E.ON AG	EUR	2,645,154.51	4.17
22,489	HEIDELBERGCEMENT AG	EUR	1,030,895.76	1.63
22,245	MUNICH RE	EUR	4,987,329.00	7.87
24,313	PORSCHE AUTOMOBIL HOLDING	EUR	1,534,636.56	2.42
107,371	RWE AG	EUR	3,766,574.68	5.94
63,785	SIEMENS AG	EUR	6,192,885.65	9.77
32,742	VOLKSWAGEN AG	EUR	4,171,985.64	6.58
113,894	VONOVIA SE	EUR	3,348,483.60	5.28
			63,331,231.88	99.93
			63,331,231.88	99.93
Total securities portfolio			63,331,231.88	99.93

Summary of net assets

		% NAV
Total securities portfolio	63,331,231.88	99.93
Cash at bank	88,610.28	0.14
Other assets and liabilities	(44,424.21)	(0.07)
Total net assets	63,375,417.95	100.00

Lyxor DivDAX® (DR) UCITS ETF (in EUR)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	99.93
	100.00	99.93

Country allocation	% of portfolio	% of net assets
Germany	100.00	99.93
	100.00	99.93

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

Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF (in EUR)

Statement of Net Assets as at June 30, 2022

	Notes	EUR
Assets		
Investment in securities at cost		92,486,088.70
Unrealised appreciation / (depreciation) on securities	2.2	(10,048,062.69)
Investment in securities at market value		82,438,026.01
Cash at bank*		8,608,071.27
Receivable for investment sold		424,125.00
Receivable on Fund shares sold		5,912,606.78
Net unrealised appreciation on swaps	2.2, 7	1,929,471.81
Total assets		99,312,300.87
Liabilities		
All-in fees	6.2	69,367.91
Payable for investment purchased		3,963,305.87
Payable on swaps		1,695,506.83
Other liabilities		10,059.05
Interest payable		5,054.98
Total liabilities		5,743,294.64
Net assets at the end of the year		93,569,006.23

*The "Cash at bank" includes cash and collateral. Please refer to Note 7 in the "Notes to the Financial Statements as at June 30, 2022" for further details.

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	EUR
Income		
Bank interest		3,671.32
Other income		30,133.52
Total income		33,804.84
Expenses		
All-in fees	6.1, 6.2	248,390.66
Bank interest and charges		71,515.69
Total expenses		319,906.35
Net investment income / (loss)		(286,101.51)
Net realised gain / (loss) on:		
Investments	2.3	398,072.64
Foreign currencies transactions		474,396.98
Swaps	2.2	21,658,468.49
Net realised gain / (loss) for the year		22,244,836.60
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(11,940,433.59)
Swaps	2.2, 7	4,308,914.10
Increase / (Decrease) in net assets as a result of operations		14,613,317.11
Proceeds received on subscription of shares		70,213,484.00
Net amount paid on redemption of shares		(68,941,130.00)
Net assets at the beginning of the year		77,683,335.12
Net assets at the end of the year		93,569,006.23

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	5,236,000	4,640,000	(4,350,000)	5,526,000

Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF (in EUR)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in EUR	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
Switzerland				
7,118	ALCON INC	CHF	474,201.46	0.51
677	BALOISE HOLDING AG - REG	CHF	105,449.40	0.11
18	CHOCOLADEFABRIKEN LINDT-REG	CHF	1,800,179.84	1.92
3,646	KUEHNE + NAGEL INTL AG-REG	CHF	823,255.07	0.88
49,577	LOGITECH INTERNATIONAL-REG	CHF	2,470,181.83	2.64
66,946	NESTLE SA-REG	CHF	7,453,753.86	7.96
89,967	NOVARTIS AG-REG	CHF	7,267,291.39	7.77
9,869	ROCHE HOLDING AG-GENUSSCHEIN	CHF	3,140,943.10	3.36
4,564	SCHINDLER HOLDING-PART CERT	CHF	793,877.91	0.85
1,677	SGS SA-REG	CHF	3,660,950.14	3.91
12,683	SIKA AG-REG	CHF	2,787,751.02	2.98
			30,777,835.02	32.89
United States				
10,291	ADVANCED MICRO DEVICES	USD	752,740.71	0.80
34,612	AMAZON.COM INC	USD	3,516,323.61	3.76
19,880	BIOGEN INC	USD	3,878,068.97	4.14
93,050	DELTA AIR LINES INC	USD	2,578,467.17	2.76
12,516	GENERAL MOTORS CO	USD	380,226.85	0.41
3,211	INTUITIVE SURGICAL INC	USD	616,461.63	0.66
10,994	PAYPAL HOLDINGS INC-W/I	USD	734,440.63	0.78
48,539	PINTEREST INC- CLASS A	USD	843,147.20	0.90
8,092	SALESFORCE INC	USD	1,277,443.86	1.37
5,590	TESLA INC	USD	3,600,763.12	3.85
19,457	VERISIGN INC	USD	3,114,199.45	3.33
105,179	WYNN RESORTS LTD	USD	5,732,554.80	6.12
			27,024,838.00	28.88
Finland				
116,356	KESKO OYJ-B SHS	EUR	2,619,173.56	2.80
75,829	METSO OUTOTEC OYJ	EUR	542,177.35	0.58
7,904	NESTE OYJ	EUR	333,864.96	0.36
440,034	NOKIA OYJ	EUR	1,953,530.94	2.09
50,806	ORION OYJ-CLASS B	EUR	2,164,335.60	2.31
			7,613,082.41	8.14
United Kingdom				
273,857	SHELL PLC	EUR	6,803,977.17	7.27
			6,803,977.17	7.27
Belgium				
3,527	ELIA GROUP SA/NV	EUR	476,850.40	0.51
26,008	SOFINA	EUR	5,071,560.00	5.42
12,033	UMICORE	EUR	400,939.56	0.43
			5,949,349.96	6.36
Netherlands				
42,710	ASR NEDERLAND NV	EUR	1,647,324.70	1.76
6,412	HEINEKEN HOLDING NV	EUR	445,313.40	0.48
			2,092,638.10	2.24
Germany				
204	ADIDAS AG	EUR	34,427.04	0.04
873	AIXTRON SE	EUR	21,109.14	0.02
12,644	COVESTRO AG	EUR	416,999.12	0.44
6,582	SIEMENS HEALTHINEERS AG	EUR	319,161.18	0.34
21,564	TAG IMMOBILIEN AG	EUR	234,831.96	0.25
70,536	THYSSENKRUPP AG	EUR	381,599.76	0.41
			1,408,128.20	1.50
Austria				
8,229	VERBUND AG - A	EUR	768,177.15	0.82
			768,177.15	0.82
			82,438,026.01	88.10
Total securities portfolio			82,438,026.01	88.10

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in EUR
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 35	20/06/23	EUR	82,815,803.00	377,311.95
TOTAL RETURN EQUITY SWAP 36	20/06/23	EUR	92,017,593.96	1,552,159.86
				1,929,471.81
Total Total Return Swap				1,929,471.81
Summary of net assets				
				% NAV
Total securities portfolio			82,438,026.01	88.10
Total financial derivative instruments			1,929,471.81	2.06
Cash at bank			8,608,071.27	9.20
Other assets and liabilities			593,437.14	0.64
Total net assets			93,569,006.23	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF (in EUR)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	88.10
	100.00	88.10

Country allocation	% of portfolio	% of net assets
Switzerland	37.34	32.89
United States	32.78	28.88
Finland	9.23	8.14
United Kingdom	8.25	7.27
Belgium	7.22	6.36
Netherlands	2.54	2.24
Other	2.64	2.32
	100.00	88.10

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

Lyxor SDAX® (DR) UCITS ETF (in EUR)

Statement of Net Assets as at June 30, 2022

	Notes	EUR
Assets		
Investment in securities at cost		162,272,708.41
Unrealised appreciation / (depreciation) on securities	2.2	(36,866,118.35)
Investment in securities at market value		125,406,590.06
Cash at bank		212,160.66
Dividends and interest receivable		95,098.14
Total assets		125,713,848.86
Liabilities		
All-in fees	6.2	253,688.85
Other liabilities		7,722.25
Total liabilities		261,411.10
Net assets at the end of the year		125,452,437.76

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	EUR
Income		
Dividends (net of withholding taxes)		3,422,869.11
Other income		4,884.43
Total income		3,427,753.54
Expenses		
All-in fees	6.1, 6.2	1,097,784.51
Transaction costs	9	21,727.92
Bank interest and charges		1,327.85
Other expenses		253.75
Total expenses		1,121,094.03
Net investment income / (loss)		2,306,659.51
Net realised gain / (loss) on:		
Investments	2.3	12,534,277.32
Net realised gain / (loss) for the year		14,840,936.83
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(59,248,279.61)
Increase / (Decrease) in net assets as a result of operations		(44,407,342.78)
Proceeds received on subscription of shares		34,350,951.12
Net amount paid on redemption of shares		(30,265,262.70)
Dividend distribution	10	(694,811.00)
Net assets at the beginning of the year		166,468,903.12
Net assets at the end of the year		125,452,437.76

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	1,192,500	252,300	(216,000)	1,228,800

Lyxor SDAX® (DR) UCITS ETF (in EUR)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in EUR	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
Germany				
41,246	AAREAL BANK AG	EUR	1,178,810.68	0.94
100,325	ABOUT YOU HOLDING SE	EUR	684,216.50	0.55
8,493	ADESSO SE	EUR	1,243,375.20	0.99
92,201	ADVA OPTICAL NETWORKING-TEND	EUR	1,198,613.00	0.96
14,586	AMADEUS FIRE AG	EUR	1,735,734.00	1.38
10,537	ATOSS SOFTWARE AG	EUR	1,274,977.00	1.02
285,431	AUTO1 GROUP SE	EUR	1,993,735.54	1.59
10,614	BASLER AG	EUR	811,971.00	0.65
35,119	BAYWA-BAYERISCHE WARENVERMIT	EUR	1,485,533.70	1.18
67,464	BILFINGER SE	EUR	1,880,896.32	1.50
493,760	CECONOMY AG	EUR	1,313,401.60	1.05
14,002	CEWE STIFTUNG + CO KGAA	EUR	1,127,161.00	0.90
68,890	COMPUGROUP MEDICAL SE & CO K	EUR	2,799,689.60	2.23
51,089	DERMAPHARM HOLDING SE	EUR	2,426,727.50	1.93
134,146	DEUTSCHE EUROSHP AG	EUR	2,978,041.20	2.37
365,106	DEUTSCHE PFANDBRIEFBANK AG	EUR	3,132,609.48	2.50
311,738	DEUTZ AG	EUR	1,147,819.32	0.91
103,941	DIC ASSET AG	EUR	1,095,538.14	0.87
23,349	DRAEGERWERK AG - PREF	EUR	1,159,277.85	0.92
84,221	DWS GROUP GMBH & CO KGAA	EUR	2,102,156.16	1.68
38,565	ECKERT + ZIEGLER STRAHLEN UN	EUR	1,404,537.30	1.12
64,679	FIELMANN AG	EUR	3,072,252.50	2.45
200,619	FLATEXDEGIRO AG	EUR	1,821,620.52	1.45
45,845	GFT TECHNOLOGIES SE	EUR	1,735,233.25	1.38
74,682	GRENKE AG	EUR	1,744,571.52	1.39
192,538	HAMBORNER REIT AG	EUR	1,644,274.52	1.31
693,415	HEIDELBERGER DRUCKMASCHINEN	EUR	988,116.38	0.79
58,343	HELLA GMBH & CO KGAA	EUR	3,754,372.05	3.00
141,970	HENSOLDT AG	EUR	3,421,477.00	2.73
76,948	HOCHTIEF AG	EUR	3,574,234.60	2.86
22,780	HORNBACH HOLDING AG & CO KGA	EUR	1,785,952.00	1.42
11,031	HYPOPORT SE	EUR	2,085,962.10	1.66
55,972	INDUS HOLDING AG	EUR	1,242,578.40	0.99
125,853	INSTONE REAL ESTATE GROUP SE	EUR	1,424,655.96	1.14
138,310	JENOPTIK AG	EUR	2,943,236.80	2.35
34,374	JOST WERKE AG	EUR	1,223,714.40	0.98
202,442	KLOECKNER & CO SE	EUR	1,471,753.34	1.17
36,060	KRONES AG	EUR	2,625,168.00	2.09
27,058	KWS SAAT SE & CO KGAA	EUR	1,528,777.00	1.22
40,247	MEDIOS AG	EUR	1,054,471.40	0.84
346,709	METRO AG	EUR	2,791,007.45	2.22
92,727	MORPHOSYS AG	EUR	1,740,949.43	1.39
21,293	NAGARRO SE	EUR	2,308,161.20	1.84
7,630	NEW WORK SE	EUR	1,033,102.00	0.82
86,508	NORMA GROUP SE	EUR	1,842,620.40	1.47
110,400	PATRIZIA AG	EUR	1,245,312.00	0.99
9,923	PFEIFFER VACUUM TECHNOLOGY	EUR	1,488,450.00	1.19
89,099	PNE AG	EUR	1,183,234.72	0.94
50,785	PVA TEPLA AG	EUR	928,349.80	0.74
123,248	SAF-HOLLAND SE	EUR	778,927.36	0.62
62,770	SALZGITTER AG	EUR	1,457,519.40	1.16
338,023	SCHAEFFLER AG - PREF	EUR	1,825,324.20	1.45
4,308	SECUNET SECURITY NETWORKS AG	EUR	1,217,010.00	0.97
51,025	SMA SOLAR TECHNOLOGY AG	EUR	1,976,708.50	1.58
7,131	STO SE & CO. KGAA-PREF SHRS	EUR	994,061.40	0.79
19,576	STRATEC SE	EUR	1,707,027.20	1.36
163,206	SUEDZUCKER AG	EUR	2,510,108.28	2.00
119,040	SYNLAB AG	EUR	1,977,254.40	1.58
72,234	TAKKT AG	EUR	1,083,510.00	0.86
139,553	TRATON SE	EUR	1,948,159.88	1.55
53,385	VERBIO VEREINIGTE BIOENERGI	EUR	2,562,480.00	2.04
53,210	VITESCO TECHNOLOGIES GROUP A	EUR	1,963,449.00	1.57
71,565	WACKER NEUSON SE	EUR	1,180,106.85	0.94
39,348	ZEAL NETWORK SE	EUR	1,475,550.00	1.18
102,800	1&1 AG	EUR	1,850,400.00	1.47
			114,386,027.30	91.18
Luxembourg				
210,474	ADLER GROUP SA	EUR	793,486.98	0.63
67,062	STABILUS SE	EUR	3,128,442.30	2.49

Quantity/ Nominal	Name	Currency	Market value in EUR	% NAV
108,612	SUSE SA	EUR	2,352,535.92	1.88
			6,274,465.20	5.00
Netherlands				
36,748	SHOP APOTHEKE EUROPE NV	EUR	3,116,965.36	2.48
			3,116,965.36	2.48
Austria				
115,870	KONTRON AG	EUR	1,629,132.20	1.30
			1,629,132.20	1.30
			125,406,590.06	99.96
Total securities portfolio			125,406,590.06	99.96

Summary of net assets

		% NAV
Total securities portfolio	125,406,590.06	99.96
Cash at bank	212,160.66	0.17
Other assets and liabilities	(166,312.96)	(0.13)
Total net assets	125,452,437.76	100.00

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

Lyxor SDAX® (DR) UCITS ETF (in EUR)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	99.96
	100.00	99.96
Country allocation	% of portfolio	% of net assets
Germany	91.21	91.18
Luxembourg	5.00	5.00
Netherlands	2.49	2.48
Austria	1.30	1.30
	100.00	99.96

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

Lyxor SPI® UCITS ETF (in CHF)

Statement of Net Assets as at June 30, 2022

	Notes	CHF
Assets		
Investment in securities at cost		17,555,231.05
Unrealised appreciation / (depreciation) on securities	2.2	(1,969,932.25)
Investment in securities at market value		15,585,298.80
Cash at bank		2,027,538.65
Net unrealised appreciation on swaps	2.2, 7	129,365.62
Total assets		17,742,203.07
Liabilities		
All-in fees	6.2	19,151.71
Total liabilities		19,151.71
Net assets at the end of the year		17,723,051.36

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	CHF
Income		
Bank interest		958.38
Other income		327.33
Total income		1,285.71
Expenses		
All-in fees	6.1, 6.2	78,006.47
Bank interest and charges		26,525.76
Total expenses		104,532.23
Net investment income / (loss)		(103,246.52)
Net realised gain / (loss) on:		
Investments	2.3	(2,169,624.64)
Foreign currencies transactions		2.11
Swaps	2.2	2,139,633.21
Net realised gain / (loss) for the year		(133,235.84)
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(2,918,051.27)
Swaps	2.2, 7	814,613.71
Increase / (Decrease) in net assets as a result of operations		(2,236,673.40)
Proceeds received on subscription of shares		1,979,349.05
Net amount paid on redemption of shares		-
Dividend distribution	10	(335,588.00)
Net assets at the beginning of the year		18,315,963.71
Net assets at the end of the year		17,723,051.36

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	142,000	15,250	-	157,250

Lyxor SPI® UCITS ETF (in CHF)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in CHF	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
13,815	ABBOTT LABORATORIES	USD	1,437,037.30	8.12
314	ALPHABET INC-CL A	USD	655,127.93	3.70
17,341	BANK OF NEW YORK MELLON CORP	USD	692,471.26	3.91
1,884	BERKSHIRE HATHAWAY INC-CL B	USD	492,450.73	2.78
9,589	CBRE GROUP INC - A	USD	675,767.90	3.81
4,711	CDW CORP/DE	USD	710,634.84	4.01
16,168	EXELON CORP	USD	701,509.61	3.96
8	FLEETCOR TECHNOLOGIES INC	USD	1,609.25	0.01
16,085	FORTINET INC	USD	871,307.46	4.92
3,400	INTUITIVE SURGICAL INC	USD	653,334.14	3.69
12,828	LIBERTY BROADBAND C-W/I	USD	1,420,216.18	8.01
15,954	LIBERTY MEDIA CORP-LIBERTY-C	USD	969,450.21	5.47
6,551	LIVE NATION ENTERTAINMENT IN	USD	517,928.61	2.92
4,131	META PLATFORMS INC-CLASS A	USD	637,738.07	3.60
657	MSCI INC	USD	259,243.63	1.46
185	NETFLIX INC	USD	30,972.37	0.17
78,827	PINTEREST INC- CLASS A	USD	1,370,497.55	7.73
4,882	SALESFORCE INC	USD	771,390.72	4.35
7,414	SKYWORKS SOLUTIONS INC	USD	657,564.79	3.71
4,571	VERISIGN INC	USD	732,272.04	4.13
65,795	VIATRIS INC	USD	659,518.52	3.72
7,383	WALT DISNEY Co	USD	667,255.69	3.76
			15,585,298.80	87.94
			15,585,298.80	87.94
Total securities portfolio			15,585,298.80	87.94

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in CHF
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 59	16/12/22	CHF	18,984,357.88	(1,235,751.76)
TOTAL RETURN EQUITY SWAP 60	16/12/22	CHF	16,957,690.48	1,365,117.38
				129,365.62
Total Total Return Swap				129,365.62

Summary of net assets

		% NAV
Total securities portfolio	15,585,298.80	87.94
Total financial derivative instruments	129,365.62	0.73
Cash at bank	2,027,538.65	11.44
Other assets and liabilities	(19,151.71)	(0.11)
Total net assets	17,723,051.36	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

Lyxor SPI® UCITS ETF (in CHF)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	87.94
	100.00	87.94

Country allocation	% of portfolio	% of net assets
United States	100.00	87.94
	100.00	87.94

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

Lyxor MSCI Emerging Markets (LUX) UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		1,032,717,533.69
Unrealised appreciation / (depreciation) on securities	2.2	(181,321,706.70)
Investment in securities at market value		851,395,826.99
Cash at bank		75,087,239.66
Total assets		926,483,066.65
Liabilities		
Bank overdraft		0.17
All-in fees	6.2	326,027.47
Net unrealised depreciation on swaps	2.2, 7	16,688,486.36
Interest payable		1,204.63
Total liabilities		17,015,718.63
Net assets at the end of the year		909,467,348.02

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Bank interest		56,162.61
Other income		500,369.74
Total income		556,532.35
Expenses		
All-in fees	6.1, 6.2	1,272,876.82
Bank interest and charges		8,193.06
Total expenses		1,281,069.88
Net investment income / (loss)		(724,537.53)
Net realised gain / (loss) on:		
Investments	2.3	(59,907,821.81)
Foreign currencies transactions		721,425.18
Swaps	2.2	(4,697,959.21)
Net realised gain / (loss) for the year		(64,608,893.37)
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(179,128,039.69)
Swaps	2.2, 7	(21,610,843.28)
Increase / (Decrease) in net assets as a result of operations		(265,347,776.34)
Proceeds received on subscription of shares		314,685,871.18
Net amount paid on redemption of shares		(14,606,595.91)
Dividend distribution	10	(12,884,690.00)
Net assets at the beginning of the year		887,620,539.09
Net assets at the end of the year		909,467,348.02

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	14,074,000	4,321,544	(190,234)	18,205,310
Share Class I Acc	531,000	1,614,316	(77,341)	2,067,975

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

Lyxor MSCI Emerging Markets (LUX) UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
54,993	ADOBE INC	USD	20,130,737.58	2.21
240,791	ADVANCED MICRO DEVICES	USD	18,413,287.77	2.02
234,039	ALASKA AIR GROUP INC	USD	9,373,261.95	1.03
12,747	ALPHABET INC-CL A	USD	27,779,027.22	3.05
514,460	AMAZON.COM INC	USD	54,640,796.60	6.01
381,109	APPLE INC	USD	52,105,222.48	5.73
13,824	BOOKING HOLDINGS INC	USD	24,178,037.76	2.66
100,020	GENERAL MOTORS CO	USD	3,176,635.20	0.35
5,982	ILLUMINA INC	USD	1,102,841.52	0.12
296,588	INCYTE CORP	USD	22,531,790.36	2.48
115,050	META PLATFORMS INC-CLASS A	USD	18,551,812.50	2.04
257,309	MODERNA INC	USD	36,756,590.65	4.04
813,153	PAYPAL HOLDINGS INC-W/I	USD	56,790,605.52	6.25
27,617	SALESFORCE INC	USD	4,557,909.68	0.50
78,861	SERVICENOW INC	USD	37,499,982.72	4.12
78,602	TESLA INC	USD	52,932,158.84	5.82
591,279	UBER TECHNOLOGIES INC	USD	12,097,568.34	1.33
138,121	VERTEX PHARMACEUTICALS INC	USD	38,921,116.59	4.28
128,845	WYNN RESORTS LTD	USD	7,341,588.10	0.81
81,078	ZOOM VIDEO COMMUNICATIONS-A	USD	8,753,991.66	0.96
			507,634,963.04	55.81
Switzerland				
11,792	ADECCO GROUP AG-REG	CHF	399,558.98	0.04
12,488	BACHEM HOLDING AG-REG B	CHF	865,458.79	0.10
52,651	CIE FINANCIERE RICHEMO-A REG	CHF	5,590,190.20	0.61
120,795	CLARIANT AG-REG	CHF	2,293,799.29	0.25
27,504	FISCHER (GEORG)-REG	CHF	1,349,076.34	0.15
5,110	GEBERIT AG-REG	CHF	2,448,820.13	0.27
835	GIVAUDAN-REG	CHF	2,927,860.59	0.32
214,758	HOLCIM LTD	CHF	9,163,343.97	1.01
2,349	KUEHNE + NAGEL INTL AG-REG	CHF	554,503.17	0.06
2,334	LOGITECH INTERNATIONAL-REG	CHF	121,577.38	0.01
37,988	LONZA GROUP AG-REG	CHF	20,196,531.41	2.22
177,939	NESTLE SA-REG	CHF	20,712,133.02	2.28
472,354	NOVARTIS AG-REG	CHF	39,889,647.58	4.39
137,725	ROCHE HOLDING AG-GENUSSCHEIN	CHF	45,825,052.18	5.04
888	SGS SA-REG	CHF	2,026,641.75	0.22
14,787	SIKA AG-REG	CHF	3,397,937.07	0.37
15,712	SONOVA HOLDING AG-REG	CHF	4,989,047.42	0.55
72,982	STRAUMANN HOLDING AG-REG	CHF	8,739,818.17	0.96
3,938	SWISS PRIME SITE-REG	CHF	344,487.21	0.04
7,220	TECAN GROUP AG-REG	CHF	2,090,465.48	0.23
28,472	TEMENOS AG - REG	CHF	2,427,320.61	0.27
			176,353,270.74	19.39
Denmark				
63,456	CHR HANSEN HOLDING A/S	DKK	4,608,430.25	0.51
53,050	DEMANT A/S	DKK	1,986,014.79	0.22
490,328	NOVO NORDISK A/S-B	DKK	54,262,238.30	5.96
			60,856,683.34	6.69
Germany				
8,034	BECHTLE AG	EUR	327,650.66	0.04
44,006	CARL ZEISS MEDITEC AG - BR	EUR	5,240,091.68	0.58
32,787	DELIVERY HERO SE	EUR	1,226,094.34	0.13
597,572	DEUTSCHE POST AG	EUR	22,327,909.08	2.46
254,054	FRESENIUS SE & CO KGAA	EUR	7,675,861.80	0.84
198,548	HUGO BOSS AG -ORD	EUR	10,453,326.25	1.15
13,329	SIEMENS ENERGY AG	EUR	194,878.23	0.02
264,280	TAG IMMOBILIEN AG	EUR	3,008,814.72	0.33
53,219	THYSSENKRUPP AG	EUR	301,000.52	0.03
10,153	VOLKSWAGEN AG	EUR	1,352,493.71	0.15
			52,108,120.99	5.73
Portugal				
4,042,306	EDP-ENERGIAS DE PORTUGAL SA	EUR	18,814,280.25	2.07
59,635	JERONIMO MARTINS	EUR	1,293,043.82	0.14
			20,107,324.07	2.21

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Japan				
510,584	NIPPON TELEGRAPH & TELEPHONE	JPY	14,642,337.05	1.61
			14,642,337.05	1.61
Finland				
119,268	FORTUM OYJ	EUR	1,784,919.18	0.20
81,825	NESTE OYJ	EUR	3,613,376.29	0.40
158,169	UPM-KYMMENE OYJ	EUR	4,797,029.23	0.52
			10,195,324.70	1.12
Austria				
130,483	OMV AG	EUR	6,105,866.13	0.67
164,841	RAIFFEISEN BANK INTERNATIONA	EUR	1,781,923.46	0.20
			7,887,789.59	0.87
Netherlands				
1,545	ARGENX SE	EUR	577,441.24	0.06
6,388	HEINEKEN HOLDING NV	EUR	463,810.34	0.05
2,641	HEINEKEN NV	EUR	240,209.91	0.03
1,766	KONINKLIJKE DSM	EUR	253,122.89	0.03
			1,534,584.38	0.17
United Kingdom				
2,904	SHELL PLC	EUR	75,429.09	0.01
			75,429.09	0.01
			851,395,826.99	93.61
Total securities portfolio			851,395,826.99	93.61

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in USD
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 31	16/12/22	USD	859,660,087.00	8,508,240.93
TOTAL RETURN EQUITY SWAP 32	16/12/22	USD	934,420,433.79	(25,196,727.29)
				(16,688,486.36)
Total Total Return Swap				(16,688,486.36)

Summary of net assets

	% NAV
Total securities portfolio	851,395,826.99 93.61
Total financial derivative instruments	(16,688,486.36) (1.83)
Cash at bank	75,087,239.49 8.26
Other assets and liabilities	(327,232.10) (0.04)
Total net assets	909,467,348.02 100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

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

Lyxor MSCI Emerging Markets (LUX) UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	93.61
	100.00	93.61
Country allocation	% of portfolio	% of net assets
United States	59.63	55.81
Switzerland	20.71	19.39
Denmark	7.15	6.69
Germany	6.12	5.73
Portugal	2.36	2.21
Other	4.03	3.78
	100.00	93.61

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

Lyxor F.A.Z. 100 Index (DR) UCITS ETF (in EUR)

Statement of Net Assets as at June 30, 2022

	Notes	EUR
Assets		
Investment in securities at cost		84,633,115.91
Unrealised appreciation / (depreciation) on securities	2.2	(8,293,910.27)
Investment in securities at market value		76,339,205.64
Cash at bank		42,856.03
Dividends and interest receivable		11,250.70
Total assets		76,393,312.37
Liabilities		
All-in fees	6.2	31,224.55
Other liabilities		1,446.32
Total liabilities		32,670.87
Net assets at the end of the year		76,360,641.50

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	EUR
Income		
Dividends (net of withholding taxes)		2,621,404.45
Bank interest		2.31
Other income		1,469.21
Total income		2,622,875.97
Expenses		
All-in fees	6.1, 6.2	131,404.55
Transaction costs	9	3,979.65
Bank interest and charges		1,715.44
Other expenses		2.32
Total expenses		137,101.96
Net investment income / (loss)		2,485,774.01
Net realised gain / (loss) on:		
Investments	2.3	581,758.32
Foreign currencies transactions		171.54
Net realised gain / (loss) for the year		3,067,703.87
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(22,615,247.07)
Increase / (Decrease) in net assets as a result of operations		(19,547,543.20)
Proceeds received on subscription of shares		10,895,642.65
Net amount paid on redemption of shares		(2,866,594.37)
Dividend distribution	10	(1,419,550.00)
Net assets at the beginning of the year		89,298,686.42
Net assets at the end of the year		76,360,641.50

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	2,839,100	368,800	(97,600)	3,110,300

Lyxor F.A.Z. 100 Index (DR) UCITS ETF (in EUR)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in EUR	% NAV	Quantity/ Nominal	Name	Currency	Market value in EUR	% NAV
Transferable securities admitted to an official exchange listing					66,406	SAP AG	EUR	5,772,673.58	7.57
Shares					2,004	SARTORIUS AG-VORZUG	EUR	668,133.60	0.87
Germany					4,216	SCOUT24 SE	EUR	206,541.84	0.27
2,952	AAREAL BANK AG	EUR	84,368.16	0.11	46,276	SIEMENS AG	EUR	4,492,936.84	5.88
10,356	ADIDAS AG	EUR	1,747,678.56	2.29	41,461	SIEMENS ENERGY AG	EUR	579,832.09	0.76
22,079	ALLIANZ SE	EUR	4,021,027.48	5.27	1,625	SIXT SE	EUR	159,006.25	0.21
2,430	AURUBIS AG	EUR	157,366.80	0.21	1,798	SMA SOLAR TECHNOLOGY AG	EUR	69,654.52	0.09
49,648	BASF SE	EUR	2,061,633.20	2.70	3,889	SOFTWARE AG	EUR	122,970.18	0.16
53,104	BAYER AG	EUR	3,012,058.88	3.94	2,991	STROEER SE + CO KGAA	EUR	128,313.90	0.17
32,540	BAYERISCHE MOTOREN WERKE AG	EUR	2,390,388.40	3.13	11,037	SUEDZUCKER AG	EUR	169,749.06	0.22
6,649	BECHTLE AG	EUR	259,377.49	0.34	7,745	SYMRISE AG	EUR	804,318.25	1.05
13,826	BEIERSDORF AG	EUR	1,347,758.48	1.76	7,710	TAG IMMOBILIEN AG	EUR	83,961.90	0.11
2,274	BILFINGER SE	EUR	63,399.12	0.08	13,643	TALANX AG	EUR	495,513.76	0.65
13,341	BIONTECH SE-ADR	EUR	1,901,759.55	2.49	10,577	TEAMVIEWER AG	EUR	100,460.35	0.13
8,869	BRENNTAG SE	EUR	550,764.90	0.72	167,525	TELEFONICA DEUTSCHLAND HOLDI	EUR	459,018.50	0.60
5,013	CARL ZEISS MEDITEC AG - BR	EUR	570,980.70	0.75	33,650	THYSENKRUPP AG	EUR	182,046.50	0.24
17,575	CECONOMY AG	EUR	46,749.50	0.06	29,266	TRATON SE	EUR	408,553.36	0.54
70,023	COMMERZBANK AG	EUR	468,173.78	0.61	85,693	TUI AG-DI	EUR	132,181.45	0.17
2,806	COMPUGROUP MEDICAL SE & CO K	EUR	114,035.84	0.15	19,781	UNIPER SE	EUR	280,296.77	0.37
11,075	CONTINENTAL AG	EUR	736,487.50	0.96	10,487	UNITED INTERNET AG-REG SHARE	EUR	285,561.01	0.37
10,461	COVESTRO AG	EUR	345,003.78	0.45	28,030	VANTAGE TOWERS AG	EUR	745,598.00	0.98
5,056	CTS EVENTIM AG + CO KGAA	EUR	252,800.00	0.33	3,300	VERBIO VEREINIGTE BIOENERGI	EUR	158,400.00	0.21
57,829	DAIMLER AG	EUR	3,193,317.38	4.18	2,070	VITESCO TECHNOLOGIES GROUP A	EUR	76,383.00	0.10
45,745	DAIMLER TRUCK HOLDING AG	EUR	1,139,507.95	1.49	11,146	VOLKSWAGEN AG	EUR	1,420,223.32	1.86
13,760	DELIVERY HERO SE	EUR	492,195.20	0.64	41,749	VONOVIA SE	EUR	1,227,420.60	1.61
2,751	DERMAPHARM HOLDING SE	EUR	130,672.50	0.17	2,839	WACKER CHEMIE AG	EUR	390,646.40	0.51
111,292	DEUTSCHE BANK AG	EUR	925,726.86	1.21	13,967	ZALANDO SE	EUR	348,616.32	0.46
10,270	DEUTSCHE BOERSE AG	EUR	1,639,092.00	2.15	9,338	1&1 AG	EUR	168,084.00	0.22
67,593	DEUTSCHE LUFTHANSA AG	EUR	376,087.45	0.49				76,212,845.35	99.80
67,205	DEUTSCHE POST AG	EUR	2,401,906.70	3.15	Netherlands				
269,539	DEUTSCHE TELEKOM AG	EUR	5,106,685.89	6.70	9,732	CUREVAC NV	EUR	126,360.29	0.17
4,730	DUERR AG	EUR	103,870.80	0.14				126,360.29	0.17
8,317	ENCAVIS AG	EUR	145,339.58	0.19				76,339,205.64	99.97
144,953	E.ON AG	EUR	1,160,783.62	1.52	Total securities portfolio				
25,396	EVONIK INDUSTRIES AG	EUR	517,062.56	0.68				76,339,205.64	99.97
9,565	EVOTEC SE	EUR	219,995.00	0.29	Summary of net assets				
4,541	FIELMANN AG	EUR	215,697.50	0.28					%
4,895	FRAPORT AG FRANKFURT AIRPORT	EUR	203,142.50	0.27					NAV
6,633	FREENET AG	EUR	157,003.11	0.21	Total securities portfolio				
15,790	FRESENIUS MEDICAL CARE GMBH & CO. KGAA	EUR	752,077.70	0.98				76,339,205.64	99.97
30,844	FRESENIUS SE & CO KGAA	EUR	891,391.60	1.17	Cash at bank				
3,471	FUCHS PETROLUB SE-PREF	EUR	92,328.60	0.12				42,856.03	0.06
10,506	GEA GROUP AG	EUR	345,542.34	0.45	Other assets and liabilities				
1,681	GERRESHEIMER AG	EUR	104,222.00	0.14				(21,420.17)	(0.03)
2,513	GRENKE AG	EUR	58,703.68	0.08	Total net assets				
6,655	HANNOVER RUECK SE	EUR	921,717.50	1.21				76,360,641.50	100.00
9,530	HAPAG-LLOYD AG	EUR	2,353,910.00	3.08					
10,651	HEIDELBERGCEMENT AG	EUR	488,241.84	0.64					
6,141	HELLA GMBH & CO KGAA	EUR	395,173.35	0.52					
9,205	HELLOFRESH SE	EUR	283,974.25	0.37					
9,547	HENKEL AG & CO KGAA	EUR	561,172.66	0.73					
4,306	HOCHTIEF AG	EUR	200,013.70	0.26					
3,720	HUGO BOSS AG -ORD	EUR	187,339.20	0.25					
70,590	INFINEON TECHNOLOGIES AG	EUR	1,629,923.10	2.13					
3,628	JUNGHEINRICH - PRFD	EUR	75,462.40	0.10					
7,689	KION GROUP AG	EUR	304,407.51	0.40					
9,305	KNORR-BREMSE AG	EUR	506,378.10	0.66					
2,035	KRONES AG	EUR	148,148.00	0.19					
10,346	K+S AG	EUR	239,923.74	0.31					
4,562	LANXESS AG	EUR	155,929.16	0.20					
3,839	LEG IMMOBILIEN SE	EUR	303,741.68	0.40					
6,986	MERCK KGAA	EUR	1,124,746.00	1.47					
19,466	METRO AG	EUR	156,701.30	0.21					
3,078	MTU AERO ENGINES AG	EUR	534,648.60	0.70					
7,573	MUNICH RE	EUR	1,697,866.60	2.22					
6,114	NEMETSCHEK AKT	EUR	353,144.64	0.46					
11,170	NORDEX SE	EUR	90,879.12	0.12					
8,352	PORSCHE AUTOMOBIL HOLDING	EUR	527,178.24	0.69					
12,167	PROSIEBENSAT.1 MEDIA SE	EUR	107,191.27	0.14					
8,073	PUMA SE	EUR	507,307.32	0.66					
657	RATIONAL AG	EUR	364,306.50	0.48					
36,552	RWE AG	EUR	1,282,244.16	1.68					
3,011	SALZGITTER AG	EUR	69,915.42	0.09					

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

Lyxor F.A.Z. 100 Index (DR) UCITS ETF (in EUR)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	99.97
	100.00	99.97

Country allocation	% of portfolio	% of net assets
Germany	99.83	99.80
Netherlands	0.17	0.17
	100.00	99.97

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

Lyxor FTSE China A50 UCITS ETF (in USD)

Statement of Net Assets as at June 30, 2022

	Notes	USD
Assets		
Investment in securities at cost		37,750,363.56
Unrealised appreciation / (depreciation) on securities	2.2	(2,330,412.09)
Investment in securities at market value		35,419,951.47
Cash at bank*		4,014,182.33
Net unrealised appreciation on swaps	2.2, 7	367,887.55
Dividends and interest receivable		4,093.07
Total assets		39,806,114.42
Liabilities		
All-in fees	6.2	33,411.48
Total liabilities		33,411.48
Net assets at the end of the year		39,772,702.94

*The "Cash at bank" includes cash and collateral. Please refer to Note 7 in the "Notes to the Financial Statements as at June 30, 2022" for further details.

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	USD
Income		
Bank interest		6,159.88
Other income		2,939.77
Total income		9,099.65
Expenses		
All-in fees	6.1, 6.2	147,236.22
Bank interest and charges		1,724.85
Expenses on swaps		4,295.92
Total expenses		153,256.99
Net investment income / (loss)		(144,157.34)
Net realised gain / (loss) on:		
Investments	2.3	895,969.40
Foreign currencies transactions		0.05
Swaps	2.2	(2,284,422.04)
Net realised gain / (loss) for the year		(1,532,609.93)
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(5,570,757.76)
Swaps	2.2, 7	1,206,685.55
Increase / (Decrease) in net assets as a result of operations		(5,896,682.14)
Proceeds received on subscription of shares		3,674,709.00
Net amount paid on redemption of shares		-
Dividend distribution	10	(495,727.20)
Net assets at the beginning of the year		42,490,403.28
Net assets at the end of the year		39,772,702.94

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	199,890	21,000	-	220,890

Lyxor FTSE China A50 UCITS ETF (in USD)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
3,121	ADVANCED MICRO DEVICES	USD	238,662.87	0.60
637	ALPHABET INC-CL A	USD	1,388,188.62	3.49
5,904	AMGEN INC	USD	1,436,443.20	3.61
20,085	APPLE INC	USD	2,746,021.20	6.90
3,881	AUTODESK INC	USD	667,376.76	1.68
841	AUTOZONE INC	USD	1,807,409.92	4.54
4,299	BERKSHIRE HATHAWAY INC-CL B	USD	1,173,712.98	2.95
3,388	BIOGEN INC	USD	690,948.72	1.74
18,331	BIOMARIN PHARMACEUTICAL INC	USD	1,519,089.97	3.82
20,610	BOSTON SCIENTIFIC CORP	USD	768,134.70	1.93
3,077	BROADCOM INC	USD	1,494,837.37	3.76
1,072	CADENCE DESIGN SYS INC	USD	160,832.16	0.40
9,629	CENTENE CORP	USD	814,709.69	2.05
30,361	COLGATE-PALMOLIVE CO	USD	2,433,130.54	6.12
317	DATADOG INC - CLASS A	USD	30,191.08	0.08
6,801	EDWARDS LIFESCIENCES CORP	USD	646,707.09	1.63
1,521	F5 INC	USD	232,773.84	0.59
12,598	INTL BUSINESS MACHINES CORP	USD	1,778,711.62	4.47
4,767	INTUITIVE SURGICAL INC	USD	956,784.57	2.41
6,170	IQVIA HOLDINGS INC	USD	1,338,828.30	3.37
3,099	JOHNSON & JOHNSON	USD	550,103.49	1.38
2,865	LAM RESEARCH CORP	USD	1,220,919.75	3.07
6,736	META PLATFORMS INC-CLASS A	USD	1,086,180.00	2.73
9,122	MICROSOFT CORP	USD	2,342,803.26	5.89
5,937	NETFLIX INC	USD	1,038,203.19	2.61
18,638	NVIDIA CORP	USD	2,825,334.42	7.11
3,342	QORVO INC	USD	315,217.44	0.79
1,936	SALESFORCE INC	USD	319,517.44	0.80
213	SERVICENOW INC	USD	101,285.76	0.25
338	THERMO FISHER SCIENTIFIC INC	USD	183,628.64	0.46
3,227	UNITEDHEALTH GROUP INC	USD	1,657,484.01	4.17
9,737	ZSCALER INC	USD	1,455,778.87	3.66
			35,419,951.47	89.06
			35,419,951.47	89.06
Total securities portfolio			35,419,951.47	89.06

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in USD
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 30	16/12/22	USD	39,715,317.30	44,098.12
TOTAL RETURN EQUITY SWAP 31	16/12/22	USD	35,743,740.90	323,789.43
				367,887.55
Total Total Return Swap				367,887.55

Summary of net assets

		% NAV
Total securities portfolio	35,419,951.47	89.06
Total financial derivative instruments	367,887.55	0.92
Cash at bank	4,014,182.33	10.09
Other assets and liabilities	(29,318.41)	(0.07)
Total net assets	39,772,702.94	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

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

Lyxor FTSE China A50 UCITS ETF (in USD)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	89.06
	100.00	89.06

Country allocation	% of portfolio	% of net assets
United States	100.00	89.06
	100.00	89.06

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

Lyxor MDAX® (DR) UCITS ETF (in EUR)

Statement of Net Assets as at June 30, 2022

	Notes	EUR
Assets		
Investment in securities at cost		252,933,875.29
Unrealised appreciation / (depreciation) on securities	2.2	(57,888,771.38)
Investment in securities at market value		195,045,103.91
Cash at bank		4,784,910.86
Receivable for investment sold		4,661,113.73
Dividends and interest receivable		517,757.78
Total assets		205,008,886.28
Liabilities		
All-in fees	6.2	172,959.22
Payable for investment purchased		426,171.69
Other liabilities		11,831.60
Total liabilities		610,962.51
Net assets at the end of the year		204,397,923.77

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	EUR
Income		
Dividends (net of withholding taxes)		4,915,994.92
Other income		1,974.97
Total income		4,917,969.89
Expenses		
All-in fees	6.1, 6.2	770,270.02
Transaction costs	9	50,462.72
Bank interest and charges		1,236.81
Other expenses		57.58
Total expenses		822,027.13
Net investment income / (loss)		4,095,942.76
Net realised gain / (loss) on:		
Investments	2.3	35,667,178.86
Net realised gain / (loss) for the year		39,763,121.62
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(105,706,741.22)
Increase / (Decrease) in net assets as a result of operations		(65,943,619.60)
Proceeds received on subscription of shares		37,039,086.19
Net amount paid on redemption of shares		(19,070,495.20)
Dividend distribution	10	(1,585,417.00)
Net assets at the beginning of the year		253,958,369.38
Net assets at the end of the year		204,397,923.77

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	8,301,500	1,236,500	(629,000)	8,909,000

Lyxor MDAX® (DR) UCITS ETF (in EUR)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in EUR	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
Germany				
161,855	AIXTRON SE	EUR	3,913,653.90	1.91
43,526	AURUBIS AG	EUR	2,818,743.76	1.38
118,101	BECHTLE AG	EUR	4,607,120.01	2.25
52,705	CANCOM SE	EUR	1,691,830.50	0.83
52,715	CARL ZEISS MEDITEC AG - BR	EUR	6,004,238.50	2.94
1,524,658	COMMERZBANK AG	EUR	10,193,863.39	4.98
84,636	CTS EVENTIM AG + CO KGAA	EUR	4,231,800.00	2.07
239,512	DELIVERY HERO SE	EUR	8,567,344.24	4.19
1,307,636	DEUTSCHE LUFTHANSA AG	EUR	7,275,686.70	3.56
70,964	DEUTSCHE WOHNEN SE	EUR	1,556,950.16	0.76
70,204	DUERR AG	EUR	1,541,679.84	0.75
173,440	ENCAVIS AG	EUR	3,030,864.00	1.48
295,761	EVONIK INDUSTRIES AG	EUR	6,021,693.96	2.95
212,824	EVOTEC SE	EUR	4,894,952.00	2.39
52,619	FRAPORT AG FRANKFURT AIRPORT	EUR	2,183,688.50	1.07
171,440	FREENET AG	EUR	4,057,984.80	1.99
100,250	FUCHS PETROLUB SE-PREF	EUR	2,666,650.00	1.30
217,237	GEA GROUP AG	EUR	7,144,924.93	3.50
39,038	GERRESHEIMER AG	EUR	2,420,356.00	1.18
83,828	HUGO BOSS AG -ORD	EUR	4,221,578.08	2.07
69,238	JUNGHEINRICH - PRFD	EUR	1,440,150.40	0.70
103,481	KION GROUP AG	EUR	4,096,812.79	2.00
95,358	KNORR-BREMSE AG	EUR	5,189,382.36	2.54
276,085	K+S AG	EUR	6,402,411.15	3.13
117,924	LANXESS AG	EUR	4,030,642.32	1.97
105,068	LEG IMMOBILIEN SE	EUR	8,312,980.16	4.07
80,686	NEMETSCHEK AKT	EUR	4,660,423.36	2.28
244,910	PROSIEBENSAT.1 MEDIA SE	EUR	2,157,657.10	1.06
7,356	RATIONAL AG	EUR	4,078,902.00	2.00
20,874	RHEINMETALL AG	EUR	4,598,542.20	2.25
106,534	SCOUT24 SE	EUR	5,219,100.66	2.55
663,689	SIEMENS ENERGY AG	EUR	9,281,690.67	4.54
24,017	SILTRONIC AG	EUR	1,702,805.30	0.83
18,270	SIXT SE	EUR	1,787,719.50	0.87
73,556	SOFTWARE AG	EUR	2,325,840.72	1.14
50,210	STROEER SE + CO KGAA	EUR	2,154,009.00	1.05
211,318	TAG IMMOBILIEN AG	EUR	2,301,253.02	1.13
76,887	TALANX AG	EUR	2,792,535.84	1.37
212,784	TEAMVIEWER AG	EUR	2,021,022.43	0.99
1,290,629	TELEFONICA DEUTSCHLAND HOLDI	EUR	3,536,323.46	1.73
710,027	THYSSENKRUPP AG	EUR	3,841,246.07	1.88
116,345	UNIPER SE	EUR	1,648,608.65	0.81
126,514	UNITED INTERNET AG-REG SHARE	EUR	3,444,976.22	1.69
133,219	VANTAGE TOWERS AG	EUR	3,543,625.40	1.73
26,738	VARTA AG	EUR	2,116,045.32	1.04
21,635	WACKER CHEMIE AG	EUR	2,976,976.00	1.46
			184,707,285.37	90.36
Luxembourg				
1,423,751	AROUNDTOWN SA	EUR	4,318,236.78	2.12
51,628	BEFESA SA	EUR	2,395,539.20	1.17
117,602	GRAND CITY PROPERTIES	EUR	1,514,713.76	0.74
52,945	RTL GROUP	EUR	2,109,328.80	1.03
			10,337,818.54	5.06
			195,045,103.91	95.42
Total securities portfolio			195,045,103.91	95.42
Summary of net assets				
				% NAV
Total securities portfolio			195,045,103.91	95.42
Cash at bank			4,784,910.86	2.34
Other assets and liabilities			4,567,909.00	2.24
Total net assets			204,397,923.77	100.00

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

Lyxor MDAX® (DR) UCITS ETF (in EUR)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	95.42
	100.00	95.42

Country allocation	% of portfolio	% of net assets
Germany	94.70	90.36
Luxembourg	5.30	5.06
	100.00	95.42

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

Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF (in EUR)

Statement of Net Assets as at June 30, 2022

	Notes	EUR
Assets		
Investment in securities at cost		66,965,208.85
Unrealised appreciation / (depreciation) on securities	2.2	(1,268,045.10)
Investment in securities at market value		65,697,163.75
Cash at bank*		7,353,503.06
Total assets		73,050,666.81
Liabilities		
All-in fees	6.2	60,860.74
Net unrealised depreciation on swaps	2.2, 7	2,893,696.88
Interest payable		2,825.93
Total liabilities		2,957,383.55
Net assets at the end of the year		70,093,283.26

*The "Cash at bank" includes cash and collateral. Please refer to Note 7 in the "Notes to the Financial Statements as at June 30, 2022" for further details.

Statement of Operations and Changes in Net Assets for the year ended June 30, 2022

	Notes	EUR
Income		
Bank interest		3,327.50
Other income		21,823.16
Total income		25,150.66
Expenses		
All-in fees	6.1, 6.2	195,460.22
Bank interest and charges		48,821.66
Expenses on swaps		20,624.02
Total expenses		264,905.90
Net investment income / (loss)		(239,755.24)
Net realised gain / (loss) on:		
Investments	2.3	4,972,868.87
Foreign currencies transactions		63,032.84
Swaps	2.2	8,687,712.81
Net realised gain / (loss) for the year		13,483,859.28
Net change in unrealised appreciation / (depreciation) on:		
Investments	2.2	(2,750,158.46)
Swaps	2.2, 7	(3,101,738.85)
Increase / (Decrease) in net assets as a result of operations		7,631,961.97
Proceeds received on subscription of shares		45,154,563.30
Net amount paid on redemption of shares		(23,648,005.00)
Net assets at the beginning of the year		40,954,762.99
Net assets at the end of the year		70,093,283.26

Statement of Changes in Number of Shares

	Number of shares in issue at the beginning of the year	Number of shares subscribed	Number of shares redeemed	Number of shares in issue at the end of the year
Share Class I D	520,600	462,000	(231,500)	751,100

Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF (in EUR)

Securities Portfolio as at June 30, 2022

Quantity/ Nominal	Name	Currency	Market value in EUR	% NAV
Transferable securities admitted to an official exchange listing				
Shares				
United States				
31,175	ABBOTT LABORATORIES	USD	3,239,909.85	4.62
22,749	ABBVIE INC	USD	3,332,762.77	4.75
23,844	ADVANCED MICRO DEVICES	USD	1,744,082.15	2.49
2,361	ALPHABET INC-CL C	USD	4,940,044.43	7.06
27,837	AMAZON.COM INC	USD	2,828,033.64	4.03
11,209	AMGEN INC	USD	2,608,589.32	3.72
21,012	ANALOG DEVICES INC	USD	2,936,193.10	4.19
34,180	APPLE INC	USD	4,469,931.23	6.39
13,484	AUTOMATIC DATA PROCESSING	USD	2,709,052.91	3.86
45,840	BIOMARIN PHARMACEUTICAL INC	USD	3,633,613.09	5.18
45,663	COLGATE-PALMOLIVE CO	USD	3,500,342.26	4.99
12,864	CROWDSTRIKE HOLDINGS INC - A	USD	2,074,088.52	2.96
3,628	FISERV INC	USD	308,750.45	0.44
6,008	LABORATORY CRP OF AMER HLDGS	USD	1,346,821.83	1.92
38,124	MERCK & CO. INC.	USD	3,324,659.31	4.74
13,114	MICROSOFT CORP	USD	3,221,644.86	4.60
36,278	MONSTER BEVERAGE CORP	USD	3,216,768.47	4.59
23,653	PAYPAL HOLDINGS INC-W/I	USD	1,580,109.54	2.25
21,455	PEPSICO INC	USD	3,420,240.38	4.88
25,589	QUALCOMM INC	USD	3,126,633.37	4.46
26,224	VERISK ANALYTICS INC	USD	4,341,778.33	6.20
			61,904,049.81	88.32
Netherlands				
152,579	KONINKLIJKE AHOLD DELHAIZE N	EUR	3,793,113.94	5.41
			3,793,113.94	5.41
			65,697,163.75	93.73
Total securities portfolio			65,697,163.75	93.73

Financial derivative instruments as at June 30, 2022

Name	Maturity Date	Currency	Notional	Unrealised appreciation / (depreciation) in EUR
Total Return Swap*				
TOTAL RETURN EQUITY SWAP 40	16/06/23	EUR	73,000,563.49	(2,897,093.13)
TOTAL RETURN EQUITY SWAP 41	16/06/23	EUR	65,700,559.78	3,396.25
				(2,893,696.88)
Total Total Return Swap				(2,893,696.88)

Summary of net assets

		% NAV
Total securities portfolio	65,697,163.75	93.73
Total financial derivative instruments	(2,893,696.88)	(4.13)
Cash at bank	7,353,503.06	10.49
Other assets and liabilities	(63,686.67)	(0.09)
Total net assets	70,093,283.26	100.00

*See Note 7 in the "Notes to the Financial Statements as at June 30, 2022".

Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF (in EUR)

Portfolio Breakdowns

Nature allocation	% of portfolio	% of net assets
Shares	100.00	93.73
	100.00	93.73

Country allocation	% of portfolio	% of net assets
United States	94.23	88.32
Netherlands	5.77	5.41
	100.00	93.73

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

Notes to the Financial Statements as at June 30, 2022

Note 1 - General

Lyxor (the "Company" or the "Fund") is registered in the Grand Duchy of Luxembourg as an undertaking for collective investments in transferable securities in accordance with Part I of the Law of 17 December 2010 concerning undertakings for collective investments, as amended (the "Law").

The Company was established for an indefinite term on July 17, 2008 in the Grand Duchy of Luxembourg as an open-ended investment company ("société d'investissement à capital variable", "SICAV"). The Company is governed by the Luxembourg Law of August 10, 1915 on commercial companies, as amended, as well as Part I of the Law. The Company's registered office is at 5, Allée Scheffer, L-2520 Luxembourg, Grand Duchy of Luxembourg. Since July 1, 2011 the investment company has been subject to Chapter 15 of the Law of December 17, 2010.

The original version of the Articles of Association was published on August 20, 2008 in the *Mémorial, Recueil des Sociétés et Associations* ("Mémorial"). The Mémorial was replaced from 1 June 2016 by an electronic collection of companies and associations "Recueil électronique des Sociétés et Associations" ("RESA").

The Company is entered in the Luxembourg register of companies under number B 140.772.

The Company is currently structured as an umbrella fund, so that both institutional and retail investors are able to choose from different sub-funds (each, a "Sub-fund" and, collectively, the "Sub-funds") whose performance may be fully or partially linked to the performance of an underlying index (the "Index") or a basket consisting of securities (the "Basket").

The Company's Board of Directors may decide upon the launch of different share classes within a Sub-fund. Currently, the Company offers Class "I Acc" for accumulating and "I D" for distributing share classes. Since December 3, 2020 Lyxor MSCI Emerging Markets (LUX) UCITS ETF is the only fund to offer accumulating shares.

During the reporting year, all Sub-funds were listed on the Frankfurt Stock Exchange and the Baden-Württemberg Stock Exchange in Stuttgart. Beyond that, all Sub-funds were listed on the XETRA and some Sub-funds were listed on other European stock exchanges. The following table gives a complete overview of stock exchange listings under Note 1.1 Presentation of the Annual Report.

The Prospectus, the Annual Report and a list of the changes in the composition of the portfolio during the financial year (see Note 6.4) can be requested, free of charge, from the Company.

1.1 Presentation of the Annual Report

As at June 30, 2022, shares were distributed in 26 Lyxor Sub-funds: (For notes on the liquidation of Sub-funds see 1.2).

Sub-funds	Share Class	Currency	Inception date	Stock exchange
Lyxor Core DAX® (DR) UCITS ETF	Share Class I D	EUR	21.08.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor EURO STOXX® Select Dividend 30 (DR) UCITS ETF	Share Class I D	EUR	01.09.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor STOXX® Europe 600 UCITS ETF	Share Class I D	EUR	03.09.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor Dow Jones Industrial Average (LUX) UCITS ETF	Share Class I D	USD	01.09.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor Nikkei 225® UCITS ETF	Share Class I D	JPY	21.08.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF	Share Class I D	USD	22.05.2009	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange, London Stock Exchange
Lyxor MSCI World (LUX) UCITS ETF	Share Class I D	USD	27.11.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor MSCI North America UCITS ETF	Share Class I D	USD	03.12.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor MSCI Pacific UCITS ETF	Share Class I D	USD	05.12.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor MSCI USA (LUX) UCITS ETF	Share Class I D	USD	03.12.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor S&P MidCap 400 UCITS ETF	Share Class I D	USD	03.12.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor S&P SmallCap 600 UCITS ETF	Share Class I D	USD	03.12.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor MSCI Europe Mid Cap UCITS ETF	Share Class I D	USD	01.12.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor MSCI Europe Small Cap UCITS ETF	Share Class I D	USD	01.12.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor Dow Jones Switzerland Titans 30TM (DR) UCITS ETF	Share Class I D	CHF	01.12.2008	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor NYSE Arca Gold BUGS (DR) UCITS ETF	Share Class I D	USD	11.05.2010	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor Bund Future Daily (-1x) Inverse UCITS ETF	Share Class I D	EUR	07.10.2010	Euronext Paris, Borsa Italiana, XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor DivDAX® (DR) UCITS ETF	Share Class I D	EUR	10.05.2010	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF	Share Class I D	EUR	10.05.2010	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor SDAX® (DR) UCITS ETF	Share Class I D	EUR	10.05.2010	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor SPI® UCITS ETF	Share Class I D	CHF	10.05.2010	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor MSCI Emerging Markets (LUX) UCITS ETF	Share Class I D	USD	28.09.2011	Borsa Italiana, London Stock Exchange, XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
	Share Class I Acc	USD	03.12.2020	Borsa Italiana, London Stock Exchange
Lyxor F.A.Z. 100 Index (DR) UCITS ETF	Share Class I D	EUR	28.09.2011	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor FTSE China A50 UCITS ETF	Share Class I D	USD	30.09.2013	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange

Notes to the Financial Statements as at June 30, 2022 (continued)

Note 1 - General (continued)

1.1 Presentation of the Annual Report (continued)

Sub-funds	Share Class	Currency	Inception date	Stock exchange
Lyxor MDAX® (DR) UCITS ETF	Share Class I D	EUR	24.03.2014	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF	Share Class I D	EUR	08.10.2015	XETRA, Frankfurt, Stuttgart, SIX Swiss Exchange

1.2 Sub-fund liquidations

As of October 21, 2021, the Lyxor Board of Directors decided, by circular resolution, to liquidate the following Sub-funds.

Sub-fund	Effective date	Based on NAV dated
Lyxor MSCI Europe UCITS ETF	21.12.2021	15.12.2021

Note 2 - Principle Accounting Policies

2.1 Financial statements

The financial statements have been prepared in compliance with the provisions of Luxembourg law concerning investment funds.

2.2 Valuation of assets

1) the value of cash balances or deposits, bills of exchange and payment requests as well as trade accounts receivables, prepaid expenses and deferred charges, cash dividends and interest income decided upon or accrued as aforesaid but not yet received are fully taken into account, unless it is unlikely that such amounts will be paid or received, in which case their value will be determined subject to a discount that is deemed appropriate in order to reflect their actual value;

2) securities that are listed on a recognised stock exchange or traded on any other organised market are valued at their last available official closing prices or, in the case of several such markets, based on their last available closing prices on the most important market for the relevant security. These will normally be the same closing prices as those taken into account by the Index Administrator for calculation of the Index. If the last available price does not accurately reflect the market value of the relevant securities, the value of such securities will be determined by the Board of Directors in a suitable manner (subject to due deliberations and in good faith) to be their likely selling price;

3) securities that are not listed or admitted to trading on a recognised stock exchange or traded on any other organised market are valued on the basis of their likely selling price, as determined by the Board of Directors subject to due deliberations and in good faith;

4) the liquidation value of futures, forward or option contracts that are not traded on exchanges or other organised markets is the net liquidation value determined in accordance with the principles set forth by the Management Company on a uniform basis in relation to each of the different types of contract. The liquidation value of futures, forward or option contracts that are traded on exchanges or other organised markets is based on the last available settlement prices. If, however, one of these futures, forward or options contracts could not be liquidated on the day on which the net assets were determined, a value must be set as the basis for the determination of the liquidation value that is deemed appropriate and reasonable by the Board of Directors;

5) interest rate swaps are valued at their market value, which is determined by reference to the relevant interest rate curves. Swaps relating to indices and financial instruments will be valued at their market value that is determined by reference to the relevant index or financial instrument. The valuation of a swap agreement relating to an index or financial instrument is based on the market value of that swap transaction, which will be determined in good faith in accordance with the procedure determined by the Board of Directors;

6) all other securities and assets are valued at their market value, which will be determined in good faith in accordance with the procedure determined by the Board of Directors and

7) A forward exchange contract is a contract to either buy or sell a certain amount of foreign currency by, on or before a certain date. Open forward exchange contracts are valued with reference to the forward exchange rate applicable on the due date of the contracts. The unrealised profit or loss is accounted for in the Statement of Net Assets under "Net unrealised appreciation from forward foreign exchange contracts" or under "Net unrealised depreciation from forward foreign exchange contracts". Realised profit and loss and the change in the unrealised profits and loss are accounted for in the income and expenditure accounts under "Net realised gain / (loss) from forward foreign exchange contracts" and "Net Change in Unrealised gain / (loss) from forward foreign exchange contracts".

2.3 Realised gains and losses from the sale of investment securities

The realised gains and losses from the sale of investment securities are determined on the basis of the weighted average costs.

Notes to the Financial Statements as at June 30, 2022 (continued)

Note 2 - Principle Accounting Policies (continued)

2.4 Currency conversion

The net assets of the Company are always equal to the total net asset values of the various Sub-funds. Conversion into euro always takes place at an organised market's exchange rate on the valuation day prior to valuation.

Note 3 - Investment policy

The investment objective of the Sub-funds is to generate a return for investors which is linked to the performance of the underlying index, basket and/or structured product, as described in greater detail in the relevant appendix to the prospectus.

Whilst observing the investment restrictions each Sub-fund achieves its investment objective by investing in transferable securities, the composition of which may differ from the composition of the index, and derivative techniques may also be applied. The Sub-fund will conclude Index-Swaps according to market conditions with the swap counterparty to offset the difference in the performance of the securities acquired by the Sub-fund and those securities of the index.

In the case of fully-replicating ETFs, the respective Sub-fund shall endeavour to achieve the investment objective in accordance with the investment restrictions by acquiring all (or, in exceptional cases, a substantial amount of) the constituents of the index in the same proportion as the index (as determined by the asset manager).

The Sub-fund may not hold every component or the exact weighting of a component of the index. Instead, the use of optimisation techniques (so-called sampling) and/or investments in securities which are not part of the index and/or the use of financial derivatives (for example swaps) can be used to simulate the performance of the reference index. The use of derivative financial instruments is possible in the interest of investors.

Depending on the index swap's performance the Sub-fund will either make or receive a payment from the swap counterparty. If the Sub-fund has to make a payment to the swap counterparty, such payment will be made from the proceeds and the partial and/or complete sale of the transferable securities in which the Sub-fund has invested.

The performance of an index can be positive or negative. Since the value of the shares reconstructs the performance of the index, investors should be aware that the value of their investment may fall as well as rise and there is no guarantee that they will get back the capital they invested.

Note 4 - Exchange rates

The exchange rates as at June 30, 2022 used for the translation of the Company's assets and liabilities not denominated in EUR are as follows:

1 EUR =	1.348550 CAD	(Canadian Dollar)
1 EUR =	1.000900 CHF	(Swiss Franc)
1 EUR =	7.436650 DKK	(Danish Krone)
1 EUR =	142.029650 JPY	(Japanese Yen)
1 EUR =	1.045450 USD	(US-Dollar)

Note 5 – Taxation

According to current Luxembourg law and practice, the Company is not liable for income tax in Luxembourg, and no withholding tax is due on the dividends paid by the Company. According to current Luxembourg law and practice, no capital gains tax is due on the capital gains realised in relation to the Company's assets.

As of January 1, 2011, Sub-funds exempt from the annual "Taxe d'abonnement" are those (i) whose share classes are listed on at least one securities exchange or on a regulated market, which is recognised, open to the public, and which operates regularly and (ii) whose sole purpose consists in tracking the performance of one or more indices. When a Sub-fund has more than one class of shares, the exemption applies only to the classes which fulfil the above condition (i). Without prejudice to additional or alternative criteria, which may be determined by regulations, the index referenced in condition (ii) must represent an adequate benchmark for the market it relates to and be published in an appropriate manner. The Company is exempt from this payment.

Notes to the Financial Statements as at June 30, 2022 (continued)

Note 6 - Expenses paid by the Company

6.1 Expenses

The administration fees will be compensated by the All-in fee. Bank interest arises from short-term overdrafts and is booked daily.

6.2 All-in fee

Each Sub-fund pays an All-in fee, which may differ for the different share classes of a Sub-fund and include, in particular, costs for the Management Company, the Investment Manager of the Sub-funds, the Depositary and Paying Agent, as well as the fees for the Registrar and Transfer Agent of the Company and the Administrator. The All-In fee is distributed by the Management Company and paid directly to the Depositary and/or the relevant service providers. The All-in fee is calculated on the basis of the average daily net asset value of the share class of the relevant Sub-fund and is payable in arrears on a monthly or quarterly basis.

In addition, the All-In fee covers miscellaneous other costs, fees and expenses (but not the costs listed in "Other costs and expenses not included in the All-In fee in relation to a Sub-fund" and excluded from the All-In fee) that are incurred in the course of the ordinary business activity of the relevant Sub-fund (the "regular costs of a Sub-fund"). For instance, the regular costs of a Sub-fund included in the All-In fee will include the following: expenses for regular legal and audit services in relation to day-to-day matters; the preparation and printing of the reports to the shareholders, the key investor information document and the Prospectus (including all adjustments and supplements), the annual reports and information brochures including all translation fees; all fees and reasonable costs of the members of the Board of Directors; the ongoing registration fees and other costs charged by supervisory authorities in various jurisdictions; insurance and the costs of the publication of the indicative net asset value per share within an exchange day and the daily net asset value per share; as well as the costs and cash expenses incurred by the individual service providers.

The following additional costs and expenses are also included in the All-In fee: formation costs not yet amortised, ongoing sublicensing commissions ("ongoing index commissions") payable by the Company to the Management Company, all taxes and other tax-related expenses that may be imposed on the Company, e.g., if applicable, the annual Luxembourg tax (the "taxe d'abonnement") and/or the costs and commissions required for maintaining the listing of the Shares in a Sub-fund on the relevant stock exchange or any other listing ("Ongoing Listing Costs").

The following table shows the effective percentage rate of the All-in fee:

Sub-funds	Share Class	All-in fee
Lyxor Core DAX® (DR) UCITS ETF	Share Class I D	0.08% p.a.
Lyxor EURO STOXX® Select Dividend 30 (DR) UCITS ETF	Share Class I D	0.25% p.a.
Lyxor STOXX® Europe 600 UCITS ETF	Share Class I D	0.20% p.a.
Lyxor Dow Jones Industrial Average (LUX) UCITS ETF	Share Class I D	0.45% p.a.
Lyxor Nikkei 225® UCITS ETF	Share Class I D	0.25% p.a.
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF	Share Class I D	0.30% p.a.
Lyxor MSCI World (LUX) UCITS ETF	Share Class I D	0.20% p.a.
Lyxor MSCI Europe UCITS ETF (see note 1.2)	Share Class I D	0.25% p.a.
Lyxor MSCI North America UCITS ETF	Share Class I D	0.25% p.a.
Lyxor MSCI Pacific UCITS ETF	Share Class I D	0.45% p.a.
Lyxor MSCI USA (LUX) UCITS ETF	Share Class I D	0.07% p.a.
Lyxor S&P MidCap 400 UCITS ETF	Share Class I D	0.35% p.a.
Lyxor S&P SmallCap 600 UCITS ETF	Share Class I D	0.35% p.a.
Lyxor MSCI Europe Mid Cap UCITS ETF	Share Class I D	0.35% p.a.
Lyxor MSCI Europe Small Cap UCITS ETF	Share Class I D	0.35% p.a.
Lyxor Dow Jones Switzerland Titans 30TM (DR) UCITS ETF	Share Class I D	0.25% p.a.
Lyxor NYSE Arca Gold BUGS (DR) UCITS ETF	Share Class I D	0.65% p.a.
Lyxor Bund Future Daily (-1x) Inverse UCITS ETF	Share Class I D	0.20% p.a.
Lyxor DivDAX® (DR) UCITS ETF	Share Class I D	0.25% p.a.
Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF	Share Class I D	0.30% p.a.
Lyxor SDAX® (DR) UCITS ETF	Share Class I D	0.70% p.a.
Lyxor SPI® UCITS ETF	Share Class I D	0.40% p.a.
Lyxor MSCI Emerging Markets (LUX) UCITS ETF	Share Class I D and I Acc	0.14% p.a.
Lyxor F.A.Z. 100 Index (DR) UCITS ETF	Share Class I D	0.15% p.a.
Lyxor FTSE China A50 UCITS ETF	Share Class I D	0.40% p.a.
Lyxor MDAX® (DR) UCITS ETF	Share Class I D	0.30% p.a.
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF	Share Class I D	0.35% p.a.

Notes to the Financial Statements as at June 30, 2022 (continued)

Note 6 - Expenses paid by the Company (continued)

6.3 Other costs and expenses not included in the All-In fee

The Company incurs other costs that are not included in the All-In fee and that may have to be paid by the Company out of the assets of the relevant share class or Sub-fund ("Other Costs"). For instance, the following costs and expenses are not included in the All-In fee:

- any tax or similar sales or service duties payable by the Company ("Taxes and Duties"),
- all costs and expenses incurred in connection with the purchase and sale of securities, financial instruments or other assets of a Sub-fund, e.g. brokerage commissions and commissions by correspondents in relation to the transfer of securities or other investments ("Transaction Costs"),
- costs and any fees which may be incurred upon the purchase and/or use or mention of a reference value or financial index ("Licensing Costs")
- all costs and commissions incurred outside the regular business activity of a Sub-fund (e.g. costs for legal advice and bringing legal proceedings) ("Extraordinary Costs").

6.4 Changes in the investment portfolio

A list of changes in the composition of the securities portfolio during the reporting year can be obtained from the Company free of charge.

Note 7 - Swap contracts

The following swap contracts were outstanding as at June 30, 2022:

Sub-funds	Nominal value in Sub-fund currency	Currency	Collateral paid in EUR	Collateral received in EUR	Counterparty	Maturity date	Unrealised gain / (loss) in Sub-fund currency
Lyxor STOXX® Europe 600 UCITS ETF	365,327,894.15	EUR	-	6,290,000.00	Barclays Bank Ireland PLC	16.12.2022	5,314,152.44
Lyxor STOXX® Europe 600 UCITS ETF	392,825,647.14	EUR	-	-	Barclays Bank Ireland PLC	16.12.2022	(7,413,089.37)
Lyxor Dow Jones Industrial Average (LUX) UCITS ETF	92,956,750.42	USD	-	673,733.79	Barclays Bank Ireland PLC	16.06.2023	5,735,328.20
Lyxor Dow Jones Industrial Average (LUX) UCITS ETF	97,849,182.81	USD	-	-	Barclays Bank Ireland PLC	16.06.2023	(4,333,269.65)
Lyxor Nikkei 225® UCITS ETF	6,788,606,946.57	JPY	-	598,991.54	Goldman Sachs International	16.06.2023	112,332,345.41
Lyxor Nikkei 225® UCITS ETF	7,763,112,930.69	JPY	-	-	Goldman Sachs International	16.06.2023	3,283,438.36
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF	1,390,199,961.00	USD	-	35,833,969.47	Merrill Lynch International	16.06.2023	57,149,789.31
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF	1,508,480,080.29	USD	-	-	Merrill Lynch International	16.06.2023	(55,762,283.74)
Lyxor MSCI World (LUX) UCITS ETF	3,152,100,803.32	USD	(68,511,722.56)	-	Barclays Bank Ireland PLC	16.12.2022	64,874,833.19
Lyxor MSCI World (LUX) UCITS ETF	3,283,438,361.67	USD	-	-	Barclays Bank Ireland PLC	16.12.2022	(118,351,086.44)
Lyxor MSCI North America UCITS ETF	139,904,203.85	USD	-	1,565,044.37	Barclays Bank Ireland PLC	16.06.2023	17,152,592.82
Lyxor MSCI North America UCITS ETF	147,267,663.42	USD	-	-	Barclays Bank Ireland PLC	16.06.2023	(15,296,934.59)
Lyxor MSCI Pacific UCITS ETF	222,258,100.43	USD	(16,402,671.76)	-	Goldman Sachs International	16.12.2022	5,215,358.41
Lyxor MSCI Pacific UCITS ETF	241,585,914.29	USD	-	-	Goldman Sachs International	16.12.2022	(4,839,857.44)
Lyxor MSCI USA (LUX) UCITS ETF	49,693,811.92	USD	-	107,473.28	Barclays Bank Ireland PLC	16.06.2023	7,813,573.33
Lyxor MSCI USA (LUX) UCITS ETF	52,309,235.34	USD	-	-	Barclays Bank Ireland PLC	16.06.2023	(7,704,531.55)
Lyxor S&P MidCap 400 UCITS ETF	19,387,832.96	USD	-	396,435.11	Barclays Bank Ireland PLC	16.06.2023	3,098,795.99
Lyxor S&P MidCap 400 UCITS ETF	20,408,223.90	USD	-	-	Barclays Bank Ireland PLC	16.06.2023	(2,528,791.74)
Lyxor S&P SmallCap 600 UCITS ETF	83,021,079.12	USD	(2,825,755.73)	-	Barclays Bank Ireland PLC	16.06.2023	5,758,408.44
Lyxor S&P SmallCap 600 UCITS ETF	87,390,759.93	USD	-	-	Barclays Bank Ireland PLC	16.06.2023	(8,120,485.39)
Lyxor MSCI Europe Mid Cap UCITS ETF	21,608,142.88	USD	(913,838.74)	-	Barclays Bank Ireland PLC	16.12.2022	1,082,975.31
Lyxor MSCI Europe Mid Cap UCITS ETF	23,234,619.85	USD	-	-	Barclays Bank Ireland PLC	16.12.2022	(2,462,576.48)
Lyxor MSCI Europe Small Cap UCITS ETF	49,504,493.00	USD	-	412,100.19	Merrill Lynch International	16.12.2022	3,292,974.25
Lyxor MSCI Europe Small Cap UCITS ETF	53,230,600.14	USD	-	-	Merrill Lynch International	16.12.2022	(3,246,318.40)
Lyxor Bund Future Daily (-1x) Inverse UCITS ETF	207,360,863.75	EUR	(4,710,000.00)	-	Barclays Bank Ireland PLC	16.06.2023	130,559.50
Lyxor Bund Future Daily (-1x) Inverse UCITS ETF	230,400,914.74	EUR	-	-	Barclays Bank Ireland PLC	16.06.2023	(5,656,100.08)
Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF	82,815,803.00	EUR	(2,220,000.00)	-	Merrill Lynch International	20.06.2023	377,311.95
Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF	92,017,593.96	EUR	-	-	Merrill Lynch International	20.06.2023	1,552,159.86
Lyxor SPI® UCITS ETF	16,957,690.48	CHF	-	-	Goldman Sachs International	16.12.2022	1,365,117.38
Lyxor SPI® UCITS ETF	18,984,357.88	CHF	-	-	Goldman Sachs International	16.12.2022	(1,235,751.76)
Lyxor MSCI Emerging Markets (LUX) UCITS ETF	859,660,087.00	USD	-	12,977,099.24	Merrill Lynch International	16.12.2022	8,508,240.93
Lyxor MSCI Emerging Markets (LUX) UCITS ETF	934,420,433.79	USD	-	-	Merrill Lynch International	16.12.2022	(25,196,727.29)
Lyxor FTSE China A50 UCITS ETF	35,743,740.90	USD	(682,151.17)	-	Barclays Bank Ireland PLC	16.12.2022	323,789.43
Lyxor FTSE China A50 UCITS ETF	39,715,317.30	USD	-	-	Barclays Bank Ireland PLC	16.12.2022	44,098.12
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF	65,700,559.78	EUR	(540,000.00)	-	Barclays Bank Ireland PLC	16.06.2023	3,396.25
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF	73,000,563.49	EUR	-	-	Barclays Bank Ireland PLC	16.06.2023	(2,897,093.13)

Notes to the Financial Statements as at June 30, 2022 (continued)

Note 7 - Swap contracts (continued)

The counterparties to the swap contracts are Barclays Bank Ireland PLC, Goldman Sachs International and Merrill Lynch International. The collateral obtained and provided consists solely of cash.

The positive collateral amounts are collateral received, which are not part of the net assets. The negative collateral amounts are collateral paid (see the "Statement of Net Assets" for the Sub-funds concerned).

Note 8 - Information on Management Company Lyxor Funds Solutions S.A.*

As at June 30, 2022 the Management Company also managed the investment funds Europe SectorTrend UCITS ETF as well as all the Sub-funds LFS SICAV which are not covered by this Annual Report. In addition, the Management Company in the Federal Republic of Germany provides collective portfolio management within the framework of freedom to provide cross-border services and manages the German Directive-compliant investment funds Commerzbank StiftungsfondsStabilität, Commerzbank Stiftungsfonds Rendite as well as all Sub-funds of Lyxor 1 and Lyxor Portfolio Strategy.

Note 9 - Transaction Costs

Transaction costs of EUR 220,222.17 were incurred over the year under review.

Note 10 - Dividends

On July 1, 2021 the Board of Directors of Lyxor, decided by circular resolution, to distribute a dividend for the "I D" share class according to the following table:

Sub-funds	Share Class	Ex-date	Currency	Dividend
Lyxor Core DAX® (DR) UCITS ETF	Share Class I D	07.07.2021	EUR	2.57
Lyxor EURO STOXX® Select Dividend 30 (DR) UCITS ETF	Share Class I D	07.07.2021	EUR	1.34
Lyxor STOXX® Europe 600 UCITS ETF	Share Class I D	07.07.2021	EUR	1.76
Lyxor Dow Jones Industrial Average (LUX) UCITS ETF	Share Class I D	07.07.2021	USD	3.99
Lyxor Nikkei 225® UCITS ETF	Share Class I D	07.07.2021	JPY	32.35
Lyxor MSCI World (LUX) UCITS ETF	Share Class I D	07.07.2021	USD	1.05
Lyxor MSCI Europe UCITS ETF (see note 1.2)	Share Class I D	07.07.2021	USD	1.48
Lyxor MSCI North America UCITS ETF	Share Class I D	07.07.2021	USD	1.12
Lyxor MSCI Pacific UCITS ETF	Share Class I D	07.07.2021	USD	1.06
Lyxor MSCI USA (LUX) UCITS ETF	Share Class I D	07.07.2021	USD	1.21
Lyxor S&P MidCap 400 UCITS ETF	Share Class I D	07.07.2021	USD	1.91
Lyxor S&P SmallCap 600 UCITS ETF	Share Class I D	07.07.2021	USD	0.41
Lyxor MSCI Europe Mid Cap UCITS ETF	Share Class I D	07.07.2021	USD	1.95
Lyxor MSCI Europe Small Cap UCITS ETF	Share Class I D	07.07.2021	USD	0.74
Lyxor Dow Jones Switzerland Titans 30TM (DR) UCITS ETF	Share Class I D	07.07.2021	CHF	2.90
Lyxor NYSE Arca Gold BUGS (DR) UCITS ETF	Share Class I D	07.07.2021	USD	0.12
Lyxor DivDAX® (DR) UCITS ETF	Share Class I D	07.07.2021	EUR	0.85
Lyxor SDAX® (DR) UCITS ETF	Share Class I D	07.07.2021	EUR	0.58
Lyxor SPI® UCITS ETF	Share Class I D	07.07.2021	CHF	2.32
Lyxor MSCI Emerging Markets (LUX) UCITS ETF	Share Class I D	07.07.2021	USD	0.91
Lyxor F.A.Z. 100 Index (DR) UCITS ETF	Share Class I D	07.07.2021	EUR	0.50
Lyxor FTSE China A50 UCITS ETF	Share Class I D	07.07.2021	USD	2.48
Lyxor MDAX® (DR) UCITS ETF	Share Class I D	07.07.2021	EUR	0.19

Note 11 - Securities lending and Repurchase transactions

At June 30, 2022, the Sub-funds have no securities lending or repurchase agreements.

*Refer to note 12 - Subsequent events.

Notes to the Financial Statements as at June 30, 2022 (continued)**Note 12 - Subsequent events**

The following changes occurred after the reporting year for the below sections in the “Management and Administration”:

Management Company

Lyxor Funds Solutions S.A. (until June 30, 2022)
5, Allée Scheffer
L-2520 Luxembourg
Grand Duchy of Luxembourg

Amundi Luxembourg S.A.
5, Allée Scheffer
2520 Luxembourg
Grand Duchy of Luxembourg

Board of Directors of the Management Company

Mr. François Marion (as of July 1, 2022)
Independent Director
Residing in France

Mr. Pascal Biville (as of July 1, 2022)
Independent Director
Residing in France

Claude Kremer (as of July 1, 2022)
Partner & Independent Director
Arendt & Medernach S.A.
Residing in Luxembourg

Mr. David Harte (as of July 1, 2022)
Amundi Ireland Limited, 1 George's Quay Plaza, George's Quay, Dublin, Ireland

Mrs. Heike Fürpass-Peter, Director (until June 30, 2022)
Lyxor International Asset Management S.A.S. Deutschland, c/o Amundi Deutschland GmbH, Taunusanlage 18, D-60325 Frankfurt am Main, Germany

Mr. Pierre Bosio, Director (until June 30, 2022)
Amundi Luxembourg S.A., 5, Allée Scheffer, L-2520 Luxembourg, Grand Duchy of Luxembourg

Mr. Mathias Turra, Director (until June 30, 2022)
Lyxor Funds Solutions S.A., 5, Allée Scheffer, L-2520 Luxembourg, Grand Duchy of Luxembourg

Mr. Christian Pellis (until June 30, 2022)
Amundi Deutschland GmbH, Arnulfstrasse 124-126, D-80636 Munich, Germany

Distributors

Lyxor Asset Management S.A.S. and Lyxor International Asset Management S.A.S. (until June 30, 2022) both domiciled in:
91-93, Boulevard Pasteur
F-75015 Paris La Défense
France

Amundi Asset Management S.A.S. (as of July 1, 2022):
91-93, boulevard Pasteur
75015 Paris La Défense
France

The branch of the distributor remains unchanged.

Notes to the Financial Statements as at June 30, 2022 (continued)

Note 12 - Subsequent events (continued)

On July 1, 2022 The Board of Directors of Lyxor has decided to distribute a dividend to the shareholders for the financial year ending on June 30, 2022 of the Sub-funds as shown in the table below.

Sub-funds	Share Class	Ex-date	Currency	Dividend
Lyxor Core DAX® (DR) UCITS ETF	Share Class I D	06.07.2022	EUR	3.10
Lyxor EURO STOXX® Select Dividend 30 (DR) UCITS ETF	Share Class I D	06.07.2022	EUR	1.60
Lyxor STOXX® Europe 600 UCITS ETF	Share Class I D	06.07.2022	EUR	2.29
Lyxor Dow Jones Industrial Average (LUX) UCITS ETF	Share Class I D	06.07.2022	USD	4.69
Lyxor Nikkei 225® UCITS ETF	Share Class I D	06.07.2022	JPY	43.00
Lyxor MSCI World (LUX) UCITS ETF	Share Class I D	06.07.2022	USD	1.18
Lyxor MSCI North America UCITS ETF	Share Class I D	06.07.2022	USD	1.25
Lyxor MSCI Pacific UCITS ETF	Share Class I D	06.07.2022	USD	1.24
Lyxor MSCI USA (LUX) UCITS ETF	Share Class I D	06.07.2022	USD	1.31
Lyxor S&P MidCap 400 UCITS ETF	Share Class I D	06.07.2022	USD	2.73
Lyxor S&P SmallCap 600 UCITS ETF	Share Class I D	06.07.2022	USD	0.64
Lyxor MSCI Europe Mid Cap UCITS ETF	Share Class I D	06.07.2022	USD	2.38
Lyxor MSCI Europe Small Cap UCITS ETF	Share Class I D	06.07.2022	USD	1.14
Lyxor Dow Jones Switzerland Titans 30TM (DR) UCITS ETF	Share Class I D	06.07.2022	CHF	2.89
Lyxor NYSE Arca Gold BUGS (DR) UCITS ETF	Share Class I D	06.07.2022	USD	0.23
Lyxor DivDAX® (DR) UCITS ETF	Share Class I D	06.07.2022	EUR	1.10
Lyxor SDAX® (DR) UCITS ETF	Share Class I D	06.07.2022	EUR	1.71
Lyxor SPI® UCITS ETF	Share Class I D	06.07.2022	CHF	2.24
Lyxor MSCI Emerging Markets (LUX) UCITS ETF	Share Class I D	06.07.2022	USD	0.99
Lyxor F.A.Z. 100 Index (DR) UCITS ETF	Share Class I D	06.07.2022	EUR	0.76
Lyxor FTSE China A50 UCITS ETF	Share Class I D	06.07.2022	USD	1.94
Lyxor MDAX® (DR) UCITS ETF	Share Class I D	06.07.2022	EUR	0.39

Note 13 - Russia/Ukraine conflict

In February 2022, a number of countries (including the US, UK and EU) imposed sanctions against certain entities and individuals in Russia as a result of the official recognition of the Donetsk People Republic and Lugansk People Republic by the Russian Federation. Announcements of potential additional sanctions have been made following military operations initiated by Russia against the Ukraine on February 24, 2022.

The situation, together with growing turmoil from fluctuations in commodity prices and foreign exchange rates, and the potential to adversely impact global economies, has driven a sharp increase in volatility across markets. The Directors are monitoring developments related to this military action, including current and potential future interventions of foreign governments and economic sanctions.

Additional information (unaudited)

Total Expense Ratio (TER) and Portfolio Turnover Rate (PTR) as at June 30, 2022

The costs incurred by the Company at the Sub-fund level (All-In Fee and Other Costs) and reports them as the ratio of the average Sub-fund volume (the total expense ratio – TER). The TER is determined in each case for the respective preceding financial year. The Total Expense Ratio is annualised for reporting periods of less than twelve months.

Sub-funds	Share Class	TER
Lyxor Core DAX® (DR) UCITS ETF	Share Class I D	0.08 %
Lyxor EURO STOXX® Select Dividend 30 (DR) UCITS ETF	Share Class I D	0.25 %
Lyxor STOXX® Europe 600 UCITS ETF	Share Class I D	0.20 %
Lyxor Dow Jones Industrial Average (LUX) UCITS ETF	Share Class I D	0.45 %
Lyxor Nikkei 225® UCITS ETF	Share Class I D	0.25 %
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF	Share Class I D	0.30 %
Lyxor MSCI World (LUX) UCITS ETF	Share Class I D	0.20 %
Lyxor MSCI Europe UCITS ETF (see note 1.2)	Share Class I D	0.25 %
Lyxor MSCI North America UCITS ETF	Share Class I D	0.25 %
Lyxor MSCI Pacific UCITS ETF	Share Class I D	0.45 %
Lyxor MSCI USA (LUX) UCITS ETF	Share Class I D	0.07 %
Lyxor S&P MidCap 400 UCITS ETF	Share Class I D	0.35 %
Lyxor S&P SmallCap 600 UCITS ETF	Share Class I D	0.35 %
Lyxor MSCI Europe Mid Cap UCITS ETF	Share Class I D	0.35 %
Lyxor MSCI Europe Small Cap UCITS ETF	Share Class I D	0.35 %
Lyxor Dow Jones Switzerland Titans 30TM (DR) UCITS ETF	Share Class I D	0.25 %
Lyxor NYSE Arca Gold BUGS (DR) UCITS ETF	Share Class I D	0.65 %
Lyxor Bund Future Daily (-1x) Inverse UCITS ETF	Share Class I D	0.20 %
Lyxor DivDAX® (DR) UCITS ETF	Share Class I D	0.25 %
Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF	Share Class I D	0.30 %
Lyxor SDAX® (DR) UCITS ETF	Share Class I D	0.70 %
Lyxor SPI® UCITS ETF	Share Class I D	0.40 %
Lyxor MSCI Emerging Markets (LUX) UCITS ETF	Share Class I D	0.14 %
	Share Class I Acc	0.14 %
Lyxor F.A.Z. 100 Index (DR) UCITS ETF	Share Class I D	0.15 %
Lyxor FTSE China A50 UCITS ETF	Share Class I D	0.40 %
Lyxor MDAX® (DR) UCITS ETF	Share Class I D	0.30 %
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF	Share Class I D	0.35 %

The Portfolio Turnover Ratio (PTR), expressed as a percentage, reflects the volume of dealing in the Fund. It is equal to the total of purchases and sales of securities netted against the value of the subscriptions and redemptions, over the average net assets of the Fund for the year.

Sub-funds	PTR
Lyxor Core DAX® (DR) UCITS ETF	51.20 %
Lyxor EURO STOXX® Select Dividend 30 (DR) UCITS ETF	47.33 %
Lyxor STOXX® Europe 600 UCITS ETF	727.67 %
Lyxor Dow Jones Industrial Average (LUX) UCITS ETF	571.42 %
Lyxor Nikkei 225® UCITS ETF	1,436.68 %
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF	1,039.40 %
Lyxor MSCI World (LUX) UCITS ETF	793.21 %
Lyxor MSCI Europe UCITS ETF (see note 1.2)	325.70 %
Lyxor MSCI North America UCITS ETF	585.56 %
Lyxor MSCI Pacific UCITS ETF	1,600.26 %
Lyxor MSCI USA (LUX) UCITS ETF	482.06 %
Lyxor S&P MidCap 400 UCITS ETF	496.64 %
Lyxor S&P SmallCap 600 UCITS ETF	583.75 %
Lyxor MSCI Europe Mid Cap UCITS ETF	683.59 %
Lyxor MSCI Europe Small Cap UCITS ETF	701.67 %
Lyxor Dow Jones Switzerland Titans 30TM (DR) UCITS ETF	12.92 %
Lyxor NYSE Arca Gold BUGS (DR) UCITS ETF	45.45 %
Lyxor Bund Future Daily (-1x) Inverse UCITS ETF	615.35 %
Lyxor DivDAX® (DR) UCITS ETF	64.61 %
Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF	1,393.94 %
Lyxor SDAX® (DR) UCITS ETF	102.70 %
Lyxor SPI® UCITS ETF	1,136.56 %

Additional information (unaudited) (continued)**Total Expense Ratio (TER) and Portfolio Turnover Rate (PTR) as at June 30, 2022 (continued)**

Sub-funds	PTR
Lyxor MSCI Emerging Markets (LUX) UCITS ETF	617.37 %
Lyxor F.A.Z. 100 Index (DR) UCITS ETF	16.59 %
Lyxor FTSE China A50 UCITS ETF	687.36 %
Lyxor MDAX® (DR) UCITS ETF	181.11 %
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF	1,004.47 %

Additional information (unaudited) (continued)**Tracking Error and Tracking Difference as at June 30, 2022**

The Tracking Error is standard deviation of the difference between the performance of a Sub-fund and the performance of the underlying Index (the "Benchmark").

A low Tracking Error represents a very similar performance. The Tracking Error will increase with the average deviation of the fund's performance from the performance of the Benchmark.

The Tracking Error results fundamentally from the All-in Fee charged in the individual Sub-funds and the tracking difference of the applicable Sub-fund.

Positive tracking differences arise essentially in the case of ETFs that are based on a price index that does not take dividends into account. As the dividend is taken into account in the Fund (through the Total Return Swaps), the ETF tends to have a more positive performance than the comparable index, which leads to a correspondingly large Tracking Error.

Sub-funds	Share Class	Tracking Difference	Tracking Error
Lyxor Core DAX® (DR) UCITS ETF	Share Class I D	(0.42) %	0.23 %
Lyxor EURO STOXX® Select Dividend 30 (DR) UCITS ETF	Share Class I D	0.35 %	0.23 %
Lyxor STOXX® Europe 600 UCITS ETF	Share Class I D	0.00 %	0.03 %
Lyxor Dow Jones Industrial Average (LUX) UCITS ETF	Share Class I D	0.01 %	0.01 %
Lyxor Nikkei 225® UCITS ETF	Share Class I D	0.18 %	0.05 %
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF	Share Class I D	(0.08) %	0.02 %
Lyxor MSCI World (LUX) UCITS ETF	Share Class I D	0.06 %	0.01 %
Lyxor MSCI North America UCITS ETF	Share Class I D	0.07 %	0.01 %
Lyxor MSCI Pacific UCITS ETF	Share Class I D	(0.29) %	0.01 %
Lyxor MSCI USA (LUX) UCITS ETF	Share Class I D	0.23 %	0.01 %
Lyxor S&P MidCap 400 UCITS ETF	Share Class I D	(0.08) %	0.01 %
Lyxor S&P SmallCap 600 UCITS ETF	Share Class I D	(0.10) %	0.01 %
Lyxor MSCI Europe Mid Cap UCITS ETF	Share Class I D	(0.23) %	0.01 %
Lyxor MSCI Europe Small Cap UCITS ETF	Share Class I D	(0.01) %	0.01 %
Lyxor Dow Jones Switzerland Titans 30TM (DR) UCITS ETF	Share Class I D	(0.20) %	0.04 %
Lyxor NYSE Arca Gold BUGS (DR) UCITS ETF	Share Class I D	(0.53) %	0.04 %
Lyxor Bund Future Daily (-1x) Inverse UCITS ETF	Share Class I D	(0.29) %	0.02 %
Lyxor DivDAX® (DR) UCITS ETF	Share Class I D	(0.67) %	0.37 %
Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF	Share Class I D	(0.34) %	0.03 %
Lyxor SDAX® (DR) UCITS ETF	Share Class I D	(0.72) %	0.13 %
Lyxor SPI® UCITS ETF	Share Class I D	(1.18) %	0.10 %
Lyxor MSCI Emerging Markets (LUX) UCITS ETF	Share Class I D	0.13 %	0.03 %
Lyxor MSCI Emerging Markets (LUX) UCITS ETF	Share Class I Acc	0.13 %	0.03 %
Lyxor F.A.Z. 100 Index (DR) UCITS ETF	Share Class I D	2.26 %	1.30 %
Lyxor FTSE China A50 UCITS ETF	Share Class I D	3.02 %	0.19 %
Lyxor MDAX® (DR) UCITS ETF	Share Class I D	(0.38) %	0.11 %
Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF	Share Class I D	(0.40) %	0.03 %

Additional information (unaudited) (continued)

Remuneration policy

Lyxor Funds Solutions S.A. (hereinafter "LFS") has adopted the remuneration policy of its sole shareholder, Lyxor Asset Management International S.A.S., taking account of local and European requirements for UCITS and AIFMD regulations.

Following the purchase of LFS by Lyxor International Asset Management S.A.S., which took place on May 27, 2019, the remuneration policy was regularly reviewed as of June 30, 2022.

As of July 1, 2022 LFS has been merged into Amundi Luxembourg S.A. As this report covers the time between July 1, 2021 and June 30, 2022 there is no effect in regards to this Annual Report.

The remuneration policy establishes the applicable ground rules for:

- Any kind of payment or other services from LFS to employees;
- Any payments made directly through the entity managed by LFS for the purpose of collective investment (hereinafter "UCI") and payments made by itself, including performance-related remuneration; and
- Any transfer of share in the relevant UCI; in exchange for professional services rendered to LFS by employees.

In order to guarantee a market rate total remuneration for LFS employees, the remuneration is made up of several components: the success of the company, voluntary occupational benefits and pensions. The above-mentioned remuneration components are determined by taking into account an appropriate and permissible relationship between variable and fixed market remuneration for the employees.

In the 2021 financial year the total fixed remuneration for all employees of LFS amounted to 1,313 TEUR (92.40%) and the variable component amounted to 108 TEUR (7.60%).

In general, no performance-related remuneration (Performance Fee) is paid to LFS employees. The number of beneficiaries corresponds to the average number of employees in the past financial year 2021 (16). The total amount of compensation paid to certain employee groups in the 2021 financial year is pro rata for the Lyxor:

- Senior Management:	684,121.56 EUR
- Staff:	489,630.05 EUR
- Total remuneration:	1,173,751.61 EUR

In the 2021 financial year, the total fixed remuneration, paid by Lyxor International Asset Management S.A.S., for the portfolio management team amounted to 5,742 TEUR.

The number of beneficiaries corresponds to the average number of employees in the portfolio management team of Lyxor International Asset Management S.A.S. during the past financial year 2020 (36). The total amount of the remuneration paid to the portfolio management team in the 2021 financial year is pro rata for the Lyxor:

- Portfolio Management (Lyxor International Asset Management S.A.S.):	4,741,817.08 EUR
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Further to Chapter 7 of the ESMA Guidelines on Remuneration Policy (Final Report of March 31, 2016); LFS applies the proportionality principle envisaged therein.

As a consequence, LFS:

- does not have a remuneration committee;
- does not pay variable remuneration through AIF/UCITS instruments; and
- does not employ the "disbursement procedure" (i.e. blocking period, deferral and ex-post consideration of risk).

The proportionality principle applied to remuneration is also applied to the nature and quantity of disclosed information. This means that LFS does not disclose information about the decision-making procedure upon which the remuneration policy is based, nor information relating to the composition and mandate of the remuneration committee, the names of external consultants whose services were procured to determine the remuneration policy, nor the role of concerned parties.

Furthermore, no information is disclosed on (i) the relationship between variable remuneration and performance, (ii) criteria for assessment of performance and the risk adjustment on which it is based, (iii) the performance criteria on which the claim to variable remuneration is founded, and (iv) the main parameters and justification for any annual bonus regulations and other non-cash benefits. In addition, confidential quantitative aspects of remuneration are not subject to disclosure.

Further information on the remuneration policy of the Management Company may be viewed on the internet at the URL <https://www.lyxor.com/de/fondsloesungen-von-lyxor>. On request, a printed version will be provided free of charge.

Additional information (unaudited) (continued)**Sustainable Finance Disclosure Regulation (“SFDR”)**

The investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022

All the data listed below is denominated in EUR.

Lyxor STOXX® Europe 600 UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			(2,098,936.93)
as % of the net assets of the Fund			(0.54) %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Barclays Bank Ireland PLC
1. Gross volume of open transactions			(2,098,936.93)
1. Country of domicile			United Kingdom
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			(2,098,936.93)
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral received consists exclusively of cash and amounts to 6,290,000.00 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			6,290,000.00
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor STOXX® Europe 600 UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Barclays Bank Ireland PLC
1. Amount of collateral received (Amount)			6,290,000.00
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			6,290,000.00
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor Dow Jones Industrial Average (LUX) UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			1,337,842.13
as % of the net assets of the Fund			1.48 %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Barclays Bank Ireland PLC
1. Gross volume of open transactions			1,337,842.13
1. Country of domicile			United Kingdom
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			1,337,842.13
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral received consists exclusively of cash and amounts to 673,733.79 EUR
Currency(ies) of collateral received/deposited			
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			673,733.79
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor Dow Jones Industrial Average (LUX) UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Barclays Bank Ireland PLC
1. Amount of collateral received (Amount)			673,733.79
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			673,733.79
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor Nikkei 225® UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			813,782.33
as % of the net assets of the Fund			1.47 %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Goldman Sachs International
1. Gross volume of open transactions			813,782.33
1. Country of domicile			USA
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			813,782.33
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral received consists exclusively of cash and amounts to 598,991.54 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			598,991.54
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor Nikkei 225® UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Goldman Sachs International
1. Amount of collateral received (Amount)			598,991.54
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			598,991.54
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			1,323,955.70
as % of the net assets of the Fund			0.09 %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Merrill Lynch International
1. Gross volume of open transactions			1,323,955.70
1. Country of domicile			USA
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			1,323,955.70
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral received consists exclusively of cash and amounts to 35,833,969.47 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			35,833,969.47
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor Bloomberg Equal-weight Commodity ex-Agriculture UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Merrill Lynch International
1. Amount of collateral received (Amount)			35,833,969.47
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			35,833,969.47
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI World (LUX) UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			(51,026,959.21)
as % of the net assets of the Fund			(1.67) %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Barclays Bank Ireland PLC
1. Gross volume of open transactions			(51,026,959.21)
1. Country of domicile			United Kingdom
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			(51,026,959.21)
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral deposited consists exclusively of cash and amounts to 68,511,722.56 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			68,511,722.56
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI World (LUX) UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Barclays Bank Ireland PLC
1. Amount of collateral received (Amount)			68,511,722.56
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			68,511,722.56
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI North America UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			1,770,666.25
as % of the net assets of the Fund			1.39 %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Barclays Bank Ireland PLC
1. Gross volume of open transactions			1,770,666.25
1. Country of domicile			United Kingdom
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			1,770,666.25
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral received consists exclusively of cash and amounts to 1,565,044.37 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			1,565,044.37
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI North America UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Barclays Bank Ireland PLC
1. Amount of collateral received (Amount)			1,565,044.37
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			1,565,044.37
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI Pacific UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			358,302.45
as % of the net assets of the Fund			0.16 %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Goldman Sachs International
1. Gross volume of open transactions			358,302.45
1. Country of domicile			USA
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			358,302.45
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral deposited consists exclusively of cash and amounts to 16,402,671.76 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			16,402,671.76
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI Pacific UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Goldman Sachs International
1. Amount of collateral received (Amount)			16,402,671.76
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			16,402,671.76
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI USA (LUX) UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			104,047.50
as % of the net assets of the Fund			0.24 %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Barclays Bank Ireland PLC
1. Gross volume of open transactions			104,047.50
1. Country of domicile			United Kingdom
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			104,047.50
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral received consists exclusively of cash and amounts to 107,473.28 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			107,473.28
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI USA (LUX) UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Barclays Bank Ireland PLC
1. Amount of collateral received (Amount)			107,473.28
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			107,473.28
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor S&P MidCap 400 UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			543,897.19
as % of the net assets of the Fund			3.15 %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Barclays Bank Ireland PLC
1. Gross volume of open transactions			543,897.19
1. Country of domicile			United Kingdom
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			543,897.19
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral received consists exclusively of cash and amounts to 396,435.11 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			396,435.11
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor S&P MidCap 400 UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Barclays Bank Ireland PLC
1. Amount of collateral received (Amount)			396,435.11
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			396,435.11
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor S&P SmallCap 600 UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			(2,253,890.22)
as % of the net assets of the Fund			(2.95) %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Barclays Bank Ireland PLC
1. Gross volume of open transactions			(2,253,890.22)
1. Country of domicile			United Kingdom
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			(2,253,890.22)
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral deposited consists exclusively of cash and amounts to 2,825,755.73 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			2,825,755.73
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor S&P SmallCap 600 UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Barclays Bank Ireland PLC
1. Amount of collateral received (Amount)			2,825,755.73
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			2,825,755.73
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI Europe Mid Cap UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			(1,316,413.33)
as % of the net assets of the Fund			(6.58) %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Barclays Bank Ireland PLC
1. Gross volume of open transactions			(1,316,413.33)
1. Country of domicile			United Kingdom
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			(1,316,413.33)
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral deposited consists exclusively of cash and amounts to 913,838.74 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			913,838.74
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI Europe Mid Cap UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Barclays Bank Ireland PLC
1. Amount of collateral received (Amount)			913,838.74
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			913,838.74
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI Europe Small Cap UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			44,518.94
as % of the net assets of the Fund			0.09 %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Merrill Lynch International
1. Gross volume of open transactions			44,518.94
1. Country of domicile			USA
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			44,518.94
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral received consists exclusively of cash and amounts to 412,100.19 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			412,100.19
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI Europe Small Cap UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Merrill Lynch International
1. Amount of collateral received (Amount)			412,100.19
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			412,100.19
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor Bund Future Daily (-1x) Inverse UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			(5,525,540.58)
as % of the net assets of the Fund			(2.46) %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Barclays Bank Ireland PLC
1. Gross volume of open transactions			(5,525,540.58)
1. Country of domicile			United Kingdom
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			(5,525,540.58)
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral deposited consists exclusively of cash and amounts to 4,710,000.00 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			4,710,000.00
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor Bund Future Daily (-1x) Inverse UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Barclays Bank Ireland PLC
1. Amount of collateral received (Amount)			4,710,000.00
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			4,710,000.00
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			1,929,470.77
as % of the net assets of the Fund			2.06 %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Merrill Lynch International
1. Gross volume of open transactions			1,929,470.77
1. Country of domicile			USA
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			1,929,470.77
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral deposited consists exclusively of cash and amounts to 2,220,000.00 EUR
Currency(ies) of collateral received/deposited			
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			2,220,000.00
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Merrill Lynch International
1. Amount of collateral received (Amount)			2,220,000.00
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			2,220,000.00
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100%

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor SPI® UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			129,436.68
as % of the net assets of the Fund			0.73 %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Goldman Sachs International
1. Gross volume of open transactions			129,436.68
1. Country of domicile			USA
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			129,436.68
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			Currently no collateral booked
Currency(ies) of collateral received/deposited			
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor SPI® UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			
1. Amount of collateral received (Amount)			
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			
1. Name			
1. Amount held			
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI Emerging Markets (LUX) UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			(15,924,128.20)
as % of the net assets of the Fund			(1.82) %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Merrill Lynch International
1. Gross volume of open transactions			(15,924,128.20)
1. Country of domicile			USA
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			(15,924,128.20)
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral received consists exclusively of cash and amounts to 12,977,099.24 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			12,977,099.24
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor MSCI Emerging Markets (LUX) UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Merrill Lynch International
1. Amount of collateral received (Amount)			12,977,099.24
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			12,977,099.24
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor FTSE China A50 UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			351,037.74
as % of the net assets of the Fund			0.92 %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Barclays Bank Ireland PLC
1. Gross volume of open transactions			351,037.74
1. Country of domicile			United Kingdom
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			351,037.74
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral deposited consists exclusively of cash and amounts to 682,151.17 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			
over 1 year			682,151.17
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor FTSE China A50 UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Barclays Bank Ireland PLC
1. Amount of collateral received (Amount)			682,151.17
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			682,151.17
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF

	Analysis by type of Securities Financing Transaction/Total Return Swaps		
	Securities lending	Repurchase	Total Return Swaps
Assets applied EUR			
Amount			(2,893,696.88)
as % of the net assets of the Fund			(0.51) %
Acquisition costs			
Unrealised profit/loss			
10 largest counterparties			
1. Name			Barclays Bank Ireland PLC
1. Gross volume of open transactions			(2,893,696.88)
1. Country of domicile			United Kingdom
Type(s) of settlement and clearing (e.g. bilateral, trilateral, CCP)			bilateral contracts
Business broken down according to (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			(2,893,696.88)
over 1 year			
open ended			
Type(s) and nature(s) of collateral received / deposited			The collateral deposited consists exclusively of cash and amounts to 540,000.00 EUR
Currency(ies) of collateral received/deposited			EUR
Collateral broken down according to maturity (Amount)			
under 1 day			
1 day to 1 week (= 7 days)			
1 week to 1 month (= 30 days)			
1 to 3 months			
3 months to 1 year (=365 days)			540,000.00
over 1 year			
open ended			

Additional information (unaudited) (continued)

Securities Financing Transactions Regulation as at June 30, 2022 (continued)

Lyxor Bloomberg Equal-weight Commodity ex-Agriculture EUR hedged UCITS ETF (continued)

Securities on loan as a % of all Fund assets available for lending			
10 largest collateral providers, by reference to all securities financing transactions and Total Return Swaps			
1. Name			Barclays Bank Ireland PLC
1. Amount of collateral received (Amount)			540,000.00
2. Name			
2. Amount of collateral received (Amount)			
3. Name			
3. Amount of collateral received (Amount)			
4. Name			
4. Amount of collateral received (Amount)			
5. Name			
5. Amount of collateral received (Amount)			
6. Name			
6. Amount of collateral received (Amount)			
7. Name			
7. Amount of collateral received (Amount)			
8. Name			
8. Amount of collateral received (Amount)			
9. Name			
9. Amount of collateral received (Amount)			
10. Name			
10. Amount of collateral received (Amount)			
Depository / account manager for collateral received from securities financing transactions and Total Return Swaps			
Total number of depositaries/account			1
1. Name			BNP Paribas Securities Services Luxembourg Branch
1. Amount held			540,000.00
Custody type of collateral issued from securities financing transactions and Total Return Swaps			
As a % of all collateral issued from securities financing transactions and Total Return Swaps			
separate accounts / deposits			100.00 %

