

Lyxor Index Fund

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 117.500

**Unaudited semi-annual report
as at April 30, 2024**

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

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

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

Organisation and Administration

Registered Office

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

Board of Directors of the Company

Chairman:

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

Directors:

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

Charles GIRALDEZ
91-93, boulevard Pasteur,
75015 Paris
France

Management Company

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

Investment Manager

For the Sub-Funds Lyxor Index Fund - Lyxor Alpha
Plus Fund
Amundi Asset Management S.A.S.
91-93, boulevard Pasteur,
75015 Paris
France

Depositary and Paying Agent

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

Administrative agent, Registrar and Transfer Agent

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

Corporate and Domiciliary Agent

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

Sponsor

Société Générale
29, boulevard Haussmann,
75009 Paris
France

Cabinet de révision agréé

Deloitte Audit
Société à responsabilité limitée
560, rue de Neudorf,
L-2220 Luxembourg
Luxembourg

Legal Advisor

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

Information to the Shareholders

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

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

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

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

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

The Company has been established for an undetermined period.

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF USD
ASSETS				
Securities portfolio at cost		131 108 049	48 102 458	54 829 084
Net unrealised profit/ (loss)		18 650 724	3 172 520	(1 389 637)
Securities portfolio at market value	2	149 758 773	51 274 978	53 439 447
Cash at bank	2	1 862 427	204 961	16 289
Receivable for securities sold		-	43 412	475 513
Receivable on swaps		-	-	-
Receivable on spot exchange		19 640	17 018	-
Dividends receivable, net		816 493	189 389	-
Interest receivable on bonds		-	-	284 152
Swaps at market value	2.8, 8	-	-	53 937 665
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		139 823	-	-
		152 597 156	51 729 758	108 153 066
LIABILITIES				
Bank Overdraft		-	39 017	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		1 157 620	-	182 520
Payable on swaps		-	-	292 992
Payable on spot exchange		19 603	17 015	-
Management fees payable	3	54 315	10 315	14 400
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 8	-	-	53 723 599
Unrealised depreciation on financial futures contracts	2.7, 7	16 020	8 233	-
Other liabilities		8 276	3 786	-
		1 255 834	78 366	54 213 511
TOTAL NET ASSETS		151 341 322	51 651 392	53 939 555

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Smart Overnight Return EUR	Lyxor Index Fund - Lyxor Alpha Plus Fund EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF EUR
ASSETS				
Securities portfolio at cost		3 182 825 363	46 061 855	23 661 058
Net unrealised profit/ (loss)		(17 459 431)	7 369 416	2 285 019
Securities portfolio at market value	2	3 165 365 932	53 431 271	25 946 077
Cash at bank	2	-	262 454	4 648
Receivable for securities sold		-	-	-
Receivable on swaps		81 401 411	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 8	3 188 793 737	-	26 076 190
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		100	-	-
		6 435 561 180	53 693 725	52 026 915
LIABILITIES				
Bank Overdraft		920	-	1 714
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		81 401 411	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	571 758	17 968	7 138
Performance fees payable	4	-	11 783	-
Depositary fees payable	5	-	20 599	-
Taxe d'abonnement payable	6	4 613	237	-
Administration fees payable	5	-	38 866	-
Registrar Agent fees payable	5	-	1 477	-
Professional fees payable	5	-	29 069	-
Interest and bank charges payable		-	1 992	-
Swaps at market value	2.8, 8	3 165 365 932	-	25 946 077
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		-	7 934	2 050
		3 247 344 634	129 925	25 956 979
TOTAL NET ASSETS		3 188 216 546	53 563 800	26 069 936

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF EUR
ASSETS				
Securities portfolio at cost		26 546 486	121 222 919	25 112 215
Net unrealised profit/ (loss)		(462 776)	25 398 289	4 503 384
Securities portfolio at market value	2	26 083 710	146 621 208	29 615 599
Cash at bank	2	4 413	27 294	5 385
Receivable for securities sold		1 137 146	-	27 524
Receivable on swaps		449 692	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	84 793	26 605
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 8	26 123 568	147 355 286	29 611 140
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		53 798 529	294 088 581	59 286 253
LIABILITIES				
Bank Overdraft		7	84	202
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		1 560 497	-	-
Payable on swaps		26 308	84 793	54 129
Payable on spot exchange		-	-	-
Management fees payable	3	7 390	39 192	8 318
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 8	26 083 710	146 621 208	29 615 599
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		3 609	8 857	2 087
		27 681 521	146 754 134	29 680 335
TOTAL NET ASSETS		26 117 008	147 334 447	29 605 918

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF EUR
ASSETS				
Securities portfolio at cost		32 069 059	66 892 547	38 543 037
Net unrealised profit/ (loss)		4 577 234	668 155	1 003 531
Securities portfolio at market value	2	36 646 293	67 560 702	39 546 568
Cash at bank	2	7 353	22 864	7 572
Receivable for securities sold		-	5 727 593	-
Receivable on swaps		-	3 055 778	1 217 262
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 8	36 668 646	68 020 432	38 388 176
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		73 322 292	144 387 369	79 159 578
LIABILITIES				
Bank Overdraft		30	5 861	953
Payable for Fund shares redeemed		-	3 055 670	-
Payable for securities purchased		-	2 902 043	1 217 262
Payable on swaps		-	2 825 550	-
Payable on spot exchange		-	-	-
Management fees payable	3	9 800	19 478	11 120
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 8	36 646 293	67 560 702	39 546 568
Unrealised depreciation on financial futures contracts	2.7, 7	-	-	-
Other liabilities		5 607	12 655	6 164
		36 661 730	76 381 959	40 782 067
TOTAL NET ASSETS		36 660 562	68 005 410	38 377 511

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF EUR	Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened USD	Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		30 685 843	171 410 165	143 586 750
Net unrealised profit/ (loss)		220 529	20 299 218	9 924 695
Securities portfolio at market value	2	30 906 372	191 709 383	153 511 445
Cash at bank	2	4 899	578 649	639 288
Receivable for securities sold		-	59 655	69 193
Receivable on swaps		-	-	-
Receivable on spot exchange		-	41 542	56 378
Dividends receivable, net		-	21 190	23 946
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 8	30 945 032	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	860
Other assets		-	-	-
		61 856 303	192 410 419	154 301 110
LIABILITIES				
Bank Overdraft		466	6 743	2 824
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	1 874
Payable on swaps		-	-	-
Payable on spot exchange		-	41 520	56 348
Management fees payable	3	8 532	77 899	63 420
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 8	30 906 372	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	-	10 522	-
Other liabilities		2 594	6 485	3 443
		30 917 964	143 169	127 909
TOTAL NET ASSETS		30 938 339	192 267 250	154 173 201

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		290 780 738	102 622 063	184 825 133
Net unrealised profit/ (loss)		(31 766 157)	236 103	16 969 867
Securities portfolio at market value	2	259 014 581	102 858 166	201 795 000
Cash at bank	2	321 712	184 842	1 202 837
Receivable for securities sold		-	-	43
Receivable on swaps		-	-	-
Receivable on spot exchange		-	5 016	-
Dividends receivable, net		268 597	145 563	439 662
Interest receivable on bonds		-	-	-
Swaps at market value	2.8, 8	-	-	-
Unrealised appreciation on financial futures contracts	2.7, 7	-	-	-
Other assets		-	-	-
		259 604 890	103 193 587	203 437 542
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	5 006	-
Management fees payable	3	105 352	41 577	55 846
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
Taxe d'abonnement payable	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable	5	-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2.8, 8	-	-	-
Unrealised depreciation on financial futures contracts	2.7, 7	7 789	6 616	38 646
Other liabilities		9 291	2 484	7 153
		122 432	55 683	101 645
TOTAL NET ASSETS		259 482 458	103 137 904	203 335 897

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
ASSETS		
<i>Securities portfolio at cost</i>		4 978 822 266
<i>Net unrealised profit/ (loss)</i>		67 438 402
Securities portfolio at market value	2	5 046 260 668
Cash at bank	2	5 510 882
Receivable for securities sold		8 017 368
Receivable on swaps		92 088 240
Receivable on spot exchange		140 954
Dividends receivable, net		2 080 494
Interest receivable on bonds		284 152
Swaps at market value	2.8, 8	3 894 664 640
Unrealised appreciation on financial futures contracts	2.7, 7	860
Other assets		149 613
		9 049 197 871
LIABILITIES		
Bank Overdraft		59 530
Payable for Fund shares redeemed		3 267 275
Payable for securities purchased		94 533 766
Payable on swaps		3 490 884
Payable on spot exchange		140 850
Management fees payable	3	1 176 102
Performance fees payable	4	12 599
Depositary fees payable	5	22 025
<i>Taxe d'abonnement payable</i>	6	5 186
Administration fees payable	5	41 557
Registrar Agent fees payable	5	1 579
Professional fees payable	5	31 082
Interest and bank charges payable		2 130
Swaps at market value	2.8, 8	3 869 120 313
Unrealised depreciation on financial futures contracts	2.7, 7	88 935
Other liabilities		96 618
		3 972 090 431
TOTAL NET ASSETS		5 077 107 440

Statistical information

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

	Currency	08/02/24*	31/10/23	31/10/22
Class UCITS ETF Acc				
Number of shares		31 043 106.000	29 103 552.000	25 049 918.000
Net asset value per share	EUR	220.2654	196.1590	181.2918
Class UCITS ETF Monthly Hedged to EUR - Dist				
Number of shares		802 078.000	758 599.000	712 645.000
Net asset value per share	EUR	122.4351	113.4126	105.3498
Total Net Assets	EUR	6 935 925 103	5 794 957 857	4 616 422 874

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

	Currency	15/02/24*	31/10/23	31/10/22
Class IE				
Number of shares		12 548.897	12 884.897	11 667.897
Net asset value per share	EUR	2 142.3226	1 858.9369	1 669.0074
Class UCITS ETF Acc				
Number of shares		1 514 008.000	1 221 307.000	1 089 528.000
Net asset value per share	EUR	248.5675	215.6745	193.6001
Class UCITS ETF Dist				
Number of shares		99 028.000	117 486.000	131 380.000
Net asset value per share	EUR	178.5458	159.1586	144.4194
Total Net Assets	EUR	420 898 044	306 055 875	249 380 324

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

	Currency	08/02/24*	31/10/23	31/10/22
Class Acc				
Number of shares		1 466 473.000	2 613 063.000	1 361 000.000
Net asset value per share	USD	9.1084	8.3710	8.1580
Class Dist				
Number of shares		1 559 753.000	1 673 019.000	1 158 708.000
Net asset value per share	USD	90.7672	86.8079	85.9340
Class Monthly Hedged to EUR - Dist				
Number of shares		561 725.000	577 851.000	662 110.000
Net asset value per share	EUR	74.0353	71.2922	72.5741
Total Net Assets	USD	199 688 173	210 649 793	158 167 732

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

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

Statistical information (continued)

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

	Currency	15/02/24*	31/10/23	31/10/22
Class Acc				
Number of shares		1 311 781.000	592 936.000	525 603.000
Net asset value per share	USD	9.9552	9.1781	8.8059
Class Dist				
Number of shares		1 015 237.000	938 461.000	789 979.000
Net asset value per share	USD	89.2611	87.3126	85.9842
Class Monthly Hedged to EUR - Dist				
Number of shares		1 003 313.000	997 813.000	783 146.000
Net asset value per share	EUR	71.345	70.2625	71.0247
Total Net Assets	USD	180 716 223	161 486 670	127 528 970

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

	Currency	15/02/24*	31/10/23	31/10/22
Class Dist				
Number of shares		1 127 373.000	1 359 873.000	969 650.000
Net asset value per share	EUR	101.8904	101.8540	100.8025
Total Net Assets	EUR	114 868 581	138 508 592	97 743 148

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

	Currency	15/02/24*	31/10/23	31/10/22
Class Acc				
Number of shares		2 618 371.000	1 956 539.000	1 104 677.000
Net asset value per share	EUR	139.3923	128.4226	126.8054
Total Net Assets	EUR	364 980 757	251 263 942	140 079 067

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

	Currency	24/04/24*	31/10/23	31/10/22
Class Dist				
Number of shares		768 874.000	687 578.000	404 116.000
Net asset value per share	EUR	189.5656	154.5327	141.6060
Total Net Assets	EUR	145 752 135	106 253 318	57 225 280

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

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

Statistical information (continued)

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

	Currency	08/02/24*	31/10/23	31/10/22
Class Dist				
Number of shares		872 415.000	623 643.000	654 240.000
Net asset value per share	EUR	332.9122	306.0898	292.0415
Total Net Assets	EUR	290 437 644	190 890 810	191 065 265

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

	Currency	30/04/24	31/10/23	31/10/22
Class Dist				
Number of shares		1 158 501.000	1 223 270.000	2 544 623.000
Net asset value per share	EUR	130.6354	115.0241	102.0244
Total Net Assets	EUR	151 341 322	140 705 628	259 613 668

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

	Currency	08/02/24*	31/10/23	31/10/22
Class Dist				
Number of shares		1 132 913.000	1 180 937.000	1 345 937.000
Net asset value per share	EUR	92.0338	92.2528	86.9433
Total Net Assets	EUR	104 266 325	108 944 782	117 020 221

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

	Currency	15/02/24*	31/10/23	31/10/22
Class Acc				
Number of shares		3 383 698.000	2 501 993.000	2 735 812.000
Net asset value per share	EUR	80.6456	69.1937	80.4943
Class Dist				
Number of shares		92 920.000	70 968.000	112 940.000
Net asset value per share	EUR	145.4341	127.6010	149.6986
Total Net Assets	EUR	286 394 249	182 177 825	237 124 354

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

Statistical information (continued)

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		3 484 772.000	4 177 757.000	4 402 798.000
Net asset value per share	USD	14.8220	12.4145	11.8562
Total Net Assets	USD	51 651 392	51 864 991	52 200 851

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

	Currency	15/02/24*	31/10/23	31/10/22
Class Acc				
Number of shares		3 470 847.000	3 169 394.000	1 230 797.000
Net asset value per share	EUR	9.6953	9.1879	8.5884
Class Dist				
Number of shares		2 190 718.000	1 950 502.000	1 363 648.000
Net asset value per share	EUR	100.2697	98.2554	91.8443
Total Net Assets	EUR	253 313 691	220 767 654	135 814 049

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		257 174.000	311 374.000	339 719.000
Net asset value per share	USD	20.9108	19.2643	17.9756
Class Monthly Hedged to EUR - Acc				
Number of shares		2 277 937.000	2 226 850.000	1 175 356.000
Net asset value per share	EUR	19.9376	18.5726	18.0032
Total Net Assets	USD	53 939 555	49 714 410	27 020 394

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

Statistical information (continued)

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

	Currency	08/02/24*	31/10/23	31/10/22
Class Dist				
Number of shares		10 803 517.000	11 040 363.000	10 266 366.000
Net asset value per share	EUR	14.3726	14.4033	14.1247
Total Net Assets	EUR	155 275 372	159 018 311	145 009 685

Lyxor Index Fund - Lyxor Smart Overnight Return

	Currency	30/04/24	31/10/23	31/10/22
Class IE				
Number of shares		57 332.233	99 066.896	188 426.390
Net asset value per share	EUR	1 026.3384	1 015.5268	977.9910
Class IG				
Number of shares		44 917.439	200.000	200.000
Net asset value per share	GBP	1 120.4546	1 101.3259	1 045.2783
Class IU				
Number of shares		21 887.155	2 316.798	79 402.134
Net asset value per share	USD	1 180.9972	1 159.8069	1 094.1202
Class UCITS ETF C-EUR				
Number of shares		16 201 349.000	11 666 083.000	8 580 755.000
Net asset value per share	EUR	102.6338	101.5526	97.7991
Class UCITS ETF C-GBP				
Number of shares		533 452.000	469 052.000	236 064.000
Net asset value per share	GBP	1 120.4546	1 101.3259	1 045.2783
Class UCITS ETF C-USD				
Number of shares		377 901.000	228 251.000	424 668.000
Net asset value per share	USD	1 180.9972	1 159.8069	1 094.1202
Class UCITS ETF D-EUR				
Number of shares		2 621 163.000	2 636 513.000	1 159 413.000
Net asset value per share	EUR	101.7853	103.2353	99.4195
Total Net Assets	EUR	3 188 216 546	2 400 897 465	1 980 767 257

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

Statistical information (continued)

Lyxor Index Fund - Lyxor Alpha Plus Fund

	Currency	30/04/24	31/10/23	31/10/22
Class IE-D				
Number of shares		481 000.000	681 000.000	719 933.381
Net asset value per share	EUR	111.3593	105.9707	105.9918
Total Net Assets	EUR	53 563 800	72 166 038	76 307 013

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

	Currency	08/02/24*	31/10/23	31/10/22
Class Dist EUR				
Number of shares		2 813 946.000	2 931 630.000	2 512 408.000
Net asset value per share	EUR	38.6515	35.0604	40.7826
Class Dist USD				
Number of shares		1 276 213.000	1 548 056.000	2 548 311.000
Net asset value per share	USD	16.6582	14.8290	16.1212
Total Net Assets	EUR	128 517 560	124 502 514	144 028 762

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		199 932.000	231 120.000	351 256.000
Net asset value per share	EUR	91.5051	73.8521	65.0905
Class Dist				
Number of shares		58 689.000	58 401.000	58 401.000
Net asset value per share	EUR	132.4800	109.0503	96.2378
Total Net Assets	EUR	26 069 936	23 437 358	28 483 852

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

Statistical information (continued)

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		164 241.000	188 669.000	239 569.000
Net asset value per share	EUR	99.9224	82.2234	75.9595
Class Dist				
Number of shares		63 449.000	65 887.000	55 995.000
Net asset value per share	EUR	152.9676	128.4778	119.1287
Total Net Assets	EUR	26 117 008	23 978 041	24 868 173

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		1 144 993.000	1 231 063.000	1 515 768.000
Net asset value per share	EUR	87.7861	87.1804	90.0017
Class Dist				
Number of shares		368 297.000	373 853.000	459 993.000
Net asset value per share	EUR	127.1253	128.1145	132.8918
Total Net Assets	EUR	147 334 447	155 220 626	197 551 097

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

	Currency	21/03/24*	31/10/23	31/10/22
Class Acc				
Number of shares		4 727 099.000	5 154 519.000	4 908 997.000
Net asset value per share	EUR	145.6922	129.0780	124.3453
Class Dist				
Number of shares		388 724.000	402 274.000	455 231.000
Net asset value per share	EUR	190.6234	171.7073	165.8276
Total Net Assets	EUR	762 801 829	734 408 635	685 901 026

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		216 705.000	333 305.000	564 184.000
Net asset value per share	EUR	106.6401	81.7514	77.6916

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

Statistical information (continued)

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

	Currency	30/04/24	31/10/23	31/10/22
Class Dist				
Number of shares		43 593.000	49 793.000	52 393.000
Net asset value per share	EUR	149.0253	116.0749	110.7673
Total Net Assets	EUR	29 605 918	33 027 879	49 635 833

Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

	Currency	21/03/24*	31/10/23	31/10/22
Class Acc				
Number of shares		752 025.000	1 024 496.000	1 332 213.000
Net asset value per share	EUR	60.9646	52.2799	45.1906
Class Dist				
Number of shares		181 736.000	165 625.000	138 975.000
Net asset value per share	EUR	76.9190	68.5106	59.4362
Total Net Assets	EUR	59 825 887	64 907 649	68 463 682

Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

	Currency	07/03/24*	31/10/23	31/10/22
Class Acc				
Number of shares		92 475.000	149 644.000	295 851.000
Net asset value per share	EUR	62.3680	52.0395	44.7544
Class Dist				
Number of shares		22 030.000	25 030.000	21 530.000
Net asset value per share	EUR	86.7930	73.9657	63.9863
Total Net Assets	EUR	7 679 536	9 638 768	14 618 271

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

Statistical information (continued)

Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened

	Currency	21/03/24*	31/10/23	31/10/22
Class UCITS ETF Acc				
Number of shares		2 507 708.000	2 783 100.000	8 590 062.000
Net asset value per share	EUR	58.3220	53.4341	54.3814
Class UCITS ETF Dist				
Number of shares		324 219.000	345 219.000	363 731.000
Net asset value per share	EUR	84.0701	78.9950	81.5761
Total Net Assets	EUR	173 511 898	175 983 308	496 811 780

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		188 316.000	218 811.000	244 447.000
Net asset value per share	EUR	141.0784	125.9779	118.4925
Class Dist				
Number of shares		50 173.000	56 473.000	54 363.000
Net asset value per share	EUR	201.1687	183.6895	174.5098
Total Net Assets	EUR	36 660 562	37 938 862	38 452 018

Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

	Currency	07/03/24*	31/10/23	31/10/22
Class Acc				
Number of shares		76 734.000	250 039.000	460 111.000
Net asset value per share	EUR	50.6380	44.2194	33.7787
Class Dist				
Number of shares		21 783.000	27 566.000	30 164.000
Net asset value per share	EUR	73.8572	66.0545	51.9266
Total Net Assets	EUR	5 494 493	12 877 442	17 108 304

Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

	Currency	21/03/24*	31/10/23	31/10/22
Class Acc				
Number of shares		1 928 283.000	1 474 612.000	1 460 578.000
Net asset value per share	EUR	99.1015	72.9376	61.9391

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

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

Statistical information (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

	Currency	21/03/24*	31/10/23	31/10/22
Class Dist				
Number of shares		249 638.000	238 979.000	259 802.000
Net asset value per share	EUR	127.1623	94.1419	80.1292
Total Net Assets	EUR	222 840 304	130 052 763	111 284 761

Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

	Currency	21/03/24*	31/10/23	31/10/22
Class Acc				
Number of shares		1 026 997.000	971 726.000	1 491 576.000
Net asset value per share	EUR	32.8655	31.0705	31.7314
Class Dist				
Number of shares		40 816.000	85 816.000	75 416.000
Net asset value per share	EUR	48.1682	47.1625	49.0152
Total Net Assets	EUR	35 718 895	34 239 387	51 026 383

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		2 030 508.000	2 863 006.000	4 648 407.000
Net asset value per share	EUR	30.4332	25.1419	24.1193
Class Dist				
Number of shares		139 971.000	177 971.000	243 606.000
Net asset value per share	EUR	44.3696	36.9571	35.8077
Total Net Assets	EUR	68 005 410	78 558 990	120 839 457

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

Statistical information (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

	Currency	21/03/24*	31/10/23	31/10/22
Class Acc				
Number of shares		575 359.000	687 605.000	709 945.000
Net asset value per share	EUR	61.8037	60.1639	55.1085
Class Dist				
Number of shares		79 970.000	91 070.000	78 770.000
Net asset value per share	EUR	101.4508	102.3324	94.7689
Total Net Assets	EUR	43 672 364	50 688 463	46 588 983

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		313 387.000	448 504.000	708 838.000
Net asset value per share	EUR	95.2553	76.9433	69.0513
Class Dist				
Number of shares		77 456.000	93 456.000	109 917.000
Net asset value per share	EUR	110.0717	92.7273	83.2185
Total Net Assets	EUR	38 377 511	43 175 315	58 093 370

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

	Currency	21/03/24*	31/10/23	31/10/22
Class Acc				
Number of shares		20 648 691.000	22 687 088.000	52 726 412.000
Net asset value per share	EUR	28.6904	22.9477	18.4721
Class Dist				
Number of shares		616 671.000	686 511.000	605 901.000
Net asset value per share	EUR	43.2990	36.4141	29.6597
Total Net Assets	EUR	619 121 159	545 615 799	991 939 277

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

	Currency	21/03/24*	31/10/23	31/10/22
Class Acc				
Number of shares		3 710 792.000	4 559 367.000	6 290 159.000
Net asset value per share	EUR	86.9019	83.4296	83.9026

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

Statistical information (continued)

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

	Currency	21/03/24*	31/10/23	31/10/22
Class Dist				
Number of shares		165 567.000	157 030.000	210 430.000
Net asset value per share	EUR	111.7045	112.1920	115.1983
Total Net Assets	EUR	340 969 801	398 003 950	552 002 225

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		106 571.000	92 623.000	109 709.000
Net asset value per share	EUR	166.9693	147.5338	142.7745
Class Dist				
Number of shares		52 369.000	59 045.000	55 286.000
Net asset value per share	EUR	250.9929	227.1511	220.3136
Total Net Assets	EUR	30 938 339	27 077 166	27 843 906

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

	Currency	24/04/24*	31/10/23	31/10/22
Class Acc				
Number of shares		4 951 498.000	6 234 241.000	5 070 847.000
Net asset value per share	USD	14.6891	11.8701	11.5771
Total Net Assets	USD	72 733 207	74 001 653	58 705 769

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

	Currency	30/04/24	31/10/23	31/10/22
Class UCITS ETF Acc				
Number of shares		13 659 478.000	12 543 695.000	11 491 317.000
Net asset value per share	USD	14.0757	11.4108	9.8038
Total Net Assets	USD	192 267 250	143 133 776	112 659 468

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

Statistical information (continued)

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		11 473 582.000	13 108 890.000	16 027 085.000
Net asset value per share	USD	13.4372	10.9835	10.6824
Total Net Assets	USD	154 173 201	143 981 786	171 208 951

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		15 506 667.000	17 818 656.000	16 242 923.000
Net asset value per share	USD	16.7336	15.0926	17.0103
Total Net Assets	USD	259 482 458	268 931 047	276 297 392

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		7 031 707.000	3 878 646.000	4 186 136.000
Net asset value per share	USD	14.6675	12.4202	11.4395
Total Net Assets	USD	103 137 904	48 173 803	47 887 401

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

	Currency	30/04/24	31/10/23	31/10/22
Class Acc				
Number of shares		6 647 724.000	6 746 086.000	5 776 738.000
Net asset value per share	USD	30.5872	24.3418	21.2303
Total Net Assets	USD	203 335 897	164 211 938	122 642 450

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

	Currency	08/02/24*	31/10/23	31/10/22
Class Dist				
Number of shares		1 152 075.000	1 152 775.000	1 646 932.000
Net asset value per share	USD	74.9951	72.1033	69.3538

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

Statistical information (continued)

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

	Currency	08/02/24*	31/10/23	31/10/22
Class Monthly Hedged to EUR Dist				
Number of shares		87 884.000	107 984.000	457 984.000
Net asset value per share	EUR	63.5154	61.5651	61.0521
Total Net Assets	USD	92 407 387	90 145 936	141 856 341

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

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
28 018	ABN AMRO BANK NV	EUR	351 360	422 792	0.28
1 393	ACCIONA SA	EUR	180 394	151 419	0.10
11 997	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	272 629	450 847	0.30
82 526	AEGON LTD	EUR	360 689	483 272	0.32
2 148	AENA SME SA	EUR	293 983	368 597	0.24
11 565	AERCAP HOLDINGS NV	USD	647 518	913 843	0.60
1 260	AEROPORTS DE PARIS SA	EUR	142 506	150 570	0.10
9 447	AGEAS SA/NV	EUR	404 724	407 544	0.27
44 318	AIB GROUP PLC	EUR	153 189	215 651	0.14
22 493	ALLIANZ SE - REG	EUR	4 748 860	5 996 634	3.96
15 603	ALSTOM SA	EUR	445 498	232 095	0.15
3 463	AMUNDI SA	EUR	221 172	227 692	0.15
29 942	ARCELORMITTAL SA	EUR	758 880	706 332	0.47
3 284	ARKEMA SA	EUR	330 094	318 712	0.21
9 010	ASR NEDERLAND NV	EUR	363 285	423 200	0.28
57 614	ASSICURAZIONI GENERALI SPA	EUR	985 197	1 319 361	0.87
104 466	AXA SA	EUR	2 619 482	3 388 877	2.24
334 370	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 830 430	3 402 215	2.25
44 446	BANCO BPM SPA	EUR	225 519	274 854	0.18
926 952	BANCO SANTANDER SA	EUR	2 791 395	4 238 952	2.80
38 454	BANK OF IRELAND GROUP PLC	EUR	314 327	386 270	0.26
51 429	BASF SE - REG	EUR	2 889 162	2 527 993	1.67
55 846	BAYER AG	EUR	2 961 534	1 527 388	1.01
18 127	BAYERISCHE MOTOREN WERKE AG	EUR	1 549 515	1 857 111	1.23
3 223	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	235 381	311 020	0.21
59 375	BNP PARIBAS SA	EUR	3 176 561	4 014 344	2.65
39 022	BOLLORE SE	EUR	170 095	238 034	0.16
10 865	BOUYGUES SA	EUR	353 151	376 038	0.25
6 367	BUREAU VERITAS SA	EUR	145 342	174 583	0.12
213 229	CAIXABANK SA	EUR	655 126	1 055 910	0.70
20 962	CARREFOUR SA	EUR	347 459	330 990	0.22
25 910	CIE DE SAINT-GOBAIN SA	EUR	1 307 768	1 934 441	1.28
38 610	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 154 041	1 396 910	0.92
12 052	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	642 278	811 770	0.54
59 925	COMMERZBANK AG	EUR	469 041	836 553	0.55
6 471	CONTINENTAL AG	EUR	517 000	393 696	0.26
6 878	COVESTRO AG	EUR	319 385	323 128	0.21
2 849	COVIVIO SA/FRANCE	EUR	183 656	133 504	0.09
60 736	CREDIT AGRICOLE SA	EUR	673 363	883 709	0.58
30 719	DAIMLER TRUCK HOLDING AG	EUR	886 893	1 299 721	0.86
36 879	DANONE SA	EUR	2 020 485	2 163 322	1.43
110 179	DEUTSCHE BANK AG - REG	EUR	1 250 465	1 653 787	1.09
32 730	DEUTSCHE LUFTHANSA AG - REG	EUR	262 805	219 749	0.15
57 163	DEUTSCHE POST AG - REG	EUR	2 328 225	2 244 219	1.48

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
186 331	DEUTSCHE TELEKOM AG - REG	EUR	3 885 898	4 004 253	2.65
10 572	DSM-FIRMENICH AG	EUR	1 044 078	1 117 460	0.74
182 399	EDP - ENERGIAS DE PORTUGAL SA	EUR	808 492	643 139	0.42
10 937	EDP RENOVAVEIS SA	EUR	200 869	140 759	0.09
4 178	EIFFAGE SA	EUR	389 238	419 053	0.28
887	ELIA GROUP SA/NV	EUR	86 747	80 140	0.05
5 058	ELISA OYJ	EUR	256 977	214 055	0.14
14 040	ENAGAS SA	EUR	271 071	193 190	0.13
17 375	ENDESA SA	EUR	361 486	297 113	0.20
468 302	ENEL SPA	EUR	3 113 448	2 894 575	1.91
103 825	ENGIE SA (ISIN FR0010208488)	EUR	1 350 055	1 689 233	1.12
124 738	ENI SPA	EUR	1 521 886	1 888 034	1.25
129 806	E.ON SE	EUR	1 307 031	1 609 594	1.06
20 037	ERSTE GROUP BANK AG	EUR	644 730	879 023	0.58
5 869	ESSILORLUXOTTICA SA	EUR	968 863	1 178 495	0.78
2 440	EURAZEO SE	EUR	172 025	206 912	0.14
2 572	EUROFINS SCIENTIFIC SE	EUR	170 146	148 147	0.10
5 086	EURONEXT NV	EUR	380 097	430 530	0.28
14 096	EVONIK INDUSTRIES AG	EUR	332 210	275 506	0.18
5 321	EXOR NV	EUR	390 810	546 467	0.36
10 082	FERROVIAL SE	EUR	259 208	340 772	0.23
34 711	FINECOBANK BANCA FINECO SPA	EUR	430 875	501 227	0.33
26 750	FORTUM OYJ	EUR	463 861	331 165	0.22
11 675	FRESENIUS MEDICAL CARE AG	EUR	625 057	462 330	0.31
24 170	FRESENIUS SE & CO KGAA	EUR	819 043	676 035	0.45
8 910	GALP ENERGIA SGPS SA	EUR	105 125	179 982	0.12
9 685	GEA GROUP AG	EUR	330 906	367 062	0.24
2 559	GECINA SA	EUR	301 400	245 664	0.16
13 109	GETLINK SE - REG	EUR	219 838	209 744	0.14
5 214	GROUPE BRUXELLES LAMBERT NV	EUR	405 968	364 198	0.24
7 409	HEIDELBERG MATERIALS AG	EUR	461 284	701 188	0.46
7 368	HEINEKEN HOLDING NV	EUR	560 621	556 652	0.37
5 907	HENKEL AG & CO KGAA	EUR	413 811	396 655	0.26
9 816	HENKEL AG & CO KGAA - PFD	EUR	745 666	730 899	0.48
351 486	IBERDROLA SA	EUR	3 432 394	4 045 604	2.67
191 354	ING GROEP NV	EUR	2 217 324	2 843 903	1.88
837 723	INTESA SANPAOLO SPA	EUR	1 871 152	2 953 811	1.95
814	IPSEN SA	EUR	86 516	92 877	0.06
5 404	JDE PEET'S NV	EUR	148 387	112 511	0.07
14 443	KBC GROUP NV	EUR	910 180	1 009 566	0.67
14 960	KESKO OYJ - B	EUR	299 590	239 809	0.16
12 137	KLEPIERRE SA	EUR	248 559	306 581	0.20
6 509	KONE OYJ - B	EUR	347 264	298 112	0.20
55 086	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 442 499	1 566 646	1.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
195 016	KONINKLIJKE KPN NV	EUR	576 479	664 615	0.44
45 238	KONINKLIJKE PHILIPS NV	EUR	856 910	1 142 260	0.75
5 926	LA FRANCAISE DES JEUX SAEM	EUR	196 743	210 136	0.14
4 122	LEG IMMOBILIEN SE	EUR	404 416	329 430	0.22
23 873	LEONARDO SPA	EUR	355 096	516 373	0.34
30 334	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	289 463	404 959	0.27
46 159	MERCEDES-BENZ GROUP AG	EUR	2 982 845	3 274 519	2.16
1 083	MTU AERO ENGINES AG	EUR	231 169	245 408	0.16
24 912	NESTE OYJ	EUR	842 245	531 622	0.35
15 391	NN GROUP NV	EUR	601 009	667 200	0.44
307 467	NOKIA OYJ	EUR	1 332 465	1 048 924	0.69
180 508	NORDEA BANK ABP	EUR	1 869 857	1 986 491	1.31
5 771	OCI NV	EUR	177 065	146 006	0.10
8 722	OMV AG	EUR	378 166	389 699	0.26
105 848	ORANGE SA	EUR	1 110 994	1 103 465	0.73
9 012	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	576 392	431 945	0.29
25 039	POSTE ITALIANE SPA	EUR	243 715	298 465	0.20
13 011	PUBLICIS GROUPE SA	EUR	705 804	1 351 192	0.89
6 457	RANDSTAD NV	EUR	357 936	304 770	0.20
23 243	REDEIA CORP SA	EUR	389 246	363 753	0.24
10 927	RENAULT SA	EUR	378 662	510 728	0.34
68 983	REPSOL SA	EUR	858 428	1 015 775	0.67
12 354	REXEL SA	EUR	292 781	301 808	0.20
35 941	RWE AG	EUR	1 328 815	1 172 755	0.77
26 253	SAMPO OYJ	EUR	1 033 886	995 514	0.66
65 198	SANOFI SA	EUR	5 821 496	6 068 630	4.00
1 356	SEB SA	EUR	147 644	150 787	0.10
28 379	SIEMENS AG - REG	EUR	3 762 638	4 991 866	3.30
30 558	SIEMENS ENERGY AG	EUR	430 566	589 769	0.39
14 800	SMURFIT KAPPA GROUP PLC	EUR	568 558	603 100	0.40
114 629	SNAM SPA	EUR	548 102	493 134	0.33
41 081	SOCIETE GENERALE SA	EUR	965 811	1 043 047	0.69
853	SOFINA SA	EUR	171 810	188 342	0.12
127 556	STELLANTIS NV	EUR	2 023 411	2 663 369	1.76
34 305	STORA ENSO OYJ - R	EUR	462 679	430 528	0.28
4 419	SYENSQO SA	EUR	360 698	385 293	0.25
3 642	TALANX AG	EUR	190 053	257 489	0.17
550 607	TELECOM ITALIA SPA/MILANO	EUR	156 641	122 730	0.08
277 852	TELEFONICA SA	EUR	1 052 837	1 168 646	0.77
1 679	TELEPERFORMANCE SE	EUR	215 835	143 521	0.09
26 843	TENARIS SA	EUR	362 508	420 764	0.28
79 981	TERNA - RETE ELETTRICA NAZIONALE	EUR	551 214	601 777	0.40
124 346	TOTALENERGIES SE	EUR	6 039 249	8 528 891	5.63
11 591	UMICORE SA	EUR	333 110	241 788	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 718	UNIBAIL RODAMCO REITS	EUR	442 724	527 229	0.35
57 377	UNICREDIT SPA	EUR	776 281	1 984 097	1.31
30 836	UPM-KYMMENE OYJ	EUR	959 617	1 015 121	0.67
39 174	VEOLIA ENVIRONNEMENT SA	EUR	1 006 034	1 143 489	0.76
28 677	VINCI SA	EUR	3 070 934	3 161 639	2.09
18 882	VIVENDI SE	EUR	165 320	180 625	0.12
6 357	VOESTALPINE AG	EUR	174 037	159 688	0.11
1 665	VOLKSWAGEN AG	EUR	328 936	221 112	0.15
11 722	VOLKSWAGEN AG - PFD	EUR	1 732 069	1 349 788	0.89
42 261	VONOVIA SE	EUR	1 550 404	1 148 654	0.76
9 615	WAREHOUSES DE PAUW CVA	EUR	250 131	239 798	0.16
27 980	WARTSILA OYJ ABP	EUR	280 357	485 733	0.32
6 548	WORLDLINE SA	EUR	93 211	64 197	0.04
Total Shares			131 108 049	149 758 773	98.95
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			131 108 049	149 758 773	98.95
Total Investments			131 108 049	149 758 773	98.95

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	20.21	France	29.60
Oil, Gas and Coal	8.89	Germany	28.08
Automobiles and Parts	8.20	Spain	11.16
Non-life Insurance	8.18	Italy	9.42
Electricity	6.21	Netherlands	9.08
Pharmaceuticals and Biotechnology	5.08	Finland	5.01
Construction and Materials	4.98	Belgium	1.93
Telecommunications Service Providers	4.81	Austria	0.94
General Industrials	4.54	Luxembourg	0.84
Gas, Water and Multi-utilities	3.84	Ireland	0.80
Industrial Transportation	3.73	Switzerland	0.74
Chemicals	2.53	Portugal	0.54
Food Producers	2.17	United Kingdom	0.54
Medical Equipment and Services	1.63	Bermuda	0.32
Investment Banking and Brokerage Services	1.57		98.95
Personal Care, Drug and Grocery Stores	1.41		
Industrial Materials	1.21		
Media	1.01		
Beverages	0.98		
Real Estate Investment and Services	0.98		
Real Estate Investment Trusts	0.96		
Life Insurance	0.91		
Household Goods and Home Construction	0.84		
Industrial Engineering	0.76		
Health Care Providers	0.75		
Telecommunications Equipment	0.69		
Aerospace and Defense	0.62		
Industrial Metals and Mining	0.57		
Electronic and Electrical Equipment	0.35		
Industrial Support Services	0.34		
	98.95		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 089	ABBVIE INC	USD	313 406	339 755	0.66
21 448	ABN AMRO BANK NV	EUR	229 522	346 063	0.67
1 003	ACCENTURE PLC - A	USD	268 711	301 813	0.58
9 025	ACCOR SA	EUR	283 073	398 641	0.77
10 520	ADMIRAL GROUP PLC	GBP	349 368	359 494	0.70
599	ADOBE INC	USD	250 907	277 235	0.54
2 021	AENA SME SA	EUR	308 758	370 820	0.72
1 277	ALLIANZ SE - REG	EUR	230 741	364 024	0.70
2 061	AMERICAN EXPRESS CO	USD	292 542	482 335	0.93
2 485	AMERICAN WATER WORKS CO INC	USD	327 522	303 965	0.59
1 148	AMGEN INC	USD	278 097	314 483	0.61
2 288	ASTRAZENECA PLC	GBP	314 466	345 579	0.67
8 408	ASX LTD	AUD	407 216	347 293	0.67
1 475	AUTODESK INC	USD	345 983	313 954	0.61
1 279	AUTOMATIC DATA PROCESSING INC	USD	253 835	309 377	0.60
39 155	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	307 230	425 991	0.82
11 264	BANK OF AMERICA CORP	USD	369 779	416 881	0.81
4 469	BEST BUY CO INC	USD	311 753	329 097	0.64
1 188	BIOGEN INC	USD	306 783	255 206	0.49
3 449	BIOMARIN PHARMACEUTICAL INC	USD	290 988	278 541	0.54
4 770	BNP PARIBAS SA	EUR	301 661	344 833	0.67
5 780	BOSTON SCIENTIFIC CORP	USD	238 764	415 409	0.80
8 033	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	360 649	375 730	0.73
17 066	CARSALES.COM LTD	AUD	225 974	374 897	0.73
29 778	CASTELLUM AB	SEK	363 323	361 647	0.70
1 701	CENCORA INC	USD	310 582	406 624	0.79
7 537	CITIGROUP INC	USD	418 493	462 244	0.89
2 359	CLOROX CO	USD	311 291	348 825	0.68
5 513	COCA-COLA CO	USD	308 411	340 538	0.66
11 118	COCA-COLA HBC AG	GBP	305 180	360 578	0.70
4 819	COMMONWEALTH BANK OF AUSTRALIA	AUD	320 266	358 420	0.69
6 847	COVIVIO SA/FRANCE	EUR	338 679	343 069	0.66
1 349	CUMMINS INC	USD	315 997	381 079	0.74
5 516	DANONE SA	EUR	363 932	345 976	0.67
15 063	DNB BANK ASA	NOK	288 456	264 015	0.51
3 840	DOORDASH INC	USD	314 629	496 780	0.96
6 028	DOW INC	USD	330 009	342 993	0.66
4 122	DUPONT DE NEMOURS INC	USD	271 146	298 845	0.58
6 978	EBAY INC	USD	339 071	359 646	0.70
1 809	ECOLAB INC	USD	342 969	409 105	0.79
4 898	EDISON INTERNATIONAL	USD	311 495	348 052	0.67
6 684	ELISA OYJ	EUR	368 037	302 455	0.59
19 028	ENAGAS SA	EUR	400 118	279 957	0.54
50 742	ENEL SPA	EUR	281 452	335 356	0.65

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
14 377	ESSITY AB	SEK	402 794	359 690	0.70
2 126	ESTEE LAUDER COS INC - A	USD	392 685	311 905	0.60
4 726	ETSY INC	USD	545 691	324 534	0.63
2 961	EXPEDIA GROUP INC	USD	314 921	398 639	0.77
4 861	GENERAL MILLS INC	USD	314 016	342 506	0.66
9 295	GENERAL MOTORS CO	USD	364 775	413 906	0.80
21 471	GJENSIDIGE FORSIKRING ASA	NOK	418 916	346 472	0.67
123 543	GPT GROUP	AUD	320 489	338 539	0.66
17 094	GSK PLC	GBP	307 109	358 106	0.69
4 711	HASBRO INC	USD	307 878	288 784	0.56
111 299	HERA SPA	EUR	363 879	403 432	0.78
167	HERMES INTERNATIONAL SCA	EUR	223 284	401 949	0.78
1 540	HERSHEY CO	USD	279 570	298 637	0.58
27 584	IBERDROLA SA	EUR	306 314	339 478	0.66
2 223	ILLUMINA INC	USD	516 967	273 540	0.53
8 290	INDUSTRIA DE DISENO TEXTIL SA	EUR	254 623	379 826	0.74
84 622	INSURANCE AUSTRALIA GROUP LTD	AUD	259 638	353 873	0.69
4 523	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	477 774	382 872	0.74
10 804	INTERPUBLIC GROUP OF COS INC	USD	312 879	328 874	0.64
599	INTUIT INC	USD	307 731	374 746	0.73
380 528	ITV PLC	GBP	382 927	334 976	0.65
2 515	J M SMUCKER CO	USD	349 537	288 848	0.56
1 981	JOHNSON & JOHNSON	USD	308 812	286 433	0.55
5 204	KELLANOVA	USD	23 320	301 103	0.58
674	KERING SA	EUR	398 271	237 823	0.46
2 307	KEYSIGHT TECHNOLOGIES INC	USD	308 876	341 298	0.66
2 560	KIMBERLY-CLARK CORP	USD	340 688	349 517	0.68
92 422	KONINKLIJKE KPN NV	EUR	294 306	336 786	0.65
43 385	LAND SECURITIES GROUP PLC	GBP	331 538	353 394	0.68
66 356	LENDLEASE CORP LTD	AUD	470 529	278 781	0.54
403	L'OREAL SA	EUR	160 651	189 449	0.37
330	L'OREAL SA - PF	EUR	76 543	155 132	0.30
28 956	LYFT INC - A	USD	530 262	452 872	0.88
773	MASTERCARD INC	USD	266 658	348 778	0.68
1 168	MCDONALD'S CORP	USD	309 904	318 911	0.62
140 226	MEDIBANK PVT LTD	AUD	318 750	324 158	0.63
2 993	MERCK & CO INC	USD	253 552	386 755	0.75
1 017	META PLATFORMS INC	USD	241 641	437 483	0.85
4 908	METLIFE INC	USD	275 927	348 861	0.68
134 286	M&G PLC	GBP	313 129	338 154	0.65
225 377	MIRVAC GROUP	AUD	381 645	301 477	0.58
4 435	MONDELEZ INTERNATIONAL INC	USD	257 425	319 054	0.62
968	MOODY'S CORP	USD	292 144	358 479	0.69
16 754	NATIONAL AUSTRALIA BANK LTD	AUD	319 849	367 717	0.71

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
26 004	NATIONAL GRID PLC	GBP	325 708	341 251	0.66
9 110	NESTE OYJ	EUR	415 992	207 870	0.40
3 046	NOVARTIS AG - REG	CHF	257 961	295 738	0.57
4 143	OMNICOM GROUP INC	USD	312 910	384 636	0.74
27 079	ORANGE SA	EUR	318 578	301 848	0.58
18 079	ORGANON & CO	USD	313 239	336 450	0.65
5 221	PAYPAL HOLDINGS INC	USD	306 292	354 610	0.69
1 820	PEPSICO INC	USD	308 213	320 156	0.62
54 536	PHOENIX GROUP HOLDINGS PLC	GBP	377 305	334 483	0.65
11 291	PINTEREST INC - A	USD	314 124	377 684	0.73
3 028	PLUXEE NV	EUR	75 423	93 537	0.18
2 120	PROCTER & GAMBLE CO	USD	303 254	345 984	0.67
4 017	PUBLICIS GROUPE SA	EUR	228 345	446 054	0.86
3 991	PVH CORP	USD	317 417	434 221	0.84
30 964	QBE INSURANCE GROUP LTD	AUD	246 558	356 487	0.69
3 055	RAYMOND JAMES FINANCIAL INC	USD	312 062	372 710	0.72
3 078	REA GROUP LTD	AUD	304 163	359 046	0.70
19 644	REDEIA CORP SA	EUR	369 537	328 718	0.64
3 536	ROYAL BANK OF CANADA	CAD	318 248	342 800	0.66
1 506	SALESFORCE INC	USD	235 939	405 024	0.78
595	SANDOZ GROUP AG	CHF	13 228	20 208	0.04
2 841	SANOFI SA	EUR	274 027	282 753	0.55
1 836	SCHNEIDER ELECTRIC SE	EUR	256 248	422 272	0.82
63 935	SCHRODERS PLC	GBP	392 029	282 449	0.55
5 372	SERVICE CORP INTERNATIONAL/US	USD	311 135	385 226	0.75
1 533	SHOCKWAVE MEDICAL INC	USD	306 344	506 180	0.99
12 509	SOCIETE GENERALE SA	EUR	303 181	339 598	0.66
3 028	SODEXO SA - PF 2026	EUR	206 303	264 681	0.51
838	S&P GLOBAL INC	USD	339 473	348 466	0.67
15 700	SSE PLC	GBP	330 039	327 625	0.63
33 811	STANDARD CHARTERED PLC	GBP	228 440	292 047	0.57
122 158	STOCKLAND	AUD	366 188	352 988	0.68
24 375	STORA ENSO OYJ - R	EUR	380 004	327 090	0.63
38 457	STOREBRAND ASA	NOK	309 342	371 231	0.72
24 299	SUNRUN INC	USD	513 935	250 037	0.48
17 259	SWEDBANK AB - A	SEK	301 323	333 987	0.65
2 795	TARGET CORP	USD	315 212	449 939	0.87
36 841	TATE & LYLE PLC	GBP	290 064	304 011	0.59
27 485	TELENOR ASA	NOK	382 821	317 437	0.61
2 414	TELEPERFORMANCE SE	EUR	499 967	220 638	0.43
40 771	TELE2 AB	SEK	434 361	382 974	0.74
125 776	TELSTRA GROUP LTD	AUD	324 996	299 738	0.58
37 832	TRANSURBAN GROUP	AUD	364 407	308 060	0.60
790	TYLER TECHNOLOGIES INC	USD	307 211	364 625	0.71

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 636	UBER TECHNOLOGIES INC	USD	314 238	439 768	0.85
12 305	UBS GROUP AG	CHF	198 054	325 608	0.63
5 138	UNIBAIL RODAMCO REITS	EUR	408 542	431 154	0.83
6 272	UNILEVER PLC	GBP	343 102	325 146	0.63
1 295	VERISK ANALYTICS INC - A	USD	306 603	282 258	0.55
9 778	VERIZON COMMUNICATIONS INC	USD	453 686	386 133	0.75
17 400	VF CORP	USD	306 540	216 804	0.42
34 748	VIVENDI SE	EUR	366 509	355 418	0.69
343 496	VODAFONE GROUP PLC	GBP	465 342	291 022	0.56
14 059	WALGREENS BOOTS ALLIANCE INC	USD	313 138	249 266	0.48
7 553	WELLS FARGO & CO	USD	344 442	448 044	0.87
23 128	WESTPAC BANKING CORP	AUD	373 201	389 871	0.75
1 305	WK KELLOGG CO	USD	13 693	30 459	0.06
2 514	WOLTERS KLUWER NV	EUR	277 151	378 349	0.73
34 832	WPP PLC	GBP	392 136	352 508	0.68
4 206	XERO LTD	AUD	308 468	333 420	0.65
3 367	XYLEM INC/NY	USD	310 145	440 067	0.85
8 013	YARA INTERNATIONAL ASA	NOK	350 907	229 736	0.44
6 612	ZILLOW GROUP INC	USD	304 987	281 473	0.54
1 763	ZOETIS INC	USD	269 947	280 740	0.54
Total Shares			48 102 458	51 274 978	99.27
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			48 102 458	51 274 978	99.27
Total Investments			48 102 458	51 274 978	99.27

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	10.67	United States of America	48.80
Pharmaceuticals and Biotechnology	7.85	France	10.61
Software and Computer Services	6.54	Australia	9.90
Telecommunications Service Providers	5.72	United Kingdom	8.88
Real Estate Investment Trusts	4.80	Spain	4.11
Personal Care, Drug and Grocery Stores	4.62	Norway	2.96
Industrial Support Services	4.45	Sweden	2.78
Media	4.35	Netherlands	2.24
Food Producers	4.32	Switzerland	1.94
Non-life Insurance	4.17	Finland	1.62
Personal Goods	3.77	Italy	1.43
Electricity	3.74	Canada	1.39
Investment Banking and Brokerage Services	3.23	Germany	0.70
Chemicals	3.22	Jersey	0.68
Consumer Services	3.17	New Zealand	0.65
Retailers	2.87	Ireland	0.58
Travel and Leisure	2.85		
Gas, Water and Multi-utilities	2.57		
Beverages	1.98		
Life Insurance	1.95		
Medical Equipment and Services	1.78		
Real Estate Investment and Services	1.78		
Industrial Engineering	1.59		
Electronic and Electrical Equipment	1.48		
Finance and Credit Services	1.37		
Industrial Transportation	1.31		
Automobiles and Parts	0.80		
General Industrials	0.73		
Industrial Materials	0.63		
Leisure Goods	0.56		
Oil, Gas and Coal	0.40		
	99.27		99.27

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
25 000	ADVANCE AUTO PARTS INC 5.95% 09/03/2028	USD	24 678	24 777	0.05
25 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 3.5% 15/03/2029	USD	22 325	22 206	0.04
80 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC - 144A - 4.875% 15/02/2030	USD	73 761	74 854	0.14
50 000	ALBERTSONS COS INC / SAFEWAY INC / NEW ALBERTSONS LP / ALBERTSONS LLC 3.25% 15/03/2026	USD	47 650	47 610	0.09
40 000	ALLEGIANTRAVEL CO - 144A - 7.25% 15/08/2027	USD	39 070	39 002	0.07
25 000	ALLY FINANCIAL INC 5.75% 20/11/2025	USD	24 898	24 818	0.05
3 785	AMC ENTERTAINMENT HOLDINGS INC - 144A - FRN 15/06/2026	USD	3 241	2 810	0.01
90 000	AMC ENTERTAINMENT HOLDINGS INC - 144A - 7.5% 15/02/2029	USD	59 817	62 484	0.12
60 000	AMERICAN AIRLINES INC - 144A - 7.25% 15/02/2028	USD	59 950	60 751	0.11
56 000	AMN HEALTHCARE INC - 144A - 4.625% 01/10/2027	USD	52 398	52 862	0.10
45 000	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.375% 15/06/2029	USD	43 004	43 054	0.08
46 000	APT PIPELINES LTD - 144A - 4.2% 23/03/2025	USD	45 075	45 304	0.08
25 000	ARAMARK SERVICES INC - 144A - 5% 01/02/2028	USD	24 131	23 867	0.04
90 000	ASBURY AUTOMOTIVE GROUP INC - 144A - 5% 15/02/2032	USD	80 013	80 565	0.15
80 000	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET FINANCE INC - 144A - 4.75% 01/04/2028	USD	71 993	70 983	0.13
50 000	BALL CORP 2.875% 15/08/2030	USD	42 625	42 093	0.08
105 000	BALL CORP 6% 15/06/2029	USD	104 316	104 855	0.19
25 000	BALL CORP 6.875% 15/03/2028	USD	25 725	25 499	0.05
100 000	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 27/11/2031	EUR	102 878	103 224	0.19
100 000	BANCO DE SABADELL SA FRN 24/03/2026	EUR	106 112	105 705	0.20
85 000	BATH & BODY WORKS INC 7.5% 15/06/2029	USD	88 729	87 803	0.16
58 000	BERRY GLOBAL INC - 144A - 4.5% 15/02/2026	USD	55 875	56 533	0.10
25 000	B&G FOODS INC 5.25% 15/09/2027	USD	23 381	23 128	0.04
27 000	BOISE CASCADE CO 4.875% 01/07/2030	USD	25 272	24 831	0.05
60 000	BREAD FINANCIAL HOLDINGS INC - 144A - 9.75% 15/03/2029	USD	60 638	62 350	0.12
139 000	BRITISH TELECOMMUNICATIONS PLC FRN 03/10/2054	EUR	149 784	147 733	0.27
40 000	BUILDERS FIRSTSOURCE INC - 144A - 6.375% 01/03/2034	USD	38 947	39 286	0.07
29 000	CARS.COM INC 6.375% 01/11/2028	USD	27 606	27 747	0.05
25 000	CHART INDUSTRIES INC 9.5% 01/01/2031	USD	26 906	26 899	0.05
100 000	CHEMOURS CO 4.625% 15/11/2029	USD	85 004	86 347	0.16
85 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	78 317	79 425	0.15
120 000	CLEVELAND-CLIFFS INC 5.875% 01/06/2027	USD	119 272	118 849	0.22
82 000	CLEVELAND-CLIFFS INC 6.75% 15/04/2030	USD	81 047	80 540	0.15
24 000	COEUR MINING INC - 144A - 5.125% 15/02/2029	USD	21 938	22 508	0.04
2 000	COMMERZBANK AG 0.375% 01/09/2027	EUR	1 945	1 941	0.00
85 000	COMMSCOPE INC - 144A - 7.125% 01/07/2028	USD	39 861	28 466	0.05
25 000	COMMSCOPE TECHNOLOGIES LLC - 144A - 5% 15/03/2027	USD	9 550	8 761	0.02
25 000	COMPASS MINERALS INTERNATIONAL INC - 144A - 6.75% 01/12/2027	USD	24 865	23 546	0.04
25 000	CONSOLIDATED COMMUNICATIONS INC 5% 01/10/2028	USD	20 788	20 688	0.04
10 325	COOPER-STANDARD AUTOMOTIVE INC 13.5% 31/03/2027	USD	11 195	11 149	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
63 000	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP VI 4.75% 01/02/2026	USD	61 457	61 800	0.11
27 000	CROWN CORK & SEAL CO INC 7.375% 15/12/2026	USD	28 191	27 903	0.05
134 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.625% 30/09/2024	EUR	142 595	142 393	0.26
100 000	DANA INC 5.375% 15/11/2027	USD	97 154	97 113	0.18
100 000	DARLING INGREDIENTS INC 6% 15/06/2030	USD	96 669	97 363	0.18
12 000	DAVITA INC 3.75% 15/02/2031	USD	9 925	9 927	0.02
50 000	DELTA AIR LINES INC 7.375% 15/01/2026	USD	51 677	51 295	0.10
141 000	DT MIDSTREAM INC - 144A - 4.125% 15/06/2029	USD	127 691	128 471	0.24
200 000	ELO SACA 3.25% 23/07/2027	EUR	205 501	200 714	0.36
42 000	ENERSYS - 144A - 6.625% 15/01/2032	USD	41 683	41 826	0.08
25 000	EQM MIDSTREAM PARTNERS LP 4.5% 15/01/2029	USD	23 634	23 187	0.04
8 000	FAIR ISAAC CORP 4% 15/06/2028	USD	7 516	7 398	0.01
351 000	FAURECIA SA 3.125% 15/06/2026	EUR	370 529	367 312	0.67
23 000	GRAFTECH FINANCE INC - 144A - 4.625% 15/12/2028	USD	14 770	14 990	0.03
70 000	GRIFFON CORP 5.75% 01/03/2028	USD	68 112	67 809	0.13
165 000	GRIFOLS SA 1.625% 15/02/2025	EUR	173 136	172 715	0.32
125 000	HAT HOLDINGS I LLC / HAT HOLDINGS II LLC - 144A - 3.375% 15/06/2026	USD	116 060	116 760	0.22
25 000	HEALTHSOUTH CORP 5.75% 15/09/2025	USD	24 921	24 916	0.05
25 000	HECLA MINING CO 7.25% 15/02/2028	USD	25 045	25 033	0.05
13 000	HERBALIFE NUTRITION LTD / HLF FINANCING INC 7.875% 01/09/2025	USD	12 646	12 537	0.02
25 000	HERC HOLDINGS INC - 144A - 5.5% 15/07/2027	USD	24 564	24 425	0.05
20 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	14 747	13 864	0.03
25 000	HILLENBRAND INC 5.75% 15/06/2025	USD	24 898	24 878	0.05
25 000	HILTON DOMESTIC OPERATING CO INC - 144A - 3.625% 15/02/2032	USD	21 602	21 082	0.04
23 000	HILTON GRAND VACATIONS BORROWER ESCROW LLC / HILTON GRAND VACATIONS BORROWER ESC 6.625% 15/01/2032	USD	22 573	22 787	0.04
35 000	HOWARD HUGHES CORP 5.375% 01/08/2028	USD	33 599	33 182	0.06
21 000	INTERFACE INC 5.5% 01/12/2028	USD	19 753	19 783	0.04
100 000	INTESA SANPAOLO SPA 1.75% 04/07/2029	EUR	98 837	96 668	0.18
4 000	IRON MOUNTAIN INC - 144A - 4.875% 15/09/2027	USD	3 860	3 826	0.01
45 000	IRON MOUNTAIN INC - 144A - 5% 15/07/2028	USD	42 990	42 506	0.08
45 000	IRON MOUNTAIN INC - 144A - 5.25% 15/07/2030	USD	42 544	41 866	0.08
25 000	KAISER ALUMINUM CORP 4.625% 01/03/2028	USD	23 008	23 345	0.04
250 000	LEVEL 3 FINANCING INC - 144A - 4.25% 01/07/2028	USD	98 579	93 510	0.17
230 000	LEVEL 3 FINANCING INC - 144A - 4.625% 15/09/2027	USD	140 637	135 631	0.25
90 000	LITHIA MOTORS INC - 144A - 3.875% 01/06/2029	USD	79 104	79 854	0.15
77 000	LUMEN TECHNOLOGIES INC - 144A - 4.5% 15/01/2029	USD	20 588	22 835	0.04
50 000	MARRIOTT OWNERSHIP RESORTS INC 4.75% 15/01/2028	USD	46 776	46 234	0.09
21 000	MATTHEWS INTERNATIONAL CORP - 144A - 5.25% 01/12/2025	USD	20 418	20 579	0.04
100 000	MINERAL RESOURCES LTD 9.25% 01/10/2028	USD	104 912	104 914	0.19
25 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/05/2032	USD	21 902	21 063	0.04
50 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 4.625% 01/08/2029	USD	33 737	37 355	0.07
25 000	NCL CORP LTD - 144A - 5.875% 15/03/2026	USD	24 711	24 560	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
25 000	NCL CORP LTD 5.875% 15/02/2027	USD	24 634	24 552	0.05
25 000	NCL FINANCE LTD - 144A - 6.125% 15/03/2028	USD	24 758	24 474	0.05
100 000	NEW FORTRESS ENERGY INC 6.75% 15/09/2025	USD	98 841	99 086	0.18
25 000	NEW GOLD INC - 144A - 7.5% 15/07/2027	USD	24 893	24 871	0.05
25 000	NEWELL BRANDS INC 6% 01/04/2046	USD	20 026	20 312	0.04
60 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 7.25% 15/01/2029	USD	60 338	60 863	0.11
50 000	NORDSTROM INC 5% 15/01/2044	USD	35 892	38 174	0.07
90 000	NOVELIS CORP - 144A - 4.75% 30/01/2030	USD	81 462	82 786	0.15
46 000	ONEMAIN FINANCE CORP 3.875% 15/09/2028	USD	40 910	40 613	0.08
4 000	ONEMAIN FINANCE CORP 6.625% 15/01/2028	USD	4 003	3 998	0.01
70 000	ONEMAIN FINANCE CORP 7.87% 15/03/2030	USD	71 167	71 461	0.13
25 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	25 465	25 598	0.05
25 000	OPEN TEXT HOLDINGS INC - 144A - 4.125% 01/12/2031	USD	22 151	21 446	0.04
9 000	OWENS-BROCKWAY GLASS CONTAINER INC - 144A - 6.625% 13/05/2027	USD	9 038	9 023	0.02
91 000	OWENS-BROCKWAY GLASS CONTAINER INC 6.375% 15/08/2025	USD	91 313	91 349	0.17
25 000	PARKLAND CORP - 144A - 4.625% 01/05/2030	USD	22 668	22 653	0.04
5 000	PARKLAND CORP - 144A - 5.875% 15/07/2027	USD	4 970	4 895	0.01
100 000	PBF HOLDING CO LLC / PBF FINANCE CORP 6% 15/02/2028	USD	98 202	97 766	0.18
10 000	PITNEY BOWES INC 6.875% 15/03/2027	USD	9 234	8 985	0.02
50 000	PRA GROUP INC 5% 01/10/2029	USD	41 461	41 565	0.08
5 000	PRA GROUP INC 8.375% 01/02/2028	USD	4 792	4 895	0.01
80 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 6.25% 15/01/2028	USD	77 654	78 418	0.15
25 000	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP - 144A - 5.75% 15/01/2029	USD	18 895	17 534	0.03
300 000	RENAULT SA 2.375% 25/05/2026	EUR	311 479	309 624	0.56
10 000	ROYAL CARIBBEAN CRUISES LTD - 144A - 5.375% 15/07/2027	USD	9 835	9 759	0.02
100 000	ROYAL CARIBBEAN CRUISES LTD - 144A - 5.5% 01/04/2028	USD	97 190	97 655	0.18
25 000	ROYAL CARIBBEAN CRUISES LTD - 144A - 7.25% 15/01/2030	USD	25 932	25 792	0.05
25 000	ROYAL CARIBBEAN CRUISES LTD 5.5% 31/08/2026	USD	24 751	24 643	0.05
94 000	SCHAEFFLER AG 2.875% 26/03/2027	EUR	97 935	97 815	0.18
50 000	SEAGATE HDD CAYMAN 8.5% 15/07/2031	USD	54 314	53 359	0.10
160 000	SEAGATE HDD CAYMAN 9.625% 01/12/2032	USD	177 708	179 821	0.33
7 000	SEALED AIR CORP - 144A - 4% 01/12/2027	USD	6 608	6 502	0.01
25 000	SEALED AIR CORP/SEALED AIR CORP US 6.125% 01/02/2028	USD	25 159	24 753	0.05
25 000	SENSATA TECHNOLOGIES INC - 144A - 3.75% 15/02/2031	USD	21 689	21 313	0.04
25 000	SIX FLAGS ENTERTAINMENT CORP - 144A - 7.25% 15/05/2031	USD	25 074	25 002	0.05
50 000	SUBURBAN PROPANE PARTNERS LP/SUBURBAN ENERGY FINANCE CORP 5% 01/06/2031	USD	44 452	44 500	0.08
20 000	SUNNOVA ENERGY CORP 11.75% 01/10/2028	USD	12 751	11 981	0.02
10 000	SYNCHRONY FINANCIAL 7.25% 02/02/2033	USD	9 652	9 850	0.02
31 000	TELECOM ITALIA CAPITAL SA 6.375% 15/11/2033	USD	28 583	27 582	0.05
20 000	TELECOM ITALIA CAPITAL SA 7.2% 18/07/2036	USD	18 538	18 320	0.03
7 000	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	8 793	8 724	0.02
90 000	TRAVEL + LEISURE CO 4.5% 01/12/2029	USD	80 466	81 483	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
30 000	TRINITY INDUSTRIES INC - 144A - 7.75% 15/07/2028	USD	30 563	30 715	0.06
30 000	UBER TECHNOLOGIES INC 4.5% 15/08/2029	USD	28 380	28 068	0.05
100 000	UNICAJA BANCO SA FRN 11/09/2028	EUR	115 440	112 685	0.21
32 000	UNISYS CORP 6.875% 01/11/2027	USD	27 817	27 778	0.05
70 000	UNITED RENTALS NORTH AMERICA INC 5.25% 15/01/2030	USD	66 674	67 450	0.13
90 000	UNITED RENTALS NORTH AMERICA INC 5.5% 15/05/2027	USD	88 560	89 019	0.17
100 000	US FOODS INC 6.875% 15/09/2028	USD	100 750	101 412	0.19
200 000	VALEO 5.375% 28/05/2027	EUR	225 460	219 576	0.40
36 000	VICTORIA'S SECRET & CO - 144A - 4.625% 15/07/2029	USD	29 839	28 408	0.05
500 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBW91)	USD	427 710	418 695	0.77
151 000	VODAFONE GROUP PLC FRN 04/06/2081 (ISIN US92857WBX74)	USD	112 629	111 754	0.21
40 000	WALGREENS BOOTS ALLIANCE INC 4.1% 15/04/2050	USD	28 136	28 224	0.05
40 000	WALGREENS BOOTS ALLIANCE INC 4.5% 18/11/2034	USD	36 019	34 525	0.06
90 000	WEATHERFORD INTERNATIONAL LTD 8.625% 30/04/2030	USD	93 182	93 772	0.17
35 000	WILLIAM CARTER CO 5.625% 15/03/2027	USD	34 738	34 179	0.06
25 000	WILLIAMS SCOTSMAN INTERNATIONAL INC - 144A - 4.625% 15/08/2028	USD	23 621	23 143	0.04
80 000	WMG ACQUISITION CORP - 144A - 3.75% 01/12/2029	USD	73 129	70 430	0.13
6 000	WMG ACQUISITION CORP 3% 15/02/2031	USD	5 091	4 998	0.01
25 000	XHR LP 6.375% 15/08/2025	USD	25 080	24 984	0.05
10 000	YUM! BRANDS INC 5.375% 01/04/2032	USD	9 684	9 501	0.02
42 000	ZOOMINFO TECHNOLOGIES LLC/ZOOMINFO FINANCE CORP - 144A - 3.875% 01/02/2029	USD	37 403	37 022	0.07
Total Bonds			8 321 412	8 272 195	15.34
Supranationals, Governments and Local Public Authorities, Debt Instruments					
55 000	CANADA GOVERNMENT INTERNATIONAL BOND 1.625% 22/01/2025	USD	53 371	53 578	0.10
2 672 603	DUTCH FUNGIBLE STRIP 0% 15/01/2042	EUR	1 785 201	1 705 207	3.16
586 519	FRENCH REPUBLIC GOVERNMENT BOND OAT COUPON STRIP 0% 25/10/2028	EUR	560 332	550 355	1.02
9 306 537	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025	EUR	9 654 374	9 610 491	17.82
9 753 787	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2032	EUR	8 757 592	8 213 337	15.23
84 783	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	37 152	34 242	0.06
1 934	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2025	EUR	2 039	1 971	0.00
71 037	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2026	EUR	71 237	70 431	0.13
23 121 981.69	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	15 966 440	15 429 984	28.61
1 000	ITALY BTPS 0% 01/05/2031	EUR	841	835	0.00
3 812	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2030	EUR	3 317	3 332	0.01
1 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2031	EUR	817	819	0.00
1 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2024	EUR	1 043	1 049	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
580 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	721 393	721 377	1.34
2 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	2 681	2 689	0.00
1 438 658	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2027	EUR	1 326 431	1 370 720	2.54
100 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	98 447	95 999	0.18
6 653 000	ITALY BUONI POLIENNALI DEL TESORO 4% 15/11/2030	EUR	7 453 019	7 289 358	13.51
8 000	UK TREA BONDS GROIP INC FRN 10/08/2041	GBP	11 945	11 478	0.02
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			46 507 672	45 167 252	83.73
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			54 829 084	53 439 447	99.07
Total Investments			54 829 084	53 439 447	99.07

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	83.73	France	65.16
Automobiles and Parts	2.04	Italy	17.76
Investment Banking and Brokerage Services	1.93	United States of America	8.92
Telecommunications Service Providers	1.78	Netherlands	3.18
Travel and Leisure	0.97	United Kingdom	1.28
Oil, Gas and Coal	0.87	Spain	0.92
Banks	0.78	Cayman Islands	0.46
General Industrials	0.75	Bermuda	0.31
Industrial Metals and Mining	0.68	Liberia	0.29
Retailers	0.63	Australia	0.28
Personal Care, Drug and Grocery Stores	0.49	Canada	0.24
Construction and Materials	0.47	Germany	0.18
Technology Hardware and Equipment	0.45	Luxembourg	0.09
Pharmaceuticals and Biotechnology	0.37		99.07
Consumer Services	0.36		
Industrial Transportation	0.36		
Finance and Credit Services	0.27		
Food Producers	0.25		
Health Care Providers	0.25		
Electricity	0.24		
Real Estate Investment Trusts	0.23		
Waste and Disposal Services	0.18		
Chemicals	0.16		
Industrial Support Services	0.15		
Precious Metals and Mining	0.13		
Media	0.12		
Software and Computer Services	0.10		
Household Goods and Home Construction	0.07		
Personal Goods	0.06		
Real Estate Investment and Services	0.06		
Industrial Engineering	0.05		
Telecommunications Equipment	0.05		
Electronic and Electrical Equipment	0.04		
	99.07		

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
22 700	ABC-MART INC	JPY	395 685	423 946	0.01
26 769	ADOBE INC	USD	12 068 019	11 820 789	0.37
334	ADVANCED DRAINAGE SYSTEMS INC	USD	50 301	50 763	0.00
95 273	ADVANCED MICRO DEVICES INC	USD	14 720 208	14 246 929	0.45
10 747	ADYEN NV	EUR	15 624 805	12 369 797	0.39
22 992	AFLAC INC	USD	1 790 264	1 814 378	0.06
25 686	AIRBNB INC	USD	3 776 428	3 890 183	0.12
550 700	AJINOMOTO CO INC	JPY	18 515 972	18 945 875	0.59
38 447	AKAMAI TECHNOLOGIES INC	USD	3 868 384	3 652 698	0.11
4 111	ALIGN TECHNOLOGY INC	USD	1 221 316	1 169 714	0.04
9 924	ALLIANZ SE - REG	EUR	2 634 822	2 642 761	0.08
711 426	ALPHABET CLASS - A	USD	104 987 077	110 336 442	3.47
544 196	ALPHABET INC	USD	81 951 906	85 289 376	2.68
222 553	AMAZON.COM INC	USD	37 669 519	37 592 823	1.18
178 124	AMERICAN EXPRESS CO	USD	36 499 925	39 724 994	1.25
203 177	AMERICAN INTERNATIONAL GROUP INC	USD	14 105 718	14 364 441	0.45
19 831	AMS-OSRAM AG	CHF	23 815	22 766	0.00
5 126	ANSYS INC	USD	1 598 963	1 578 375	0.05
372 720	APPLE INC	USD	59 298 403	60 363 036	1.89
105 942	APPLIED MATERIALS INC	USD	19 873 567	20 298 380	0.64
16 103	APTIV PLC	USD	1 142 004	1 088 414	0.03
21 410	ARCH CAPITAL GROUP LTD	USD	1 801 142	1 823 637	0.06
14 543	ARISTA NETWORKS INC	USD	3 886 498	3 579 345	0.11
318	AROUNDTOWN SA	EUR	607	651	0.00
17 758	ARRAY TECHNOLOGIES INC	USD	344 773	207 699	0.01
53 696	ARTHUR J GALLAGHER & CO	USD	11 906 121	11 706 059	0.37
65 314	ATLASSIAN CORP	USD	11 978 201	10 795 435	0.34
2 070 862	AURIZON HOLDINGS LTD	AUD	4 876 588	4 931 680	0.15
12 611	AUTODESK INC	USD	2 829 301	2 551 865	0.08
16 719	AUTOZONE INC	USD	43 067 383	46 799 779	1.47
57 408	AVOLTA AG - REG	CHF	1 898 148	2 057 179	0.06
4 066	AXON ENTERPRISE INC	USD	1 156 455	1 189 095	0.04
1 089 600	BANDAI NAMCO HOLDINGS INC	JPY	18 509 302	19 012 274	0.60
391 211	BANK OF AMERICA CORP	USD	13 234 248	13 712 287	0.43
60 317	BAYERISCHE MOTOREN WERKE AG	EUR	6 747 039	6 441 856	0.20
25 158	BECTON DICKINSON & CO	USD	5 513 925	5 482 016	0.17
11 059	BENDIGO & ADELAIDE BANK LTD	AUD	65 554	66 417	0.00
22 786	BERKSHIRE HATHAWAY INC - B	USD	8 683 104	8 528 213	0.27
8 546	BIOGEN INC	USD	1 597 825	1 719 092	0.05
2 469	BIO-RAD LABORATORIES INC	USD	776 088	638 649	0.02
1 342	BLACKROCK INC	USD	963 520	953 643	0.03
33 099	BOEING CO	USD	5 372 662	5 360 166	0.17
84 543	BOSTON SCIENTIFIC CORP	USD	5 296 445	5 721 430	0.18
370 811	BRAMBLES LTD	AUD	3 499 548	3 289 388	0.10

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
14 568	BRENNTAG SE	EUR	1 114 161	1 096 679	0.03
365 000	BRIDGESTONE CORP	JPY	14 278 380	14 622 875	0.46
21 481	BROADCOM INC	USD	26 174 868	26 841 124	0.84
7 119	BUILDERS FIRSTSOURCE INC	USD	1 244 669	1 245 709	0.04
16 043	CADENCE DESIGN SYSTEMS INC	USD	4 514 795	4 230 362	0.13
12 450	CAESARS ENTERTAINMENT INC	USD	489 515	436 616	0.01
259 100	CANON INC	JPY	6 321 378	6 504 435	0.20
11 467	CARMAX INC	USD	814 654	742 310	0.02
58 143	CARNIVAL CORP	USD	812 904	821 155	0.03
168 817	CATALENT INC	USD	9 042 302	8 871 835	0.28
58 354	CATERPILLAR INC	USD	18 794 578	19 053 700	0.60
68 005	CBOE GLOBAL MARKETS INC	USD	11 309 288	11 451 603	0.36
17 161	CBRE GROUP INC	USD	1 480 359	1 408 698	0.04
30 846	CENTENE CORP	USD	2 050 339	2 125 791	0.07
9 010	CERIDIAN HCM HOLDING INC	USD	519 232	521 273	0.02
59 607	CF INDUSTRIES HOLDINGS INC	USD	4 292 709	4 497 371	0.14
2 961	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	682 250	641 509	0.02
49 227	CHARLES SCHWAB CORP	USD	3 456 491	3 426 085	0.11
5 881	CHARTER COMMUNICATIONS INC	USD	1 441 014	1 425 976	0.04
141 569	CHEVRON CORP	USD	20 810 237	21 979 998	0.69
7 852	CHIPOTLE MEXICAN GRILL INC	USD	18 431 835	23 523 531	0.74
878 400	CHUGAI PHARMACEUTICAL CO LTD	JPY	32 390 420	25 389 885	0.80
50 530	CHURCH & DWIGHT CO INC	USD	4 588 645	5 042 623	0.16
3 404	CIGNA GROUP	USD	1 117 583	1 132 570	0.04
11 439	CINTAS CORP	USD	6 512 832	7 109 521	0.22
251 948	CISCO SYSTEMS INC	USD	11 513 060	11 236 886	0.35
104 904	CMS ENERGY CORP	USD	5 854 764	5 894 913	0.18
18 702	COCHLEAR LTD	AUD	3 630 792	3 707 655	0.12
207 953	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	13 204 668	12 914 322	0.41
773 484	COLES GROUP LTD	AUD	7 547 324	7 704 297	0.24
304 337	COMPUTERSHARE LTD	AUD	5 136 141	5 043 560	0.16
11 469	COOPER COMPANIES INC	USD	1 032 553	962 334	0.03
4 169	CORPAY INC	USD	1 153 305	1 187 268	0.04
276 917	CORTEVA INC	USD	13 993 247	14 346 022	0.45
24 079	COSTAR GROUP INC	USD	2 054 505	2 079 070	0.07
34 000	COSTCO WHOLESALE CORP	USD	23 224 738	23 051 638	0.72
18 781	COTY INC - A	USD	202 708	201 958	0.01
477 700	CREDIT SAISON CO LTD	JPY	8 403 903	8 201 567	0.26
286	CROWDSTRIKE HOLDINGS INC - A	USD	80 683	81 168	0.00
58 520	CSL LTD	AUD	9 656 691	9 852 153	0.31
292 000	CYBERAGENT INC	JPY	1 880 601	1 789 970	0.06
368 800	DAI-ICHI LIFE HOLDINGS INC	JPY	7 697 529	7 933 522	0.25
384	DATADOG INC	USD	42 971	46 264	0.00
3 109	DAVITA INC	USD	380 869	400 894	0.01

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 481	DECKERS OUTDOOR CORP	USD	1 113 952	1 150 778	0.04
54 300	DENTSU GROUP INC	JPY	1 357 675	1 364 762	0.04
2 800	DIP CORP	JPY	46 705	45 237	0.00
43 736	DISCOVER FINANCIAL SERVICES	USD	4 901 670	5 225 621	0.16
94 191	DOLLAR TREE INC	USD	10 794 450	10 446 031	0.33
471	DOORDASH INC	USD	57 696	58 083	0.00
14 337	ELEVANCE HEALTH INC	USD	6 723 865	7 146 151	0.22
66 865	ELI LILLY & CO	USD	47 082 153	46 012 208	1.44
37 102	EMERSON ELECTRIC CO	USD	3 676 029	3 801 284	0.12
7 834	ENPHASE ENERGY INC	USD	835 386	832 541	0.03
11 647	ENVAVIS AG	EUR	196 368	196 951	0.01
3 330	EPAM SYSTEMS INC	USD	820 853	743 554	0.02
3 787	ERSTE GROUP BANK AG	EUR	166 514	166 401	0.01
46 857	ETSY INC	USD	2 880 504	3 012 704	0.09
33 952	EURONEXT NV	EUR	2 991 337	2 872 339	0.09
45 951	EXELON CORP	USD	1 582 294	1 617 914	0.05
83 243	EXOR NV	EUR	8 428 582	8 748 839	0.27
7 546	EXPEDIA GROUP INC	USD	918 378	962 603	0.03
1 434	FAIR ISAAC CORP	USD	1 584 895	1 530 055	0.05
540 000	FAST RETAILING CO LTD	JPY	143 001 963	133 148 657	4.19
184 146	FERROVIAL SE	EUR	6 176 257	6 238 866	0.20
10 788	FIRST CITIZENS BANCSHARES INC/NC	USD	15 169 386	17 194 338	0.54
6 166	FIRST SOLAR INC	USD	1 017 284	1 040 789	0.03
34 637	FISERV INC	USD	4 873 819	4 989 435	0.16
27 500	FOOD & LIFE COS LTD	JPY	486 432	496 062	0.02
402 194	FORTESCUE LTD	AUD	6 095 504	6 320 561	0.20
37 739	FORTINET INC	USD	1 881 927	2 265 115	0.07
175 956	FREEMPORT-MCMORAN INC - B	USD	8 181 047	8 608 097	0.27
548 600	FUJIFILM HOLDINGS CORP	JPY	11 329 735	10 876 439	0.34
1 824 300	FUJITSU LTD	JPY	27 138 948	26 359 984	0.83
79 500	FUKUOKA FINANCIAL GROUP INC	JPY	1 967 741	1 982 030	0.06
3 394	F5 NETWORKS INC	USD	607 028	577 009	0.02
12 228	GARMIN LTD	USD	1 642 422	1 657 109	0.05
4 497	GARTNER INC	USD	1 927 073	1 883 300	0.06
15 703	GE VERNOVA INC	USD	1 867 872	2 330 751	0.07
3 546	GENERAC HOLDINGS INC	USD	441 523	454 463	0.01
687	GLOBALFOUNDRIES INC	USD	31 953	31 294	0.00
25 657	HARTFORD FINANCIAL SERVICES GROUP INC	USD	2 308 387	2 324 769	0.07
7 497	HENRY SCHEIN INC	USD	499 086	511 067	0.02
196 894	HEWLETT PACKARD ENTERPRISE CO	USD	3 118 693	3 157 509	0.10
13 546	HOLOGIC INC	USD	970 646	968 944	0.03
56 287	HOME DEPOT INC	USD	17 527 795	17 695 754	0.56
4 597	IDEX CORP	USD	1 041 245	960 680	0.03
47 918	IDEXX LABORATORIES INC	USD	22 888 792	22 603 269	0.71

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 363	ILLUMINA INC	USD	1 145 301	1 090 121	0.03
10 736	INCYTE CORP	USD	542 362	526 728	0.02
4 029	INSULET CORP	USD	645 976	640 323	0.02
106 800	INTERCONTINENTAL EXCHANGE INC	USD	13 384 070	13 037 715	0.41
15 723	INTUIT INC	USD	9 193 251	9 369 370	0.29
20 774	INTUITIVE SURGICAL INC	USD	7 405 490	7 255 096	0.23
171 800	JAPAN EXCHANGE GROUP INC	JPY	3 902 840	3 883 006	0.12
820 900	JAPAN POST HOLDINGS CO LTD	JPY	7 339 280	7 271 916	0.23
39 734	JB HI-FI LTD	AUD	1 473 939	1 499 162	0.05
37 261	JB HUNT TRANSPORT SERVICES INC	USD	5 652 298	5 640 104	0.18
65 784	JOHNSON & JOHNSON	USD	9 015 595	9 015 595	0.28
257 010	JPMORGAN CHASE & CO	USD	44 621 237	46 368 798	1.45
77 100	KDDI CORP	JPY	1 981 307	2 011 760	0.06
116 700	KEYENCE CORP	JPY	50 115 463	48 393 841	1.52
10 080	KEYSIGHT TECHNOLOGIES INC	USD	1 455 623	1 413 345	0.04
2 675 600	KIKKOMAN CORP	JPY	30 892 374	31 209 117	0.98
20 312	KLA CORP	USD	12 584 216	13 536 214	0.42
691 000	KOMATSU LTD	JPY	19 087 130	17 552 656	0.55
51 658	KONINKLIJKE PHILIPS NV	EUR	954 218	1 319 345	0.04
281 008	KRAFT HEINZ CO	USD	10 140 318	10 138 112	0.32
1 550 600	KYOCERA CORP	JPY	18 386 556	17 804 992	0.56
399 400	KYOTO FINANCIAL GROUP INC	JPY	6 618 305	6 700 209	0.21
2 238	LAM RESEARCH CORP	USD	2 001 112	1 940 331	0.06
142 000	LASERTEC	JPY	36 754 938	28 829 396	0.90
15 952	LEG IMMOBILIEN SE	EUR	1 225 114	1 236 599	0.04
8 189	LIVE NATION ENTERTAINMENT INC	USD	765 161	692 086	0.02
52 306	LOEWS CORP	USD	3 633 918	3 701 896	0.12
214 090	LOGITECH INTERNATIONAL SA - REG	CHF	15 926 438	15 971 167	0.50
6 779	LULULEMON ATHLETICA INC	USD	2 202 746	2 303 076	0.07
670	MARKEL CORP	USD	902 254	906 429	0.03
13 178	MASTERCARD INC	USD	5 706 563	5 622 761	0.18
18 891	MATCH GROUP INC	USD	604 113	555 991	0.02
1 330 800	MEBUKI FINANCIAL GROUP INC	JPY	4 328 018	4 381 773	0.14
64	MERCADOLIBRE INC	USD	86 936	85 928	0.00
296 100	MERCARI INC	JPY	3 953 342	3 138 947	0.10
64 997	MERCEDES-BENZ GROUP AG	EUR	4 802 780	4 861 126	0.15
223 223	MERCK & CO INC	USD	26 147 494	27 112 645	0.85
160 630	META PLATFORMS INC	USD	74 352 843	64 866 751	2.03
1 239	METTLER-TOLEDO INTERNATIONAL INC	USD	1 489 322	1 451 734	0.05
157 598	MICRON TECHNOLOGY INC	USD	17 968 748	16 823 399	0.53
184 760	MICROSOFT CORP	USD	70 420 989	69 373 387	2.18
2 040 900	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	19 082 673	18 875 608	0.59
1 110 500	MIZUHO FINANCIAL GROUP INC	JPY	19 981 335	19 833 429	0.62
19 621	MODERNA INC	USD	1 946 288	2 044 335	0.06

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 050	MOHAWK INDUSTRIES INC	USD	339 707	337 171	0.01
3 347	MOLINA HEALTHCARE INC	USD	1 169 254	1 074 395	0.03
90	MONGODB INC	USD	29 354	31 247	0.00
46 007	MONSTER BEVERAGE CORP	USD	2 345 134	2 324 614	0.07
44 054	MOODY'S CORP	USD	15 555 966	15 405 124	0.48
233 200	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	3 864 819	3 855 131	0.12
33 018	MSCI INC	USD	16 857 543	14 700 761	0.46
192 389	NASDAQ INC	USD	10 863 107	10 789 444	0.34
394 900	NEC CORP	JPY	26 266 196	25 748 415	0.81
28 621	NETFLIX INC	USD	15 958 141	14 947 413	0.47
3 237	NEWMONT CORP	USD	105 452	127 691	0.00
416 600	NEXON CO LTD	JPY	6 508 304	6 163 552	0.19
544 714	NN GROUP NV	EUR	23 618 859	23 722 295	0.74
786 900	NOMURA HOLDINGS INC	JPY	4 250 456	4 285 568	0.13
24 551	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	430 081	439 548	0.01
1 307 500	NTT DATA GROUP CORP	JPY	18 732 450	18 947 074	0.59
147 063	NVIDIA CORP	USD	119 083 688	120 468 660	3.79
184	NVR INC	USD	1 316 550	1 295 025	0.04
115 200	OBIC CO LTD	JPY	15 536 632	13 831 933	0.43
48 163	OLD DOMINION FREIGHT LINE INC	USD	9 545 661	8 282 975	0.26
1 182 600	OLYMPUS CORP	JPY	15 339 475	15 319 511	0.48
25 197	ON SEMICONDUCTOR CORP	USD	1 606 621	1 665 688	0.05
3 483	O'REILLY AUTOMOTIVE INC	USD	3 499 745	3 371 614	0.11
1 141 037	ORIGIN ENERGY LTD	AUD	6 772 571	6 796 835	0.21
65 500	OTSUKA HOLDINGS CO LTD	JPY	2 472 601	2 485 583	0.08
18 601	PALO ALTO NETWORKS INC	USD	4 711 283	5 094 483	0.16
1 652 100	PANASONIC HOLDINGS CORP	JPY	13 881 968	13 168 614	0.41
6 697	PARKER-HANNIFIN CORP	USD	3 247 504	3 465 962	0.11
63 196	PAYPAL HOLDINGS INC	USD	3 789 141	3 951 741	0.12
839	PDD HOLDINGS INC - ADR	USD	94 274	99 320	0.00
71 833	PEPSICO INC	USD	11 674 307	11 810 571	0.37
274 748	PFIZER INC	USD	6 478 236	6 575 692	0.21
22 118	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	1 087 321	1 089 533	0.03
90 621	PRINCIPAL FINANCIAL GROUP INC	USD	6 989 485	6 803 554	0.21
25 028	PROGRESSIVE CORP	USD	4 895 457	4 828 280	0.15
1 305 268	PROSUS NV	EUR	37 501 747	41 161 626	1.29
592	PRUDENTIAL FINANCIAL INC	USD	58 984	61 852	0.00
6 899	PTC INC	USD	1 177 675	1 163 550	0.04
241	PUMA SE	EUR	9 908	10 679	0.00
5 571	QORVO INC	USD	587 707	617 943	0.02
56 347	QUALCOMM INC	USD	8 324 253	8 899 386	0.28
752	QUEST DIAGNOSTICS INC	USD	94 535	97 922	0.00
16 857	REGENERON PHARMACEUTICALS INC	USD	14 200 505	14 043 252	0.44
9 999	REGIONS FINANCIAL CORP	USD	183 689	183 590	0.01

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
419 900	RENASAS ELECTRONICS CORP	JPY	6 148 026	6 352 456	0.20
67 222	REPUBLIC SERVICES INC	USD	11 941 519	12 136 103	0.38
54 511	RIO TINTO LTD	AUD	4 307 822	4 371 025	0.14
3 800	RORZE CORP	JPY	499 725	605 331	0.02
25 209	SALESFORCE INC	USD	7 035 357	6 488 500	0.20
282 200	SECOM CO LTD	JPY	18 447 572	18 391 703	0.58
365 000	SEKISUI HOUSE LTD	JPY	7 574 099	7 699 569	0.24
11 830	SERVICENOW INC	USD	8 391 164	7 963 524	0.25
500 000	SEVEN & I HOLDINGS CO LTD	JPY	6 524 777	6 074 931	0.19
24 729	SHERWIN-WILLIAMS CO	USD	7 470 675	7 065 528	0.22
2 900	SHIFT INC	JPY	397 808	253 613	0.01
916 100	SHIN-ETSU CHEMICAL CO LTD	JPY	35 839 453	32 231 753	1.01
365 000	SHISEIDO CO LTD	JPY	9 246 214	9 123 804	0.29
287 700	SHIZUOKA FINANCIAL GROUP INC	JPY	2 513 496	2 513 446	0.08
218 765	SIEMENS AG - REG	EUR	38 292 305	38 861 415	1.22
27 800	SMC CORP	JPY	14 014 881	13 369 875	0.42
4 708	SNOWFLAKE INC - A	USD	853 083	691 895	0.02
202 500	SOFTBANK GROUP CORP	JPY	9 238 192	9 387 801	0.29
7 974	SOLVENTUM CORP	USD	473 703	490 587	0.02
38 600	SOMPO HOLDINGS INC	JPY	707 946	704 339	0.02
27 684	SONOVA HOLDING AG	CHF	7 284 517	7 329 620	0.23
40 065	S&P GLOBAL INC	USD	15 441 811	15 531 966	0.49
3 251 877	STELLANTIS NV	EUR	74 939 505	75 524 843	2.37
1 693 477	STMICROELECTRONICS NV	EUR	66 616 446	64 614 615	2.03
429 400	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	23 034 009	22 477 617	0.71
190 700	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	3 720 014	3 702 394	0.12
171 289	SUNCORP GROUP LTD	AUD	1 672 399	1 701 932	0.05
29 100	SUNTORY BEVERAGE & FOOD LTD	JPY	888 043	873 544	0.03
9 820	SUPER MICRO COMPUTER INC	USD	6 828 185	8 161 334	0.26
537	SWISS LIFE HOLDING AG - REG	CHF	344 839	342 918	0.01
13 522	SWISSCOM AG - REG	CHF	6 991 512	7 027 116	0.22
9 364	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1 310 572	1 261 033	0.04
425 564	TARGET CORP	USD	59 570 702	65 040 226	2.04
143 200	TDK CORP	JPY	6 419 537	6 237 733	0.20
2 724	TELEDYNE TECHNOLOGIES INC	USD	1 031 971	973 576	0.03
2 189 801	TELSTRA GROUP LTD	AUD	4 852 561	4 906 591	0.15
4 367	TEMENOS AG - REG	CHF	288 236	253 354	0.01
1 892 000	TERUMO CORP	JPY	30 795 406	29 423 372	0.92
1 324 274	THYSSENKRUPP AG	EUR	6 599 513	6 334 003	0.20
752 788	TJX COS INC	USD	69 132 811	66 663 864	2.09
754 600	TOKIO MARINE HOLDINGS INC	JPY	21 792 082	22 036 251	0.69
77 500	TOKYO ELECTRON LTD	JPY	18 562 812	15 803 607	0.50
429 000	TOYOTA TSUSHO CORP	JPY	25 924 935	24 713 336	0.78
559	TRADE DESK INC - A	USD	43 536	44 092	0.00

Lyxor Index Fund - Lyxor Smart Overnight Return

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17 980	TRAVELERS COS INC	USD	3 702 267	3 573 175	0.11
14 356	TRIMBLE INC	USD	813 562	813 011	0.03
12 578	TRIPADVISOR INC	USD	298 256	317 004	0.01
2 431	TYLER TECHNOLOGIES INC	USD	935 434	1 055 634	0.03
118 759	UBER TECHNOLOGIES INC	USD	8 137 849	7 471 629	0.23
2 803	ULTA BEAUTY INC	USD	1 161 706	1 072 848	0.03
55 486	UNION PACIFIC CORP	USD	12 329 853	12 479 559	0.39
18 930	UNITED AIRLINES HOLDINGS INC	USD	771 671	935 810	0.03
45 622	UNITEDHEALTH GROUP INC	USD	19 178 258	20 825 657	0.65
5 983	VERISIGN INC	USD	1 037 454	977 955	0.03
616 838	VERIZON COMMUNICATIONS INC	USD	23 056 935	23 083 203	0.72
15 196	VERTEX PHARMACEUTICALS INC	USD	5 596 803	5 619 953	0.18
1 106 843	VOLKSWAGEN AG - PFD	EUR	128 547 712	133 651 291	4.20
73 117	VONOVIA SE	EUR	1 997 926	1 912 010	0.06
2 281	WALMART INC	USD	128 488	128 262	0.00
110 711	WALT DISNEY CO	USD	12 185 667	11 582 646	0.36
168 145	WARNER BROS DISCOVERY INC	USD	1 304 041	1 279 176	0.04
542	WASTE MANAGEMENT INC	USD	106 281	107 332	0.00
3 411	WATERS CORP	USD	1 059 067	1 003 241	0.03
18 711	WESTERN DIGITAL CORP	USD	1 234 245	1 220 154	0.04
369 528	WOODSIDE ENERGY GROUP LTD	AUD	6 571 023	6 377 296	0.20
261	WORKDAY INC	USD	64 224	60 608	0.00
244 082	WORLEY LTD	AUD	2 437 651	2 437 159	0.08
158 246	XYLEM INC/NY	USD	18 449 617	19 585 398	0.61
26 200	YOSHINOYA HOLDINGS CO LTD	JPY	526 936	450 371	0.01
49 094	ZALANDO SE	EUR	917 076	1 253 370	0.04
2 964	ZEBRA TECHNOLOGIES CORP - A	USD	811 821	830 047	0.03
186	ZSCALER INC	USD	33 217	31 085	0.00
Total Shares			3 182 825 363	3 165 365 932	99.28
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			3 182 825 363	3 165 365 932	99.28
Total Investments			3 182 825 363	3 165 365 932	99.28

Lyxor Index Fund - Lyxor Smart Overnight Return

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	16.35	United States of America	56.39
Software and Computer Services	15.74	Japan	25.82
Retailers	13.16	Netherlands	7.42
Automobiles and Parts	7.44	Germany	6.26
Pharmaceuticals and Biotechnology	5.07	Australia	2.16
Banks	4.75	Switzerland	1.09
Medical Equipment and Services	3.25	Bermuda	0.07
Industrial Support Services	3.10	Jersey	0.03
General Industrials	2.94	Panama	0.03
Investment Banking and Brokerage Services	2.74	Austria	0.01
Non-life Insurance	2.54		
Food Producers	2.34		99.28
Electronic and Electrical Equipment	1.78		
Finance and Credit Services	1.69		
Industrial Engineering	1.68		
Industrial Transportation	1.53		
Life Insurance	1.33		
Telecommunications Service Providers	1.21		
Chemicals	1.19		
Leisure Goods	1.10		
Health Care Providers	1.03		
Travel and Leisure	1.03		
Media	0.92		
Oil, Gas and Coal	0.89		
Personal Care, Drug and Grocery Stores	0.69		
Industrial Metals and Mining	0.61		
Telecommunications Equipment	0.49		
Beverages	0.47		
Waste and Disposal Services	0.38		
Construction and Materials	0.36		
Consumer Services	0.24		
Electricity	0.24		
Household Goods and Home Construction	0.24		
Aerospace and Defense	0.21		
Gas, Water and Multi-utilities	0.21		
Real Estate Investment and Services	0.14		
Personal Goods	0.13		
Alternative Energy	0.07		
	99.28		

Lyxor Index Fund - Lyxor Alpha Plus Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Investment Funds					
Open-ended Investment Funds					
3 989.213	AMUNDI ALTERNATIVE FUND ICAV III CORE GLOBAL MACRO FUND	EUR	398 921	411 962	0.77
36 582.1461	AMUNDI ALTERNATIVE FUNDS II PLC - AMUNDI CHENAVARI CREDIT FUND - I	EUR	3 555 076	4 341 876	8.10
25 382.4476	AMUNDI ALTERNATIVE FUNDS IV PLC - AMUNDI METORI EPSILON GLOBAL TRENDS FUND	EUR	3 180 637	4 218 558	7.88
37 276.326	AMUNDI BRIDGEWATER CORE GLOBAL MACRO FUND	EUR	3 728 530	3 732 378	6.97
38 538.8052	AMUNDI SAND GROVE EVENT DRIVEN FUND	EUR	3 853 881	4 097 153	7.65
24 755.3521	AMUNDI SANDLER EQUITY FUND - I	EUR	2 676 562	2 970 469	5.55
43 843.1558	AMUNDI TIEDMAN ARBITRAGE STRATEGY FUND - A I	EUR	4 554 824	5 449 551	10.16
13 530.35	BLACKROCK STRATEGIC FUNDS - EUROPEAN ABSOLUTE RETURN FUND - I2	EUR	2 133 601	2 409 485	4.50
19 386.23	BLACKROCK STRATEGIC FUNDS - SICAV SYSTEMATIC US FUNDS EQUITY	EUR	2 048 038	2 391 679	4.47
4 004.22	ELEVA UCITS FUND - ELEVA ABSOLUTE RETURN EUROPE FUND	EUR	4 543 664	6 227 002	11.62
23 671.466	INRIS UCITS PLC - INRIS PARUS FUND - I	EUR	2 795 144	3 328 208	6.21
484 758.999	JANUS HENDERSON UNITED KINGDOM ABSOLUTE RETURN FUND - I	EUR	3 423 149	3 897 075	7.28
13 817.2	LUMYNA-MARSHALL WACE UCITS SICAV-LUMYNA-MW TOPS UCITS FUND - C	EUR	3 241 588	3 612 953	6.75
32 028.185	MAN FUNDS VI PLC - MAN GLG ALPHA SELECT ALTERNATIVE	EUR	4 000 000	4 102 490	7.66
19 392.64	SCHRODER GAIA-BLUETREND	EUR	1 928 240	2 240 432	4.18
Total Open-ended Investment Funds			46 061 855	53 431 271	99.75
Total Investment Funds			46 061 855	53 431 271	99.75
Total Investments			46 061 855	53 431 271	99.75

Lyxor Index Fund - Lyxor Alpha Plus Fund

Economic and Geographical Classification of Investments

Economic classification	%
Investment Fund	99.75
	99.75

Geographical classification	%
Ireland	60.96
Luxembourg	38.79
	99.75

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 944	ALLIANZ SE - REG	EUR	951 433	1 051 470	4.03
6 760	ALPHABET INC	USD	706 157	1 040 885	3.99
10 609	AMAZON.COM INC	USD	1 232 030	1 736 333	6.66
24 393	ARCADIS NV	EUR	963 524	1 418 453	5.44
36 798	ARCELORMITTAL SA	EUR	937 658	868 065	3.33
10 277	BAYERISCHE MOTOREN WERKE AG	EUR	980 015	1 052 879	4.04
1 262	BERKSHIRE HATHAWAY INC - B	USD	361 614	468 247	1.80
155 789	DEUTSCHE LUFTHANSA AG - REG	EUR	1 113 424	1 045 967	4.01
52 391	DEUTSCHE TELEKOM AG - REG	EUR	1 131 122	1 125 883	4.32
96 156	E.ON SE	EUR	1 081 079	1 192 334	4.57
23 339	EXOR NV	EUR	2 031 264	2 396 914	9.19
45 270	FRESENIUS SE & CO KGAA	EUR	1 233 486	1 266 202	4.86
56 998	GALP ENERGIA SGPS SA	EUR	1 131 125	1 151 360	4.42
34 342	JERONIMO MARTINS SGPS SA	EUR	744 850	664 518	2.55
17 585	KBC GROUP NV	EUR	1 157 796	1 229 192	4.71
93	LOTUS BAKERIES NV	EUR	855 600	876 990	3.36
6 623	NOVO NORDISK A/S	DKK	772 496	801 502	3.07
28 201	PUMA SE	EUR	1 198 543	1 227 872	4.71
6 513	SAP SE	EUR	1 129 571	1 105 256	4.24
17 805	SCOUT24 SE	EUR	1 143 793	1 230 326	4.72
8 410	SYMRISE AG	EUR	884 732	846 887	3.25
4 219	VERTEX PHARMACEUTICALS INC	USD	1 316 671	1 549 932	5.95
4 253	WOLTERS KLUWER NV	EUR	603 075	598 610	2.30
Total Shares			23 661 058	25 946 077	99.52
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			23 661 058	25 946 077	99.52
Total Investments			23 661 058	25 946 077	99.52

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	12.95	Germany	42.75
Investment Banking and Brokerage Services	9.19	United States of America	18.39
Pharmaceuticals and Biotechnology	9.02	Netherlands	16.93
Retailers	6.66	Belgium	8.08
Non-life Insurance	5.83	Portugal	6.97
Construction and Materials	5.44	Luxembourg	3.33
Health Care Providers	4.86	Denmark	3.07
Banks	4.71		
Personal Goods	4.71		99.52
Gas, Water and Multi-utilities	4.57		
Oil, Gas and Coal	4.42		
Telecommunications Service Providers	4.32		
Automobiles and Parts	4.04		
Industrial Transportation	4.01		
Beverages	3.36		
Industrial Metals and Mining	3.33		
Chemicals	3.25		
Personal Care, Drug and Grocery Stores	2.55		
Media	2.30		
	99.52		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
643	ADYEN NV	EUR	755 525	726 719	2.78
27 207	AGEAS SA/NV	EUR	1 195 476	1 173 710	4.49
7 516	AIRBUS SE	EUR	1 187 528	1 162 575	4.45
6 140	ALPHABET CLASS - A	USD	850 224	934 739	3.58
7 252	AMAZON.COM INC	USD	1 202 821	1 186 907	4.54
97 966	ARCELORMITTAL SA	EUR	2 329 243	2 311 019	8.86
1 687	ASM INTERNATIONAL NV	EUR	981 834	1 004 102	3.84
25 593	ASR NEDERLAND NV	EUR	1 087 447	1 202 103	4.60
1 184 627	BANCO COMERCIAL PORTUGUES SA	EUR	387 373	389 268	1.49
10 672	CARLSBERG AS - B	DKK	1 303 736	1 349 596	5.17
9 967	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	656 909	612 235	2.34
27 688	ERSTE GROUP BANK AG	EUR	1 074 398	1 214 673	4.65
56 346	GALP ENERGIA SGPS SA	EUR	1 173 124	1 138 189	4.36
4 316	GENMAB A/S	DKK	1 460 455	1 132 180	4.34
969	META PLATFORMS INC	USD	430 177	389 838	1.49
3 173	MICROSOFT CORP	USD	1 196 581	1 155 337	4.42
9 708	NOVO NORDISK A/S	DKK	1 138 259	1 174 842	4.50
118	NVIDIA CORP	USD	90 913	95 351	0.37
27 084	OMV AG	EUR	1 200 999	1 210 113	4.63
44 623	ORSTED AS	DKK	2 539 216	2 307 612	8.84
1 857	PNC FINANCIAL SERVICES GROUP INC	USD	257 737	266 171	1.02
158	SERVICENOW INC	USD	115 198	102 451	0.39
50 712	VESTAS WIND SYSTEMS A/S	DKK	1 305 611	1 280 991	4.90
5 201	WIENERBERGER AG	EUR	168 512	174 546	0.67
8 457	WOLTERS KLUWER NV	EUR	1 195 278	1 190 323	4.56
14 117	ZEALAND PHARMA A/S	DKK	1 261 912	1 198 120	4.59
Total Shares			26 546 486	26 083 710	99.87
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			26 546 486	26 083 710	99.87
Total Investments			26 546 486	26 083 710	99.87

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	13.43	Denmark	32.33
Software and Computer Services	12.23	Netherlands	20.24
Oil, Gas and Coal	8.99	United States of America	18.16
Industrial Metals and Mining	8.85	Austria	9.95
Electricity	8.84	Luxembourg	8.85
Banks	7.16	Portugal	5.85
Beverages	5.17	Belgium	4.49
Alternative Energy	4.90		
Non-life Insurance	4.60		99.87
Media	4.56		
Retailers	4.54		
Life Insurance	4.49		
Aerospace and Defense	4.45		
Technology Hardware and Equipment	4.21		
Industrial Support Services	2.78		
Construction and Materials	0.67		
	99.87		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 162	ADYEN NV	EUR	2 540 350	2 443 492	1.66
33 275	AIR LIQUIDE SA	EUR	2 858 625	6 118 607	4.15
36 419	ALPHABET CLASS - A	USD	4 121 863	5 544 339	3.76
4 429	ALPHABET INC	USD	425 815	681 965	0.46
30 610	AMAZON.COM INC	USD	4 254 707	5 009 820	3.40
89 488	BNP PARIBAS SA	EUR	4 318 243	6 050 284	4.11
3 388	BROADCOM INC	USD	4 216 825	4 120 004	2.80
26 952	CARLSBERG AS - B	DKK	3 375 073	3 408 389	2.31
101 000	CIE DE SAINT-GOBAIN SA	EUR	2 958 795	7 540 660	5.12
39 160	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	2 580 971	2 405 451	1.63
131 022	DANONE SA	EUR	7 822 653	7 685 751	5.22
4 723	ELI LILLY & CO	USD	3 358 626	3 450 208	2.34
176 396	ENGIE SA (ISIN FR0010208488)	EUR	2 315 727	2 869 963	1.95
268 779	ENGIE SA (ISIN FR0013215407)	EUR	3 655 394	4 373 034	2.97
8 347	GENMAB A/S	DKK	2 816 441	2 189 599	1.49
9 147	GOLDMAN SACHS GROUP INC	USD	3 276 222	3 650 331	2.48
5 386	JOHNSON & JOHNSON	USD	799 261	728 325	0.49
25 000	L'OREAL SA - PF	EUR	4 918 750	10 991 250	7.46
408 999	NORDEA BANK ABP	EUR	4 503 079	4 501 034	3.05
55 826	NOVO NORDISK A/S	DKK	6 545 040	6 755 946	4.59
2 085	NVIDIA CORP	USD	1 571 188	1 684 809	1.14
180 405	ORANGE SA	EUR	2 425 545	1 880 722	1.28
129 178	ORSTED AS	DKK	6 693 194	6 680 247	4.53
54 924	PERNOD RICARD SA	EUR	7 737 325	7 799 208	5.29
2 724	QUALCOMM INC	USD	404 535	422 516	0.29
57 389	SANOFI SA	EUR	4 549 994	5 341 768	3.63
221 134	SCOR SE	EUR	6 036 958	6 775 546	4.60
206 575	TOTALENERGIES SE	EUR	9 393 471	14 168 980	9.62
1 364	TRAVELERS COS INC	USD	284 609	270 644	0.18
17 185	VEOLIA ENVIRONNEMENT SA	EUR	322 812	501 630	0.34
66 505	VINCI SA	EUR	6 094 518	7 332 176	4.98
339 171	VIVENDI SE	EUR	4 046 310	3 244 510	2.20
Total Shares			121 222 919	146 621 208	99.52
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			121 222 919	146 621 208	99.52
Total Investments			121 222 919	146 621 208	99.52

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	12.53	France	62.91
Construction and Materials	10.09	United States of America	18.98
Oil, Gas and Coal	9.62	Denmark	12.92
Beverages	7.61	Finland	3.05
Personal Goods	7.46	Netherlands	1.66
Banks	7.16		
Software and Computer Services	5.86		99.52
Gas, Water and Multi-utilities	5.26		
Food Producers	5.22		
Non-life Insurance	4.78		
Electricity	4.53		
Technology Hardware and Equipment	4.23		
Chemicals	4.15		
Retailers	3.40		
Investment Banking and Brokerage Services	2.48		
Media	2.20		
Industrial Support Services	1.66		
Telecommunications Service Providers	1.28		
	99.52		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 091	ADYEN NV	EUR	1 281 925	1 233 048	4.16
6 984	AMAZON.COM INC	USD	1 150 433	1 143 044	3.86
1 529	APPLE INC	USD	256 484	243 568	0.82
354	BROADCOM INC	USD	436 609	430 485	1.45
3 827	CARLSBERG AS - B	DKK	467 522	483 968	1.63
4 964	DSV A/S	DKK	761 015	664 094	2.24
1 355	ELI LILLY & CO	USD	963 569	989 844	3.34
83 000	ENGIE SA (ISIN FR0010208488)	EUR	1 089 624	1 350 410	4.56
4 325	GENMAB A/S	DKK	1 341 616	1 134 541	3.83
1 144	GOLDMAN SACHS GROUP INC	USD	409 752	456 541	1.54
41 476	HP INC	USD	1 081 019	1 089 606	3.68
3 348	MICROSOFT CORP	USD	1 253 900	1 219 057	4.12
11 191	NOVO NORDISK A/S	DKK	1 307 825	1 354 311	4.57
25 434	ORSTED AS	DKK	1 349 580	1 315 281	4.44
13 882	SAFRAN SA	EUR	1 560 762	2 834 704	9.58
14 000	SANOFI SA	EUR	1 237 019	1 303 120	4.40
13 565	SCHNEIDER ELECTRIC SE	EUR	934 939	2 917 832	9.87
46 256	SCOR SE	EUR	1 262 789	1 417 284	4.79
42 502	TOTALENERGIES SE	EUR	1 873 913	2 915 212	9.86
19 128	VESTAS WIND SYSTEMS A/S	DKK	451 598	483 175	1.63
20 867	VINCI SA	EUR	1 912 252	2 300 587	7.77
106 420	VIVENDI SE	EUR	1 269 591	1 018 014	3.44
15 528	ZEALAND PHARMA A/S	DKK	1 458 479	1 317 873	4.45
Total Shares			25 112 215	29 615 599	100.03
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			25 112 215	29 615 599	100.03
Total Investments			25 112 215	29 615 599	100.03

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	20.61	France	54.24
Electronic and Electrical Equipment	9.86	Denmark	22.81
Oil, Gas and Coal	9.85	United States of America	18.82
Aerospace and Defense	9.57	Netherlands	4.16
Construction and Materials	7.77		
Technology Hardware and Equipment	5.96		
Non-life Insurance	4.79		
Gas, Water and Multi-utilities	4.56		
Electricity	4.44		
Industrial Support Services	4.16		
Software and Computer Services	4.12		
Retailers	3.86		
Media	3.44		
Industrial Transportation	2.24		
Alternative Energy	1.63		
Beverages	1.63		
Investment Banking and Brokerage Services	1.54		
	100.03		100.03

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 392	ADYEN NV	EUR	1 635 600	1 573 238	4.29
37 005	AGEAS SA/NV	EUR	1 626 000	1 596 396	4.35
1 824	ALPHABET CLASS - A	USD	217 887	277 681	0.76
1 517	ALPHABET INC	USD	169 407	233 583	0.64
7 722	AMAZON.COM INC	USD	987 245	1 263 830	3.45
138 549	ARCELORMITTAL SA	EUR	3 298 851	3 268 371	8.92
16 574	ARKEMA SA	EUR	1 374 316	1 608 507	4.39
4 659	ASR NEDERLAND NV	EUR	197 961	218 833	0.60
8 296	CARLSBERG AS - B	DKK	1 038 869	1 049 124	2.86
42 363	CIE DE SAINT-GOBAIN SA	EUR	1 275 974	3 162 822	8.63
10 533	DSV A/S	DKK	1 628 947	1 409 126	3.84
1 397	ELI LILLY & CO	USD	993 437	1 020 525	2.78
19 052	ENGIE SA (ISIN FR0013215407)	EUR	266 442	309 976	0.85
2 352	EXOR NV	EUR	232 048	241 550	0.66
5 855	GENMAB A/S	DKK	1 861 240	1 535 893	4.19
4 324	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 443 563	3 348 506	9.12
1 376	MICROSOFT CORP	USD	512 070	501 022	1.37
13 754	NOVO NORDISK A/S	DKK	1 612 369	1 664 480	4.54
982	NVIDIA CORP	USD	770 808	793 517	2.16
13 954	OMV AG	EUR	629 325	623 465	1.70
58 861	ORSTED AS	DKK	2 979 394	3 043 909	8.30
4 207	PANDORA A/S	DKK	599 727	603 264	1.65
2 363	PROGRESSIVE CORP	USD	445 744	460 224	1.26
12 655	RENAULT SA	EUR	782 712	591 495	1.61
3 132	S&P GLOBAL INC	USD	1 239 834	1 218 031	3.32
15 539	TOTALENERGIES SE	EUR	728 384	1 065 820	2.91
2 301	UNITEDHEALTH GROUP INC	USD	1 029 537	1 040 911	2.84
9 710	WOLTERS KLUWER NV	EUR	1 372 509	1 366 683	3.73
18 328	ZEALAND PHARMA A/S	DKK	1 118 859	1 555 511	4.24
Total Shares			32 069 059	36 646 293	99.96
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			32 069 059	36 646 293	99.96
Total Investments			32 069 059	36 646 293	99.96

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	15.76	Denmark	29.63
Personal Goods	10.78	France	27.51
Industrial Metals and Mining	8.92	United States of America	18.57
Construction and Materials	8.63	Netherlands	9.28
Electricity	8.30	Luxembourg	8.92
Oil, Gas and Coal	4.61	Belgium	4.35
Chemicals	4.39	Austria	1.70
Life Insurance	4.35		
Industrial Support Services	4.29		99.96
Industrial Transportation	3.84		
Media	3.73		
Retailers	3.45		
Finance and Credit Services	3.32		
Beverages	2.86		
Health Care Providers	2.84		
Software and Computer Services	2.76		
Technology Hardware and Equipment	2.16		
Non-life Insurance	1.85		
Automobiles and Parts	1.61		
Gas, Water and Multi-utilities	0.85		
Investment Banking and Brokerage Services	0.66		
	99.96		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
13 084	ADIDAS AG - REG	EUR	2 767 408	2 962 218	4.36
11 775	ADVANCED MICRO DEVICES INC	USD	1 912 786	1 744 143	2.56
1 022	ADYEN NV	EUR	1 183 273	1 155 064	1.70
12 110	ALPHABET CLASS - A	USD	1 672 560	1 843 597	2.71
6 254	ALPHABET INC	USD	922 630	962 973	1.42
8 808	AMAZON.COM INC	USD	1 193 161	1 441 571	2.12
11 762	APPLE INC	USD	1 966 962	1 873 670	2.76
1 341	ASM INTERNATIONAL NV	EUR	774 790	798 163	1.17
8 835	ASR NEDERLAND NV	EUR	395 808	414 980	0.61
27 094	BAYERISCHE MOTOREN WERKE AG	EUR	2 510 383	2 775 780	4.08
66 341	COVESTRO AG	EUR	3 346 579	3 116 700	4.58
36 584	CTS EVENTIM AG & CO KGAA	EUR	2 999 888	3 043 789	4.48
26 074	DEUTSCHE BANK AG - REG	EUR	267 206	391 371	0.58
9 851	DEUTSCHE BOERSE AG	EUR	1 825 523	1 784 509	2.62
282 100	DEUTSCHE TELEKOM AG - REG	EUR	6 059 456	6 062 329	8.92
616	ELI LILLY & CO	USD	436 842	449 995	0.66
5 874	EMERSON ELECTRIC CO	USD	568 758	592 097	0.87
255 352	E.ON SE	EUR	3 168 646	3 166 365	4.66
5 686	EURONEXT NV	EUR	438 675	481 320	0.71
47 481	EXOR NV	EUR	4 756 067	4 876 298	7.17
6 018	FERROVIAL SE	EUR	200 399	203 408	0.30
104 503	FRESENIUS SE & CO KGAA	EUR	2 814 294	2 922 949	4.30
2 929	IDEXX LABORATORIES INC	USD	1 337 612	1 349 819	1.98
42 365	KBC GROUP NV	EUR	2 923 587	2 961 314	4.35
1 985	MANHATTAN ASSOCIATES INC	USD	426 300	382 538	0.56
4 542	NORDEA BANK ABP	EUR	50 007	49 985	0.07
26 043	NOVO NORDISK A/S	DKK	3 023 485	3 151 670	4.63
1 569	NVIDIA CORP	USD	1 319 563	1 267 849	1.86
18 651	ORSTED AS	DKK	851 566	964 509	1.42
35 897	SAP SE	EUR	6 206 035	6 091 720	8.97
18 178	SIEMENS AG - REG	EUR	3 333 722	3 197 509	4.70
80 356	THYSSENKRUPP AG	EUR	385 709	378 316	0.56
2 201	TJX COS INC	USD	199 395	193 680	0.28
32 032	WOLTERS KLUWER NV	EUR	4 653 472	4 508 504	6.63
Total Shares			66 892 547	67 560 702	99.35
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			66 892 547	67 560 702	99.35
Total Investments			66 892 547	67 560 702	99.35

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	13.65	Germany	52.79
Media	11.11	Netherlands	18.29
Investment Banking and Brokerage Services	10.50	United States of America	17.80
Telecommunications Service Providers	8.91	Denmark	6.05
Technology Hardware and Equipment	8.36	Belgium	4.35
Pharmaceuticals and Biotechnology	5.30	Finland	0.07
General Industrials	5.26		
Banks	5.00		
Gas, Water and Multi-utilities	4.66		
Chemicals	4.58		
Personal Goods	4.36		
Health Care Providers	4.30		
Automobiles and Parts	4.08		
Retailers	2.40		
Medical Equipment and Services	1.98		
Industrial Support Services	1.70		
Electricity	1.42		
Electronic and Electrical Equipment	0.87		
Non-life Insurance	0.61		
Construction and Materials	0.30		
	99.35		99.35

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 502	ADYEN NV	EUR	1 764 850	1 697 560	4.42
40 446	AGEAS SA/NV	EUR	1 777 197	1 744 840	4.55
8 706	AIRBUS SE	EUR	1 375 548	1 346 644	3.51
6 586	ALPHABET CLASS - A	USD	716 626	1 002 637	2.61
6 221	ALPHABET INC	USD	678 638	957 891	2.50
9 015	AMAZON.COM INC	USD	1 251 307	1 475 450	3.84
4 794	APPLE INC	USD	824 836	763 677	1.99
74 969	ARCELORMITTAL SA	EUR	1 788 725	1 768 519	4.61
5 308	BOEING CO	USD	938 165	833 196	2.17
14 750	CARLSBERG AS - B	DKK	1 808 030	1 865 306	4.86
108 946	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 593 106	3 941 667	10.28
2 877	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	189 618	176 723	0.46
2 726	D'IETEREN GROUP	EUR	556 104	553 923	1.44
11 945	DSV A/S	DKK	1 831 250	1 598 027	4.16
40 734	ERSTE GROUP BANK AG	EUR	1 565 398	1 787 001	4.66
42 586	FERROVIAL SE	EUR	1 442 682	1 439 407	3.75
6 583	GENMAB A/S	DKK	2 118 610	1 726 864	4.50
2 388	META PLATFORMS INC	USD	1 073 561	960 716	2.50
810	MICROSOFT CORP	USD	308 438	294 933	0.77
15 012	NOVO NORDISK A/S	DKK	1 759 343	1 816 721	4.73
1 345	NVIDIA CORP	USD	1 055 740	1 086 843	2.83
14 096	OMV AG	EUR	635 730	629 809	1.64
66 710	ORSTED AS	DKK	3 410 505	3 449 808	9.00
4 206	PANDORA A/S	DKK	633 880	603 121	1.57
30 493	RENAULT SA	EUR	1 499 476	1 425 243	3.71
52 872	VALEO SE	EUR	1 438 348	631 292	1.64
76 505	VESTAS WIND SYSTEMS A/S	DKK	1 941 261	1 932 525	5.04
1 443	WOLTERS KLUWER NV	EUR	203 968	203 102	0.53
21 599	ZEALAND PHARMA A/S	DKK	1 362 097	1 833 123	4.78
Total Shares			38 543 037	39 546 568	103.05
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			38 543 037	39 546 568	103.05
Total Investments			38 543 037	39 546 568	103.05

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Automobiles and Parts	15.63	Denmark	38.63
Pharmaceuticals and Biotechnology	14.01	United States of America	19.68
Electricity	8.99	France	15.63
Software and Computer Services	8.84	Netherlands	12.21
Aerospace and Defense	5.68	Austria	6.30
Retailers	5.29	Belgium	5.99
Alternative Energy	5.04	Luxembourg	4.61
Beverages	4.86		
Technology Hardware and Equipment	4.82		
Banks	4.66		
Industrial Metals and Mining	4.61		
Life Insurance	4.55		
Industrial Support Services	4.42		
Industrial Transportation	4.16		
Construction and Materials	3.75		
Oil, Gas and Coal	1.64		
Personal Goods	1.57		
Media	0.53		
	103.05		103.05

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
706	ADOBE INC	USD	371 996	305 595	0.99
1 598	ADYEN NV	EUR	1 877 650	1 806 060	5.84
33 149	AGEAS SA/NV	EUR	1 422 092	1 430 048	4.62
8 714	AIR LIQUIDE SA	EUR	945 431	1 602 330	5.18
8 726	AIRBUS SE	EUR	1 378 708	1 349 738	4.36
5 011	ALPHABET CLASS - A	USD	587 359	762 862	2.47
6 103	ALPHABET INC	USD	753 815	939 722	3.04
3 083	AMAZON.COM INC	USD	369 191	504 583	1.63
2 176	ANALOG DEVICES INC	USD	382 433	408 256	1.32
3 734	APPLE INC	USD	635 099	594 821	1.92
3 957	BOEING CO	USD	942 506	621 130	2.01
8 418	CARLSBERG AS - B	DKK	1 028 378	1 064 552	3.44
2 695	D'IETEREN GROUP	EUR	549 241	547 624	1.77
9 276	DSV A/S	DKK	1 422 074	1 240 962	4.01
1 351	ELI LILLY & CO	USD	960 725	986 922	3.19
52 143	ENGIE SA (ISIN FR0010208488)	EUR	684 533	848 367	2.74
31 258	ERSTE GROUP BANK AG	EUR	1 184 376	1 371 288	4.43
24 229	FERROVIAL SE	EUR	786 716	818 940	2.65
5 180	GENMAB A/S	DKK	1 659 601	1 358 826	4.39
1 633	INTUITIVE SURGICAL INC	USD	456 309	566 025	1.83
11 726	KBC GROUP NV	EUR	795 023	819 647	2.65
11 554	NOVO NORDISK A/S	DKK	1 348 849	1 398 241	4.52
52 081	ORSTED AS	DKK	3 037 341	2 693 291	8.71
9 798	PANDORA A/S	DKK	1 422 761	1 404 988	4.54
602	UNITEDHEALTH GROUP INC	USD	269 353	272 329	0.88
47 723	VESTAS WIND SYSTEMS A/S	DKK	1 211 904	1 205 488	3.90
19 462	WOLTERS KLUWER NV	EUR	2 749 388	2 739 277	8.85
14 663	ZEALAND PHARMA A/S	DKK	1 452 991	1 244 460	4.02
Total Shares			30 685 843	30 906 372	99.90
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			30 685 843	30 906 372	99.90
Total Investments			30 685 843	30 906 372	99.90

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	16.13	Denmark	37.54
Media	8.85	Netherlands	21.70
Electricity	8.71	United States of America	19.27
Banks	7.08	Belgium	9.04
Software and Computer Services	6.49	France	7.92
Aerospace and Defense	6.37	Austria	4.43
Industrial Support Services	5.84		
Chemicals	5.18		99.90
Life Insurance	4.62		
Personal Goods	4.54		
Industrial Transportation	4.01		
Alternative Energy	3.90		
Beverages	3.44		
Retailers	3.40		
Technology Hardware and Equipment	3.24		
Gas, Water and Multi-utilities	2.74		
Construction and Materials	2.65		
Medical Equipment and Services	1.83		
Health Care Providers	0.88		
	99.90		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
101 996	ABB LTD	CHF	3 504 915	4 992 014	2.60
7 820	ACI WORLDWIDE INC	USD	240 886	266 662	0.14
7 914	ADOBE INC	USD	3 776 097	3 662 837	1.91
1 507	ADYEN NV	EUR	2 410 349	1 821 159	0.95
1 655	AGILYSYS INC	USD	119 582	137 448	0.07
468 372	ALIBABA GROUP HOLDING LTD	HKD	4 642 495	4 452 454	2.32
77 431	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	69 588	29 304	0.02
2 597	ALKAMI TECHNOLOGY INC	USD	59 132	62 510	0.03
35 584	ALPHABET CLASS - A	USD	4 536 267	5 792 364	3.01
35 153	ALPHABET INC	USD	4 508 056	5 787 590	3.01
3 886	ALTAIR ENGINEERING INC - A	USD	282 970	312 629	0.16
30 633	AMAZON.COM INC	USD	3 885 123	5 360 775	2.79
2 539	AMBARELLA INC	USD	176 712	116 718	0.06
6 013	ANSYS INC	USD	1 838 234	1 953 503	1.02
1 700	APPIER GROUP INC	JPY	25 699	14 325	0.01
25 327	APPLE INC	USD	4 442 097	4 313 948	2.24
18 250	ARISTA NETWORKS INC	USD	2 334 371	4 682 220	2.44
5 428	ARITZIA INC	CAD	205 592	140 810	0.07
5 053	ARLO TECHNOLOGIES INC	USD	45 930	62 556	0.03
14 828	AUTODESK INC	USD	3 367 374	3 156 140	1.64
11 389	AVIDXCHANGE HOLDINGS INC	USD	116 307	132 796	0.07
145 640	BAIDU INC - A	HKD	2 738 390	1 949 642	1.01
4 362	BIGCOMMERCE HOLDINGS INC	USD	224 235	24 689	0.01
13 347	BILIBILI INC	HKD	598 234	175 430	0.09
3 106	BLACKBAUD INC	USD	214 741	242 020	0.13
40 830	BLACKBERRY LTD	CAD	223 738	114 419	0.06
3 735	BLACKLINE INC	USD	322 311	216 817	0.11
1 535	BOOKING HOLDINGS INC	USD	4 094 279	5 298 866	2.76
10 362	BOX INC - A	USD	275 109	269 619	0.14
3 398	BRAZE INC	USD	126 181	142 376	0.07
3 698	BREAD FINANCIAL HOLDINGS	USD	183 709	136 493	0.07
6 956	BROADCOM INC	USD	6 672 530	9 044 677	4.69
3 942	CANNAE HOLDINGS INC	USD	70 796	76 672	0.04
6 080	CAPCOM CO LTD	JPY	90 277	101 285	0.05
24 704	CARSALES.COM LTD	AUD	394 605	542 684	0.28
5 996	CARVANA CO	USD	224 297	497 188	0.26
2 513	CERIDIAN HCM HOLDING INC	USD	159 183	154 223	0.08
424 000	CHINA RUYI HOLDINGS LIMITED	HKD	177 400	106 797	0.06
2 991	COGENT COMMUNICATIONS HOLDINGS INC	USD	193 353	191 962	0.10
12 356	COGNEX CORP	USD	766 396	513 268	0.27
15 677	CROWDSTRIKE HOLDINGS INC - A	USD	2 820 537	4 586 150	2.39
2 270	CSG SYSTEMS INTERNATIONAL INC	USD	112 077	107 235	0.06
1 770	CTS CORP	USD	58 466	80 978	0.04
7 800	CYBERAGENT INC	JPY	43 660	49 056	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 717	C3.AI INC - A	USD	222 040	151 334	0.08
25 808	DARKTRACE PLC	GBP	108 919	194 676	0.10
46 370	DASSAULT SYSTEMES SE	EUR	1 978 657	1 835 989	0.95
1 000	DENA CO LTD	JPY	13 682	10 142	0.01
6 059	DESCARTES SYSTEMS GROUP INC	CAD	479 515	563 183	0.29
4 347	DIGITALOCEAN HOLDINGS INC	USD	130 875	142 842	0.07
17 365	DISCOVER FINANCIAL SERVICES	USD	1 911 535	2 200 666	1.14
1 030	DOCEBO INC	CAD	49 028	46 137	0.02
18 621	DROPBOX INC	USD	425 446	431 262	0.22
33 990	EBAY INC	USD	1 647 950	1 751 845	0.91
45 926	EMBRACER GROUP AB	SEK	284 516	117 577	0.06
40 063	ENTAIN PLC	GBP	714 875	394 611	0.21
5 385	EVENTBRITE INC	USD	103 053	28 433	0.01
4 671	EVERTEC INC	USD	176 345	175 303	0.09
12 684	E2OPEN PARENT HOLDINGS INC	USD	68 113	61 517	0.03
15 665	FANUC CORP	JPY	526 293	460 598	0.24
6 758	FASTLY INC	USD	80 464	85 489	0.04
38 948	FISERV INC	USD	4 583 049	5 946 191	3.09
2 357	FIVERR INTERNATIONAL LTD	USD	316 547	48 342	0.03
5 317	FIVE9 INC	USD	658 898	306 100	0.16
9 800	FOXCONN INDUSTRIAL INTERNET CO LTD - A	CNH	12 548	33 104	0.02
10 874	FRESHWORKS INC	USD	179 514	194 101	0.10
781	FUTU HOLDINGS LTD	USD	47 490	50 226	0.03
4 017	F5 NETWORKS INC	USD	678 357	664 050	0.35
36 927	GEN DIGITAL INC	USD	828 695	743 710	0.39
6 652	GLOBAL-E ONLINE LTD	USD	229 177	223 042	0.12
1 000	GMO INTERNET INC	JPY	18 316	16 576	0.01
8 852	GODADDY INC	USD	765 535	1 083 308	0.56
600	GUNGHO ONLINE ENTERTAINMENT INC	JPY	11 595	8 870	0.00
3 430	HENSOLDT AG	EUR	115 073	135 185	0.07
88 626	HEWLETT PACKARD ENTERPRISE CO	USD	1 483 738	1 506 642	0.78
3 297	HUBSPOT INC	USD	1 387 287	1 994 256	1.04
2 565	HUT 8 CORP	CAD	27 649	20 220	0.01
1 569	INTAPP INC	USD	64 125	48 513	0.03
100 075	INTEL CORP	USD	3 906 529	3 049 285	1.59
1 838	IROBOT CORP	USD	129 871	15 733	0.01
162 700	JD.COM INC - A	HKD	2 517 245	2 388 125	1.24
20 623	JUNIPER NETWORKS INC	USD	628 153	718 093	0.37
3 353	J2 GLOBAL INC	USD	201 751	168 019	0.09
1 900	KAKAKU.COM INC	JPY	27 565	22 017	0.01
2 560	KANZHUN LTD	USD	36 808	50 662	0.03
2 048	KINAXIS INC	CAD	228 532	218 520	0.11
39 664	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	72 732	42 397	0.02
15 800	KINGSOFT CORP LTD	HKD	49 658	52 019	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
163 300	KUAISHOU TECHNOLOGY	HKD	1 426 964	1 168 191	0.61
8 419	LIGHTSPEED COMMERCE INC	CAD	136 950	110 488	0.06
4 231	MANHATTAN ASSOCIATES INC	USD	602 900	871 840	0.45
11 948	MASTERCARD INC	USD	4 559 364	5 390 938	2.80
346 472	MEITUAN - B	HKD	5 352 710	4 850 760	2.52
2 887	MERCADOLIBRE INC	USD	3 347 020	4 211 267	2.19
11 860	MICROSOFT CORP	USD	3 464 535	4 617 454	2.40
12 000	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	51 207	3 790	0.00
48 000	MITAC HOLDINGS CORP	TWD	61 687	66 925	0.03
2 653	MITEK SYSTEMS INC	USD	29 951	33 507	0.02
1 679	MONDAY.COM LTD	USD	301 424	317 885	0.17
3 805	N-ABLE INC	USD	54 028	46 649	0.02
11 929	NASPERS LTD	ZAR	1 892 886	2 284 623	1.19
1 051	NCSOFT CORP	KRW	607 802	133 913	0.07
14 416	NETAPP INC	USD	1 107 875	1 473 459	0.77
134 160	NETEASE INC	HKD	2 667 893	2 578 158	1.34
35 304	NETWORK INTERNATIONAL HOLDINGS PLC	GBP	162 595	173 824	0.09
40 148	NEXI SPA	EUR	392 106	235 161	0.12
6 600	NEXON CO LTD	JPY	141 414	103 656	0.05
28 485	NEXTDC LTD	AUD	242 255	308 710	0.16
5 696	NEXTDC LTD - RIGHTS - 02/05/2024	AUD	-	4 771	0.00
701	NEXTRACKER INC	USD	28 488	29 996	0.02
16 300	NINTENDO CO LTD	JPY	777 291	799 644	0.42
16 709	NUTANIX INC	USD	557 826	1 014 236	0.53
4 226	NUVEI CORP	CAD	176 620	135 806	0.07
9 617	NVIDIA CORP	USD	2 562 886	8 309 279	4.31
5 414	OLO INC	USD	57 657	25 987	0.01
13 516	OMNICOM GROUP INC	USD	1 067 057	1 254 825	0.65
38 289	ORACLE CORP	USD	3 624 789	4 355 374	2.27
600	ORACLE CORP JAPAN	JPY	36 472	45 353	0.02
17 180	PALO ALTO NETWORKS INC	USD	3 602 683	4 997 490	2.60
3 580	PAYCOR HCM INC	USD	95 728	62 185	0.03
3 222	PAYLOCITY HOLDING CORP	USD	581 526	499 926	0.26
72 048	PAYPAL HOLDINGS INC	USD	5 547 436	4 893 500	2.55
2 000	PERFECT WORLD CO LTD/CHINA - A	CNH	5 740	2 757	0.00
1 004	PHREESIA INC	USD	23 142	20 823	0.01
1 100	PKSHA TECHNOLOGY INC	JPY	20 239	30 826	0.02
822	POWERSCHOOL HOLDINGS INC	USD	14 171	14 237	0.01
3 258	PROG HOLDINGS INC	USD	92 510	108 296	0.06
101 700	PROSUS NV	EUR	3 228 491	3 426 483	1.78
7 567	PTC INC	USD	982 694	1 342 688	0.70
2 635	QUALYS INC	USD	338 215	431 903	0.22
4 388	Q2 HOLDINGS INC	USD	292 767	225 499	0.12
1 200	RAKUS CO LTD	JPY	14 827	12 312	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
94 711	RAKUTEN GROUP INC	JPY	631 679	459 517	0.24
3 769	REA GROUP LTD	AUD	384 708	439 650	0.23
4 931	REPAY HOLDINGS CORP	USD	36 981	50 148	0.03
10 182	RESMED INC	USD	2 148 229	2 178 846	1.13
29 567	ROBINHOOD MARKETS INC - A	USD	274 647	487 560	0.25
7 359	ROCKWELL AUTOMATION INC	USD	2 041 833	1 993 995	1.04
400	SANGFOR TECHNOLOGIES INC - A	CNH	6 547	3 019	0.00
16 038	SENTINELONE INC	USD	348 421	338 883	0.18
8 949	SMARTSHEET INC - A	USD	430 716	338 541	0.18
900	SMC CORP	JPY	450 365	477 667	0.25
8 041	SOFTWAREONE HOLDING AG	CHF	158 607	137 292	0.07
8 684	SONOS INC	USD	152 303	146 760	0.08
6 701	SPRINKLR INC	USD	96 298	78 335	0.04
3 495	SPROUT SOCIAL INC - A	USD	213 573	176 323	0.09
3 835	SQUARESPACE INC	USD	95 583	133 688	0.07
2 274	STERLING CHECK CORP	USD	29 813	34 406	0.02
915	SYMBOTIC INC	USD	32 867	35 292	0.02
11 652	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1 596 805	1 664 022	0.87
1 849	TASKUS INC	USD	45 447	21 190	0.01
6 600	TDK CORP	JPY	260 036	297 108	0.15
106 766	TENCENT HOLDINGS LTD	HKD	4 563 803	4 739 584	2.47
22 520	TOAST INC	USD	449 503	532 148	0.28
7 036	UBISOFT ENTERTAINMENT SA	EUR	331 443	166 790	0.09
27 763	UIPATH INC	USD	581 165	526 664	0.27
3 104	ULTA BEAUTY INC	USD	1 335 242	1 256 623	0.65
17 879	UNITY SOFTWARE INC	USD	559 432	433 923	0.23
8 835	UPWORK INC	USD	231 186	103 370	0.05
7 216	VARONIS SYSTEMS INC	USD	249 030	315 700	0.16
6 389	VERISIGN INC	USD	1 405 525	1 082 808	0.56
9 572	VIMEO INC	USD	83 178	34 363	0.02
19 326	VISA INC	USD	4 473 923	5 191 157	2.70
1 412	VITESCO TECHNOLOGIES GROUP AG	EUR	143 511	96 400	0.05
7 698	VNET GROUP INC	USD	21 596	13 010	0.01
26 903	WESTERN UNION CO	USD	393 794	361 576	0.19
43 010	WISE PLC	GBP	427 875	418 199	0.22
10 344	WISETECH GLOBAL LTD	AUD	348 159	623 258	0.32
3 659	WIX.COM LTD	USD	664 527	434 945	0.23
17 707	WORLDLINE SA	EUR	1 040 079	185 621	0.10
9 729	XERO LTD	AUD	858 309	771 242	0.40
8 196	XEROX HOLDINGS CORP	USD	130 076	108 925	0.06
990 600	XIAOMI CORP - B	HKD	1 957 545	2 193 682	1.14
7 782	YEXT INC	USD	90 289	42 723	0.02
2 880	YONYOU NETWORK TECHNOLOGY CO LTD - A	CNH	14 193	4 622	0.00
18 395	ZOOMINFO TECHNOLOGIES INC	USD	772 435	291 745	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 594	ZSCALER INC	USD	972 607	967 426	0.50
10 000	37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNH	43 438	23 025	0.01
Total Shares			171 410 165	191 709 383	99.71
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			171 410 165	191 709 383	99.71
Total Investments			171 410 165	191 709 383	99.71

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	39.58	United States of America	73.73
Technology Hardware and Equipment	14.06	Cayman Islands	12.91
Industrial Support Services	10.40	Netherlands	2.73
Consumer Services	7.96	Switzerland	2.67
Retailers	5.00	Japan	1.51
Telecommunications Equipment	4.35	South Africa	1.19
Industrial Engineering	3.10	France	1.14
Leisure Goods	3.04	Australia	1.00
Travel and Leisure	2.96	Canada	0.69
Finance and Credit Services	2.70	Israel	0.53
Investment Banking and Brokerage Services	1.77	United Kingdom	0.41
Electronic and Electrical Equipment	1.30	New Zealand	0.40
Telecommunications Service Providers	1.19	Isle of Man	0.21
Medical Equipment and Services	1.13	Germany	0.12
Media	0.65	Italy	0.12
Real Estate Investment Trusts	0.23	Puerto Rico	0.09
Aerospace and Defense	0.07	Bermuda	0.07
Personal Goods	0.07	South Korea	0.07
Automobiles and Parts	0.06	Sweden	0.06
General Industrials	0.04	China	0.03
Alternative Energy	0.02	Taiwan	0.03
Personal Care, Drug and Grocery Stores	0.02		
Household Goods and Home Construction	0.01		
	99.71		99.71

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
79 295	ABB LTD	CHF	2 554 498	3 880 953	2.53
5 906	ACI WORLDWIDE INC	USD	192 332	201 395	0.13
9 133	ADAPTIVE BIOTECHNOLOGIES CORP	USD	418 249	23 928	0.02
24 823	ADVANCED MICRO DEVICES INC	USD	2 984 769	3 931 466	2.56
1 274	ADYEN NV	EUR	1 915 268	1 539 586	1.00
7 000	AKESO INC	HKD	15 429	43 095	0.03
2 954	ALARM.COM HOLDINGS INC	USD	226 887	196 441	0.13
4 946	ALECTOR INC	USD	81 612	25 126	0.02
1 045	ALFEN N.V.	EUR	84 107	45 544	0.03
300 564	ALIBABA GROUP HOLDING LTD	HKD	3 294 114	2 857 232	1.85
7 306	ALK-ABELLO A/S	DKK	86 234	136 686	0.09
2 112	ALKAMI TECHNOLOGY INC	USD	48 086	50 836	0.03
7 223	ALNYLAM PHARMACEUTICALS INC	USD	1 243 047	1 039 751	0.67
21 076	ALPHABET CLASS - A	USD	2 508 745	3 430 751	2.24
20 821	ALPHABET INC	USD	2 438 580	3 427 969	2.23
3 340	ALTAIR ENGINEERING INC - A	USD	199 692	268 703	0.17
2 010	AMBARELLA INC	USD	145 363	92 400	0.06
3 340	ANAVEX LIFE SCIENCES CORP	USD	24 341	12 191	0.01
5 044	ANSYS INC	USD	1 511 061	1 638 695	1.06
1 100	APPIER GROUP INC	JPY	14 938	9 269	0.01
15 751	APPLE INC	USD	2 608 179	2 682 868	1.74
1 661	ARCTURUS THERAPEUTICS HOLDINGS INC	USD	45 596	42 472	0.03
5 944	ARLO TECHNOLOGIES INC	USD	54 029	73 587	0.05
7 561	ATOS SE	EUR	461 598	16 363	0.01
5 293	AUREN ENERGIA SA	BRL	14 774	11 836	0.01
12 466	AUTODESK INC	USD	2 822 281	2 653 388	1.72
9 515	AVIDXCHANGE HOLDINGS INC	USD	92 196	110 945	0.07
2 728	AXONICS INC	USD	152 735	181 603	0.12
4 321	BEAM THERAPEUTICS INC	USD	134 036	91 692	0.06
5 376	BILL.COM HOLDINGS INC	USD	665 092	335 247	0.22
1 282	BIO-RAD LABORATORIES INC	USD	528 426	345 820	0.22
9 037	BIO-TECHNE CORP	USD	774 886	571 229	0.37
2 496	BLACKBAUD INC	USD	187 793	194 488	0.13
32 906	BLACKBERRY LTD	CAD	215 875	92 213	0.06
3 251	BLACKLINE INC	USD	323 552	188 721	0.12
4 853	BORALEX INC - A	CAD	153 025	97 600	0.06
8 414	BOX INC - A	USD	230 960	218 932	0.14
2 829	BRAZE INC	USD	75 072	118 535	0.08
3 045	BREAD FINANCIAL HOLDINGS	USD	140 870	112 391	0.07
6 037	BRUKER CORP	USD	417 985	470 946	0.31
3 121	CANNAE HOLDINGS INC	USD	56 051	60 703	0.04
12 851	CCC INTELLIGENT SOLUTIONS HOLDINGS INC	USD	126 672	143 995	0.09
7 998	CERIDIAN HCM HOLDING INC	USD	498 230	490 837	0.32
20 232	CHARGEPOINT HOLDINGS INC	USD	251 277	26 909	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
88 000	CHINA YANGTZE POWER CO LTD - A	CNH	281 593	312 909	0.20
2 976	CIRRUS LOGIC INC	USD	238 356	263 584	0.17
16 126	CLOUDFLARE INC	USD	846 877	1 409 412	0.91
10 457	COGNEX CORP	USD	589 356	434 384	0.28
10 086	CONFLUENT INC	USD	214 018	283 618	0.18
1 788	CONMED CORP	USD	200 288	121 548	0.08
10 503	COVESTRO AG	EUR	526 146	527 601	0.34
1 500	CREDIT SAISON CO LTD	JPY	17 467	27 895	0.02
2 598	CRINETICS PHARMACEUTICALS INC	USD	72 436	113 844	0.07
13 258	CROWDSTRIKE HOLDINGS INC - A	USD	2 169 421	3 878 495	2.53
2 129	CSG SYSTEMS INTERNATIONAL INC	USD	132 398	100 574	0.07
20 557	DARKTRACE PLC	GBP	85 346	155 066	0.10
39 192	DASSAULT SYSTEMES SE	EUR	1 779 384	1 551 781	1.01
14 788	DATADOG INC	USD	1 423 591	1 855 894	1.20
2 976	DAY ONE BIOPHARMACEUTICALS INC	USD	37 883	50 890	0.03
22 749	DEXCOM INC	USD	2 007 165	2 897 995	1.88
1 606	DIGI INTERNATIONAL INC	USD	68 206	49 240	0.03
3 488	DIGITALOCEAN HOLDINGS INC	USD	136 548	114 616	0.07
717	DISC MEDICINE INC	USD	44 313	19 961	0.01
14 660	DISCOVER FINANCIAL SERVICES	USD	1 617 696	1 857 862	1.21
5 937	DOCGO INC	USD	43 636	20 067	0.01
2 600	DOMO INC	USD	181 857	19 578	0.01
22 085	DRAX GROUP PLC	GBP	151 468	143 252	0.09
15 818	DROPBOX INC	USD	379 081	366 345	0.24
14 020	DYNATRACE INC	USD	756 507	635 246	0.41
3 294	EDITAS MEDICINE INC	USD	140 953	17 162	0.01
16 014	EDP RENOVAVEIS SA	EUR	373 961	220 373	0.14
35 655	EDWARDS LIFESCIENCES CORP	USD	2 951 067	3 018 909	1.96
20 065	ELEKTA AB - B	SEK	228 833	144 785	0.09
14 598	ENERGY ABSOLUTE PCL	THB	27 616	12 112	0.01
6 462	ENGIE BRASIL ENERGIA SA	BRL	57 484	50 992	0.03
7 854	ENPHASE ENERGY INC	USD	1 357 802	854 201	0.55
6 068	ENVAVIS AG	EUR	116 810	109 651	0.07
3 661	EQUINIX INC	USD	2 583 551	2 603 374	1.69
3 000	EVER SUPREME BIO TECHNOLOGY CO LTD	TWD	18 970	19 302	0.01
3 874	EVERTEC INC	USD	150 653	145 391	0.09
8 241	EVOTEC SE	EUR	274 210	85 826	0.06
8 617	EXTREME NETWORKS INC	USD	139 073	96 510	0.06
10 299	E2OPEN PARENT HOLDINGS INC	USD	122 724	49 950	0.03
53 320	FANUC CORP	JPY	1 753 498	1 567 767	1.02
7 691	FASTLY INC	USD	80 417	97 291	0.06
34 748	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 908 992	2 360 084	1.53
24 302	FISERV INC	USD	2 653 740	3 710 186	2.42
4 360	FIVE9 INC	USD	595 440	251 005	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
38 915	FORTINET INC	USD	1 813 526	2 458 650	1.59
13 500	FOXCONN INDUSTRIAL INTERNET CO LTD - A	CNH	17 599	45 602	0.03
2 800	FREEE KK	JPY	63 246	49 732	0.03
27 325	FUELCELL ENERGY INC	USD	57 926	25 352	0.02
699	FULGENT GENETICS INC	USD	63 217	14 225	0.01
33 011	GEN DIGITAL INC	USD	737 551	664 842	0.43
70 102	GENSCRIPT BIOTECH CORP	HKD	163 399	104 330	0.07
4 692	GITLAB INC	USD	195 022	246 189	0.16
8 055	GODADDY INC	USD	636 676	985 771	0.64
697	GOODWE TECHNOLOGIES CO LTD - A	CNH	16 301	8 952	0.01
74 327	HEWLETT PACKARD ENTERPRISE CO	USD	1 083 963	1 263 559	0.82
4 840	HEXCEL CORP	USD	282 505	310 776	0.20
9 159	ILLUMINA INC	USD	2 353 107	1 127 015	0.73
3 214	IMMUNOVANT INC	USD	42 135	88 192	0.06
10 434	INNERGEX RENEWABLE ENERGY INC	CAD	125 001	60 985	0.04
1 328	INTAPP INC	USD	55 941	41 062	0.03
64 229	INTEL CORP	USD	2 464 632	1 957 058	1.27
4 833	INTELLIA THERAPEUTICS INC	USD	261 603	103 426	0.07
19 536	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 544 975	3 246 883	2.11
1 760	IRHYTHM TECHNOLOGIES INC	USD	218 193	192 861	0.13
1 786	IROBOT CORP	USD	166 421	15 288	0.01
2 200	JAMF HOLDING CORP	USD	40 191	42 834	0.03
20 115	JOHNSON & JOHNSON	USD	3 122 414	2 908 428	1.89
19 075	JUNIPER NETWORKS INC	USD	587 224	664 192	0.43
2 866	J2 GLOBAL INC	USD	174 767	143 615	0.09
20 900	KDDI CORP	JPY	656 236	584 374	0.38
1 645	KINAXIS INC	CAD	232 263	175 520	0.11
45 000	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	67 998	48 100	0.03
16 000	KINGSOFT CORP LTD	HKD	50 286	52 677	0.03
4 360	KNOWLES CORP	USD	75 196	69 019	0.04
13 619	KYNDRYL HOLDINGS INC	USD	171 046	267 750	0.17
3 360	LIVANOVA PLC	USD	148 773	187 320	0.12
8 220	LONGI GREEN ENERGY TECHNOLOGY CO LTD - A	CNH	70 044	20 627	0.01
22 951	MARQETA INC	USD	145 734	127 378	0.08
9 200	MARUI GROUP CO LTD	JPY	160 270	141 422	0.09
7 457	MASTERCARD INC	USD	2 678 350	3 364 598	2.18
21 000	MEDIATEK INC	TWD	541 012	639 764	0.41
364	MESA LABORATORIES INC	USD	61 577	38 613	0.03
1 954	MEYER BURGER TECHNOLOGY AG	CHF	81	25	0.00
7 989	MICROSOFT CORP	USD	2 223 884	3 110 357	2.02
15 000	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	64 871	4 737	0.00
56 000	MITAC HOLDINGS CORP	TWD	71 968	78 079	0.05
1 446	MITEK SYSTEMS INC	USD	16 325	18 263	0.01
94 717	MTN GROUP LTD	ZAR	770 207	455 491	0.30

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 319	MYRIAD GENETICS INC	USD	82 447	84 523	0.05
4 342	N-ABLE INC	USD	61 653	53 233	0.03
8 081	NCR CORP	USD	165 060	98 992	0.06
4 056	NEOEN SA	EUR	140 265	124 729	0.08
12 386	NETAPP INC	USD	891 720	1 265 973	0.82
29 612	NETWORK INTERNATIONAL HOLDINGS PLC	GBP	134 318	145 799	0.09
5 771	NEW JERSEY RESOURCES CORP	USD	231 826	252 135	0.16
33 528	NEXI SPA	EUR	347 653	196 385	0.13
24 392	NEXTDC LTD	AUD	201 435	264 351	0.17
4 878	NEXTDC LTD - RIGHTS - 02/05/2024	AUD	-	4 086	0.00
2 417	NEXTRACKER INC	USD	98 224	103 423	0.07
8 058	NORDEX SE	EUR	112 813	114 248	0.07
14 519	NUTANIX INC	USD	427 431	881 303	0.57
3 385	NUVEI CORP	CAD	156 055	108 779	0.07
5 984	NVIDIA CORP	USD	1 235 639	5 170 295	3.36
24 126	ON SEMICONDUCTOR CORP	USD	1 874 484	1 692 680	1.10
25 791	ORACLE CORP	USD	2 018 268	2 933 726	1.90
600	ORACLE CORP JAPAN	JPY	36 472	45 353	0.03
12 575	PACIFIC BIOSCIENCES OF CALIFORNIA INC	USD	155 671	20 749	0.01
11 020	PALO ALTO NETWORKS INC	USD	1 986 058	3 205 608	2.08
2 648	PAYLOCITY HOLDING CORP	USD	498 617	410 864	0.27
52 912	PAYPAL HOLDINGS INC	USD	4 484 123	3 593 783	2.34
8 250	PHARMARON BEIJING CO LTD - A	CNH	49 348	22 465	0.01
9 000	PHISON ELECTRONICS CORP	TWD	125 330	194 306	0.13
1 200	PKSHA TECHNOLOGY INC	JPY	23 293	33 629	0.02
958	POWERSCHOOL HOLDINGS INC	USD	18 144	16 593	0.01
2 599	PROCEPT BIROBOTICS CORP	USD	97 668	137 695	0.09
85 791	PROSUS NV	EUR	2 562 374	2 890 476	1.87
2 707	PROTAGONIST THERAPEUTICS INC	USD	71 723	67 973	0.04
974	PROTO LABS INC	USD	109 310	29 688	0.02
8 168	PROXIMUS SADP	EUR	84 083	60 393	0.04
6 884	PTC INC	USD	824 545	1 221 497	0.79
2 567	PUBMATIC INC	USD	98 048	57 603	0.04
12 598	QIAGEN NV	EUR	613 568	526 424	0.34
5 330	QORVO INC	USD	618 593	622 757	0.40
2 234	QUALYS INC	USD	256 502	366 175	0.24
3 117	QUIDELORTHO CORP	USD	404 581	126 394	0.08
3 519	Q2 HOLDINGS INC	USD	277 956	180 841	0.12
4 300	RAKUS CO LTD	JPY	53 154	44 116	0.03
3 820	RAPID7 INC	USD	311 708	171 136	0.11
9 456	RECURSION PHARMACEUTICALS INC	USD	89 916	73 946	0.05
700	RENOVA INC	JPY	6 107	6 619	0.00
4 927	REPAY HOLDINGS CORP	USD	42 809	50 108	0.03
2 513	REPLIMUNE GROUP INC	USD	51 440	15 958	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 627	RESMED INC	USD	1 731 101	1 846 092	1.20
4 454	RINGCENTRAL INC - A	USD	1 061 822	131 927	0.09
11 244	ROCHE HOLDING AG	CHF	3 506 905	2 704 391	1.75
1 877	ROCHE HOLDING AG - BR	CHF	695 857	492 792	0.32
3 839	ROCKET PHARMACEUTICALS INC	USD	68 600	82 615	0.05
6 742	ROCKWELL AUTOMATION INC	USD	1 856 425	1 826 812	1.18
827	ROGERS CORP	USD	212 865	98 487	0.06
2 200	SANGFOR TECHNOLOGIES INC - A	CNH	73 598	16 604	0.01
19 700	SAP SE	EUR	2 311 931	3 574 599	2.33
1 175	SCANSOURCE INC	USD	39 356	48 904	0.03
16 887	SCHNEIDER ELECTRIC SE	EUR	2 574 103	3 883 936	2.53
15 942	SEIKO EPSON CORP	JPY	242 525	263 800	0.17
3 385	SEMTECH CORP	USD	55 948	127 344	0.08
8 658	SENSATA TECHNOLOGIES HOLDING PLC	USD	426 339	331 688	0.22
14 024	SENTINELONE INC	USD	306 013	296 327	0.19
1 500	SHIBAURA MACHINE CO LTD	JPY	38 709	33 791	0.02
1 873	SILICON LABORATORIES INC	USD	280 660	227 551	0.15
461 200	SINGAPORE TELECOMMUNICATIONS LTD	SGD	798 629	804 875	0.52
1 810	SK BIOSCIENCE CO LTD	KRW	113 631	76 743	0.05
807	SMA SOLAR TECHNOLOGY AG	EUR	54 076	42 644	0.03
2 945	SMART GLOBAL HOLDINGS INC	USD	53 532	53 805	0.03
7 825	SMARTSHEET INC - A	USD	381 227	296 020	0.19
7 859	SOFTCAT PLC	GBP	141 341	154 405	0.10
5 616	SOFTWAREONE HOLDING AG	CHF	112 209	95 887	0.06
3 529	SOLAREEDGE TECHNOLOGIES INC	USD	972 613	206 976	0.13
5 534	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	110 924	56 657	0.04
6 233	SPRINKLR INC	USD	82 497	72 864	0.05
1 700	SUNGROW POWER SUPPLY CO LTD - A	CNH	25 485	24 224	0.02
7 056	SUNNOVA ENERGY INTERNATIONAL INC	USD	170 662	29 706	0.02
5 550	SUNPOWER CORP	USD	23 032	11 433	0.01
12 738	SUNRUN INC	USD	404 083	131 074	0.09
1 014	SYMBOTIC INC	USD	33 442	39 110	0.03
2 379	SYNAPTICS INC	USD	327 950	214 015	0.14
72 000	TENCENT HOLDINGS LTD	HKD	2 888 109	3 196 243	2.07
6 242	TERADATA CORP COM STK	USD	268 249	231 578	0.15
19 073	TOAST INC	USD	401 605	450 695	0.29
20 000	TXC CORP	TWD	65 810	69 099	0.04
7 061	UCB SA	EUR	715 527	940 349	0.61
21 938	UIPATH INC	USD	437 572	416 164	0.27
3 938	ULTRAGENYX PHARMACEUTICAL INC	USD	193 256	167 523	0.11
15 241	UNITY SOFTWARE INC	USD	457 930	369 899	0.24
51 000	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	130 017	134 697	0.09
3 419	VERINT SYSTEMS INC	USD	118 331	103 527	0.07
59 289	VESTAS WIND SYSTEMS A/S	DKK	1 732 733	1 601 359	1.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 118	VIMEO INC	USD	57 463	32 734	0.02
12 063	VISA INC	USD	2 619 057	3 240 242	2.10
983	VITESCO TECHNOLOGIES GROUP AG	EUR	100 334	67 111	0.04
22 219	WESTERN UNION CO	USD	430 731	298 623	0.19
2 538	WEX INC	USD	434 053	536 178	0.35
20 000	WIN SEMICONDUCTORS CORP	TWD	234 771	89 675	0.06
36 656	WISE PLC	GBP	362 330	356 417	0.23
7 119	XEROX HOLDINGS CORP	USD	155 165	94 612	0.06
856 600	XIAOMI CORP - B	HKD	1 703 276	1 896 940	1.23
81 678	XINYI SOLAR HOLDINGS LTD	HKD	119 431	57 020	0.04
6 656	YEXT INC	USD	63 052	36 541	0.02
58 610	ZAI LAB LTD	HKD	349 664	97 419	0.06
2 692	ZEALAND PHARMA A/S	DKK	142 742	244 294	0.16
3 063	ZEBRA TECHNOLOGIES CORP - A	USD	980 304	963 497	0.62
4 845	ZSCALER INC	USD	792 607	837 894	0.54
8 779	3D SYSTEMS CORP	USD	165 080	29 410	0.02
Total Shares			143 586 750	153 511 445	99.57
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			143 586 750	153 511 445	99.57
Total Investments			143 586 750	153 511 445	99.57

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	38.73	United States of America	71.88
Technology Hardware and Equipment	13.11	Cayman Islands	5.52
Industrial Support Services	10.91	Switzerland	4.65
Pharmaceuticals and Biotechnology	8.03	France	3.62
Medical Equipment and Services	6.19	Netherlands	3.24
Electronic and Electrical Equipment	4.90	Germany	2.93
Industrial Engineering	3.60	Japan	1.82
Alternative Energy	2.23	Denmark	1.29
Finance and Credit Services	2.12	United Kingdom	0.96
Consumer Services	1.86	Taiwan	0.79
Telecommunications Equipment	1.75	Belgium	0.65
Real Estate Investment Trusts	1.69	Singapore	0.52
Investment Banking and Brokerage Services	1.60	Canada	0.35
Telecommunications Service Providers	1.24	South Africa	0.30
Electricity	0.75	China	0.29
Chemicals	0.34	Spain	0.18
Aerospace and Defense	0.20	Australia	0.17
Leisure Goods	0.09	Italy	0.13
Retailers	0.09	Puerto Rico	0.09
Automobiles and Parts	0.04	Sweden	0.09
General Industrials	0.04	South Korea	0.05
Oil, Gas and Coal	0.04	Brazil	0.04
Health Care Providers	0.01	Thailand	0.01
Household Goods and Home Construction	0.01		
	99.57		99.57

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
66 709	ALBEMARLE CORP	USD	14 039 918	8 025 760	3.09
66 169	AMERICAN AXLE & MANUFACTURING HOLDINGS INC	USD	601 137	485 680	0.19
31 960	ANGLO AMERICAN PLATINUM LTD	ZAR	3 268 647	1 122 830	0.43
160 779	APTIV PLC	USD	13 311 325	11 415 309	4.40
245 807	ARCADIUM LITHIUM PLC	USD	2 476 072	1 081 551	0.42
12 033	AVIS BUDGET GROUP INC	USD	2 673 806	1 148 550	0.44
133 628	BORGWARNER INC	USD	4 497 625	4 378 990	1.69
74 600	CHINA BAOAN GROUP CO LTD - A	CNH	135 781	108 203	0.04
19 500	CNGR ADVANCED MATERIAL CO LTD	CNH	134 390	141 014	0.05
95 347	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	3 461 709	2 663 360	1.03
980 836	DENSO CORP	JPY	15 460 171	16 775 774	6.47
59 140	ECOVYST INC	USD	599 499	557 690	0.21
221 322	ELEMENT FLEET MANAGEMENT CORP	CAD	2 435 887	3 539 257	1.36
38 579	ENERGIZER HOLDINGS INC	USD	1 516 389	1 107 989	0.43
89 885	ENERGY FUELS INC/CANADA	CAD	713 497	466 481	0.18
23 301	ENERSYS	USD	2 061 986	2 107 575	0.81
76 982	ENOVIX CORP	USD	971 658	481 907	0.19
4 881	ERAMET SA	EUR	405 248	476 756	0.18
89 633	FORVIA SE	EUR	3 065 830	1 437 601	0.55
47 058	GANFENG LITHIUM CO LTD - A	CNH	721 442	228 770	0.09
194 520	GANFENG LITHIUM GROUP CO LTD - H	HKD	2 139 552	577 005	0.22
2 910 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	5 831 458	3 545 793	1.37
149 900	GEM CO LTD - A	CNH	165 255	143 845	0.06
11 600	GINLONG TECHNOLOGIES CO LTD	CNH	161 396	85 645	0.03
5 134	GOODWE TECHNOLOGIES CO LTD - A	CNH	170 443	65 936	0.03
117 805	GRAFTECH INTERNATINATIONAL LTD	USD	947 353	202 625	0.08
36 410	GS YUASA CORP	JPY	792 040	689 607	0.27
78 875	HERTZ GLOBAL HOLDINGS INC	USD	1 554 244	358 881	0.14
15 913	HL MANDO CO LTD	KRW	765 198	453 637	0.17
2 489	HOYMILES POWER ELECTRONICS INC - A	CNH	77 971	77 783	0.03
35 718	HUB GROUP INC - A	USD	1 351 152	1 436 578	0.55
386 911	IGO LTD	AUD	3 555 886	1 987 310	0.77
435 752	IMPALA PLATINUM HOLDINGS LTD	ZAR	4 855 255	1 960 413	0.76
104 289	JOHNSON MATTHEY PLC	GBP	3 505 997	2 293 165	0.88
22 657	LG ENERGY SOLUTION	KRW	8 757 560	6 376 943	2.46
688 592	LIONTOWN RESOURCES LTD	AUD	915 552	556 685	0.21
439 531	LOCALIZA RENT A CAR SA	BRL	4 942 218	4 157 768	1.60
519 054	LUCID GROUP INC	USD	8 886 632	1 323 588	0.51
151 359	LUMINAR TECHNOLOGIES INC	USD	378 120	222 498	0.09
154 569	MAGNA INTERNATIONAL INC	CAD	9 324 446	7 402 966	2.85
30 900	MITSUI MINING & SMELTING CO LTD	JPY	948 669	975 510	0.38
429 000	NEXTEER AUTOMOTIVE GROUP LTD	HKD	276 835	228 180	0.09
441 925	NIKOLA CORP	USD	3 779 907	274 259	0.11
669 997	NIO INC	USD	9 729 288	3 162 386	1.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
47 531	NVIDIA CORP	USD	10 496 745	41 067 734	15.83
24 484	O'REILLY AUTOMOTIVE INC	USD	24 069 513	24 808 658	9.56
16 700	OSAKA TITANIUM	JPY	353 498	262 760	0.10
10 210	PIEDMONT LITHIUM INC	USD	645 728	125 073	0.05
308 488	PLUG POWER INC	USD	5 376 596	712 607	0.27
1 452 400	PTT OIL & RETAIL BUSINESS PCL	THB	841 401	732 862	0.28
179 471	QUANTUMSCAPE CORP	USD	1 196 047	972 733	0.37
99 300	RESONAC HOLDINGS CORPORATION	JPY	1 858 698	2 161 864	0.83
374 182	RIVIAN AUTOMOTIVE INC	USD	8 608 090	3 330 220	1.28
25 881	RYDER SYSTEM INC	USD	2 006 793	3 153 600	1.22
26 633	SAMSUNG SDI CO LTD	KRW	12 304 536	8 363 158	3.22
2 722	SEBANG GLOBAL BATTERY CO LTD	KRW	100 777	201 476	0.08
58 842	SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD - A	CNH	375 628	150 168	0.06
148 100	SHARP CORP/JAPAN	JPY	926 109	782 074	0.30
81 000	SIMPLO TECHNOLOGY CO LTD	TWD	829 553	1 089 551	0.42
84 872	STEM INC	USD	641 200	156 164	0.06
42 919	SUNGROW POWER SUPPLY CO LTD - A	CNH	764 558	611 566	0.24
53 800	SUNWODA ELECTRONIC CO LTD - A	CNH	120 194	112 822	0.04
66 253	TAIYO YUDEN CO LTD	JPY	3 156 704	1 571 227	0.61
101 227	TESLA INC	USD	23 658 678	18 552 885	7.15
42 900	TIANQI LITHIUM CORP - A	CNH	531 861	233 694	0.09
18 200	TOHO TITANIUM CO LTD	JPY	310 591	157 984	0.06
435 601	UBER TECHNOLOGIES INC	USD	13 573 389	28 867 277	11.12
118 946	UMICORE SA	EUR	3 176 996	2 653 038	1.02
117 661	VALEO SE	EUR	3 272 739	1 502 160	0.58
434 667	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	2 049 458	1 148 005	0.44
16 031	VISTEON CORP	USD	1 944 056	1 773 510	0.68
10 201	VITESCO TECHNOLOGIES GROUP AG	EUR	1 038 299	696 439	0.27
32 000	VOLTRONIC POWER TECHNOLOGY CORP	TWD	1 674 690	1 523 247	0.59
87 901	VONTIER CORP	USD	2 870 780	3 571 418	1.38
4 894	W-SCOPE CHUNGJU PLANT CO LTD	KRW	155 160	131 017	0.05
41 000	XIAMEN TUNGSTEN CO LTD - A	CNH	98 785	108 365	0.04
468 664	XPENG INC	HKD	5 615 124	1 890 551	0.73
594 000	YADEA GROUP HOLDINGS LTD	HKD	1 181 623	1 146 809	0.44
163 729	YAGEO CORP	TWD	3 458 903	3 142 637	1.21
507 416	YAMAHA MOTOR CO LTD	JPY	3 996 915	4 759 292	1.83
147 900	YUNNAN CHIHONG ZINC&GERMANIUM CO LTD - A	CNH	104 480	117 048	0.05
62 706	ZHEJIANG CHINT ELECTRICS CO LTD - A	CNH	401 494	178 531	0.07
46 920	ZHEJIANG HUAYOU COBALT CO LTD - A	CNH	629 905	184 304	0.07
Total Shares			290 780 738	259 014 581	99.82
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			290 780 738	259 014 581	99.82
Total Investments			290 780 738	259 014 581	99.82

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Automobiles and Parts	34.22	United States of America	57.51
Technology Hardware and Equipment	22.58	Japan	10.84
Consumer Services	13.31	South Korea	5.98
Retailers	9.56	Jersey	4.82
Chemicals	6.19	Canada	4.40
Electronic and Electrical Equipment	3.82	Cayman Islands	3.84
Industrial Transportation	3.24	Taiwan	2.66
Industrial Metals and Mining	2.82	China	2.23
General Industrials	1.38	Brazil	1.60
Precious Metals and Mining	1.19	France	1.32
Personal Care, Drug and Grocery Stores	0.47	South Africa	1.19
Alternative Energy	0.30	Belgium	1.02
Leisure Goods	0.30	Australia	0.98
Oil, Gas and Coal	0.28	United Kingdom	0.88
Industrial Materials	0.06	Thailand	0.28
Waste and Disposal Services	0.06	Germany	0.27
Real Estate Investment and Services	0.04		
	99.82		99.82

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 699	ABERCROMBIE & FITCH CO - A	USD	150 901	327 982	0.32
1 200	ADASTRIA CO LTD	JPY	30 827	26 346	0.03
7 592	ADIDAS AG - REG	EUR	1 562 516	1 837 857	1.78
2 478	ADOBE INC	USD	1 343 015	1 146 893	1.11
1 134	ADYEN NV	EUR	1 718 889	1 370 401	1.33
2 478	ALARM.COM HOLDINGS INC	USD	135 961	164 787	0.16
22 750	A-LIVING SMART CITY SERVICES CO LTD - H	HKD	52 371	8 726	0.01
2 076	ALKAMI TECHNOLOGY INC	USD	47 194	49 969	0.05
10 390	AMAZON.COM INC	USD	1 275 791	1 818 250	1.76
23 860	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 433 308	1 432 771	1.39
7 872	APPLE INC	USD	1 412 007	1 340 838	1.30
26 151	ARCA CONTINENTAL SAB DE CV	MXN	223 335	256 499	0.25
3 532	AREZZO INDUSTRIA E COMERCIO SA	BRL	54 803	35 381	0.03
30 483	ARISTOCRAT LEISURE LTD	AUD	816 603	790 180	0.77
4 360	ARITZIA INC	CAD	129 939	113 105	0.11
4 375	ARLO TECHNOLOGIES INC	USD	40 033	54 163	0.05
1 900	ASKUL CORP	JPY	27 860	28 905	0.03
17 774	ASSOCIATED BRITISH FOODS PLC	GBP	500 905	591 133	0.57
1 099	AVIS BUDGET GROUP INC	USD	205 881	104 900	0.10
1 682	BALCHEM CORP	USD	220 769	237 801	0.23
1 542	BALLY'S CORP	USD	25 312	20 262	0.02
410	BGF RETAIL CO LTD	KRW	49 958	38 891	0.04
3 124	BIGCOMMERCE HOLDINGS INC	USD	107 163	17 682	0.02
10 206	BILIBILI INC	HKD	266 129	134 146	0.13
6 851	BJ'S WHOLESALE CLUB HOLDINGS INC	USD	431 245	511 633	0.50
2 831	BLACKLINE INC	USD	231 385	164 340	0.16
481	BOOKING HOLDINGS INC	USD	1 349 672	1 660 426	1.61
1 607	BOOT BARN HOLDINGS INC	USD	162 810	171 097	0.17
2 693	BRAZE INC	USD	114 993	112 837	0.11
2 459	BREAD FINANCIAL HOLDINGS	USD	114 050	90 762	0.09
3 332	BURLINGTON STORES INC	USD	664 166	599 560	0.58
3 837	CALBEE INC	JPY	92 320	84 121	0.08
1 653	CALERES INC	USD	44 390	60 880	0.06
9 987	CAMPBELL SOUP CO	USD	446 741	456 506	0.44
3 526	CANADA GOOSE HOLDINGS INC	CAD	76 665	39 883	0.04
3 310	CANNAE HOLDINGS INC	USD	60 823	64 380	0.06
17 004	CAPCOM CO LTD	JPY	259 154	283 265	0.27
4 911	CARLSBERG AS - B	DKK	644 951	664 060	0.64
18 139	CARSALES.COM LTD	AUD	323 647	398 468	0.39
4 854	CARVANA CO	USD	189 638	402 494	0.39
172 000	CHINA FEIHE LTD	HKD	194 943	94 564	0.09
272 000	CHINA RUYI HOLDINGS LIMITED	HKD	70 920	68 511	0.07
193 000	CHUNGHWA TELECOM CO LTD	TWD	763 243	734 966	0.71
6 476	CLOROX CO	USD	1 017 488	957 606	0.93

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
26 451	COCA-COLA CO	USD	1 595 707	1 633 878	1.58
10 460	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	612 174	753 329	0.73
6 236	COCA-COLA FEMSA SAB DE CV	MXN	51 487	62 201	0.06
11 489	COCA-COLA HBC AG	GBP	355 676	372 610	0.36
20 117	COLGATE-PALMOLIVE CO	USD	1 563 823	1 849 154	1.79
1 923	COLUMBIA SPORTSWEAR CO	USD	170 745	153 128	0.15
35 358	COMCAST CORP	USD	1 516 265	1 347 493	1.31
220 116	COMPAL ELECTRONICS INC	TWD	200 470	242 004	0.23
23 872	CONAGRA BRANDS INC	USD	742 156	734 780	0.71
1 100	COSMOS PHARMACEUTICAL CORP	JPY	120 078	101 706	0.10
3 138	CROCS INC	USD	316 693	390 273	0.38
23 441	DANONE SA	EUR	1 464 397	1 470 271	1.43
1 353	DECKERS OUTDOOR CORP	USD	708 508	1 107 390	1.07
9 429	DELIVERY HERO SE	EUR	511 898	266 164	0.26
2 098	DESIGNER BRANDS INC - A	USD	21 110	19 490	0.02
3 159	DICK'S SPORTING GOODS INC	USD	360 295	634 769	0.62
2 199	DIGI INTERNATIONAL INC	USD	75 658	67 421	0.07
3 095	DIGITALOCEAN HOLDINGS INC	USD	112 715	101 702	0.10
3 629	DOMINO'S PIZZA ENTERPRISES LTD	AUD	121 975	92 940	0.09
9 421	DSM-FIRMENICH AG	EUR	1 177 827	1 064 759	1.03
27 791	EBAY INC	USD	1 327 767	1 432 348	1.39
40 925	EMBRACER GROUP AB	SEK	215 523	104 774	0.10
3 840	EVENTBRITE INC	USD	58 097	20 275	0.02
9 283	EVOLUTION AB	SEK	1 056 837	1 041 977	1.01
6 106	FIGS INC	USD	49 110	31 202	0.03
1 597	FIVERR INTERNATIONAL LTD	USD	160 622	32 754	0.03
10 000	FOCALTECH SYSTEMS CO LTD	TWD	39 913	25 920	0.03
4 806	FOOT LOCKER INC	USD	189 435	100 205	0.10
5 564	FRASERS GROUP PLC	GBP	54 892	56 887	0.06
6 483	FREENET AG	EUR	163 022	180 508	0.18
2 407	FRESHPET INC	USD	167 497	255 310	0.25
11 557	GAP INC	USD	210 039	237 150	0.23
7 999	GARMIN LTD	USD	871 938	1 155 616	1.12
22 964	GENERAL MILLS INC	USD	1 640 930	1 618 043	1.57
408	GENESCO INC	USD	19 460	10 326	0.01
26 000	GIGABYTE TECHNOLOGY CO LTD	TWD	210 543	238 744	0.23
413	GIVAUDAN SA - REG	CHF	1 549 315	1 776 847	1.72
10 252	GLANBIA PLC	EUR	156 427	195 561	0.19
4 580	GLOBAL-E ONLINE LTD	USD	162 132	153 567	0.15
3 100	GMO INTERNET INC	JPY	54 821	51 386	0.05
7 284	GODADDY INC	USD	663 283	891 416	0.86
4 909	GROCERY OUTLET HOLDING CORP	USD	143 759	127 487	0.12
2 100	GUNGHO ONLINE ENTERTAINMENT INC	JPY	37 361	31 047	0.03
34 337	H & M HENNES & MAURITZ AB - B	SEK	522 002	552 944	0.54

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 250	HAIN CELESTIAL GROUP INC	USD	123 006	26 095	0.03
6 106	HARMONIC INC	USD	66 031	65 578	0.06
4 847	HERBALIFE NUTRITION LTD	USD	157 602	41 927	0.04
7 992	HERTZ GLOBAL HOLDINGS INC	USD	119 696	36 364	0.04
607	HIBBETT SPORTS INC	USD	39 641	52 348	0.05
6 945	HIMS & HERS HEALTH INC	USD	45 704	87 021	0.08
2 900	HOUSE FOODS GROUP INC	JPY	64 267	57 257	0.06
32 000	HTC CORP	TWD	50 544	41 914	0.04
2 481	HUBSPOT INC	USD	1 168 157	1 500 682	1.46
198	HUT 8 CORP	CAD	1 846	1 561	0.00
545	HYATT HOTELS CORP - AB3905	USD	62 586	81 091	0.08
955	JACK IN THE BOX INC	USD	78 254	54 502	0.05
1 996	JAMIESON WELLNESS INC	CAD	44 042	37 992	0.04
133 432	JD SPORTS FASHION PLC	GBP	261 044	193 148	0.19
2 423	J2 GLOBAL INC	USD	148 793	121 417	0.12
4 200	KAGOME CO LTD	JPY	90 196	107 612	0.10
13 691	KELLANOVA	USD	376 566	792 161	0.77
8 075	KERRY GROUP PLC	EUR	777 735	697 643	0.68
11 400	KINGSOFT CORP LTD	HKD	38 868	37 533	0.04
4 899	KONAMI GROUP CORP	JPY	261 625	297 430	0.29
2 810	KONDOOR BRANDS INC	USD	158 573	174 389	0.17
35 374	KROGER CO	USD	1 597 731	1 959 011	1.89
121 900	KUAISHOU TECHNOLOGY	HKD	823 628	872 030	0.85
387 655	LENOVO GROUP LTD	HKD	452 605	442 613	0.43
124 500	LI NING CO LTD	HKD	322 714	331 897	0.32
7 609	LIGHTSPEED COMMERCE INC	CAD	126 548	99 858	0.10
3 731	LIONS GATE ENTERTAINMENT CORP (ISIN CA5359194019)	USD	47 479	37 646	0.04
7 415	LIONS GATE ENTERTAINMENT CORP (ISIN CA5359195008)	USD	84 553	69 923	0.07
47 413	LOCALIZA RENT A CAR SA	BRL	543 357	448 506	0.43
7 426	LOWE'S COS INC	USD	1 525 175	1 693 054	1.64
3 543	LULULEMON ATHLETICA INC	USD	1 466 887	1 277 606	1.24
14 602	MACY'S INC	USD	311 097	269 115	0.26
1 652	MARRIOTT VACATIONS WORLDWIDE CORP	USD	194 698	158 774	0.15
5 441	MCDONALD'S CORP	USD	1 490 759	1 485 611	1.44
51 523	MEDIATEK INC	TWD	1 504 673	1 569 645	1.52
12 150	MEIJI HOLDINGS CO LTD	JPY	302 604	272 162	0.26
109 000	MEITU INC	HKD	50 072	45 433	0.04
108 538	MEITUAN - B	HKD	1 594 851	1 519 580	1.47
994	MERCADOLIBRE INC	USD	1 264 841	1 449 948	1.41
41 000	MITAC HOLDINGS CORP	TWD	53 057	57 165	0.06
9 460	MOLSON COORS BEVERAGE CO - B	USD	558 487	541 680	0.53
20 768	MONDELEZ INTERNATIONAL INC	USD	1 500 700	1 494 050	1.45
4 100	MORINAGA MILK INDUSTRY CO LTD	JPY	78 661	80 429	0.08
13 491	MR PRICE GROUP LTD	ZAR	139 730	125 272	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 981	NASPERS LTD	ZAR	1 260 352	1 528 508	1.48
765	NCSOFT CORP	KRW	345 005	97 472	0.09
13 249	NESTLE SA	CHF	1 525 709	1 331 855	1.29
64 590	NETEASE INC	HKD	1 289 701	1 241 229	1.20
29 915	NEXI SPA	EUR	275 079	175 223	0.17
17 700	NEXON CO LTD	JPY	373 437	277 988	0.27
14 280	NIKE INC - B	USD	1 804 791	1 317 473	1.28
8 200	NINTENDO CO LTD	JPY	377 219	402 275	0.39
5 051	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	82 042	95 565	0.09
3 009	NVIDIA CORP	USD	1 006 555	2 599 835	2.51
3 682	O-I GLASS INC	USD	57 398	55 083	0.05
2 400	OISIX INC	JPY	28 044	18 332	0.02
10 318	OMNICOM GROUP INC	USD	821 979	957 923	0.93
4 252	ONESPAWORLD HOLDINGS LTD	USD	48 719	54 085	0.05
35 178	ORKLA ASA	NOK	253 856	240 786	0.23
25 520	PARAMOUNT GLOBAL - B	USD	456 510	290 673	0.28
2 347	PAYLOCITY HOLDING CORP	USD	423 839	364 161	0.35
26 641	PAYPAL HOLDINGS INC	USD	2 138 914	1 809 456	1.75
3 400	PERFECT WORLD CO LTD/CHINA - A	CNH	9 116	4 688	0.00
7 698	PETCO HEALTH & WELLNESS CO INC	USD	42 107	11 547	0.01
7 757	PITNEY BOWES INC	USD	53 447	33 045	0.03
3 784	PLUS500 LTD	GBP	73 566	102 442	0.10
44 941	PROSUS NV	EUR	1 463 316	1 514 155	1.47
5 518	PUMA SE	EUR	426 190	256 891	0.25
3 197	PVH CORP	USD	279 206	347 834	0.34
4 868	QORVO INC	USD	604 628	568 777	0.55
3 055	Q2 HOLDINGS INC	USD	185 220	156 996	0.15
2 677	REA GROUP LTD	AUD	296 650	312 269	0.30
15 013	RESTAURANT BRANDS INTERNATIONAL INC	CAD	1 084 931	1 141 279	1.11
1 942	REVOLVE GROUP	USD	67 103	38 665	0.04
3 987	RINGCENTRAL INC - A	USD	528 987	118 095	0.11
5 657	ROCKET COS INC	USD	85 753	69 468	0.07
11 730	ROSS STORES INC	USD	1 380 153	1 519 622	1.47
2 691	ROYAL UNIBREW A/S	DKK	227 908	203 695	0.20
4 771	SCIENTIFIC GAMES CORP - A	USD	359 597	425 859	0.41
1 899	SHAKE SHACK INC - A	USD	151 647	201 009	0.19
2 200	SHIMAMURA CO LTD	JPY	122 730	109 060	0.11
845	SHOE CARNIVAL INC	USD	23 207	28 257	0.03
1 717	SILICON LABORATORIES INC	USD	231 500	208 598	0.20
5 035	SIMPLY GOOD FOODS CO	USD	197 095	183 526	0.18
36 142	SINCH AB	SEK	199 897	84 033	0.08
38 379	SIRIUS XM HOLDINGS INC	USD	220 641	112 834	0.11
8 223	SKYWORKS SOLUTIONS INC	USD	1 073 695	876 490	0.85
10 626	SLM CORP	USD	175 635	225 165	0.22

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 880	SMARTSHEET INC - A	USD	323 831	260 270	0.25
124 065	SOFTBANK CORP	JPY	1 452 967	1 506 613	1.46
6 530	SONOS INC	USD	153 402	110 357	0.11
2 532	SPROUT SOCIAL INC - A	USD	173 165	127 739	0.12
5 467	SPROUTS FARMERS MARKET INC	USD	201 515	360 986	0.35
2 589	SQUARESPACE INC	USD	65 266	90 253	0.09
115 806	STAR ENTERTAINMENT GRP LTD	AUD	107 070	30 455	0.03
3 922	STEVEN MADDEN LTD	USD	153 112	158 488	0.15
7 224	SUNTORY BEVERAGE & FOOD LTD	JPY	246 976	235 314	0.23
6 726	SYMRISE AG	EUR	766 061	724 212	0.70
2 092	SYNAPTICS INC	USD	258 930	188 196	0.18
90 201	TAIWAN MOBILE CO LTD	TWD	299 961	288 093	0.28
8 869	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1 262 251	1 266 582	1.23
793	TASKUS INC	USD	19 491	9 088	0.01
6 308	TEAMVIEWER AG	EUR	121 954	83 703	0.08
36 267	TENCENT HOLDINGS LTD	HKD	1 503 671	1 609 974	1.56
2 715	THOR INDUSTRIES INC	USD	299 087	269 925	0.26
42 951	TIM SA/BRAZIL	BRL	136 803	145 929	0.14
1 500	TOKYO BROADCASTING SYSTEM HOLDINGS INC	JPY	27 615	39 310	0.04
3 756	TRAVEL + LEISURE CO	USD	180 619	163 536	0.16
2 410	TREEHOUSE FOODS INC	USD	102 702	90 496	0.09
8 814	TWILIO INC - A	USD	1 226 705	527 782	0.51
5 080	UBISOFT ENTERTAINMENT SA	EUR	204 803	120 423	0.12
20 597	UIPATH INC	USD	452 869	390 725	0.38
8 703	UNDER ARMOUR INC	USD	61 924	56 744	0.06
11 387	UNDER ARMOUR INC - A	USD	88 024	76 635	0.07
32 178	UNILEVER PLC	GBP	1 560 555	1 668 137	1.62
2 864	UNITED NATURAL FOODS INC	USD	105 874	25 576	0.02
745	UNITED STATES CELLULAR CORP	USD	21 879	27 088	0.03
6 927	UPWORK INC	USD	204 291	81 046	0.08
2 885	URBAN OUTFITTERS INC	USD	101 474	112 400	0.11
17 513	VF CORP	USD	304 945	218 212	0.21
4 128	VICTORIA'S SECRET & CO	USD	144 852	72 735	0.07
15 977	WALT DISNEY CO	USD	1 576 397	1 775 045	1.72
18 899	WEBJET LTD	AUD	77 353	100 999	0.10
1 417	WINNEBAGO INDUSTRIES INC	USD	97 749	87 259	0.08
3 776	WOLVERINE WORLD WIDE INC	USD	91 527	40 554	0.04
709 400	XIAOMI CORP - B	HKD	1 377 243	1 570 965	1.52
1 304	XPONENTIAL FITNESS INC	USD	19 363	16 626	0.02
5 181	YEXT INC	USD	41 304	28 444	0.03
11 850	YUM! BRANDS INC	USD	1 491 381	1 673 813	1.62
20 988	YUM CHINA HOLDINGS INC	USD	951 689	766 272	0.74
12 447	ZOOM VIDEO COMMUNICATIONS INC	USD	1 613 619	760 512	0.74
13 000	ZYXEL GROUP CORP	TWD	22 565	16 568	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 000	37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD - A	CNH	15 376	9 210	0.01
Total Shares			102 622 063	102 858 166	99.73
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			102 622 063	102 858 166	99.73
Total Investments			102 622 063	102 858 166	99.73

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Food Producers	11.33	United States of America	57.19
Software and Computer Services	11.32	Cayman Islands	7.27
Travel and Leisure	9.75	Switzerland	5.53
Retailers	9.00	Japan	3.89
Technology Hardware and Equipment	8.14	Germany	3.25
Personal Goods	7.72	United Kingdom	3.16
Personal Care, Drug and Grocery Stores	6.89	Taiwan	3.12
Telecommunications Service Providers	6.57	Netherlands	2.80
Beverages	6.07	Sweden	1.73
Leisure Goods	5.18	Australia	1.67
Consumer Services	5.10	South Africa	1.60
Industrial Support Services	3.38	France	1.54
Media	2.94	Canada	1.49
Chemicals	2.66	Belgium	1.39
Telecommunications Equipment	1.75	Ireland	0.87
General Industrials	0.79	Denmark	0.84
Investment Banking and Brokerage Services	0.45	Brazil	0.61
Real Estate Investment Trusts	0.30	Hong Kong (China)	0.43
Finance and Credit Services	0.29	Mexico	0.31
Health Care Providers	0.08	Israel	0.28
Automobiles and Parts	0.01	Norway	0.23
Real Estate Investment and Services	0.01	Italy	0.17
		Bermuda	0.16
		South Korea	0.13
		Bahamas	0.05
		China	0.02
	99.73		99.73

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
505	A O SMITH CORP	USD	41 863	41 834	0.02
19 045	ABB LTD	CHF	695 590	932 124	0.46
3 977	ABN AMRO BANK NV	EUR	56 324	64 169	0.03
12 750	ABRDN PLC	GBP	36 414	23 389	0.01
230	ACCIONA SA	EUR	44 224	26 732	0.01
2 544	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	80 720	102 224	0.05
3 138	ADMIRAL GROUP PLC	GBP	104 867	107 233	0.05
5 500	ADOBE INC	USD	2 747 003	2 545 565	1.24
19 654	ADVANCED MICRO DEVICES INC	USD	2 724 358	3 112 800	1.52
8 848	ADVANTEST CORP	JPY	263 426	280 905	0.14
131	ADYEN NV	EUR	254 182	158 309	0.08
402	AECOM	USD	35 361	37 129	0.02
16 133	AEGON LTD	EUR	88 469	101 017	0.05
452	AENA SME SA	EUR	85 663	82 934	0.04
7 843	AEON CO LTD	JPY	194 555	164 570	0.08
2 459	AERCAP HOLDINGS NV	USD	172 212	207 761	0.10
291	AEROPORTS DE PARIS SA	EUR	44 083	37 183	0.02
3 345	AFLAC INC	USD	205 698	279 809	0.14
1 926	AGEAS SA/NV	EUR	90 692	88 841	0.04
6 065	AGNICO EAGLE MINES LTD	CAD	311 250	384 862	0.19
138 208	AIA GROUP LTD	HKD	1 380 073	1 021 383	0.50
18 937	AIB GROUP PLC	EUR	74 128	98 529	0.05
1 818	AKAMAI TECHNOLOGIES INC	USD	159 730	183 491	0.09
2 335	AKZO NOBEL NV	EUR	195 861	155 145	0.08
1 044	ALBEMARLE CORP	USD	170 386	125 604	0.06
2 083	ALBERTSONS COMPANIES INC	USD	42 242	42 493	0.02
6 076	ALCON INC	CHF	519 608	471 010	0.23
746	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	93 045	86 439	0.04
3 487	ALFA LAVAL AB	SEK	111 064	150 461	0.07
438	ALIGN TECHNOLOGY INC	USD	180 629	123 682	0.06
8 968	ALIMENTATION COUCHE-TARD INC	CAD	437 432	498 055	0.24
1 217	ALLEGION PLC	USD	157 534	147 939	0.07
1 223	ALLY FINANCIAL INC	USD	44 692	46 902	0.02
3 474	ALSTOM SA	EUR	46 386	55 254	0.03
5 429	AMADEUS IT GROUP SA - A	EUR	340 412	346 904	0.17
19 713	AMCOR PLC	USD	211 861	176 234	0.09
7 098	AMERICAN EXPRESS CO	USD	1 167 323	1 661 145	0.82
2 883	AMERICAN HOMES 4 RENT	USD	105 371	103 211	0.05
4 296	AMERICAN INTERNATIONAL GROUP INC	USD	267 875	323 532	0.16
2 347	AMERICAN WATER WORKS CO INC	USD	329 349	287 085	0.14
610	AMERIPRISE FINANCIAL INC	USD	182 955	251 192	0.12
1 739	AMETEK INC	USD	266 798	303 734	0.15
4 565	AMPHENOL CORP - A	USD	498 689	551 315	0.27
1 148	AMPLIFON SPA	EUR	48 652	38 580	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 439	AMPOL LTD	AUD	80 575	82 201	0.04
561	AMUNDI SA	EUR	43 938	39 440	0.02
2 556	ANNALY CAPITAL MANAGEMENT INC	USD	73 962	47 899	0.02
1 047	ANSYS INC	USD	342 210	340 149	0.17
4 753	ANTOFAGASTA PLC	GBP	94 123	131 532	0.06
1 528	AON PLC - A	USD	467 547	430 911	0.21
2 993	APOLLO GLOBAL MANAGEMENT INC	USD	219 883	324 381	0.16
1 196	APPLOVIN CORP	USD	71 422	84 402	0.04
3 409	APTIV PLC	USD	386 022	242 039	0.12
2 491	ARCH CAPITAL GROUP LTD	USD	156 143	233 008	0.11
1 007	ARES MANAGEMENT CORP - A	USD	90 670	134 022	0.07
1 615	ARISTA NETWORKS INC	USD	261 966	414 344	0.20
1 321	ARTHUR J GALLAGHER & CO	USD	245 618	310 025	0.15
2 600	ASAHI INTECC CO LTD	JPY	54 042	38 480	0.02
12 700	ASAHI KASEI CORP	JPY	100 015	88 815	0.04
5 349	ASHTREAD GROUP PLC	GBP	380 769	391 297	0.19
581	ASM INTERNATIONAL NV	EUR	248 987	369 759	0.18
4 880	ASML HOLDING NV	EUR	3 376 084	4 344 978	2.13
281	ASPEN TECHNOLOGY INC	USD	59 039	55 320	0.03
2 236	ASR NEDERLAND NV	EUR	100 008	112 298	0.06
11 530	ASSA ABLOY AB	SEK	302 204	309 892	0.15
12 215	ASSICURAZIONI GENERALI SPA	EUR	238 421	299 094	0.15
372	ASSURANT INC	USD	59 339	64 877	0.03
2 205	ASX LTD	AUD	113 995	91 078	0.04
31 546	ATLAS COPCO AB	SEK	453 299	561 745	0.28
18 812	ATLAS COPCO AB - B	SEK	249 282	287 084	0.14
1 894	ATLASSIAN CORP	USD	359 410	326 336	0.16
935	ATMOS ENERGY CORP	USD	108 491	110 237	0.05
16 579	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	86 728	77 015	0.04
10 936	AUTO TRADER GROUP PLC	GBP	87 658	95 639	0.05
2 523	AUTODESK INC	USD	641 308	537 021	0.26
109	AUTOZONE INC	USD	207 572	322 248	0.16
875	AVALONBAY COMMUNITIES INC	USD	168 036	165 874	0.08
971	AVERY DENNISON CORP	USD	188 173	210 979	0.10
36 563	AVIVA PLC	GBP	208 364	213 216	0.10
1 100	AVOLTA AG - REG	CHF	43 570	41 952	0.02
22 082	AXA SA	EUR	675 509	765 947	0.38
872	AXON ENTERPRISE INC	USD	213 311	273 512	0.13
1 100	AZBIL CORP	JPY	53 232	30 945	0.02
291	AZRIELI GROUP LTD	ILS	15 724	18 875	0.01
12 296	BAKER HUGHES CO	USD	343 068	401 096	0.20
487	BALOISE HOLDING AG - REG	CHF	78 158	73 699	0.04
3 000	BANDAI NAMCO HOLDINGS INC	JPY	59 722	56 467	0.03
7 358	BANK OF IRELAND GROUP PLC	EUR	63 884	79 029	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 766	BANK OF MONTREAL	CAD	788 702	784 618	0.39
9 270	BANK OF NEW YORK MELLON CORP	USD	460 391	523 662	0.26
14 761	BANK OF NOVA SCOTIA	CAD	840 233	678 602	0.33
259	BANQUE CANTONALE VAUDOISE	CHF	24 043	27 166	0.01
9 422	BARRATT DEVELOPMENTS PLC	GBP	80 937	53 646	0.03
1 504	BATH & BODY WORKS INC	USD	62 799	68 312	0.03
3 704	BAYERISCHE MOTOREN WERKE AG	EUR	396 591	405 753	0.20
728	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	70 310	75 117	0.04
335	BCE INC	CAD	15 213	11 029	0.01
1 042	BE SEMICONDUCTOR INDUSTRIES NV	EUR	139 766	139 827	0.07
431	BECHTLE AG	EUR	18 340	20 876	0.01
1 740	BEIJER REF AB	SEK	24 481	25 119	0.01
1 019	BENTLEY SYSTEMS INC	USD	50 927	53 528	0.03
1 035	BERKELEY GROUP HOLDINGS PLC	GBP	61 044	61 095	0.03
512	BILL.COM HOLDINGS INC	USD	96 949	31 928	0.02
382	BIOMERIEUX	EUR	52 207	40 845	0.02
681	BLACKROCK INC	USD	506 563	513 910	0.25
4 336	BLACKSTONE INC - A	USD	503 511	505 621	0.25
3 336	BLOCK INC - A	USD	422 415	243 528	0.12
4 221	BLUESCOPE STEEL LTD	AUD	60 586	62 739	0.03
35 375	BOC HONG KONG HOLDINGS LTD	HKD	109 274	109 230	0.05
3 443	BOLIDEN AB	SEK	91 292	115 468	0.06
1 771	BORGWARNER INC	USD	55 129	58 036	0.03
2 113	BOSTON PROPERTIES INC	USD	163 874	130 774	0.06
2 304	BOUYGUES SA	EUR	91 170	85 264	0.04
14 904	BRAMBLES LTD	AUD	133 642	141 491	0.07
600	BRENNTAG SE	EUR	50 586	48 026	0.02
3 381	BROADCOM INC	USD	2 775 483	4 396 212	2.15
1 109	BROOKFIELD RENEWABLE CORP - A	CAD	38 729	25 815	0.01
2 652	BROTHER INDUSTRIES LTD	JPY	43 697	47 221	0.02
1 458	BROWN & BROWN INC	USD	85 122	118 885	0.06
3 694	BROWN-FORMAN CORP - B	USD	227 766	176 758	0.09
375	BRP INC	CAD	23 010	25 281	0.01
838	BUILDERS FIRSTSOURCE INC	USD	121 367	153 203	0.08
4 074	BUNZL PLC	GBP	154 683	156 818	0.08
4 321	BURBERRY GROUP PLC	GBP	90 546	62 251	0.03
3 555	BUREAU VERITAS SA	EUR	98 053	104 228	0.05
3 315	CADENCE DESIGN SYSTEMS INC	USD	679 895	913 713	0.45
22 604	CAIXABANK SA	EUR	98 139	119 687	0.06
670	CAMDEN PROPERTY TRUST	USD	63 299	66 786	0.03
5 317	CAMECO CORP	CAD	165 083	243 082	0.12
736	CANADIAN UTILITIES LTD	CAD	19 254	16 489	0.01
1 200	CAPCOM CO LTD	JPY	16 949	19 990	0.01
936	CAPGEMINI SE	EUR	177 781	198 062	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 909	CAPITAL ONE FINANCIAL CORP	USD	344 942	417 238	0.21
37 029	CAPITALAND ASCENDAS REIT	SGD	79 127	70 596	0.03
64 200	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	93 458	92 268	0.05
350	CARL ZEISS MEDITEC AG	EUR	43 083	37 087	0.02
301	CARLISLE COS INC	USD	91 562	116 863	0.06
1 334	CARLSBERG AS - B	DKK	186 091	180 382	0.09
1 360	CARLYLE GROUP INC	USD	56 556	60 928	0.03
1 821	CARMAX INC	USD	149 077	123 773	0.06
6 834	CARREFOUR SA	EUR	120 754	115 382	0.06
9 865	CARRIER GLOBAL CORP	USD	497 027	606 599	0.30
1 390	CARSALES.COM LTD	AUD	25 603	30 535	0.02
636	CBOE GLOBAL MARKETS INC	USD	88 446	115 211	0.06
1 301	CCL INDUSTRIES INC	CAD	65 502	66 572	0.03
807	CDW CORP/DE	USD	156 563	195 181	0.10
623	CELANESE CORP - A	USD	88 084	95 699	0.05
5 534	CELLNEX TELECOM SAU	EUR	199 222	183 730	0.09
75 420	CENTRICA PLC	GBP	137 098	120 837	0.06
2 073	CERIDIAN HCM HOLDING INC	USD	160 559	127 220	0.06
1 406	CH ROBINSON WORLDWIDE INC	USD	124 149	99 826	0.05
9 184	CHARLES SCHWAB CORP	USD	603 030	679 157	0.33
724	CHARTER COMMUNICATIONS INC	USD	263 057	185 301	0.09
465	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	57 626	69 480	0.03
2 910	CHENIERE ENERGY INC	USD	451 851	459 256	0.23
3 098	CHIBA BANK LTD	JPY	17 860	26 282	0.01
2 489	CHUBB LTD	USD	526 821	618 865	0.30
946	CINCINNATI FINANCIAL CORP	USD	98 085	109 443	0.05
3 769	CITY DEVELOPMENTS LTD	SGD	19 568	16 997	0.01
1 495	CLOROX CO	USD	254 045	221 066	0.11
1 785	CLOUDFLARE INC	USD	147 541	156 009	0.08
2 198	CME GROUP INC	USD	447 913	460 789	0.23
10 025	CNH INDUSTRIAL NV	EUR	151 179	114 321	0.06
2 203	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	130 138	158 660	0.08
789	COCHLEAR LTD	AUD	143 746	166 560	0.08
3 022	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	222 738	198 485	0.10
784	COINBASE GLOBAL INC - A	USD	109 709	159 881	0.08
24 464	COMCAST CORP	USD	1 104 729	932 323	0.46
11 322	COMMERZBANK AG	EUR	112 325	169 000	0.08
10 298	COMPASS GROUP PLC	GBP	226 767	287 819	0.14
6 488	COMPUTERSHARE LTD	AUD	95 636	114 719	0.06
16 791	CONCORDIA FINANCIAL GROUP LTD	JPY	78 108	90 877	0.04
2 583	CONFLUENT INC	USD	70 991	72 634	0.04
1 560	CONSOLIDATED EDISON INC	USD	145 091	147 264	0.07
2 438	CONSTELLATION ENERGY CORP	USD	262 028	453 322	0.22
121	CONSTELLATION SOFTWARE INC/CANADA	CAD	239 557	312 155	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 208	COPART INC	USD	276 795	282 846	0.14
435	CORPAY INC	USD	118 794	131 431	0.06
3 126	COSTAR GROUP INC	USD	263 718	286 123	0.14
2 672	COSTCO WHOLESALE CORP	USD	1 452 633	1 931 588	0.95
1 233	COVESTRO AG	EUR	64 604	61 938	0.03
519	COVIVIO SA/FRANCE	EUR	40 473	26 005	0.01
12 877	CREDIT AGRICOLE SA	EUR	161 106	200 335	0.10
1 599	CRODA INTERNATIONAL PLC	GBP	133 099	92 304	0.05
1 391	CROWDSTRIKE HOLDINGS INC - A	USD	370 862	406 923	0.20
5 294	CROWN CASTLE INC	USD	764 706	496 471	0.24
909	CROWN HOLDINGS INC	USD	69 645	74 602	0.04
503	CYBERARK SOFTWARE LTD	USD	86 593	120 343	0.06
3 714	DAIFUKU CO LTD	JPY	76 115	76 987	0.04
4 350	DAI-ICHI LIFE HOLDINGS INC	JPY	86 491	100 868	0.05
500	DAITO TRUST CONSTRUCTION CO LTD	JPY	55 121	53 744	0.03
18 800	DAIWA SECURITIES GROUP INC	JPY	114 918	138 821	0.07
8 563	DASSAULT SYSTEMES SE	EUR	368 189	339 046	0.17
2 058	DATADOG INC	USD	235 198	258 279	0.13
3 011	DAVIDE CAMPARI-MILANO NV	EUR	35 663	30 328	0.01
610	DAVITA INC	USD	63 438	84 796	0.04
8 983	DBS GROUP HOLDINGS LTD	SGD	185 498	229 884	0.11
338	DECKERS OUTDOOR CORP	USD	216 269	276 643	0.14
3 239	DEERE & CO	USD	1 213 634	1 267 777	0.62
1 329	DEMANT A/S	DKK	61 790	64 094	0.03
1 200	DENTSU GROUP INC	JPY	47 500	32 554	0.02
1 055	DESCARTES SYSTEMS GROUP INC	CAD	79 398	98 062	0.05
2 217	DEUTSCHE BOERSE AG	EUR	403 336	429 421	0.21
2 328	DEXCOM INC	USD	247 431	296 564	0.15
14 006	DEXUS	AUD	67 123	64 755	0.03
116	DIASORIN SPA	EUR	23 127	11 776	0.01
259	D'IETEREN GROUP	EUR	49 884	56 273	0.03
3 697	DIGITAL REALTY TRUST INC	USD	541 427	513 070	0.25
3 181	DISCOVER FINANCIAL SERVICES	USD	332 048	403 128	0.20
12 186	DNB BANK ASA	NOK	236 941	213 588	0.11
2 129	DOCUSIGN INC	USD	212 508	120 501	0.06
1 323	DOLLAR GENERAL CORP	USD	192 238	184 148	0.09
1 247	DOLLAR TREE INC	USD	171 593	147 458	0.07
1 695	DOLLARAMA INC	CAD	88 072	141 684	0.07
210	DOMINO'S PIZZA INC	USD	94 150	111 147	0.05
1 713	DOVER CORP	USD	254 153	307 141	0.15
2 259	DR HORTON INC	USD	241 475	321 885	0.16
1 182	DROPBOX INC	USD	30 121	27 375	0.01
2 280	DSM-FIRMENICH AG	EUR	316 909	257 685	0.13
2 082	DSV A/S	DKK	351 670	297 823	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 651	DYNATRACE INC	USD	79 893	74 807	0.04
693	EASTMAN CHEMICAL CO	USD	72 311	65 447	0.03
3 128	EBAY INC	USD	165 717	161 217	0.08
1 780	EBOS GROUP LTD	NZD	49 008	36 930	0.02
3 130	ECOLAB INC	USD	626 270	707 850	0.35
3 008	EDENRED SE	EUR	156 158	142 997	0.07
5 117	EDP RENOVAVEIS SA	EUR	85 066	70 416	0.03
7 397	EDWARDS LIFESCIENCES CORP	USD	705 003	626 304	0.31
3 226	ELECTRONIC ARTS INC	USD	424 047	409 121	0.20
3 871	ELEMENT FLEET MANAGEMENT CORP	CAD	58 040	61 903	0.03
2 861	ELEVANCE HEALTH INC	USD	1 366 800	1 512 267	0.74
422	ELIA GROUP SA/NV	EUR	51 615	40 768	0.02
1 270	ELISA OYJ	EUR	65 155	57 468	0.03
58	EMS-CHEMIE HOLDING AG	CHF	45 705	46 606	0.02
1 819	ENDEAVOUR MINING PLC	CAD	48 513	38 092	0.02
2 927	ENDESA SA	EUR	75 948	53 518	0.03
1 677	ENPHASE ENERGY INC	USD	194 806	182 391	0.09
905	ENTEGRIS INC	USD	100 253	120 293	0.06
28 676	E.ON SE	EUR	335 200	380 206	0.19
348	EPAM SYSTEMS INC	USD	123 148	81 870	0.04
9 044	EPIROC AB - A	SEK	186 479	170 400	0.08
5 543	EPIROC AB - B	SEK	105 634	93 226	0.05
4 609	EQT AB	SEK	148 469	126 942	0.06
877	EQUITY LIFESTYLE PROPERTIES INC	USD	61 247	52 874	0.03
1 630	EQUITY RESIDENTIAL	USD	103 671	104 972	0.05
4 605	ERSTE GROUP BANK AG	EUR	171 915	216 011	0.11
399	ESSEX PROPERTY TRUST INC	USD	105 207	98 254	0.05
3 587	ESSILORLUXOTTICA SA	EUR	742 615	770 148	0.38
1 400	ESTEE LAUDER COS INC - A	USD	293 217	205 394	0.10
902	ETSY INC	USD	127 147	61 940	0.03
320	EURONEXT NV	EUR	28 618	28 964	0.01
261	EVEREST GROUP LTD	USD	85 162	95 633	0.05
4 210	EVERSOURCE ENERGY	USD	341 122	255 210	0.13
2 624	EVONIK INDUSTRIES AG	EUR	64 831	54 838	0.03
1 090	EXACT SCIENCES CORP	USD	62 705	64 692	0.03
12 564	EXELON CORP	USD	483 207	472 155	0.23
1 752	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	186 859	195 015	0.10
1 273	EXTRA SPACE STORAGE INC	USD	199 570	170 938	0.08
459	FACTSET RESEARCH SYSTEMS INC	USD	186 684	191 353	0.09
286	FAIR ISAAC CORP	USD	218 359	324 132	0.16
160	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	152 375	174 307	0.09
2 583	FASTENAL CO	USD	156 794	175 489	0.09
2 484	FERGUSON PLC	USD	413 021	521 392	0.26
760	FERRARI NV	EUR	236 673	314 650	0.15

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 124	FERROVIAL SE	EUR	117 127	112 703	0.06
1 655	FIDELITY NATIONAL FINANCIAL INC - A	USD	79 351	81 923	0.04
7 233	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	602 097	491 265	0.24
7 563	FINECOBANK BANCA FINECO SPA	EUR	119 160	116 772	0.06
61	FIRST CITIZENS BANCSHARES INC/NC	USD	64 544	102 892	0.05
204	FIRSTSERVICE CORP	CAD	29 260	30 024	0.01
3 662	FISERV INC	USD	441 625	559 078	0.27
2 333	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	46 374	39 305	0.02
678	FMC CORP	USD	75 919	40 009	0.02
20 410	FORTESCUE LTD	AUD	344 211	345 246	0.17
2 950	FORTINET INC	USD	154 350	186 381	0.09
1 771	FORTUNE BRANDS INNOVATIONS INC	USD	125 544	129 460	0.06
1 349	FRANKLIN RESOURCES INC	USD	37 941	30 811	0.02
1 800	FUJI ELECTRIC CO LTD	JPY	109 440	112 920	0.06
21 500	FUJITSU LTD	JPY	332 161	332 750	0.16
319	FUTU HOLDINGS LTD	USD	15 659	20 515	0.01
435	F5 NETWORKS INC	USD	74 757	71 910	0.04
922	GARMIN LTD	USD	116 420	133 201	0.07
952	GARTNER INC	USD	315 135	392 786	0.19
3 086	GE HEALTHCARE TECHNOLOGIES INC	USD	252 634	235 431	0.12
2 485	GEA GROUP AG	EUR	103 552	100 704	0.05
403	GEBERIT AG - REG	CHF	234 849	216 882	0.11
423	GECINA SA	EUR	59 584	43 420	0.02
7 908	GEN DIGITAL INC	USD	176 078	159 267	0.08
6 594	GENERAL MILLS INC	USD	424 914	464 613	0.23
1 056	GENUINE PARTS CO	USD	150 100	166 014	0.08
1 054	GETINGE AB - B	SEK	43 283	22 567	0.01
4 309	GETLINK SE - REG	EUR	73 621	73 718	0.04
2 438	GILDAN ACTIVEWEAR INC	CAD	84 947	84 682	0.04
113	GIVAUDAN SA - REG	CHF	459 824	486 159	0.24
3 194	GJENSIDIGE FORSIKRING ASA	NOK	54 483	51 541	0.03
1 569	GLOBAL PAYMENTS INC	USD	219 728	192 626	0.09
927	GLOBAL-E ONLINE LTD	USD	30 882	31 082	0.02
869	GLOBE LIFE INC	USD	110 298	66 192	0.03
39	GLP J-REIT	JPY	45 111	31 846	0.02
830	GODADDY INC	USD	71 480	101 575	0.05
20 782	GOODMAN GROUP	AUD	343 522	427 649	0.21
30 363	GPT GROUP	AUD	86 002	83 202	0.04
18 300	GRAB HOLDINGS LTD	USD	51 301	64 050	0.03
2 263	GRACO INC	USD	173 632	181 493	0.09
1 608	GREAT-WEST LIFECO INC	CAD	48 764	47 648	0.02
799	GROUPE BRUXELLES LAMBERT NV	EUR	64 471	59 675	0.03
5 394	HALLIBURTON CO	USD	210 804	202 113	0.10
4 576	HALMA PLC	GBP	135 984	126 462	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 784	HANG SENG BANK LTD	HKD	158 442	129 975	0.06
354	HANNOVER RUECK SE - REG	EUR	70 497	87 967	0.04
1 850	HARTFORD FINANCIAL SERVICES GROUP INC	USD	123 213	179 247	0.09
1 866	HASBRO INC	USD	141 525	114 386	0.06
2 225	HEALTHPEAK PROPERTIES INC	USD	37 267	41 407	0.02
3 471	HEINEKEN NV	EUR	320 818	338 848	0.17
108	HELVETIA HOLDING AG	CHF	15 276	14 166	0.01
968	HENKEL AG & CO KGAA	EUR	79 762	69 503	0.03
2 311	HENKEL AG & CO KGAA - PFD	EUR	196 911	183 993	0.09
1 566	HENRY SCHEIN INC	USD	120 438	108 492	0.05
385	HERMES INTERNATIONAL SCA	EUR	721 178	926 649	0.46
15 663	HEWLETT PACKARD ENTERPRISE CO	USD	222 279	266 271	0.13
755	HF SINCLAIR CORP	USD	31 286	40 959	0.02
104	HIKARI TSUSHIN INC	JPY	25 009	17 005	0.01
1 200	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	26 825	34 605	0.02
851	HOLMEN AB	SEK	43 593	33 463	0.02
2 893	HOLOGIC INC	USD	216 563	219 203	0.11
12 107	HOME DEPOT INC	USD	3 962 303	4 046 401	1.98
14 748	HONG KONG EXCHANGES & CLEARING LTD	HKD	672 824	474 429	0.23
418	HOSHIZAKI CORP	JPY	16 942	14 479	0.01
323	HUBBELL INC	USD	95 688	119 678	0.06
584	HUBSPOT INC	USD	313 141	353 244	0.17
1 556	HULIC CO LTD	JPY	15 115	14 416	0.01
742	HUMANA INC	USD	304 349	224 151	0.11
16 218	HUNTINGTON BANCSHARES INC/OH	USD	226 701	218 456	0.11
5 552	HUSQVARNA AB - B	SEK	45 002	45 869	0.02
3 646	HYDRO ONE LTD	CAD	98 253	102 332	0.05
1 203	IA FINANCIAL CORP INC	CAD	74 588	73 080	0.04
928	IDEX CORP	USD	207 817	204 587	0.10
1 014	IDEXX LABORATORIES INC	USD	537 844	499 659	0.25
2 583	IDP EDUCATION LTD	AUD	32 556	27 339	0.01
386	IGM FINANCIAL INC	CAD	11 223	9 668	0.00
1 100	IIDA GROUP HOLDINGS CO LTD	JPY	18 565	14 110	0.01
1 837	ILLINOIS TOOL WORKS INC	USD	429 432	448 430	0.22
427	IMCD NV	EUR	71 410	64 947	0.03
751	INDUSTRIVARDEN AB - A	SEK	24 300	24 441	0.01
1 505	INDUSTRIVARDEN AB - C	SEK	51 014	48 938	0.02
1 231	INDUTRADE AB	SEK	29 606	28 958	0.01
16 560	INFORMA PLC	GBP	135 041	165 020	0.08
40 406	ING GROEP NV	EUR	502 304	642 100	0.32
4 944	INGERSOLL RAND INC	USD	336 683	461 374	0.23
842	INSULET CORP	USD	206 242	144 773	0.07
2 176	INTACT FINANCIAL CORP	CAD	304 059	358 380	0.18
51 316	INTEL CORP	USD	2 211 234	1 563 599	0.77

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 495	INTERCONTINENTAL EXCHANGE INC	USD	424 996	450 016	0.22
3 077	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	336 656	260 468	0.13
4 464	INTERNATIONAL PAPER CO	USD	167 517	155 972	0.08
5 250	INTERPUBLIC GROUP OF COS INC	USD	171 472	159 810	0.08
1 945	INTERTEK GROUP PLC	GBP	113 703	120 412	0.06
177 833	INTESA SANPAOLO SPA	EUR	538 101	670 462	0.33
3 407	INTUIT INC	USD	1 722 833	2 131 486	1.04
892	INVESTMENT AB LATOUR - B	SEK	22 635	21 902	0.01
4 710	INVITATION HOMES INC REITS	USD	154 618	161 082	0.08
174	IPSEN SA	EUR	15 942	21 228	0.01
2 228	IQVIA HOLDINGS INC	USD	500 471	516 384	0.25
5 402	ISUZU MOTORS LTD	JPY	64 391	68 639	0.03
3 481	IVANHOE MINES LTD	CAD	27 242	47 280	0.02
480	J M SMUCKER CO	USD	57 679	55 128	0.03
526	JACK HENRY & ASSOCIATES INC	USD	87 702	85 575	0.04
5 406	JAMES HARDIE INDUSTRIES PLC	AUD	168 144	190 298	0.09
2 395	JAPAN EXCHANGE GROUP INC	JPY	57 315	56 418	0.03
9 300	JAPAN POST BANK CO LTD	JPY	76 797	94 764	0.05
1 200	JAPAN POST INSURANCE CO LTD	JPY	19 349	22 507	0.01
7	JAPAN REAL ESTATE INVESTMENT CORP	JPY	32 000	23 843	0.01
12 213	JD SPORTS FASHION PLC	GBP	26 191	17 679	0.01
2 738	JERONIMO MARTINS SGPS SA	EUR	56 559	56 649	0.03
2 867	JULIUS BAER GROUP LTD	CHF	157 641	155 074	0.08
4 412	JUNIPER NETWORKS INC	USD	140 873	153 626	0.08
2 083	KAJIMA CORP	JPY	26 174	40 147	0.02
2 791	KBC GROUP NV	EUR	192 861	208 601	0.10
18 299	KDDI CORP	JPY	551 587	511 649	0.25
39	KENEDIX OFFICE INVESTMENT CORP	JPY	40 316	38 637	0.02
10 386	KENVUE INC	USD	208 045	195 465	0.10
17 600	KEPPEL CORP LTD	SGD	80 989	88 790	0.04
4 358	KESKO OYJ - B	EUR	99 844	74 696	0.04
6 646	KEYCORP	USD	100 110	96 301	0.05
1 234	KEYENCE CORP	JPY	600 733	551 267	0.27
5 112	KIMCO REALTY CORP	USD	111 688	95 237	0.05
19 238	KINGFISHER PLC	GBP	77 999	59 767	0.03
9 503	KINROSS GOLD CORP	CAD	58 317	61 423	0.03
1 100	KINTETSU GROUP HOLDINGS CO LTD	JPY	33 851	28 345	0.01
10 800	KIRIN HOLDINGS CO LTD	JPY	160 491	157 884	0.08
1 036	KLA CORP	USD	570 709	714 104	0.35
1 873	KLEPIERRE SA	EUR	36 409	50 588	0.02
781	KNORR-BREMSE AG	EUR	71 510	58 080	0.03
628	KOBE BUSSAN CO LTD	JPY	19 340	13 668	0.01
3 736	KONE OYJ - B	EUR	197 189	182 958	0.09
45 554	KONINKLIJKE KPN NV	EUR	160 450	165 999	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
11 002	KRAFT HEINZ CO	USD	387 541	424 787	0.21
12 093	KUBOTA CORP	JPY	204 663	195 614	0.10
726	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	203 440	192 901	0.09
3 400	KYOWA KIRIN CO LTD	JPY	75 091	57 234	0.03
1 605	LAM RESEARCH CORP	USD	1 249 050	1 435 528	0.71
6 492	LAND SECURITIES GROUP PLC	GBP	60 755	52 881	0.03
843	LATTICE SEMICONDUCTOR CORP	USD	68 541	57 830	0.03
343	LEAR CORPORATION	USD	55 437	43 173	0.02
79 394	LEGAL & GENERAL GROUP PLC	GBP	255 004	234 624	0.12
3 394	LEGRAND SA	EUR	328 286	351 508	0.17
1 507	LENNAR CORP	USD	169 674	228 491	0.11
385	LENNOX INTERNATIONAL INC	USD	134 536	178 417	0.09
1 192	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	82 693	83 404	0.04
806	LIFCO AB	SEK	21 504	19 827	0.01
8 900	LINK REIT	HKD	44 207	38 519	0.02
3 225	LKQ CORP	USD	156 485	139 094	0.07
1 144	LOEWS CORP	USD	74 504	85 972	0.04
1 982	LOGITECH INTERNATIONAL SA - REG	CHF	166 290	155 719	0.08
5 064	LONDON STOCK EXCHANGE GROUP PLC	GBP	550 829	560 935	0.28
3	LOTUS BAKERIES NV	EUR	25 439	30 249	0.01
7 001	LOWE'S COS INC	USD	1 561 096	1 596 158	0.78
450	LPL FINANCIAL HOLDINGS INC	USD	98 501	121 109	0.06
1 345	LULULEMON ATHLETICA INC	USD	574 578	485 007	0.24
350	LUNDBERGFÖRETAGEN AB - B	SEK	18 077	17 475	0.01
3 265	LUNDIN MINING CORP	CAD	22 635	37 359	0.02
3 357	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 656 923	2 779 686	1.36
4 448	MACQUARIE GROUP LTD	AUD	532 698	541 470	0.27
1 639	MAGNA INTERNATIONAL INC	CAD	90 362	78 499	0.04
1 300	MAKITA CORP	JPY	35 698	38 026	0.02
824	MANHATTAN ASSOCIATES INC	USD	182 437	169 793	0.08
10 777	MAPLETREE LOGISTICS TRUST	SGD	15 085	10 668	0.01
553	MARKETAXESS HOLDINGS INC	USD	164 386	110 650	0.05
3 008	MARSH & MCLENNAN COS INC	USD	521 060	599 885	0.30
372	MARTIN MARIETTA MATERIALS INC	USD	154 561	218 390	0.11
10 540	MARVELL TECHNOLOGY INC	USD	658 696	694 691	0.34
1 302	MASCO CORP	USD	89 276	89 122	0.04
10 186	MASTERCARD INC	USD	4 005 343	4 595 922	2.25
5 300	MATSIKIYOCOKARA & CO	JPY	87 346	75 678	0.04
3 029	MCCORMICK & CO INC/MD	USD	249 477	230 386	0.11
4 976	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	53 449	71 030	0.03
10 234	MERIDIAN ENERGY LTD	NZD	36 571	36 336	0.02
9 302	METSO OYJ	EUR	102 082	106 175	0.05
265	METTLER-TOLEDO INTERNATIONAL INC	USD	341 817	325 871	0.16
22 287	M&G PLC	GBP	58 063	56 122	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 043	MID-AMERICA APARTMENT COMMUNITIES INC	USD	153 003	135 590	0.07
3 200	MINEBEA MITSUMI INC	JPY	66 172	60 628	0.03
1 785	MINERAL RESOURCES LTD	AUD	84 386	83 675	0.04
29 957	MIRVAC GROUP	AUD	50 710	40 072	0.02
1 700	MISUMI GROUP INC	JPY	29 699	27 904	0.01
13 820	MITSUBISHI ESTATE CO LTD	JPY	200 504	255 384	0.13
2 275	MITSUBISHI HC CAPITAL INC	JPY	11 665	14 797	0.01
2 143	mitsui chemicals inc	JPY	58 304	61 336	0.03
32 719	mitsui fudosan co ltd	JPY	241 023	335 372	0.16
714	MOLINA HEALTHCARE INC	USD	231 018	244 259	0.12
2 482	MONCLER SPA	EUR	155 533	170 167	0.08
132	MONDAY.COM LTD	USD	23 683	24 992	0.01
5 320	MONDI PLC	GBP	127 033	101 191	0.05
435	MONGODB INC	USD	155 747	158 853	0.08
361	MONOLITHIC POWER SYSTEMS INC	USD	198 601	241 628	0.12
1 446	MONOTARO CO LTD	JPY	32 760	17 560	0.01
4 702	MONSTER BEVERAGE CORP	USD	250 667	251 322	0.12
2 008	MOODY'S CORP	USD	673 706	743 623	0.37
14 991	MORGAN STANLEY	USD	1 358 257	1 361 782	0.67
1 597	MOSAIC CO	USD	54 255	50 130	0.02
6 692	MOWI ASA	NOK	129 354	118 411	0.06
16 695	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	203 431	301 988	0.15
1 250	M&T BANK CORP	USD	188 271	180 488	0.09
1 659	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	605 132	731 196	0.36
4 242	NASDAQ INC	USD	233 147	253 884	0.12
4 077	NATIONAL BANK OF CANADA	CAD	287 380	328 033	0.16
45 226	NATIONAL GRID PLC	GBP	576 832	593 501	0.29
2 946	NEC CORP	JPY	149 653	215 289	0.11
572	NEMETSCHEK SE	EUR	50 331	51 100	0.03
4 515	NESTE OYJ	EUR	150 360	103 022	0.05
2 664	NETFLIX INC	USD	1 355 216	1 466 905	0.72
4 830	NEXI SPA	EUR	78 224	28 291	0.01
2 000	NEXON CO LTD	JPY	42 213	31 411	0.02
18 265	NIBE INDUSTRIER AB - B	SEK	147 132	85 867	0.04
849	NICE LTD	ILS	201 223	190 477	0.09
2 304	NIDEC CORP	JPY	195 198	107 949	0.05
12	NIPPON BUILDING FUND INC	JPY	46 261	45 982	0.02
427	NIPPON EXPRESS HOLDINGS INC	JPY	26 828	21 887	0.01
5 570	NIPPON PAINT HOLDINGS CO LTD	JPY	77 678	35 944	0.02
12	NIPPON PROLOGIS REIT INC	JPY	38 411	20 787	0.01
615	NITORI HOLDINGS CO LTD	JPY	106 255	83 028	0.04
1 959	NITTO DENKO CORP	JPY	164 501	162 705	0.08
2 839	NN GROUP NV	EUR	122 075	131 593	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
70 071	NOKIA OYJ	EUR	281 663	255 601	0.13
29	NOMURA REAL ESTATE MASTER FUND INC	JPY	34 761	27 790	0.01
5 319	NOMURA RESEARCH INSTITUTE LTD	JPY	155 712	129 625	0.06
40 691	NORDEA BANK ABP	SEK	432 257	476 759	0.23
390	NORDSON CORP	USD	93 791	100 694	0.05
12 101	NORTHERN STAR RESOURCES LTD	AUD	98 837	117 395	0.06
2 495	NORTHERN TRUST CORP	USD	219 796	205 563	0.10
2 817	NTT DATA GROUP CORP	JPY	43 239	44 287	0.02
3 000	NUCOR CORP	USD	489 190	505 590	0.25
6 051	NUTRIEN LTD	CAD	356 049	319 714	0.16
14 007	NVIDIA CORP	USD	4 098 232	12 102 327	5.94
22	NVR INC	USD	123 898	163 655	0.08
6 041	OBAYASHI CORP	JPY	59 658	67 640	0.03
500	OBIC CO LTD	JPY	77 271	64 690	0.03
5 569	OCADO GROUP PLC	GBP	95 724	24 623	0.01
981	OKTA INC	USD	127 399	91 213	0.04
1 226	OMNICOM GROUP INC	USD	100 184	113 822	0.06
7 109	ONEOK INC	USD	491 261	562 464	0.28
381	ONEX CORP	CAD	20 417	27 086	0.01
3 863	OPEN TEXT CORP	CAD	159 043	136 681	0.07
205	ORACLE CORP JAPAN	JPY	25 273	15 496	0.01
362	O'REILLY AUTOMOTIVE INC	USD	305 476	366 800	0.18
5 505	ORICA LTD	AUD	59 212	64 701	0.03
10 445	ORKLA ASA	NOK	90 078	71 494	0.04
2 652	ORSTED AS	DKK	283 006	146 641	0.07
2 509	OTIS WORLDWIDE CORP	USD	210 424	228 821	0.11
1 238	OTSUKA CORP	JPY	24 076	24 766	0.01
41 129	OVERSEA-CHINESE BANKING CORP LTD	SGD	355 553	429 759	0.21
507	PACKAGING CORP OF AMERICA	USD	71 693	87 701	0.04
3 900	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	83 653	92 342	0.05
896	PANDORA A/S	DKK	116 789	137 380	0.07
137	PARTNERS GROUP HOLDING AG	CHF	171 520	177 676	0.09
3 954	PAYCHEX INC - AK9420	USD	459 169	469 775	0.23
235	PAYCOM SOFTWARE INC	USD	90 868	44 175	0.02
450	PAYLOCITY HOLDING CORP	USD	91 161	69 822	0.03
6 258	PAYPAL HOLDINGS INC	USD	883 871	425 043	0.21
7 542	PEARSON PLC	GBP	79 925	91 947	0.05
2 261	PENTAIR PLC	USD	152 834	178 822	0.09
2 621	PERNOD RICARD SA	EUR	524 340	397 956	0.20
1 838	PERSIMMON PLC	GBP	67 091	30 012	0.01
6 441	PHOENIX GROUP HOLDINGS PLC	GBP	52 988	39 504	0.02
27 611	PILBARA MINERALS LTD	AUD	78 183	72 792	0.04
4 857	PNC FINANCIAL SERVICES GROUP INC	USD	746 079	744 384	0.37
466	POOL CORP	USD	175 825	168 939	0.08

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 486	POSTE ITALIANE SPA	EUR	46 311	57 176	0.03
3 420	POWER CORP OF CANADA	CAD	93 272	91 309	0.04
1 796	PRINCIPAL FINANCIAL GROUP INC	USD	127 804	142 135	0.07
3 567	PROGRESSIVE CORP	USD	505 531	742 828	0.37
4 230	PROLOGIS INC	USD	525 067	431 672	0.21
17 785	PROSUS NV	EUR	602 496	599 213	0.29
4 408	PRUDENTIAL FINANCIAL INC	USD	445 681	486 996	0.24
33 664	PRUDENTIAL PLC	GBP	448 594	295 499	0.15
1 187	PRYSMIAN SPA	EUR	59 152	64 958	0.03
1 439	PTC INC	USD	193 044	255 336	0.13
1 192	PUBLIC STORAGE	USD	369 999	309 264	0.15
2 759	PUBLICIS GROUPE SA	EUR	222 831	306 364	0.15
1 299	PULTEGROUP INC	USD	92 169	144 735	0.07
18 005	QBE INSURANCE GROUP LTD	AUD	163 882	207 291	0.10
6 808	QUALCOMM INC	USD	882 329	1 129 107	0.56
1 775	QUANTA SERVICES INC	USD	428 859	458 944	0.23
137	QUEBECOR INC	CAD	3 239	2 841	0.00
1 355	QUEST DIAGNOSTICS INC	USD	180 172	187 234	0.09
1 677	RANDSTAD NV	EUR	97 791	84 636	0.04
31	RATIONAL AG	EUR	23 669	26 650	0.01
1 502	RAYMOND JAMES FINANCIAL INC	USD	155 206	183 244	0.09
638	REA GROUP LTD	AUD	65 860	74 422	0.04
3 759	REALTY INCOME CORP	USD	222 992	201 257	0.10
3 989	REDEIA CORP SA	EUR	77 199	66 751	0.03
1 473	REECE LTD	AUD	21 908	26 638	0.01
830	REGENCY CENTERS CORP	USD	45 202	49 153	0.02
11 209	REGIONS FINANCIAL CORP	USD	218 415	215 997	0.11
334	RELIANCE STEEL & ALUMINUM CO	USD	91 318	95 096	0.05
22 923	RELX PLC	GBP	741 721	948 096	0.47
211	REMY COINTREAU SA	EUR	40 204	20 170	0.01
30 402	RENTOKIL INITIAL PLC	GBP	168 539	154 980	0.08
639	REPLIGEN CORP	USD	116 064	104 924	0.05
886	RESMED INC	USD	169 505	189 595	0.09
6 477	RESONA HOLDINGS INC	JPY	32 402	41 200	0.02
2 285	RESTAURANT BRANDS INTERNATIONAL INC	CAD	165 567	173 704	0.09
2 718	REXEL SA	EUR	69 701	70 999	0.03
1 276	ROBERT HALF INC	USD	109 092	88 223	0.04
1 400	ROCKWELL AUTOMATION INC	USD	402 795	379 344	0.19
754	ROKU INC	USD	47 636	43 476	0.02
644	ROPER TECHNOLOGIES INC	USD	293 431	329 380	0.16
2 029	ROSS STORES INC	USD	245 391	262 857	0.13
1 153	RPM INTERNATIONAL INC	USD	113 598	123 267	0.06
2 564	SAGAX AB	SEK	62 109	64 988	0.03
12 292	SAGE GROUP PLC	GBP	138 973	179 471	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
834	SALMAR ASA	NOK	56 434	52 830	0.03
5 441	SAMPO OYJ	EUR	83 136	220 611	0.11
1 037	SAMSARA INC	USD	35 827	36 222	0.02
12 850	SANDVIK AB	SEK	284 949	260 725	0.13
1 300	SBA COMMUNICATIONS CORP	USD	289 327	241 956	0.12
1 144	SBI HOLDINGS INC	JPY	28 944	28 003	0.01
24 651	SCENTRE GROUP	AUD	49 919	50 903	0.03
186	SCHINDLER HOLDING AG	CHF	46 401	46 643	0.02
93	SCHINDLER HOLDING AG - REG	CHF	24 875	22 764	0.01
17 406	SCHLUMBERGER NV	USD	731 779	826 437	0.41
6 626	SCHNEIDER ELECTRIC SE	EUR	1 173 658	1 523 951	0.75
9 090	SCHRODERS PLC	GBP	59 123	40 157	0.02
648	SCOUT24 SE	EUR	43 387	47 878	0.02
500	SCREEN HOLDINGS CO LTD	JPY	62 587	52 712	0.03
1 457	SCSK CORP	JPY	26 277	26 623	0.01
128	SEB SA	EUR	20 537	15 219	0.01
4 179	SECURITAS AB - B	SEK	40 488	42 434	0.02
5 517	SEEK LTD	AUD	93 956	86 946	0.04
14 056	SEGRO PLC	GBP	171 877	149 255	0.07
2 400	SEIKO EPSON CORP	JPY	38 821	39 714	0.02
8 029	SEKISUI HOUSE LTD	JPY	166 149	185 004	0.09
2 495	SERVICENOW INC	USD	1 567 291	1 729 858	0.85
1 479	SEVEN GROUP HOLDINGS LTD	AUD	37 087	36 543	0.02
5 518	SG HOLDINGS CO LTD	JPY	88 340	64 677	0.03
2 023	SGS SA	CHF	192 903	178 791	0.09
1 485	SHERWIN-WILLIAMS CO	USD	452 362	444 921	0.22
5 105	SHIMIZU CORP	JPY	36 843	31 711	0.02
13 730	SHIN-ETSU CHEMICAL CO LTD	JPY	478 459	540 510	0.27
2 577	SHIZUOKA FINANCIAL GROUP INC	JPY	19 036	24 114	0.01
14 367	SHOPIFY INC	CAD	1 286 393	1 010 707	0.50
3 951	SIG GROUP AG	CHF	88 967	79 263	0.04
1 861	SIKA AG	CHF	529 069	534 245	0.26
1 966	SIMON PROPERTY GROUP INC	USD	251 776	276 282	0.14
13 200	SINGAPORE EXCHANGE LTD	SGD	89 636	90 597	0.04
4 608	SIRIUS XM HOLDINGS INC	USD	27 890	13 548	0.01
19 448	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	243 118	257 454	0.13
1 690	SKANSKA AB - B	SEK	26 593	29 540	0.01
4 108	SKF AB - B	SEK	89 635	86 083	0.04
964	SKYWORKS SOLUTIONS INC	USD	105 841	102 753	0.05
3 138	SMURFIT KAPPA GROUP PLC	EUR	143 830	136 729	0.07
24 303	SNAM SPA	EUR	122 216	111 792	0.05
3 843	SNAP INC	USD	127 699	57 837	0.03
179	SNAP-ON INC	USD	39 808	47 965	0.02
1 687	SNOWFLAKE INC - A	USD	411 771	261 822	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
389	SODEXO SA	EUR	30 452	34 003	0.02
329	SODEXO SA - PF 2026	EUR	20 010	28 758	0.01
182	SOFINA SA	EUR	41 474	42 968	0.02
10 975	SOMPO HOLDINGS INC	JPY	175 512	217 596	0.11
5 460	SONIC HEALTHCARE LTD	AUD	121 957	94 912	0.05
624	SONOVA HOLDING AG	CHF	180 821	173 760	0.09
3 944	S&P GLOBAL INC	USD	1 524 123	1 640 034	0.81
20 575	SPARK NEW ZEALAND LTD	NZD	66 636	58 077	0.03
889	SPIRAX-SARCO ENGINEERING PLC	GBP	132 156	98 463	0.05
517	SQUARE ENIX HOLDINGS CO LTD	JPY	29 118	18 786	0.01
6 170	ST JAMES'S PLACE PLC	GBP	99 019	33 655	0.02
29 778	STANDARD CHARTERED PLC	GBP	246 470	257 212	0.13
902	STANLEY BLACK & DECKER INC	USD	124 883	82 443	0.04
1 617	STANTEC INC	CAD	118 894	129 008	0.06
3 999	STATE STREET CORP	USD	318 573	289 888	0.14
1 853	STEEL DYNAMICS INC	USD	193 747	241 112	0.12
1 211	STERIS PLC	USD	281 627	247 722	0.12
28 594	STOCKLAND	AUD	79 809	82 625	0.04
1 487	STRAUMANN HOLDING AG	CHF	217 075	199 416	0.10
2 085	STRYKER CORP	USD	582 698	701 603	0.35
3 100	SUMITOMO METAL MINING CO LTD	JPY	89 749	104 683	0.05
15 442	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	660 375	881 194	0.43
8 900	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	172 593	187 654	0.09
1 300	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	43 230	45 370	0.02
750	SUN COMMUNITIES INC	USD	113 985	83 490	0.04
7 145	SUN LIFE FINANCIAL INC	CAD	357 840	365 555	0.18
17 146	SUNCORP GROUP LTD	AUD	156 303	185 043	0.09
7 368	SVENSKA CELLULOSA AB SCA - B	SEK	111 915	108 782	0.05
19 312	SVENSKA HANDELSBANKEN AB	SEK	203 875	169 228	0.08
231	SWATCH GROUP AG	CHF	59 315	48 772	0.02
703	SWATCH GROUP AG - REG	CHF	32 257	29 279	0.01
5 000	SWIRE PACIFIC LTD - A	HKD	40 820	42 513	0.02
331	SWISS LIFE HOLDING AG - REG	CHF	200 515	224 111	0.11
925	SWISS PRIME SITE AG - REG	CHF	85 780	85 825	0.04
3 505	SWISS RE AG	CHF	354 487	381 460	0.19
319	SWISSCOM AG - REG	CHF	179 755	175 119	0.09
493	SYENSQO SA	EUR	44 585	45 961	0.02
1 702	SYMRISE AG	EUR	189 318	183 260	0.09
4 987	SYNCHRONY FINANCIAL	USD	188 347	219 328	0.11
1 815	SYNOPSIS INC	USD	755 880	963 021	0.47
1 001	T ROWE PRICE GROUP INC	USD	128 928	109 680	0.05
835	TAISEI CORP	JPY	27 626	30 627	0.02
305	TALANX AG	EUR	20 539	23 057	0.01
5 504	TARGET CORP	USD	996 463	886 034	0.44

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
33 609	TAYLOR WIMPEY PLC	GBP	68 111	55 510	0.03
5 700	T&D HOLDINGS INC	JPY	83 190	93 343	0.05
8 255	TECHTRONIC INDUSTRIES CO LTD	HKD	111 324	115 468	0.06
45 917	TELECOM ITALIA SPA/MILANO	EUR	20 718	10 944	0.01
485	TELEFLEX INC	USD	128 279	101 244	0.05
309	TELEPERFORMANCE SE	EUR	46 085	28 242	0.01
4 616	TELE2 AB	SEK	61 370	43 359	0.02
37 082	TELIA CO AB	SEK	102 091	85 341	0.04
7 099	TELUS CORP	CAD	131 782	114 247	0.06
819	TEMENOS AG - REG	CHF	84 208	51 345	0.03
2 176	TENARIS SA	EUR	23 527	36 715	0.02
1 152	TERADYNE INC	USD	118 248	134 001	0.07
956	THOMSON REUTERS CORP	CAD	115 499	144 688	0.07
2 942	TIS INC	JPY	68 408	63 116	0.03
6 950	TJX COS INC	USD	560 415	653 926	0.32
4 155	TMX GROUP LTD	CAD	95 182	110 237	0.05
1 351	TOAST INC	USD	25 560	31 924	0.02
521	TOHO CO LTD/TOKYO	JPY	21 336	17 501	0.01
21 951	TOKIO MARINE HOLDINGS INC	JPY	491 624	696 199	0.34
5 700	TOKYO ELECTRON LTD	JPY	975 832	1 272 100	0.63
1 154	TORO CO	USD	114 396	101 079	0.05
328	TOROMONT INDUSTRIES LTD	CAD	25 244	30 082	0.01
2 400	TOTO LTD	JPY	64 926	65 489	0.03
700	TOYOTA INDUSTRIES CORP	JPY	69 639	66 857	0.03
1 303	TRACTOR SUPPLY CO	USD	285 869	355 823	0.17
541	TRADEWEB MARKETS INC	USD	42 784	55 025	0.03
2 774	TRANE TECHNOLOGIES PLC	USD	566 381	880 301	0.43
1 376	TRAVELERS COS INC	USD	234 368	291 932	0.14
4 890	TREASURY WINE ESTATES LTD	AUD	39 323	38 390	0.02
800	TREND MICRO INC/JAPAN	JPY	41 302	39 704	0.02
8 037	TRUIST FINANCIAL CORP	USD	377 575	301 789	0.15
5 182	TRYG A/S	DKK	115 767	102 892	0.05
2 428	TWILIO INC - A	USD	325 864	145 389	0.07
254	TYLER TECHNOLOGIES INC	USD	106 795	117 234	0.06
1 425	UDR INC	USD	68 152	54 264	0.03
405	U-HAUL HOLDING CO	USD	22 164	24 835	0.01
5 530	UIPATH INC	USD	103 917	104 904	0.05
549	ULTA BEAUTY INC	USD	243 936	222 257	0.11
1 828	UMICORE SA	EUR	81 220	40 773	0.02
882	UNIBAIL RODAMCO REITS	EUR	58 967	74 013	0.04
15 219	UNITED OVERSEAS BANK LTD	SGD	304 410	339 252	0.17
1 328	UNITY SOFTWARE INC	USD	74 868	32 231	0.02
9 880	UNIVERSAL MUSIC GROUP NV	EUR	265 036	292 628	0.14
7 100	UPM-KYMMENE OYJ	EUR	245 351	249 918	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 521	US BANCORP/MN	USD	439 875	386 838	0.19
4 082	USS CO LTD	JPY	39 458	31 283	0.02
2 052	VALERO ENERGY CORP	USD	194 120	328 053	0.16
325	VAT GROUP AG	CHF	129 901	163 955	0.08
922	VEEVA SYSTEMS INC	USD	204 604	183 072	0.09
2 820	VERALTO CORP	USD	243 695	264 178	0.13
581	VERBUND AG	EUR	45 743	44 480	0.02
1 111	VERISK ANALYTICS INC - A	USD	256 683	242 154	0.12
51 167	VERIZON COMMUNICATIONS INC	USD	2 081 220	2 020 584	0.99
2 184	VERTIV HOLDINGS CO	USD	106 922	203 112	0.10
12 171	VESTAS WIND SYSTEMS A/S	DKK	398 394	328 731	0.16
3 208	VINCI SA	EUR	410 850	378 174	0.19
9 630	VISA INC	USD	2 276 274	2 586 713	1.26
1 139	VOESTALPINE AG	EUR	31 796	30 593	0.02
253	VOLVO CAR AB	SEK	874	805	0.00
1 001	VULCAN MATERIALS CO	USD	204 447	257 888	0.13
1 243	W R BERKLEY CORP - C	USD	79 669	95 674	0.05
9 884	WALGREENS BOOTS ALLIANCE INC	USD	234 534	175 243	0.09
1 443	WAREHOUSES DE PAUW CVA	EUR	41 619	38 481	0.02
12 483	WARNER BROS DISCOVERY INC	USD	190 820	91 875	0.05
713	WATERS CORP	USD	216 707	220 346	0.11
254	WATSCO INC	USD	94 920	113 721	0.06
936	WEST FRASER TIMBER CO LTD	CAD	73 604	71 835	0.04
1 497	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	159 888	241 137	0.12
290	WESTLAKE CHEMICAL CORP	USD	40 224	42 734	0.02
1 853	WESTROCK CO	USD	86 099	88 870	0.04
5 460	WHEATON PRECIOUS METALS CORP	CAD	231 590	285 030	0.14
734	WILLIAMS-SONOMA INC	USD	172 872	210 497	0.10
713	WILLIS TOWERS WATSON PLC	USD	174 768	179 063	0.09
3 054	WISE PLC	GBP	28 784	29 695	0.01
2 009	WISETECH GLOBAL LTD	AUD	83 908	121 048	0.06
771	WIX.COM LTD	USD	149 673	91 649	0.05
3 035	WOLTERS KLUWER NV	EUR	411 802	456 758	0.22
23 920	WOODSIDE ENERGY GROUP LTD	AUD	472 868	438 480	0.22
2 549	WORKDAY INC	USD	602 451	623 817	0.31
2 631	WORLDLINE SA	EUR	158 138	27 581	0.01
1 120	WP CAREY INC	USD	82 343	61 421	0.03
13 286	WPP PLC	GBP	137 680	134 458	0.07
1 502	WSP GLOBAL INC	CAD	212 918	228 373	0.11
545	WW GRAINGER INC	USD	344 641	502 136	0.25
1 994	XERO LTD	AUD	165 622	158 069	0.08
2 947	XYLEM INC/NY	USD	328 974	385 173	0.19
1 244	YAKULT HONSHA CO LTD	JPY	31 574	24 395	0.01
1 645	YARA INTERNATIONAL ASA	NOK	55 901	47 163	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 389	YASKAWA ELECTRIC CORP	JPY	145 232	141 706	0.07
1 415	YUM! BRANDS INC	USD	179 041	199 869	0.10
39 616	Z HOLDINGS CORP	JPY	181 250	96 444	0.05
2 873	ZALANDO SE	EUR	161 599	75 754	0.04
776	ZILLOW GROUP INC	USD	44 428	33 034	0.02
2 557	ZIMMER BIOMET HOLDINGS INC	USD	333 657	307 556	0.15
2 225	ZOZO INC	JPY	51 088	48 144	0.02
1 073	ZSCALER INC	USD	259 624	185 565	0.09
1 738	ZURICH INSURANCE GROUP AG	CHF	806 922	841 727	0.41
11 893	3I GROUP PLC	GBP	257 471	428 304	0.21
Total Shares			184 825 133	201 795 000	99.24
Warrants					
115	CONSTELLATION SOFTWARE / CONSTELLATION SOFTWARE INC/CANADA - 22/08/2028	CAD	-	-	0.00
Total Warrants			-	-	0.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			184 825 133	201 795 000	99.24
Total Investments			184 825 133	201 795 000	99.24

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	17.28	United States of America	60.21
Software and Computer Services	9.97	Japan	5.53
Retailers	6.52	France	4.95
Investment Banking and Brokerage Services	6.12	Netherlands	4.39
Industrial Support Services	6.08	Canada	3.95
Banks	5.36	Switzerland	3.56
Non-life Insurance	4.87	United Kingdom	3.39
Industrial Engineering	3.53	Australia	1.97
Medical Equipment and Services	2.97	Sweden	1.64
Construction and Materials	2.93	Germany	1.63
Real Estate Investment Trusts	2.85	Ireland	1.14
Finance and Credit Services	2.64	Hong Kong (China)	0.95
Personal Goods	2.56	Finland	0.85
Telecommunications Service Providers	2.26	Italy	0.81
Media	2.19	Singapore	0.67
Life Insurance	2.11	Denmark	0.62
Chemicals	1.94	Jersey	0.53
Oil, Gas and Coal	1.81	Spain	0.52
Electronic and Electrical Equipment	1.79	Curacao	0.41
Industrial Transportation	1.36	Belgium	0.32
Health Care Providers	1.06	Israel	0.27
Industrial Metals and Mining	0.96	Norway	0.27
Electricity	0.93	Bermuda	0.21
Beverages	0.88	New Zealand	0.20
Food Producers	0.84	Austria	0.14
General Industrials	0.79	Cayman Islands	0.06
Gas, Water and Multi-utilities	0.74	Portugal	0.03
Household Goods and Home Construction	0.74	Luxembourg	0.02
Automobiles and Parts	0.70		
Personal Care, Drug and Grocery Stores	0.54		99.24
Telecommunications Equipment	0.53		
Real Estate Investment and Services	0.48		
Leisure Goods	0.45		
Precious Metals and Mining	0.44		
Consumer Services	0.42		
Industrial Materials	0.38		
Alternative Energy	0.37		
Travel and Leisure	0.28		
Pharmaceuticals and Biotechnology	0.26		
Aerospace and Defense	0.19		
Open-end and Miscellaneous Investment Vehicles	0.09		
Mortgage Real Estate Investment Trusts	0.02		
Tobacco	0.01		
	99.24		

Notes to the financial statements

1 - General

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

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

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

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

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

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

As at April 30, 2024, 18 Sub-Funds are available:

- Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF;
- Lyxor Index Fund - Lyxor Smart Overnight Return;
- Lyxor Index Fund - Lyxor Alpha Plus Fund;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF;
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF;
- Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened;
- Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF;
- Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF;

The following Sub-Funds have been liquidated:

On March 7, 2024:

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

Following the acquisition of Lyxor by Amundi Asset Management, Amundi Asset Management performed an in-depth review of its combined ETF product range. Based on product range competitiveness and client interest assessment, it has been decided to proceed with some changes on the funds of the range, including funds of Lyxor Index Fund SICAV, such as a change of benchmark index, a change of replication process and/or mergers between funds of the range.

Notes to the financial statements (continued)

As at January 31, 2023, the Board of Directors of Lyxor Index Fund, along with the Board of Directors of the relevant Receiving Companies (as described in the table below), had decided to merge the following sub-funds of Lyxor Index Fund (each such Sub-Fund, an “Absorbed Fund”) into other funds of Amundi ETF range (each such fund, a “Receiving Fund”):

Merger Effective Date	Absorbed Fund (sub-funds of Lyxor Index Fund)	Receiving Fund	Receiving Company
09-Feb-24	Lyxor Core STOXX Europe 600 (DR)	Amundi Stoxx Europe 600	Amundi Index Solutions SICAV
09-Feb-24	Lyxor ESG USD Corporate Bond (DR) UCITS ETF	Amundi USD Corporate Bond PAB Net Zero Ambition	Amundi Index Solutions SICAV
09-Feb-24	Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Amundi MSCI EMU Small Cap ESG CTB Net Zero Ambition	Amundi Index Solutions SICAV
09-Feb-24	Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Amundi EUR Short Term High Yield Corporate Bond ESG	Amundi Index Solutions SICAV
09-Feb-24	Lyxor STOXX Europe Select Dividend 30 UCITS ETF	Amundi Stoxx Europe Select Dividend 30	Amundi Index Solutions SICAV
09-Feb-24	Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Amundi FTSE EPRA/NAREIT Global Developed	Amundi Index Solutions SICAV
09-Feb-24	Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Amundi Global Emerging Bond Markit iBoxx	Amundi Index Solutions SICAV
16-Feb-24	Lyxor MSCI EMU ESG Broad CTB (DR)	Amundi MSCI EMU ESG CTB Net Zero Ambition	Amundi Index Solutions SICAV
16-Feb-24	Lyxor ESG USD High Yield (DR) UCITS ETF	Amundi USD High Yield Corporate Bond ESG	Amundi Index Solutions SICAV
16-Feb-24	Lyxor ESG Euro High Yield (DR) UCITS ETF	Amundi EUR High Yield Corporate Bond ESG	Amundi Index Solutions SICAV
16-Feb-24	Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	Amundi Italy BTP Government Bond 1-3Y	Amundi Index Solutions SICAV
16-Feb-24	Lyxor Euro MTS 10Y Italy BTP Government Bond (DR) UCITS ETF	Amundi Italy BTP Government Bond 10Y	Amundi Index Solutions SICAV
16-Feb-24	Lyxor Euro Government Bond 25+Y (DR) UCITS ETF	Amundi Euro Government Bond 25+Y	Amundi Index Solutions SICAV
22-Mar-24	Lyxor STOXX Europe 600 Healthcare UCITS ETF	Amundi STOXX Europe 600 Healthcare	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Insurance UCITS ETF	Amundi STOXX Europe 600 Insurance	Multi Units Luxembourg SICAV
22-Mar-24	Amundi STOXX Europe 600 Energy ESG Screened	Amundi STOXX Europe 600 Energy ESG Screened	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Technology UCITS ETF	Amundi STOXX Europe 600 Technology	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Telecommunications UCITS ETF	Amundi STOXX Europe 600 Telecommunications	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Utilities UCITS ETF	Amundi STOXX Europe 600 Europe Utilities	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Banks UCITS ETF	Amundi STOXX Europe 600 Banks	Multi Units Luxembourg SICAV
22-Mar-24	Lyxor STOXX Europe 600 Basic Resources UCITS ETF	Amundi STOXX Europe 600 Basic Resources	Multi Units Luxembourg SICAV
25-Apr-24	Lyxor MSCI EMU Growth (DR) UCITS ETF	Amundi MSCI Europe Growth	Amundi Index Solutions SICAV
25-Apr-24	Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	Amundi MSCI Smart Cities ESG Screened	Amundi Index Solutions SICAV

2 - Significant accounting policies

2.1 Presentation of financial statements

The financial statements of the Company are presented in accordance with Luxembourg laws and regulations relating to Undertakings for Collective Investment in Transferable Securities. They are prepared in accordance with generally accepted accounting principles in Luxembourg.

2.2 Valuation of assets

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

The material provisions are as follows:

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

Notes to the financial statements (continued)

2.2.2 Securities listed on a recognised stock exchange or dealt on any other Regulated Market that operates regularly, is recognised and is open to the public are valued at their last available closing prices or in the event that there should be several such markets on the basis of the main market for the relevant security. For the financial statements as at April 30, 2024, such securities are valued with the closing prices of April 30, 2024 for all Sub-Funds except for Lyxor Smart Overnight Return. In accordance with its valuation policy, the securities held by the Sub-Fund Lyxor Smart Overnight Return were valued based on the latest available closing prices as at April 29, 2024.

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

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

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

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

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

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

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

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

2.3 Currency exchange

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

Income and expenses in currencies other than the Reference Currency of the respective Sub-Fund are translated at the exchange rate prevailing at the transaction date. The resulting net realised gains and losses and net change in unrealised profits or losses on currencies are included in the Statement of Operations and Changes in Net Assets.

The cost of investments expressed in currencies other than the Sub-Fund's Reference Currency is translated into the Sub-Fund's Reference Currency at the exchange rate prevailing at the purchase date.

The total Net Asset Value of the Company is equal to the sum of the Net Assets of the various Sub-Funds translated into USD at the prevailing exchange rates in Luxembourg on the relevant valuation day.

Notes to the financial statements (continued)

2.4 Combined financial statements

The combined Statement of Net Assets and combined Statement of Operations and Changes in Net Assets represent the total of the Statements of Net Assets and Statements of Operations and Changes in Net Assets of the individual Sub-Funds, expressed in USD.

2.5 Net realised gain or loss on sale of investments

The net realised gain or loss on sales of investments is determined on the basis of the average cost of investments sold and are recorded in the Statements of Operations and Changes in Net Assets.

2.6 Forward foreign exchange contracts

Net unrealised profits and losses on forward foreign exchange contracts is valued on the basis of forward exchange rates prevailing at the relevant valuation date and are included in the Statement of Net Assets under the item "Unrealised appreciation/depreciation on forward foreign exchange contracts".

Net change in unrealised profits and losses and net realised gain/loss are recorded in the Statement of Operations and Changes in Net Assets.

2.7 Futures contracts

Futures contracts are valued at their liquidation value based on the closing price on the market on which these futures contracts are quoted.

Futures contracts are disclosed in the Statement of Net Assets under the item "Unrealised appreciation/depreciation on financial futures contracts".

Net change in unrealised profit/ loss and net realised gain/loss are recorded in the Statement of Operations and Changes in Net Assets.

2.8 Swaps

Swaps pegged to indexes or financial instruments shall be valued at their market value, based on the applicable index or financial instrument. The valuation of the swaps tied to such indexes or financial instruments shall be based upon the market value of said swaps, in accordance with the procedures laid down by the Board of Directors of the Company.

Swaps are disclosed in the Statement of Net Assets under the item "Swaps at market value".

2.9 Income

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

Interest income is accrued on a daily basis.

2.10 Formation expenses

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

The incorporation fees borne by new Sub-Funds are amortised over a maximum period of five years. In the case of liquidation of a Sub-Fund, the liquidation fees will be borne by this Sub-Fund in their entirety.

2.11 Other expenses

Other expenses comprise liquidation fees and other fees.

2.12 Other income

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

Notes to the financial statements (continued)

2.13 Transaction costs

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

3 - Management fees

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

Notes to the financial statements (continued)

The Management fees rates applicable at April 30, 2024, are as follows :

Sub-Funds	Class of shares	Management fees p.a.
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	0.40%
Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	0.20%
Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Acc	0.25%
	Class Monthly Hedged to EUR - Acc	0.30%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class IE	0.05%
	Class IG	0.11%
	Class IU	0.16%
	Class UCITS ETF C-EUR	0.05%
	Class UCITS ETF C-GBP	0.05%
	Class UCITS ETF C-USD	0.09%
	Class UCITS ETF D-EUR	0.05%
Lyxor Index Fund - Lyxor Alpha Plus Fund	Class IE-D	0.35%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Class Acc	0.30%
	Class Dist	0.30%
Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened	Class UCITS ETF Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	0.45%
Lyxor Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	Class Acc	0.30%

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

Notes to the financial statements (continued)

4 - Performance Fees

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

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

Following the Guidelines of the European Securities and Market Authority on performance fees (ESMA34-39-992), the impact of performance fees data as at April 30, 2024, are as follows:

Sub-Fund	Share Class	Class Currency	ISIN	Amount of the performance fees crystalized during the accounting year due to redemptions (in Class currency)	Amount of the performance fees realized at the end of the observation period (in Class currency)	Average Total Net Assets (in Class currency)	% of the NAV of the Share Class
Lyxor Index Fund - Lyxor Alpha Plus Fund	Class IE-D	EUR	LU1409505481	(7 249)	(4 534)	53 267 381	0.02%

5 - Depositary, Administrative, Registrar Agent and other fees

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

6 - Taxation

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

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

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

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

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

Notes to the financial statements (continued)

7 - Futures contracts

As at April 30, 2024, the Company holds the following open futures contracts:
Counterparty's countries are listed following the ISO 3166-1 standard.

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation EUR
EUR	EURO STOXX 50	Jun-24	26	-	(16 020)
					(16 020)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-24	3	-	(8 233)
					(8 233)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-24	6	-	(10 522)
					(10 522)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-24	7	-	860
					860

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-24	4	-	(7 789)
					(7 789)

Notes to the financial statements (continued)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-24	3	-	(6 616)
					(6 616)

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

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/ depreciation USD
USD	MSCI WORLD INDEX	Jun-24	15	-	(38 646)
					(38 646)

Notes to the financial statements (continued)

8 - Index Swaps

As at April 30, 2024, the Company holds the following swaps.
Counterparty's countries are listed following the ISO 3166-1 standard.

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	16/01/25	Basket of securities	USD	(53 723 599)
54 697 065	16/01/25	Bloomberg Barclays MSCI US Corporate High Yield SRI Sustainable Index	USD	53 937 665
				214 066

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

Lyxor Index Fund - Lyxor Smart Overnight Return

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	02/03/25	Basket of securities	EUR	(2 663 923 951)
1 637 120 172	31/05/24	Index ESTRON	EUR	1 637 889 772
350 000 000	10/04/25	Index ESTRON	EUR	350 875 390
414 997 540	31/05/24	Index FEDL01	EUR	389 311 607
-	10/04/25	Basket of securities	EUR	(501 441 981)
50 656 229	10/04/25	Index SOFFRATE	EUR	51 513 944
561 448 655	31/05/24	Index SONIO/N	EUR	658 137 472
100 396 925	10/04/25	Index SONIO/N	EUR	101 065 552
				23 427 805

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	21/07/24	Basket of securities	EUR	(25 946 077)
27 233 686	21/07/24	STXE 600 Cn&Mt EUR NRT	EUR	26 076 190
				130 113

The counterparty of the swaps is Bank of America (US).

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	17/11/24	Basket of securities	EUR	(26 083 710)
23 320 076	17/11/24	STXE 600 Fd&bv EUR NRT	EUR	26 123 568
				39 858

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

Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/02/25	Basket of securities	EUR	(146 621 208)
151 095 743	20/02/25	STXE 600 Fd&BV EUR NRT	EUR	147 355 286
				734 078

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/25	Basket of securities	EUR	(29 615 599)
25 096 452	20/01/25	STXE 600 Ig&S EUR NRT	EUR	29 611 140
				(4 459)

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/03/25	Basket of securities	EUR	(36 646 293)
33 281 315	20/03/25	STXE 600 Pr&Ho EUR NRT	EUR	36 668 646
				22 353

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	10/07/24	Basket of securities	EUR	(67 560 702)
57 288 108	10/07/24	STXE 600 Tr&Ls EUR NRT	EUR	68 020 432
				459 730

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/25	Basket of securities	EUR	(39 546 568)
40 238 567	20/01/25	STXE 600 Au&Pt EUR NRT	EUR	38 388 176
				(1 158 392)

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

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/25	Basket of securities	EUR	(30 906 372)
29 332 645	20/01/25	STXE 600 Chem EUR NRT	EUR	30 945 032
				38 660

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

9 - Collateral

As at April 30, 2024, the collateral fully covered the market value of the securities lent into the following Sub-Fund:

Lyxor Index Fund - Lyxor Smart Overnight Return

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ANGLO AMERICAN PLC	GBP	128 466 343
Equity	VODAFONE	GBP	83 587 402
Equity	LEGAL&GENERAL GRP	GBP	7 449 925
Equity	MEL INDUST PL	GBP	6 488 541
Equity	ST JAMES'S PL	GBP	5 667 567
Equity	BARRATT DEVEL	GBP	524 976
			232 184 754

Data on reuse of collateral

Non-cash collateral received by the Company may not be sold, re-invested or pledged.

Notes to the financial statements (continued)

10 - Dividend distribution

During the period ended April 30, 2024, the following dividends have been distributed:

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class UCITS ETF Monthly Hedged to EUR - Dist	12/12/2023	EUR	3.60

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class UCITS ETF Dist	12/12/2023	EUR	4.73

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	USD	3.64
Class Monthly Hedged to EUR - Dist	12/12/2023	EUR	2.99

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	USD	5.31
Class Monthly Hedged to EUR - Dist	12/12/2023	EUR	4.27

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.93

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.91

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	8.37

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	4.63

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	3.30

Notes to the financial statements (continued)

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	3.29

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	3.36

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	0.91

Lyxor Index Fund - Lyxor Smart Overnight Return

Class name	Dividend ex-date	Currency	Dividend per unit
Class UCITS ETF D-EUR	12/12/2023	EUR	2.51

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist EUR	12/12/2023	EUR	1.05
Class Dist USD	12/12/2023	USD	0.44

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	2.48

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	3.04

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.90

Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	2.91

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	2.14

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	2.75

Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.70

Lyxor Index Fund - Amundi STOXX Europe 600 Energy ESG Screened

Class name	Dividend ex-date	Currency	Dividend per unit
Class UCITS ETF Dist	12/12/2023	EUR	2.01

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	4.37

Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.82

Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	0.66

Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.75

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	0.34

Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	3.91

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	4.37

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	1.96

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	5.11

Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	EUR	5.89

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

Class name	Dividend ex-date	Currency	Dividend per unit
Class Dist	12/12/2023	USD	4.53
Class Monthly Hedged to EUR Dist	12/12/2023	EUR	3.89

Notes to the financial statements (continued)

11 - Exchange rates

As of April 30, 2024, the following exchange rates have been used for the preparation of these financial statements:

1 USD =	1.54000	AUD	1 USD =	5.18312	BRL
1 USD =	1.37386	CAD	1 USD =	0.91718	CHF
1 USD =	7.25298	CNH	1 USD =	6.97536	DKK
1 USD =	7.24148	CNY	1 USD =	0.79860	GBP
1 USD =	0.93523	EUR	1 USD =	3.73248	ILS
1 USD =	7.82118	HKD	1 USD =	1 382.100090	KRW
1 USD =	157.36502	JPY	1 USD =	11.07412	NOK
1 USD =	17.03848	MXN	1 USD =	10.97592	SEK
1 USD =	1.68988	NZD	1 USD =	37.06000	THB
1 USD =	1.36376	SGD	1 USD =	18.83563	ZAR
1 USD =	32.56203	TWD			

12 - Tracking error

Calculation methodology: Tracking error has been calculated starting October 31, 2023 till April 30, 2024.

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

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

Sub-Fund	Share Class	TE 1 Year
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	0.09%
Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	0.07%
Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Class Acc	0.01%
	Class Monthly Hedged to EUR - Acc	0.01%
Lyxor Index Fund - Lyxor Smart Overnight Return	Class IE	0.03%
	Class IG	0.05%
	Class IU	0.07%
	Class UCITS ETF C-EUR	0.03%
	Class UCITS ETF C-GBP	0.05%
	Class UCITS ETF C-USD	0.07%
	Class UCITS ETF D-EUR	0.03%
Lyxor Index Fund - Lyxor Alpha Plus Fund	Class IE-D	0.00%
Lyxor Index Fund - Lyxor STOXX Europe 600 Construction & Materials UCITS ETF	Class Acc	0.06%
	Class Dist	0.06%
Lyxor Index Fund - Lyxor STOXX Europe 600 Financial Services UCITS ETF	Class Acc	0.02%
	Class Dist	0.02%
Lyxor Index Fund - Lyxor STOXX Europe 600 Food & Beverage UCITS ETF	Class Acc	0.02%
	Class Dist	0.02%
Lyxor Index Fund - Lyxor STOXX Europe 600 Industrial Goods & Services UCITS ET	Class Acc	0.03%
	Class Dist	0.03%
Lyxor Index Fund - Lyxor STOXX Europe 600 Personal & Household Goods UCITS ETF	Class Acc	0.02%
	Class Dist	0.02%
Lyxor Index Fund - Lyxor STOXX Europe 600 Travel & Leisure UCITS ETF	Class Acc	0.02%
	Class Dist	0.02%
Lyxor Index Fund - Lyxor STOXX Europe 600 Automobiles & Parts UCITS ETF	Class Acc	0.07%
	Class Dist	0.07%
Lyxor Index Fund - Lyxor STOXX Europe 600 Chemicals UCITS ETF	Class Acc	0.06%
	Class Dist	0.06%
Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened	Class UCITS ETF Acc	0.06%
Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	Class Acc	0.05%

Notes to the financial statements (continued)

Sub-Fund	Share Class	TE 1 Year
LYXOR Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	Class Acc	0.07%
LYXOR Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	Class Acc	0.04%
LYXOR Index Fund - Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	Class Acc	0.04%

13- Subsequent events

On June 11, 2024, the Sub-Fund Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF was merged into Amundi Index Solutions - Amundi Global High Yield Corporate Bond ESG.

On June 12, 2024 the Sub-Fund Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF was liquidated.

On June 14, 2024, these Sub-Funds were merged :

- Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF was merged into Multi Units Luxembourg - Amundi MSCI EMU Value Factor

- Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF was merged into Multi Units Luxembourg - Amundi Global Gender Equality

- Lyxor Index Fund - Amundi MSCI Digital Economy and Metaverse ESG Screened was merged into Multi Units Luxembourg - Amundi MSCI Digital Economy ESG Screened

- Lyxor Index Fund - Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF was merged into Multi Units Luxembourg - Amundi MSCI Disruptive Technology ESG Screened

- Lyxor Index Fund - Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF was merged into Multi Units Luxembourg - Amundi MSCI Future Mobility ESG Screened

- Lyxor Index Fund - Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF was merged into Multi Units Luxembourg - Amundi MSCI Millennials ESG Screened

On June 21, 2024, these Sub-Funds were merged :

- Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF was merged into Multi Units Luxembourg - Amundi STOXX Europe 600 Industrials

- Lyxor Index Fund- Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF was merged into Multi Units Luxembourg - Amundi STOXX Europe 600 Consumer Staples

- Lyxor Index Fund- Lyxor Stoxx Europe 600 Industrials Goods & Services UCITS ETF was merged into Multi Units Luxembourg - Amundi STOXX Europe 600 Industrials

- Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF was merged into Multi Units Luxembourg - Amundi STOXX Europe 600 Consumer Discretionary

- Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF was merged into Multi Units Luxembourg - Amundi STOXX Europe 600 Consumer Discretionary

- Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF was merged into Multi Units Luxembourg - Amundi STOXX Europe 600 Consumer Discretionary

- Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF was merged into Multi Units Luxembourg - Amundi STOXX Europe 600 Basic Materials

SFT Regulation

	Lyxor Index Fund - Lyxor Global High Yield Sustainable Exposure UCITS ETF	Lyxor Index Fund - Lyxor Smart Overnight Return	Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)⁽¹⁾	214 066	23 427 805	130 113	39 858	734 078
Proportion of AUM	0.40%	0.73%	0.50%	0.15%	0.50%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	21 414 900	-	-	-
One month to three months	-	-	130 113	-	-
Three months to one year	214 066	2 012 905	-	39 858	734 078
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	214 066	23 427 805	130 113	39 858	734 078
Counterparty					
Name of the counterparty	see Note 8	see Note 8	see Note 8	see Note 8	see Note 8
Country of domicile of the counterparty	see Note 8	see Note 8	see Note 8	see Note 8	see Note 8
Gross volume of the outstanding transactions	see Note 8	see Note 8	see Note 8	see Note 8	see Note 8
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

SFT Regulation (continued)

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)⁽¹⁾	4 459	22 353	459 730	1 158 392	38 660
Proportion of AUM	0.02%	0.06%	0.67%	3.02%	0.12%
Maturity tenor of Total Return Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	4 459	22 353	459 730	1 158 392	38 660
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	4 459	22 353	459 730	1 158 392	38 660
Counterparty					
Name of the counterparty	see Note 8	see Note 8	see Note 8	see Note 8	see Note 8
Country of domicile of the counterparty	see Note 8	see Note 8	see Note 8	see Note 8	see Note 8
Gross volume of the outstanding transactions	see Note 8	see Note 8	see Note 8	see Note 8	see Note 8
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of Total Return Swap					
Name of custodian	-	-	-	-	-
Securities	-	-	-	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

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

Efficient Portfolio Management Technique

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

Return and cost from the securities lending activities incurred during the period ended April 30, 2024 are included in the valuation of the TRS.

Revenues arising from securities lending transactions benefit to the Fund via an amelioration of the price of the TRS, and the Fund will not be charged additional direct and indirect operational costs/fees from the securities lending agent or the Management Company.

