

MULTI UNITS LUXEMBOURG

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 115.129

Unaudited semi annual report
as at June 30, 2020

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

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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) :

- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Italia FTSE Italia All Cap PIR 2020 (DR) UCITS ETF

Shares of the above mentioned Sub-Funds are not allowed to be distributed in Germany.

Organisation and Administration

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General information on the Fund

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

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

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

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

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

As at June 30, 2020, 105 Sub-Funds are available to investors:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
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- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
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- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
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- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF

General information on the Fund (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF
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- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF

General information on the Fund (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond ESG Screened (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Flattening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF is to track both the upward and the downward evolution of the DAX® (the "Index"), while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF is to track both the upward and the downward evolution of the LevDAX® (the "Index"), while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF is to track both the upward and the downward evolution of the WIG20TR index denominated in Zloty (PLN), while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The Sub-Fund will carry out its investment objective via an indirect replication and in compliance with the section "Investment Objectives" of the part I of the Prospectus.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF is to track both the upward and the downward evolution of the S&P 500® Net Total Return (the "Index") denominated in United States Dollars (USD), while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

General information on the Fund (continued)

The Sub-Fund seeks to achieve its objective by (i) investing in a diversified portfolio of transferable securities (and notably into international equities) and (ii) entering into a total return swap agreement (the "Swap") to track both the upward and the downward evolution of the Index.

The Sub-Fund will carry out its investment objective via an indirect replication and in compliance with the section "Investment Objectives" of the part I of the Prospectus.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF is to track both the upward and the downward evolution of the MSCI Canada Net Return CAD Index denominated in Canadian Dollars (CAD) (the "Index") and representative of the performance of the large and mid cap segments of the Canada equity market - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

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

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

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

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

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

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF is to track both

General information on the Fund (continued)

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

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF is to track both the upward and the downward evolution of the MSCI World Consumer Staples Index - Net Total Return (the "Index") denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 0.10%.

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF is to track both the upward and the downward evolution of the "MSCI ACWI Gold with EM DR 18% Group Entity Capped Index" (the "Index") denominated in US Dollars - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 0.10%.

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

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF is to reflect

General information on the Fund (continued)

the performance of the “Solactive Fed Funds Effective Rate Total Return index” denominated in US Dollars. The anticipated level of the tracking error under normal market conditions is expected to be up to 0.02%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF is to track both the upward and the downward evolution of the FTSE Developed Europe Minimum Variance Index (the “Index”) denominated in Euro in order to offer an exposure to the developed Europe equity market and potentially offer improvements to the risk reward trade-off by reducing portfolio volatility, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the “Tracking Error”). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 0.50%.

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

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

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

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

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF is to reflect the performance of the “Markit iBoxx EUR Breakeven Euro-Inflation France & Germany Index” (the “Benchmark Index”) denominated in Euro (EUR), in order to offer an exposure to a long position in inflation-linked bonds issued by France and Germany and a short position in French and German sovereign bonds with adjacent durations. The anticipated level of the tracking error under normal market conditions is expected to be up to 0.50%.

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

General information on the Fund (continued)

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

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

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

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

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

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF is to track both the upward and the downward evolution of the «Thomson Reuters/CoreCommodity CRB Non-Agriculture and Livestock Total Return Index» (the "Index") denominated in US Dollars, in order to offer an exposure to international commodity markets and more specifically to metals and energy, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 0.08%.

General information on the Fund (continued)

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF is to reflect the performance of the FTSE Actuaries UK Conventional Gilts Up To 5 Years index (hereinafter the "Benchmark Index") denominated in GBP and representative of UK government bonds ("Gilts") with remaining maturities up to 5 years, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 0.10%.

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

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

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF is to track both the upward and the downward evolution of the JPX-Nikkei 400 Net Total Return Index (the "Index") denominated in Yen in order to offer an exposure to the performance of 400 companies listed on the Tokyo Stock Exchange, with a high appeal to investors and meeting special requirements in terms of efficient use of capital, while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 0.50%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF is to track both the upward and the downward evolution of the FTSE USA Minimum Variance Index (the "Index") denominated in US Dollars in order to offer an exposure to public companies listed in the United States of America while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 0.50%.

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

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

General information on the Fund (continued)

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

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

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

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

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

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

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

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

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

General information on the Fund (continued)

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

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

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

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

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

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

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

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

General information on the Fund (continued)

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

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

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

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

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF (the "Sub-Fund") is to reflect the performance of the FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y (Mid Price) index (the "Benchmark Index") denominated in Euro and representative of the performance of Eurozone government bonds within the maturity range of 5 to 7 years, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 0.10%.

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the S&P 500 Capped 35/20 Banks and Diversified Financials Select Index (NTR) (the "Index") denominated in US Dollars, representative of the performance of main US banks and investment services companies, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 0.50%.

General information on the Fund (continued)

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

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

The objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF is to reflect the performance of the "iBoxx EUR Inverse Breakeven Euro-Inflation France & Germany Index" (the "Benchmark Index") denominated in Euro, in order to offer an exposure to a short position in inflation-linked bonds issued by France and Germany and a long position in French and German sovereign bonds with adjacent durations.

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the Hang Seng China Enterprises Index Net Total Return index (the "Index") denominated in Hong Kong dollars, and representative of the major Chinese equities known as "H-shares", while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 2.00%.

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

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

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

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

The investment objective of the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI Taiwan Net Total Return index (the "Index") denominated in US Dollars and representative of the Taiwanese equity market, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 1.00%.

General information on the Fund (continued)

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

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

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

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

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

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

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

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

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

General information on the Fund (continued)

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

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

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

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

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

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

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

The investment objective of MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Flattening 2-10 UCITS ETF is to reflect the performance of the Solactive EUR Daily (x7) Flatteners 2-10 Index (the "Benchmark Index") denominated in Euro representative of the performance of a short position in Euro-Schatz Futures (2-year contract) and a long position in the Euro-Bund Futures (10-year contract) - while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index ("Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 0.50%.

General information on the Fund (continued)

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

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

The investment objective of the MULTI UNITS LUXEMBOURG – Lyxor MSCI EM Climate Change UCITS ETF (the "Sub-Fund") is to track both the upward and the downward evolution of the MSCI Emerging Markets Climate Change Net Total Return Index (the "Index") denominated in US Dollars and representative of the performance of an investment strategy that re-weights securities composing the MSCI Emerging Markets Index (the "Parent Index") based upon the opportunities and risks associated with the transition to a lower carbon economy, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is expected to be up to 2.00%.

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

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

Information to the Shareholders

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

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

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

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

The list of changes in the portfolio for the period ended June 30, 2020 is available, free of charge, at the registered office of the Fund.

Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF PLN
ASSETS				
Securities portfolio at cost		685 446 397	142 597 526	126 256 358
Net unrealised profit/ (loss)		28 779 947	905 275	4 445 832
Securities portfolio at market value	2.2	714 226 344	143 502 801	130 702 190
Cash at bank		558 200	-	943 043
Receivable for Fund shares issued		2 300 440	-	-
Receivable for securities sold		99 676	1 160 066	3 782 464
Receivable on swaps		-	2 254 777	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		339 986	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		2 434 435	-	-
		719 959 081	146 917 644	135 427 697
LIABILITIES				
Bank Overdraft		3 331 593	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		2 928 293	3 414 842	2 921 934
Payable on swaps		-	-	1 803 577
Payable on spot exchange		-	-	-
Management fees payable	3	96 713	45 772	52 491
Swaps at market value	2.4, 6	-	771 546	534 166
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		9 546	-	-
		6 366 145	4 232 160	5 312 168
TOTAL NET ASSETS		713 592 936	142 685 484	130 115 529

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		7 749 277 035	28 353 168	56 035 223
Net unrealised profit/ (loss)		182 878 912	(267 657)	3 132 504
Securities portfolio at market value	2.2	7 932 155 947	28 085 511	59 167 727
Cash at bank		54 332	1 550 205	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		52 011 901	181 564	1 460 975
Receivable on swaps		13 649 324	148 518	3 519 288
Receivable on spot exchange		7 942 759	-	-
Dividends receivable, net		2 250 000	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	7 315 956	120 378	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		8 015 380 219	30 086 176	64 147 990
LIABILITIES				
Bank Overdraft		-	-	101 443
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		66 300 431	1 880 285	4 878 822
Payable on swaps		2 069 019	-	-
Payable on spot exchange		7 538 924	-	-
Management fees payable	3	1 086 449	10 324	19 587
Swaps at market value	2.4, 6	-	-	304 218
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		76 994 823	1 890 609	5 304 070
TOTAL NET ASSETS		7 938 385 396	28 195 567	58 843 920

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		33 578 106	21 822 307	34 252 586
Net unrealised profit/ (loss)		2 052 492	1 929 444	1 540 573
Securities portfolio at market value	2.2	35 630 598	23 751 751	35 793 159
Cash at bank		-	271 983	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 100 997	-	987 633
Receivable on swaps		200 012	-	245 272
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		37 931 607	24 023 734	37 026 064
LIABILITIES				
Bank Overdraft		9 310	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		2 291 698	271 983	1 232 905
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	9 659	6 296	9 429
Swaps at market value	2.4, 6	495 242	89 701	149 192
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		2 805 909	367 980	1 391 526
TOTAL NET ASSETS		35 125 698	23 655 754	35 634 538

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		566 216 165	518 933 656	36 534 692
Net unrealised profit/ (loss)		32 007 285	22 678 865	(875 195)
Securities portfolio at market value	2.2	598 223 450	541 612 521	35 659 497
Cash at bank		272 000	-	354 302
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		5 027 785	2 621 717	-
Receivable on swaps		3 871 174	-	792 938
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	496 817	733 913	2 454
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		607 891 226	544 968 151	36 809 191
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		8 898 960	-	1 146 424
Payable on swaps		272 000	2 621 717	-
Payable on spot exchange		-	-	-
Management fees payable	3	150 052	142 018	1 737
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	457
		9 321 012	2 763 735	1 148 618
TOTAL NET ASSETS		598 570 214	542 204 416	35 660 573

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		66 737 221	14 566 913	61 396 338
Net unrealised profit/ (loss)		433 942	195 632	1 704 810
Securities portfolio at market value	2.2	67 171 163	14 762 545	63 101 148
Cash at bank		1 101 227	4 177	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	351 193	204 594	90 707
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		68 623 583	14 971 316	63 191 855
LIABILITIES				
Bank Overdraft		-	2 535	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		675 666	-	-
Payable on swaps		425 562	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	19 287	1 778	16 230
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	621	-
		1 120 515	4 934	16 230
TOTAL NET ASSETS		67 503 068	14 966 382	63 175 625

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF EUR
ASSETS				
Securities portfolio at cost		50 368 305	46 324 550	1 044 884 750
Net unrealised profit/ (loss)		1 250 193	1 732 482	22 064 803
Securities portfolio at market value	2.2	51 618 498	48 057 032	1 066 949 553
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		957 131	2 484 217	32 421 214
Receivable on swaps		-	-	-
Receivable on spot exchange		-	1 639 302	-
Dividends receivable, net		-	-	371 525
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	2 469 620
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		52 575 629	52 180 551	1 102 211 912
LIABILITIES				
Bank Overdraft		-	1 639 320	371 526
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		696 607	-	28 771 826
Payable on swaps		260 524	2 484 217	3 649 388
Payable on spot exchange		-	-	-
Management fees payable	3	13 767	25 044	531 393
Swaps at market value	2.4, 6	309 271	1 313 140	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		1 280 169	5 461 721	33 324 133
TOTAL NET ASSETS		51 295 460	46 718 830	1 068 887 779

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF EUR
ASSETS				
Securities portfolio at cost		33 580 492	34 164 493	90 357 791
Net unrealised profit/ (loss)		1 403 293	(820 061)	1 774 315
Securities portfolio at market value	2.2	34 983 785	33 344 432	92 132 106
Cash at bank		-	-	5
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 318 779	3 832 944	3 759 163
Receivable on swaps		763 408	30 195	1 753 000
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	629 914
Swaps at market value	2.4, 6	-	13 693	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		37 065 972	37 221 264	98 274 188
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		2 082 187	3 863 139	3 842 107
Payable on swaps		-	-	1 670 055
Payable on spot exchange		-	-	-
Management fees payable	3	14 187	13 217	28 614
Swaps at market value	2.4, 6	317 069	-	721 472
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		2 413 443	3 876 356	6 262 248
TOTAL NET ASSETS		34 652 529	33 344 908	92 011 940

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		5 838 257	32 472 948	16 739 651
Net unrealised profit/ (loss)		391 990	740 457	(1 045 769)
Securities portfolio at market value	2.2	6 230 247	33 213 405	15 693 882
Cash at bank		-	1 069	146 133
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		529 936	2 117 645	-
Receivable on swaps		112 195	1 788 850	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	20 894
Interest receivable on bonds		-	180 249	-
Swaps at market value	2.4, 6	-	1 216 632	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	65
		6 872 378	38 517 850	15 860 974
LIABILITIES				
Bank Overdraft		-	-	157 696
Payable for Fund shares redeemed		-	1 695 304	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		642 131	295 252	-
Payable on swaps		-	1 916 990	-
Payable on spot exchange		-	-	-
Management fees payable	3	651	2 910	2 864
Swaps at market value	2.4, 6	22 437	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	930
		665 219	3 910 456	161 490
TOTAL NET ASSETS		6 207 159	34 607 394	15 699 484

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
	Notes	EUR	EUR
ASSETS			
Securities portfolio at cost		37 090 672	210 396 111
Net unrealised profit/ (loss)		2 406 666	147 942
Securities portfolio at market value	2.2	39 497 338	210 544 053
Cash at bank		-	-
Receivable for Fund shares issued		-	-
Receivable for securities sold		-	2 298 876
Receivable on swaps		-	-
Receivable on spot exchange		-	-
Dividends receivable, net		-	9 075
Interest receivable on bonds		-	1 676 910
Swaps at market value	2.4, 6	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-
Other assets		-	-
		39 497 338	214 528 914
LIABILITIES			
Bank Overdraft		-	245 404
Payable for Fund shares redeemed		-	-
Subscriptions received in advance		-	-
Payable for securities purchased		-	2 042 016
Payable on swaps		-	-
Payable on spot exchange		-	-
Management fees payable	3	28 437	31 044
Swaps at market value	2.4, 6	225 630	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-
Other liabilities		-	1 501
		254 067	2 319 965
TOTAL NET ASSETS		39 243 271	212 208 949

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
	Notes	EUR	EUR	USD
ASSETS				
Securities portfolio at cost		107 275 032	671 364 934	62 950 794
Net unrealised profit/ (loss)		5 277 360	8 731 844	2 032 263
Securities portfolio at market value	2.2	112 552 392	680 096 778	64 983 057
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		568 486	16 669 704	8 367 192
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 056 922	5 625 878	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		114 177 800	702 392 360	73 350 249
LIABILITIES				
Bank Overdraft		89 623	6 282 511	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		479 394	10 344 907	7 048 678
Payable on swaps		-	-	1 318 514
Payable on spot exchange		-	-	-
Management fees payable	3	16 366	101 566	34 029
Swaps at market value	2.4, 6	-	-	1 166 505
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		262	2 903	-
		585 645	16 731 887	9 567 726
TOTAL NET ASSETS		113 592 155	685 660 473	63 782 523

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		1 045 230 349	158 160 819	276 213 704
Net unrealised profit/ (loss)		16 529 898	5 390 640	5 208 782
Securities portfolio at market value	2.2	1 061 760 247	163 551 459	281 422 486
Cash at bank		31 995 062	18	415 483
Receivable for Fund shares issued		1 588 925	8 634 272	-
Receivable for securities sold		5 189 569	4 604 295	14 330 584
Receivable on swaps		246 765 409	11 836 137	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		4 749 565	883 640	1 092 647
Swaps at market value	2.4, 6	440 639	281 820	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	351 118
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		1 352 489 416	189 791 641	297 612 318
LIABILITIES				
Bank Overdraft		-	-	30 269
Payable for Fund shares redeemed		-	3 473 253	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		207 629 881	8 645 602	14 264 114
Payable on swaps		77 909 085	12 955 848	-
Payable on spot exchange		-	-	-
Management fees payable	3	229 138	31 590	19 819
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	4 969
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	6 039
		285 768 104	25 106 293	14 325 210
TOTAL NET ASSETS		1 066 721 312	164 685 348	283 287 108

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 3-7Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 10+Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
	Notes	USD	USD	GBP
ASSETS				
Securities portfolio at cost		32 655 610	615 481 850	84 451 218
Net unrealised profit/ (loss)		695 532	71 090 292	1 674 505
Securities portfolio at market value	2.2	33 351 142	686 572 142	86 125 723
Cash at bank		37 630	1 540 144	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 742 386	11 491 835	2 438 480
Receivable on swaps		-	-	1 265 106
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		141 811	3 880 159	995 095
Swaps at market value	2.4, 6	-	-	251 898
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	1 511 634	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		35 272 969	704 995 914	91 076 302
LIABILITIES				
Bank Overdraft		-	1 559 871	349 585
Payable for Fund shares redeemed		-	-	1 257 837
Subscriptions received in advance		-	-	-
Payable for securities purchased		926 643	13 920 031	691 122
Payable on swaps		-	-	1 405 041
Payable on spot exchange		-	-	-
Management fees payable	3	2 058	42 125	7 704
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	306 982	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	23 307	-
		928 701	15 852 316	3 711 289
TOTAL NET ASSETS		34 344 268	689 143 598	87 365 013

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 7-10Y (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		693 964 532	56 404 120	150 316 532
Net unrealised profit/ (loss)		44 270 972	5 844 425	7 769 940
Securities portfolio at market value	2.2	738 235 504	62 248 545	158 086 472
Cash at bank		-	2 581	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 064 871	-	6 822 434
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		3 798 139	70 152	861 681
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		743 098 514	62 321 278	165 770 587
LIABILITIES				
Bank Overdraft		1 029 205	-	14 636
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		-	-	5 162 359
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	45 083	3 757	9 238
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		2 046	-	-
		1 076 334	3 757	5 186 233
TOTAL NET ASSETS		742 022 180	62 317 521	160 584 354

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/ CoreCommodity CRB EX-Agriculture TR UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF USD
ASSETS				
Securities portfolio at cost		24 225 648	151 397 821	2 541 909 402
Net unrealised profit/ (loss)		(54 956)	(1 853 047)	163 751 318
Securities portfolio at market value	2.2	24 170 692	149 544 774	2 705 660 720
Cash at bank		-	749 729	12 400 559
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 121 007	-	44 517 510
Receivable on swaps		166 796	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	1 009 736	7 217 825
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	112 436
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		25 458 495	151 304 239	2 769 909 050
LIABILITIES				
Bank Overdraft		-	-	5 203 453
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		1 287 803	739 616	30 337 267
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	7 222	9 173	338 050
Swaps at market value	2.4, 6	124 613	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	8 176 709
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	2 069	187 705
		1 419 638	750 858	44 243 184
TOTAL NET ASSETS		24 038 857	150 553 381	2 725 665 866

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		317 864 015	10 475 456	196 554 349
Net unrealised profit/ (loss)		4 000 969	(1 150 236)	(8 049 491)
Securities portfolio at market value	2.2	321 864 984	9 325 220	188 504 858
Cash at bank		64 170	3 376	843 553
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		9 173 355	-	154 874
Receivable on swaps		-	-	-
Receivable on spot exchange		2 365 555	-	-
Dividends receivable, net		-	-	57 466
Interest receivable on bonds		1 545 646	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	167 432	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	687 087
		335 181 142	9 328 596	190 247 838
LIABILITIES				
Bank Overdraft		9 108 481	8 488	1 598 211
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		2 884 473	-	31 989
Payable on swaps		-	-	-
Payable on spot exchange		2 367 983	-	-
Management fees payable	3	71 761	2 861	19 151
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	3 994	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		4 576	175	2 558
		14 441 268	11 524	1 651 909
TOTAL NET ASSETS		320 739 874	9 317 072	188 595 929

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF JPY	MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		47 074 983 846	87 873 321	818 291 803
Net unrealised profit/ (loss)		(1 597 574 454)	(2 338 397)	(8 291 118)
Securities portfolio at market value	2.2	45 477 409 392	85 534 924	810 000 685
Cash at bank		592 533 647	6	259 562
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		19 013 476	8 972 986	28 307 956
Receivable on swaps		-	1 423 278	-
Receivable on spot exchange		15 574 868 390	-	-
Dividends receivable, net		61 031 379	-	-
Interest receivable on bonds		-	-	6 636 192
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	162 306 687	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		61 887 162 971	95 931 194	845 204 395
LIABILITIES				
Bank Overdraft		162 903 623	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		-	10 396 264	28 462 341
Payable on swaps		-	-	-
Payable on spot exchange		15 573 593 429	-	-
Management fees payable	3	10 257 024	15 252	115 592
Swaps at market value	2.4, 6	-	16 894	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	20 586 659	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	6 443 678	-	-
Other liabilities		3 580 773	-	3 688
		15 777 365 186	10 428 410	28 581 621
TOTAL NET ASSETS		46 109 797 785	85 502 784	816 622 774

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		448 606 332	156 233 481	942 068 269
Net unrealised profit/ (loss)		(3 338 479)	206 386	14 296 000
Securities portfolio at market value	2.2	445 267 853	156 439 867	956 364 269
Cash at bank		271 445	100 302	110 123
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		21 062 664	7 529 138	12 998 046
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		3 367 554	1 607 389	8 066 827
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		469 969 516	165 676 696	977 539 265
LIABILITIES				
Bank Overdraft		-	-	13 089 371
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		21 346 737	7 625 275	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	64 549	23 024	139 528
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		6 500	471	5 352
		21 417 786	7 648 770	13 234 251
TOTAL NET ASSETS		448 551 730	158 027 926	964 305 014

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Euro Government Inflation Linked Bond (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF USD
ASSETS				
Securities portfolio at cost		442 111 701	272 271 522	59 631 333
Net unrealised profit/ (loss)		1 411 192	3 660 581	2 698 981
Securities portfolio at market value	2.2	443 522 893	275 932 103	62 330 314
Cash at bank		125 218	33	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		6 020 637	27 938 372	1 063 936
Receivable on swaps		-	53 785	8 488 266
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		2 767 499	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		452 436 247	303 924 293	71 882 516
LIABILITIES				
Bank Overdraft		91 655	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		5 990 754	23 583 101	9 552 202
Payable on swaps		-	4 409 056	-
Payable on spot exchange		-	-	-
Management fees payable	3	76 917	37 892	13 027
Swaps at market value	2.4, 6	-	1 411 199	476 284
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		639	-	-
		6 159 965	29 441 248	10 041 513
TOTAL NET ASSETS		446 276 282	274 483 045	61 841 003

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF JPY	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF USD
ASSETS				
Securities portfolio at cost		592 543 047	86 896 471 046	85 255 075
Net unrealised profit/ (loss)		15 651 941	(389 411 671)	422 633
Securities portfolio at market value	2.2	608 194 988	86 507 059 375	85 677 708
Cash at bank		211 970	640 763 159	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		10 358 799	867 545 405	3 814 731
Receivable on swaps		-	-	530 985
Receivable on spot exchange		-	8 787 224 097	-
Dividends receivable, net		465 461	114 158 592	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	38 629 986	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	4 085 000	-
Other assets		-	-	-
		619 231 218	96 959 465 614	90 023 424
LIABILITIES				
Bank Overdraft		10 369 844	123 685 974	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	7 979 537	-
Payable for securities purchased		-	-	4 345 715
Payable on swaps		-	-	-
Payable on spot exchange		-	8 791 181 107	-
Management fees payable	3	63 067	9 675 088	8 374
Swaps at market value	2.4, 6	-	-	369 271
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	34 511 216	-
Unrealised depreciation on financial futures contracts	2.3, 9	13 350	-	-
Other liabilities		6 891	2 701 917	-
		10 453 152	8 969 734 839	4 723 360
TOTAL NET ASSETS		608 778 066	87 989 730 775	85 300 064

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF GBP	MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		44 491 841	43 205 290	8 196 165
Net unrealised profit/ (loss)		(6 451 709)	7 794 825	173 037
Securities portfolio at market value	2.2	38 040 132	51 000 115	8 369 202
Cash at bank		86 637	-	6 498
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	47 873
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	499
Dividends receivable, net		122 852	28 950	2 332
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	395	-	90
Other assets		-	-	-
		38 250 016	51 029 065	8 426 494
LIABILITIES				
Bank Overdraft		257 139	20 174	15 180
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		12 967	-	15 875
Payable on swaps		-	-	-
Payable on spot exchange		-	-	510
Management fees payable	3	1 323	1 782	1 459
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	17
		271 429	21 956	33 041
TOTAL NET ASSETS		37 978 587	51 007 109	8 393 453

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
	Notes	USD	USD	EUR
ASSETS				
Securities portfolio at cost		45 990 997	55 753 795	713 813 469
Net unrealised profit/ (loss)		1 805 824	4 331 794	6 417 203
Securities portfolio at market value	2.2	47 796 821	60 085 589	720 230 672
Cash at bank		-	24 662	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		241 101	4 144 053	32 725 934
Receivable on swaps		-	-	24 370 735
Receivable on spot exchange		-	1 141 567	-
Dividends receivable, net		26 205	39 578	-
Interest receivable on bonds		-	-	1 573 011
Swaps at market value	2.4, 6	-	-	349 618
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	1 640	-
Other assets		-	-	-
		48 064 127	65 437 089	779 249 970
LIABILITIES				
Bank Overdraft		32 425	4 887 328	85
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		221 892	521 798	54 943 765
Payable on swaps		-	-	2 152 787
Payable on spot exchange		-	22 100	-
Management fees payable	3	10 215	15 691	94 948
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		1 924	150	-
		266 456	5 447 067	57 191 585
TOTAL NET ASSETS		47 797 671	59 990 022	722 058 385

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		441 491 965	597 780 443	518 067 153
Net unrealised profit/ (loss)		17 944 826	15 890 332	(118 143 721)
Securities portfolio at market value	2.2	459 436 791	613 670 775	399 923 432
Cash at bank		6	-	673 782
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		8 169 412	7 878 260	-
Receivable on swaps		1 056 160	4 451 970	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		272 000	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	443 487	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	3 896 658
		468 934 369	626 444 492	404 493 872
LIABILITIES				
Bank Overdraft		-	-	4 466 612
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		9 225 572	12 330 229	10 801 483
Payable on swaps		272 000	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	180 182	158 665	105 351
Swaps at market value	2.4, 6	731 743	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	7 060
		10 409 497	12 488 894	15 380 506
TOTAL NET ASSETS		458 524 872	613 955 598	389 113 366

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/Core Commodity CRB TR UCITS ETF
	Notes	EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		722 196 716	52 236 487	508 381 279
Net unrealised profit/ (loss)		5 163 113	785 816	8 027 519
Securities portfolio at market value	2.2	727 359 829	53 022 303	516 408 798
Cash at bank		479 633	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		134 085 194	19 080 516	2 886 150
Receivable on swaps		70 887 389	10 723 994	73 077 540
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	408 000
Interest receivable on bonds		2 952 351	272 291	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		935 764 396	83 099 104	592 780 488
LIABILITIES				
Bank Overdraft		-	8 505 338	69 332 617
Payable for Fund shares redeemed		23 093 810	10 723 994	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		154 331 462	8 287 650	75 963 691
Payable on swaps		28 026 944	2 287 528	68 924 616
Payable on spot exchange		-	-	-
Management fees payable	3	133 414	13 309	133 855
Swaps at market value	2.4, 6	229 226	500	3 614 216
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		205 814 856	29 818 319	80 119 763
TOTAL NET ASSETS		729 949 540	53 280 785	512 660 725

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/Core Commodity CRB Ex-Energy TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
	Notes	EUR	EUR	EUR
ASSETS				
Securities portfolio at cost		62 529 047	142 718 558	136 290 192
Net unrealised profit/ (loss)		872 924	(1 789 853)	(769 748)
Securities portfolio at market value	2.2	63 401 971	140 928 705	135 520 444
Cash at bank		-	17 814	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		4 496 578	-	-
Receivable on swaps		136 637	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	1 231 109	802 544
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		68 035 186	142 177 628	136 322 988
LIABILITIES				
Bank Overdraft		7	-	4 939
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		4 633 214	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	19 287	20 371	19 626
Swaps at market value	2.4, 6	154 597	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	462	-
		4 807 105	20 833	24 565
TOTAL NET ASSETS		63 228 081	142 156 795	136 298 423

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF USD
ASSETS				
Securities portfolio at cost		31 948 429	7 810 984	76 757 801
Net unrealised profit/ (loss)		31 210	340 442	(826 117)
Securities portfolio at market value	2.2	31 979 639	8 151 426	75 931 684
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	25 894	6 921 468
Receivable on swaps		-	24 800	234 298
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		150 970	-	-
Swaps at market value	2.4, 6	-	2 221	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		32 130 609	8 204 341	83 087 450
LIABILITIES				
Bank Overdraft		1 266	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		-	24 800	7 155 765
Payable on swaps		-	25 894	-
Payable on spot exchange		-	-	-
Management fees payable	3	4 606	1 256	19 492
Swaps at market value	2.4, 6	-	-	220 138
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		5 872	51 950	7 395 395
TOTAL NET ASSETS		32 124 737	8 152 391	75 692 055

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF EUR
ASSETS				
Securities portfolio at cost		79 038 121	2 450 558	348 245 477
Net unrealised profit/ (loss)		1 924 324	(3 957)	(22 973 585)
Securities portfolio at market value	2.2	80 962 445	2 446 601	325 271 892
Cash at bank		11	178 428	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 661 229	31 725	4 693 678
Receivable on swaps		1 929 414	165 203	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	1 057 843
Interest receivable on bonds		356 353	22 955	-
Swaps at market value	2.4, 6	340 738	2 330	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		86 250 190	2 847 242	331 023 413
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		1 958 428	211 694	4 570 752
Payable on swaps		2 632 215	163 663	1 180 769
Payable on spot exchange		-	-	-
Management fees payable	3	12 393	759	192 998
Swaps at market value	2.4, 6	-	-	834 816
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		4 603 036	376 116	6 779 335
TOTAL NET ASSETS		81 647 154	2 471 126	324 244 078

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF EUR
ASSETS				
Securities portfolio at cost		118 571 426	380 954 288	488 138 416
Net unrealised profit/ (loss)		(963 825)	1 808 266	(18 149 723)
Securities portfolio at market value	2.2	117 607 601	382 762 554	469 988 693
Cash at bank		108	9	5 532 326
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		6 833 620	20 452 864	2 743 933
Receivable on swaps		800 517	-	83 341
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	503 037
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		125 241 846	403 215 427	478 851 330
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		6 310 125	18 778 388	11 867 643
Payable on swaps		1 324 013	1 674 476	3 005 007
Payable on spot exchange		-	-	-
Management fees payable	3	66 977	159 902	247 590
Swaps at market value	2.4, 6	531 526	1 816 166	2 118 198
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		8 232 641	22 428 932	11 228 424
TOTAL NET ASSETS		117 009 205	380 786 495	467 622 906

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF EUR
ASSETS				
Securities portfolio at cost		17 992 196	39 194 002	120 118 016
Net unrealised profit/ (loss)		792 793	1 246 869	1 385 753
Securities portfolio at market value	2.2	18 784 989	40 440 871	121 503 769
Cash at bank		-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	40 286	3 001 179
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	174 319
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		18 784 989	40 481 157	124 679 267
LIABILITIES				
Bank Overdraft		-	99	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		-	-	-
Payable on swaps		-	40 286	3 175 498
Payable on spot exchange		-	-	-
Management fees payable	3	7 388	15 491	70 979
Swaps at market value	2.4, 6	159 487	156 434	1 730 480
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		166 875	212 310	4 976 957
TOTAL NET ASSETS		18 618 114	40 268 847	119 702 310

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF EUR
ASSETS				
Securities portfolio at cost		110 388 108	36 260 878	87 277 044
Net unrealised profit/ (loss)		(600 247)	(451 456)	2 358 944
Securities portfolio at market value	2.2	109 787 861	35 809 422	89 635 988
Cash at bank		-	6	9
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 798 380	2 339 528	7 160 374
Receivable on swaps		-	3 689	1 711 126
Receivable on spot exchange		-	-	-
Dividends receivable, net		219 970	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		111 806 211	38 152 645	98 507 497
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		477 904	2 343 217	6 457 618
Payable on swaps		1 540 446	-	2 413 883
Payable on spot exchange		-	-	-
Management fees payable	3	46 616	23 070	35 797
Swaps at market value	2.4, 6	408 217	305 286	470 237
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		2 473 183	2 671 573	9 377 535
TOTAL NET ASSETS		109 333 028	35 481 072	89 129 962

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF EUR
ASSETS				
Securities portfolio at cost		16 358 713	14 120 030	11 183 076
Net unrealised profit/ (loss)		458 559	680 229	303 900
Securities portfolio at market value	2.2	16 817 272	14 800 259	11 486 976
Cash at bank		25	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		433 780	526 123	-
Receivable on swaps		-	162 364	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	99 717
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		17 251 077	15 488 746	11 586 693
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		275 102	688 486	-
Payable on swaps		158 678	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	6 652	5 691	4 630
Swaps at market value	2.4, 6	81 723	258 857	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		522 155	953 034	4 630
TOTAL NET ASSETS		16 728 922	14 535 712	11 582 063

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF EUR
ASSETS				
Securities portfolio at cost		60 536 413	26 367 878	341 291 054
Net unrealised profit/ (loss)		677 116	887 211	(6 268 803)
Securities portfolio at market value	2.2	61 213 529	27 255 089	335 022 251
Cash at bank		-	180 589	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		598 504	323 280	41 213 907
Receivable on swaps		-	-	-
Receivable on spot exchange		-	135 987	-
Dividends receivable, net		73 664	-	574 347
Interest receivable on bonds		-	82 542	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	102 952	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		61 885 697	28 080 439	376 810 505
LIABILITIES				
Bank Overdraft		-	13 400	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		281 489	558 199	36 055 777
Payable on swaps		390 678	-	5 732 478
Payable on spot exchange		-	135 991	-
Management fees payable	3	22 596	3 945	202 113
Swaps at market value	2.4, 6	293 001	-	806 468
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	24 190	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		987 764	735 725	42 796 836
TOTAL NET ASSETS		60 897 933	27 344 714	334 013 669

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor Green Bond ESG Screened (DR) UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF USD
ASSETS				
Securities portfolio at cost		711 518 135	7 862 317	33 552 817
Net unrealised profit/ (loss)		2 094 414	65 209	1 067 951
Securities portfolio at market value	2.2	713 612 549	7 927 526	34 620 768
Cash at bank		5 317 380	8 328	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		6 088 466	100 976	1 954 229
Receivable on swaps		-	-	223 852
Receivable on spot exchange		2 459 348	95 356	-
Dividends receivable, net		462 412	-	-
Interest receivable on bonds		-	32 825	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	880	-	-
Other assets		537 470	-	-
		728 478 505	8 165 011	36 798 849
LIABILITIES				
Bank Overdraft		11 147 305	1 071	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		438 428	94 216	2 178 081
Payable on swaps		-	-	-
Payable on spot exchange		2 406 725	97 496	-
Management fees payable	3	122 671	1 650	10 483
Swaps at market value	2.4, 6	-	-	170 660
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		3 583	114	-
		14 118 712	194 547	2 359 224
TOTAL NET ASSETS		714 359 793	7 970 464	34 439 625

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Steepening 2-10 UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF USD
ASSETS				
Securities portfolio at cost		21 576 891	853 368	95 367 832
Net unrealised profit/ (loss)		114 111	2 991	1 630 228
Securities portfolio at market value	2.2	21 691 001	856 359	96 998 060
Cash at bank		113 802	138 723	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	23 071	3 214 795
Receivable on swaps		-	27 007	1 326 585
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		115 486	5 358	408 004
Swaps at market value	2.4, 6	-	729	503 947
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	49 784	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		21 970 073	1 051 247	102 451 391
LIABILITIES				
Bank Overdraft		290	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		-	153 054	1 326 585
Payable on swaps		-	35 747	3 214 795
Payable on spot exchange		-	-	-
Management fees payable	3	2 287	226	26 428
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	5 695	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	-
		8 272	189 027	4 567 808
TOTAL NET ASSETS		21 961 801	862 220	97 883 583

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

	Notes	MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Flattening 2-10 UCITS ETF EUR	MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF USD	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF USD
ASSETS				
Securities portfolio at cost		706 083	646 131	9 774 771
Net unrealised profit/ (loss)		2 965	18 919	(24 681)
Securities portfolio at market value	2.2	709 048	665 050	9 750 090
Cash at bank		-	-	976
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		123 627	5 514	-
Receivable on swaps		130 727	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		2 967	4 208	-
Swaps at market value	2.4, 6	2 727	2 903	191 211
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	-
Other assets		-	-	-
		969 096	677 675	9 942 277
LIABILITIES				
Bank Overdraft		-	-	-
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		130 727	-	-
Payable on swaps		123 627	5 514	-
Payable on spot exchange		-	-	-
Management fees payable	3	187	176	402
Swaps at market value	2.4, 6	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	122
		254 541	5 690	524
TOTAL NET ASSETS		714 555	671 985	9 941 753

Statement of Net Assets (continued)
(expressed in the Sub-Fund's currency)

		MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
	Notes	USD	EUR	USD
ASSETS				
Securities portfolio at cost		1 135 124	1 511 967	5 176 470
Net unrealised profit/ (loss)		(13 192)	231 683	1 034 745
Securities portfolio at market value	2.2	1 121 932	1 743 650	6 211 215
Cash at bank		-	6 719	42 778
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		4 208	-	-
Receivable on swaps		9 444	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	1 808	4 652
Interest receivable on bonds		-	-	-
Swaps at market value	2.4, 6	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 9	-	-	1 070
Other assets		-	-	-
		1 135 584	1 752 177	6 259 715
LIABILITIES				
Bank Overdraft		-	1 360	90 370
Payable for Fund shares redeemed		-	-	-
Subscriptions received in advance		-	-	-
Payable for securities purchased		13 652	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	248	384	1 616
Swaps at market value	2.4, 6	8 834	-	-
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 9	-	-	-
Other liabilities		-	-	30
		22 734	1 744	92 016
TOTAL NET ASSETS		1 112 850	1 750 433	6 167 699

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined EUR
ASSETS		
Securities portfolio at cost		31 055 656 853
Net unrealised profit/ (loss)		531 976 846
Securities portfolio at market value	2.2	31 587 633 699
Cash at bank		75 083 368
Receivable for Fund shares issued		11 576 889
Receivable for securities sold		694 556 929
Receivable on swaps		488 163 226
Receivable on spot exchange		216 447 803
Dividends receivable, net		8 872 982
Interest receivable on bonds		66 783 143
Swaps at market value	2.4, 6	15 676 706
Unrealised appreciation on forward foreign exchange contracts	2.7, 10	3 719 757
Unrealised appreciation on financial futures contracts	2.3, 9	37 519
Other assets		7 555 715
		33 176 107 736
LIABILITIES		
Bank Overdraft		153 498 056
Payable for Fund shares redeemed		39 803 388
Subscriptions received in advance		65 831
Payable for securities purchased		975 190 180
Payable on swaps		96 300 548
Payable on spot exchange		213 561 784
Management fees payable	3	6 225 030
Swaps at market value	2.4, 6	23 167 675
Unrealised depreciation on forward foreign exchange contracts	2.7, 10	8 043 038
Unrealised depreciation on financial futures contracts	2.3, 9	65 047
Other liabilities		309 610
		1 516 230 187
TOTAL NET ASSETS		31 659 877 549

Statistical information

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		6 164 271	6 570 088	8 252 997
Net asset value per share	EUR	115.7627	125.0916	100.2256
Total Net Assets	EUR	713 592 936	821 863 190	827 162 300

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 602 746	1 286 898	2 172 009
Net asset value per share	EUR	89.0256	113.8654	74.7007
Total Net Assets	EUR	142 685 484	146 533 194	162 250 639

MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		599 239	453 339	496 669
Net asset value per share	PLN	217.1346	265.8785	275.9742
Total Net Assets	PLN	130 115 529	120 533 121	137 067 866

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		7 410 624	8 380 227	5 560 154
Net asset value per share	EUR	184.7923	190.8426	142.7001
Class Daily Hedged to CHF - Dist				
Number of shares		133 176	242 996	334 477
Net asset value per share	CHF	139.2322	144.1678	115.6993
Class Daily Hedged to EUR - Acc				
Number of shares		-	-	2 000
Net asset value per share	EUR	-	-	155.0411
Class Daily Hedged to EUR - Dist				
Number of shares		3 725 876	4 862 632	5 234 888
Net asset value per share	EUR	169.8732	176.0844	140.9821

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Daily Hedged to GBP - Dist				
Number of shares		296 357	62 190	-
Net asset value per share	GBP	110.0106	113.8769	-
Class Dist (EUR)				
Number of shares		110 594 410	131 583 708	143 686 995
Net asset value per share	EUR	28.4020	29.3319	22.3127
Class Dist (USD)				
Number of shares		96 505 883	105 714 595	115 977 918
Net asset value per share	USD	31.9075	32.9331	25.5169
Total Net Assets	EUR	7 938 385 396	9 457 308 828	7 360 978 706

MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		476 743	734 693	629 925
Net asset value per share	EUR	59.1420	67.9530	53.7486
Total Net Assets	EUR	28 195 567	49 924 647	33 857 611

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		1 559 035	1 600 229	1 494 422
Net asset value per share	EUR	37.7438	43.1811	36.0297
Total Net Assets	EUR	58 843 920	69 099 728	53 843 679

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (EUR)				
Number of shares		137 207	140 725	210 364
Net asset value per share	EUR	223.8489	245.0929	197.0274
Class Acc (USD)				
Number of shares		19 710	24 310	42 330
Net asset value per share	USD	251.4155	275.1164	225.2316
Total Net Assets	EUR	35 125 698	40 448 902	49 787 645

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (EUR)				
Number of shares		46 819	40 974	74 774
Net asset value per share	EUR	329.0269	355.2371	283.0161
Class Acc (USD)				
Number of shares		25 076	25 076	28 076
Net asset value per share	USD	369.5627	398.7710	323.5438
Total Net Assets	EUR	23 655 754	23 463 803	29 108 552

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (EUR)				
Number of shares		214 910	149 300	208 388
Net asset value per share	EUR	122.5502	125.0761	96.7293
Class Acc (USD)				
Number of shares		75 865	70 165	109 065
Net asset value per share	USD	137.6422	140.3980	110.5761
Total Net Assets	EUR	35 634 538	27 449 847	30 707 022

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (EUR)				
Number of shares		1 529 151	1 156 479	686 405
Net asset value per share	EUR	356.7990	313.9930	209.7690

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (USD)				
Number of shares		148 460	163 594	195 593
Net asset value per share	USD	400.7400	352.4581	239.7981
Total Net Assets	EUR	598 570 214	414 493 843	185 016 006

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (EUR)				
Number of shares		1 435 316	1 001 260	849 547
Net asset value per share	EUR	334.1519	329.9887	263.1032
Class Acc (USD)				
Number of shares		187 321	140 493	504 913
Net asset value per share	USD	375.2854	370.3951	300.7525
Total Net Assets	EUR	542 204 416	376 763 454	356 356 716

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (EUR)				
Number of shares		101 197	130 677	143 489
Net asset value per share	EUR	292.7196	338.0379	259.8461
Class Acc (USD)				
Number of shares		20 628	20 628	29 963
Net asset value per share	USD	328.7680	379.4474	297.0431
Total Net Assets	EUR	35 660 573	51 146 825	45 070 837

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (EUR)				
Number of shares		257 019	121 863	178 570
Net asset value per share	EUR	176.2795	274.5759	242.5197
Class Acc (USD)				
Number of shares		125 913	127 637	210 589
Net asset value per share	USD	197.9883	308.2114	277.2364
Total Net Assets	EUR	67 503 068	68 506 696	94 378 743

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (EUR)				
Number of shares		66 343	80 043	152 514
Net asset value per share	EUR	137.4537	178.5655	139.6444
Class Acc (USD)				
Number of shares		42 540	48 906	107 326
Net asset value per share	USD	154.3812	200.4398	159.6344
Total Net Assets	EUR	14 966 382	23 025 852	36 285 202

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (EUR)				
Number of shares		176 066	143 933	128 919
Net asset value per share	EUR	322.1865	318.5417	247.7316
Class Acc (USD)				
Number of shares		20 018	21 358	25 558
Net asset value per share	USD	361.8637	357.5630	283.1944
Total Net Assets	EUR	63 175 625	52 652 079	38 268 847

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (EUR)				
Number of shares		140 746	131 327	196 092
Net asset value per share	EUR	311.6162	330.9166	264.4138

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (USD)				
Number of shares		23 865	24 165	49 551
Net asset value per share	USD	349.9917	371.4538	302.2647
Total Net Assets	EUR	51 295 460	51 454 886	64 951 407

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		5 524 654	27 449 615	5 850 348
Net asset value per share	EUR	7.5292	3.7939	5.1758
Total Net Assets	USD	46 718 830	104 140 301	34 615 049

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		31 660	31 050	40 450
Net asset value per share	GBP	166.6816	176.5654	156.9863
Class Dist				
Number of shares		988 152	1 169 662	883 222
Net asset value per share	EUR	110.1211	125.1382	109.5037
Class Monthly Hedged to GBP - Acc				
Number of shares		7 118 612	8 676 162	7 259 688
Net asset value per share	GBP	121.8500	137.3957	118.5284
Class S Dist*				
Number of shares		210	-	-
Net asset value per share	EUR	129.8430	-	-
Total Net Assets	EUR	1 068 887 779	1 559 658 615	1 058 257 513

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

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		332 379	295 329	189 636
Net asset value per share	EUR	92.8247	84.0069	51.3469
Total Net Assets	USD	34 652 529	24 809 669	11 131 125

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		326 712	334 912	337 900
Net asset value per share	EUR	102.0620	117.2276	97.8138
Total Net Assets	EUR	33 344 908	39 260 951	33 051 317

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		831 000	1 315 000	1 150 000
Net asset value per share	EUR	110.7243	116.3729	106.2729
Total Net Assets	EUR	92 011 940	153 030 381	122 213 849

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		70 703	25 393	1 202 782
Net asset value per share	USD	87.7920	100.9443	88.7201
Total Net Assets	USD	6 207 159	2 563 279	106 710 978

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		234 000	187 000	378 000
Net asset value per share	USD	105.5769	105.2844	103.1092

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist*				
Number of shares		95 980	-	-
Net asset value per share	USD	102.9368	-	-
Class S Dist*				
Number of shares		150	-	-
Net asset value per share	USD	150.0273	-	-
Total Net Assets	USD	34 607 394	19 688 187	38 975 281

MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF

	Currency	27/04/20	31/12/19	31/12/18
Class Acc				
Number of shares		80 235	80 435	242 535
Net asset value per share	USD	81.1774	100.7212	91.8040
Total Net Assets	USD	6 513 271	8 101 518	22 265 700

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		140 787	379 209	501 473
Net asset value per share	EUR	111.5123	127.0432	104.9233
Total Net Assets	EUR	15 699 484	48 175 958	52 616 237

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		4 878 463	5 659 563	5 514 146
Net asset value per share	EUR	8.0441	9.2658	8.2036
Total Net Assets	EUR	39 243 271	52 440 733	45 236 111

*For more details please refer to the Note 1.

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 257 800	1 561 800	1 825 800
Net asset value per share	EUR	168.7143	167.0613	160.6542
Total Net Assets	EUR	212 208 949	260 916 468	293 322 455

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 396 971	1 700 700	2 170 200
Net asset value per share	EUR	188.9216	185.6399	174.4237
Total Net Assets	EUR	263 918 047	315 717 831	378 534 378

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		418 900	397 900	312 300
Net asset value per share	EUR	271.1677	256.5985	219.2689
Total Net Assets	EUR	113 592 155	102 100 582	68 477 708

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		4 499 260	3 628 786	3 676 990
Net asset value per share	EUR	152.3940	148.7745	143.3190
Total Net Assets	EUR	685 660 473	539 870 959	526 982 771

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF

	Currency	29/04/20	31/12/19	31/12/18
Class Acc				
Number of shares		156 001	170 001	285 001
Net asset value per share	EUR	100.2577	100.4504	100.4839
Total Net Assets	EUR	15 640 304	17 076 683	28 638 018

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		2 643 055	986 155	804 009
Net asset value per share	USD	24.1321	30.7819	52.5291
Total Net Assets	USD	63 782 523	30 355 725	42 233 889

MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF

	Currency	27/04/20	31/12/19	31/12/18
Class Acc				
Number of shares		105 300	101 200	112 000
Net asset value per share	USD	112.4553	136.9921	115.4899
Total Net Assets	USD	11 841 548	13 863 608	12 934 874

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		11 405 000	14 036 000	10 601 000
Net asset value per share	EUR	93.5310	96.8814	98.4536
Total Net Assets	EUR	1 066 721 312	1 359 827 500	1 043 707 110

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 661 000	1 956 000	8 525 000
Net asset value per share	USD	99.1483	104.4249	102.5869
Total Net Assets	USD	164 685 348	204 255 138	874 553 778

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc*				
Number of shares		11 200	-	-
Net asset value per share	USD	10.2583	-	-
Class Dist				
Number of shares		2 370 001	2 435 501	2 630 501
Net asset value per share	USD	103.8129	100.8271	99.5563
Class Monthly Hedged to EUR - Dist				
Number of shares		350 200	436 200	326 200
Net asset value per share	EUR	94.1591	92.3189	93.9248
Class Monthly Hedged to MXN - Acc*				
Number of shares		10 000	-	-
Net asset value per share	MXN	231.2741	-	-
Total Net Assets	USD	283 287 108	290 767 079	296 907 119

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		279 071	201 001	506 001
Net asset value per share	USD	123.0664	113.5938	109.0292
Total Net Assets	USD	34 344 268	22 832 484	55 168 928

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		3 108 101	2 638 001	1 907 001
Net asset value per share	USD	180.8586	149.3056	134.7493

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

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Monthly Hedged to EUR - Dist				
Number of shares		910 100	446 000	116 000
Net asset value per share	EUR	124.2605	103.6314	96.1621
Total Net Assets	USD	689 143 598	445 750 068	269 718 721

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		556 001	672 001	194 001
Net asset value per share	GBP	157.1310	151.4678	139.1447
Total Net Assets	GBP	87 365 013	101 786 522	26 994 226

MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		4 798 539	3 814 001	1 891 001
Net asset value per share	GBP	154.6350	142.0288	136.3308
Total Net Assets	GBP	742 022 180	541 698 137	257 801 716

MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		287 832	210 001	169 001
Net asset value per share	GBP	216.5065	193.1660	182.1646
Total Net Assets	GBP	62 317 521	40 565 069	30 786 013

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF

	Currency	29/04/20	31/12/19	31/12/18
Class Dist				
Number of shares		96 000	88 500	205 000
Net asset value per share	USD	103.9885	98.5881	95.8719
Total Net Assets	USD	9 982 903	8 725 050	19 653 743

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		1 470 000	1 116 000	665 000
Net asset value per share	USD	109.2410	98.3627	93.2210
Total Net Assets	USD	160 584 354	109 772 810	61 992 002

MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		286 536	819 836	1 176 000
Net asset value per share	USD	83.8947	110.1172	99.3165
Total Net Assets	USD	24 038 857	90 278 082	116 796 221

MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		8 135 000	9 320 000	1 562 000
Net asset value per share	GBP	18.5068	18.2532	92.7619
Total Net Assets	GBP	150 553 381	170 120 165	144 894 209

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		80 500	61 000	-
Net asset value per share	USD	21.3189	20.0520	-

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		7 810 167	10 115 885	2 813 490
Net asset value per share	USD	111.6470	105.0186	97.3914
Class Monthly Hedged to EUR - Dist*				
Number of shares		50 000	-	-
Net asset value per share	EUR	20.1335	-	-
Class Monthly Hedged to GBP - Dist				
Number of shares		13 754 148	7 665 200	3 865 800
Net asset value per share	GBP	108.9081	103.0457	97.2083
Total Net Assets	USD	2 725 665 866	2 109 930 347	752 626 204

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		4 504 800	2 717 500	1 080 500
Net asset value per share	EUR	54.7080	53.5665	49.4078
Class Monthly Hedged to EUR - Acc				
Number of shares		1 379 100	633 400	20 000
Net asset value per share	EUR	53.8691	52.8713	49.4202
Total Net Assets	EUR	320 739 874	179 055 844	54 373 561

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		99 114	105 114	122 825
Net asset value per share	EUR	94.0036	113.6166	88.0180
Total Net Assets	EUR	9 317 072	11 942 697	10 810 808

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc*				
Number of shares		10 000	-	-
Net asset value per share	EUR	8.5634	-	-

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

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		4 267 575	5 495 345	9 632 431
Net asset value per share	EUR	44.1726	50.3254	41.2859
Class Monthly Hedged to CHF - Acc				
Number of shares		-	-	14 650
Net asset value per share	CHF	-	-	92.1610
Total Net Assets	EUR	188 595 929	276 555 846	398 882 211

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 681 002	1 829 219	2 282 716
Net asset value per share	EUR	149.2747	160.5104	131.3555
Class Daily Hedged to CHF - Acc				
Number of shares		73 334	73 334	90 746
Net asset value per share	CHF	93.6835	102.2164	87.3887
Class Daily Hedged to EUR - Acc				
Number of shares		612 194	880 361	850 871
Net asset value per share	EUR	116.6649	127.3360	108.6109
Class Daily Hedged to EUR - Dist				
Number of shares		1 364 299	554 994	-
Net asset value per share	EUR	19.5074	21.2906	-
Class Daily Hedged to GBP - Acc				
Number of shares		113 309	101 654	333 847
Net asset value per share	GBP	116.9461	126.2853	106.8400
Class Daily Hedged to USD - Acc				
Number of shares		96 218	165 962	457 116
Net asset value per share	USD	122.9755	133.6197	110.4812
Total Net Assets	JPY	46 109 797 785	56 075 059 039	60 988 421 189

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		627 043	1 063 969	760 140
Net asset value per share	USD	136.3587	155.5782	123.2063
Total Net Assets	USD	85 502 784	165 530 481	93 654 085

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		6 550 079	6 936 406	7 401 700
Net asset value per share	EUR	124.6737	124.9723	125.1305
Total Net Assets	EUR	816 622 774	866 858 647	926 178 687

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		2 900 571	3 747 757	4 408 400
Net asset value per share	EUR	154.6425	154.1915	152.5085
Total Net Assets	EUR	448 551 730	577 872 283	672 318 728

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		659 612	330 112	296 300
Net asset value per share	EUR	239.5770	233.9312	211.3075
Total Net Assets	EUR	158 027 926	77 223 524	62 610 413

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		4 982 239	4 157 239	6 651 700
Net asset value per share	EUR	193.4493	189.7883	178.4750

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		25 000	5 000	-
Net asset value per share	EUR	19.7713	19.3908	-
Total Net Assets	EUR	964 305 014	789 092 594	1 187 162 706

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		2 869 582	3 504 000	4 595 000
Net asset value per share	EUR	155.5196	158.1159	148.3855
Total Net Assets	EUR	446 276 282	554 038 286	681 831 610

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		27 479 137	31 567 970	26 927 165
Net asset value per share	GBP	9.1461	11.0188	9.4133
Class Dist				
Number of shares		2 787	87	60 387
Net asset value per share	GBP	94.3369	113.6456	101.3980
Class Monthly Hedged to EUR - Acc				
Number of shares		220 507	273 216	774 844
Net asset value per share	EUR	103.8521	125.2379	108.4816
Class Monthly Hedged to USD - Acc				
Number of shares		22 350	18 250	48 000
Net asset value per share	USD	114.7887	136.9651	115.1933
Total Net Assets	GBP	274 483 045	378 734 185	339 384 945

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF

	Currency	27/04/20	31/12/19	31/12/18
Class Acc				
Number of shares		599 206	917 006	2 518 140
Net asset value per share	EUR	18.4691	22.5503	19.0588
Total Net Assets	EUR	11 066 836	20 678 771	47 992 784

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		3 486 955	1 735 529	887 000
Net asset value per share	USD	17.7349	19.1501	16.0926
Total Net Assets	USD	61 841 003	33 235 647	14 274 192

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		55 875 351	42 373 394	11 482 487
Net asset value per share	USD	10.8952	11.5639	9.0648
Total Net Assets	USD	608 778 066	490 005 680	104 086 866

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		55 724 307	39 463 563	9 026 001
Net asset value per share	JPY	1 420	1 542	1 303
Class Daily Hedged to GBP - Acc				
Number of shares		6 988 271	6 344 588	5 020 245
Net asset value per share	GBP	9.4938	10.4229	8.8020
Total Net Assets	JPY	87 989 730 775	70 293 318 615	17 948 155 049

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		8 841 669	6 971 369	8 939 530
Net asset value per share	USD	9.6475	10.0113	8.4208
Total Net Assets	USD	85 300 064	69 792 938	75 278 076

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		-	-	1 000 000
Net asset value per share	GBP	-	-	9.4992
Class Dist				
Number of shares		4 267 831	4 057 831	-
Net asset value per share	GBP	8.8988	10.8579	-
Total Net Assets	GBP	37 978 587	44 059 863	9 499 221

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		4 442 600	4 905 600	5 415 600
Net asset value per share	USD	11.4813	11.7872	9.1199
Total Net Assets	USD	51 007 109	57 823 700	49 390 242

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		404 828	349 828	302 000
Net asset value per share	EUR	20.7333	22.8248	18.2502
Total Net Assets	EUR	8 393 453	7 984 781	5 511 561

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 983 737	1 346 403	250 000
Net asset value per share	USD	24.0947	24.2962	18.6211
Total Net Assets	USD	47 797 671	32 712 596	4 655 296

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		2 648 923	1 279 825	500 000
Net asset value per share	USD	22.6469	23.5776	18.4111
Total Net Assets	USD	59 990 022	30 175 211	9 205 582

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		7 226 000	10 098 000	10 800 000
Net asset value per share	EUR	99.9250	100.5044	98.7168
Total Net Assets	EUR	722 058 385	1 014 894 158	1 066 141 591

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc (EUR)				
Number of shares		1 673 852	1 283 212	1 152 867
Net asset value per share	EUR	263.3358	281.3681	218.6870
Class Acc (USD)				
Number of shares		95 065	230 268	201 102
Net asset value per share	USD	209.5847	223.8067	177.1488
Total Net Assets	EUR	458 524 872	406 966 315	283 280 990

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		17 217 676	17 851 802	-
Net asset value per share	EUR	35.6584	30.5848	-
Total Net Assets	EUR	613 955 598	545 994 213	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		6 547 194	5 364 636	8 785 436
Net asset value per share	EUR	59.4320	90.3070	77.1774
Total Net Assets	EUR	389 113 366	484 464 708	678 037 612

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		4 801 000	4 880 000	4 693 000
Net asset value per share	EUR	151.8931	153.5728	145.2078
Class Monthly Hedged to SEK - Acc				
Number of shares		37 750	-	-
Net asset value per share	SEK	197.0152	-	-
Total Net Assets	EUR	729 949 540	749 435 603	681 460 621

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		388 000	690 000	1 191 000
Net asset value per share	EUR	137.3216	138.5363	131.3539
Total Net Assets	EUR	53 280 785	95 590 115	156 442 545

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		35 809 040	30 259 502	-
Net asset value per share	EUR	11.6709	15.7189	-
Class Daily Hedged to EUR - Acc				
Number of shares		6 413 668	17 300	-
Net asset value per share	EUR	14.7708	20.0530	-
Total Net Assets	EUR	512 660 725	475 993 358	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		4 198 402	4 958 702	-
Net asset value per share	EUR	15.0600	16.8069	-
Total Net Assets	EUR	63 228 081	83 340 443	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 410 000	1 217 000	865 000
Net asset value per share	EUR	100.8204	101.1463	101.9660
Total Net Assets	EUR	142 156 795	123 095 102	88 200 625

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 206 530	1 681 572	3 146 000
Net asset value per share	EUR	112.9672	112.6326	112.5029
Total Net Assets	EUR	136 298 423	189 399 926	353 934 359

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		253 000	242 000	212 000
Net asset value per share	EUR	126.9752	125.4068	123.4756
Total Net Assets	EUR	32 124 737	30 348 450	26 176 830

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		533 628	727 877	821 357
Net asset value per share	USD	15.2772	21.9137	16.1023
Total Net Assets	USD	8 152 391	15 950 481	13 225 783

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		3 515 758	2 643 858	3 400 000
Net asset value per share	USD	21.5293	20.8297	16.9358
Total Net Assets	USD	75 692 055	55 070 792	57 581 818

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		740 500	44 500	1 001 500
Net asset value per share	USD	110.2595	105.4644	104.4979
Total Net Assets	USD	81 647 154	4 693 167	104 654 605

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		24 000	31 000	1 001 000
Net asset value per share	EUR	102.9635	100.7796	101.5046
Total Net Assets	EUR	2 471 126	3 124 168	101 606 174

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		2 223 145	3 144 635	-
Net asset value per share	EUR	134.3492	151.1279	-
Class USD				
Number of shares		1 901 544	7 403 544	-
Net asset value per share	USD	15.1006	16.9767	-
Total Net Assets	EUR	324 244 078	587 214 114	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		4 437 224	6 601 824	-
Net asset value per share	EUR	26.3699	29.9779	-
Total Net Assets	EUR	117 009 205	197 909 109	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		3 555 852	2 610 852	-
Net asset value per share	EUR	107.0872	112.9509	-
Total Net Assets	EUR	380 786 495	294 898 244	-

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		8 287 441	6 688 111	-
Net asset value per share	EUR	53.7082	57.4508	-
Class Dist				
Number of shares		4 192 818	3 990 818	-
Net asset value per share	USD	6.0321	6.4488	-
Total Net Assets	EUR	467 622 906	407 165 472	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		188 560	181 460	-
Net asset value per share	EUR	98.7384	132.5190	-
Total Net Assets	EUR	18 618 114	24 046 912	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		2 211 247	2 149 347	-
Net asset value per share	EUR	16.2141	16.5441	-
Total Net Assets	USD	40 268 847	39 915 178	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		8 848 664	11 546 834	-
Net asset value per share	EUR	13.5277	22.2695	-
Total Net Assets	EUR	119 702 310	257 142 447	-

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		6 977 262	5 915 180	-
Net asset value per share	EUR	15.6699	20.9619	-
Total Net Assets	EUR	109 333 028	123 993 887	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 823 566	1 648 100	-
Net asset value per share	EUR	19.4569	30.1999	-
Total Net Assets	EUR	35 481 072	49 772 547	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 725 946	1 522 753	-
Net asset value per share	EUR	51.6412	56.1401	-
Total Net Assets	EUR	89 129 962	85 487 615	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 288 331	1 388 331	-
Net asset value per share	EUR	12.9849	14.1854	-
Total Net Assets	EUR	16 728 922	19 694 069	-

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		562 360	574 560	-
Net asset value per share	EUR	25.8476	34.1673	-
Total Net Assets	EUR	14 535 712	19 631 175	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		65 687	90 260	-
Net asset value per share	EUR	176.3220	216.6872	-
Total Net Assets	EUR	11 582 063	19 558 192	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		2 423 239	2 505 416	-
Net asset value per share	EUR	25.1307	30.4001	-
Total Net Assets	EUR	60 897 933	76 165 023	-

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist				
Number of shares		799 000	519 000	-
Net asset value per share	USD	10.5644	10.4350	-
Class Monthly Hedged to CHF - Dist				
Number of shares		507 000	507 000	-
Net asset value per share	CHF	10.2127	10.1037	-
Class Monthly Hedged to EUR - Dist				
Number of shares		707 300	447 300	-
Net asset value per share	EUR	10.2760	10.1396	-
Class Monthly Hedged to USD - Dist				
Number of shares		500 000	500 000	-
Net asset value per share	USD	10.5520	10.3240	-
Total Net Assets	USD	27 344 714	20 958 786	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		9 294 704	9 969 389	-
Net asset value per share	EUR	35.5011	48.4370	-
Class Dist				
Number of shares		205 147	163 924	-
Net asset value per share	GBP	17.9052	22.7705	-
Total Net Assets	EUR	334 013 669	487 292 378	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		32 912 315	22 571 202	-
Net asset value per share	EUR	21.7049	23.8541	-
Total Net Assets	EUR	714 359 793	538 416 664	-

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		392 000	200 000	-
Net asset value per share	EUR	20.3328	19.7896	-
Total Net Assets	EUR	7 970 464	3 957 923	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 953 917	4 285 458	-
Net asset value per share	USD	17.6259	21.2370	-
Total Net Assets	USD	34 439 625	91 010 299	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Dist*				
Number of shares		500 000	-	-
Net asset value per share	USD	10.0681	-	-
Class Monthly Hedged to EUR - Dist*				
Number of shares		1 500 000	-	-
Net asset value per share	EUR	10.0477	-	-
Total Net Assets	USD	21 961 801	-	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		9 000	21 000	-
Net asset value per share	EUR	95.8022	98.3575	-
Total Net Assets	EUR	862 220	2 065 508	-

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

Statistical information (continued)

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		1 002 500	1 031 500	-
Net asset value per share	USD	97.6394	99.1130	-
Total Net Assets	USD	97 883 583	102 235 108	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		7 000	47 000	-
Net asset value per share	EUR	102.0792	100.5798	-
Total Net Assets	EUR	714 555	4 727 253	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc				
Number of shares		6 500	16 500	-
Net asset value per share	USD	103.3823	101.9973	-
Total Net Assets	USD	671 985	1 682 956	-

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc*				
Number of shares		426 000	-	-
Net asset value per share	USD	23.3374	-	-
Total Net Assets	USD	9 941 753	-	-

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

Statistical information (continued)

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF

	Currency	30/06/20	31/12/19	31/12/18
Class Acc*				
Number of shares		50 000	-	-
Net asset value per share	USD	22.2569	-	-
Total Net Assets	USD	1 112 850	-	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc*				
Number of shares		75 000	-	-
Net asset value per share	EUR	23.3391	-	-
Total Net Assets	EUR	1 750 433	-	-

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

	Currency	30/06/20	31/12/19	31/12/18
Class Acc*				
Number of shares		250 000	-	-
Net asset value per share	USD	24.6707	-	-
Total Net Assets	USD	6 167 699	-	-

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

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
135 421	ADIDAS AG - REG - REG	EUR	23 541 346	31 634 346	4.43
311 802	ALLIANZ SE - REG	EUR	58 562 196	56 673 132	7.94
695 598	BASF SE - REG	EUR	36 855 400	34 696 428	4.86
744 027	BAYER AG	EUR	47 834 863	48 949 536	6.86
242 683	BAYERISCHE MOTOREN WERKE AG	EUR	15 260 607	13 789 248	1.93
74 431	BEIERSDORF AG	EUR	6 749 812	7 524 974	1.05
81 795	CONTINENTAL AG	EUR	12 929 770	7 129 252	1.00
127 921	COVESTRO AG	EUR	7 915 929	4 330 126	0.61
635 867	DAIMLER AG	EUR	28 174 426	22 983 413	3.22
1 564 775	DEUTSCHE BANK AG - REG	EUR	10 949 160	13 244 256	1.86
138 858	DEUTSCHE BOERSE AG	EUR	16 814 772	22 363 081	3.13
744 199	DEUTSCHE POST AG - REG	EUR	22 402 420	24 223 677	3.39
2 540 931	DEUTSCHE TELEKOM AG - REG	EUR	37 224 486	37 974 214	5.32
243 898	DEUTSCHE WOHNEN SE	EUR	9 662 239	9 743 725	1.37
1 674 510	E.ON SE	EUR	15 246 511	16 770 218	2.35
150 251	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	10 912 088	11 464 151	1.61
311 384	FRESENIUS SE & CO KGAA	EUR	16 867 272	13 738 262	1.93
111 905	HEIDELBERGCEMENT AG	EUR	6 927 287	5 319 964	0.75
132 136	HENKEL AG & CO KGAA - PFD	EUR	12 690 890	10 951 432	1.53
985 067	INFINEON TECHNOLOGIES AG - REG	EUR	16 637 252	20 563 274	2.88
384 484	LINDE PLC	EUR	55 753 458	72 359 888	10.15
97 880	MERCK KGAA	EUR	8 888 821	10 111 004	1.42
40 058	MTU AERO ENGINES AG	EUR	8 557 730	6 174 941	0.87
106 102	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	22 067 074	24 552 003	3.44
477 710	RWE AG	EUR	11 261 270	14 861 558	2.08
578 844	SAP SE	EUR	61 548 192	71 961 885	10.08
566 746	SIEMENS AG - REG	EUR	54 919 801	59 372 311	8.32
138 645	VOLKSWAGEN AG - PFD	EUR	19 529 609	18 708 756	2.62
395 099	VONOVIA SE	EUR	16 074 418	21 564 503	3.02
86 001	WIRECARD AG	EUR	12 687 298	492 786	0.07
Total Shares			685 446 397	714 226 344	100.09
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			685 446 397	714 226 344	100.09
Total Investments			685 446 397	714 226 344	100.09

MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Chemicals	15.62	Germany	89.95
Non-life Insurance	11.38	Ireland	10.14
Software and Computer Services	10.08		100.09
Automobiles and Parts	8.77		
General Industrials	8.32		
Pharmaceuticals and Biotechnology	8.28		
Telecommunications Service Providers	5.32		
Gas, Water and Multi-utilities	4.43		
Personal Goods	4.43		
Real Estate Investment and Services	4.39		
Health Care Providers	3.53		
Industrial Transportation	3.39		
Investment Banking and Brokerage Services	3.13		
Technology Hardware and Equipment	2.88		
Personal Care, Drug and Grocery Stores	2.59		
Banks	1.86		
Aerospace and Defense	0.87		
Construction and Materials	0.75		
Industrial Support Services	0.07		
	100.09		

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 603	ADOBE INC	USD	1 518 476	1 784 029	1.25
41 377	AENA SME SA	EUR	5 031 727	4 911 450	3.44
201 029	AGEAS SA/NV	EUR	6 125 354	6 340 455	4.44
1 672	AKZO NOBEL NV	EUR	129 781	133 325	0.09
2 573	ALPHABET CLASS - A	USD	3 245 327	3 248 580	2.28
530	ALPHABET INC	USD	657 420	667 064	0.47
46 148	AMADEUS IT GROUP SA - A	EUR	2 643 877	2 140 344	1.50
5 203	AMAZON.COM INC	USD	11 806 195	12 780 253	8.95
53 895	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 460 024	2 364 104	1.66
1 422	AP MOLLER - MAERSK A/S - B	DKK	1 450 577	1 474 439	1.03
15 694	ASML HOLDING NV	EUR	4 836 894	5 130 369	3.60
90 789	AXA SA	EUR	2 069 081	1 689 765	1.18
520 801	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 366 582	1 595 734	1.12
4 796 821	BANCO SANTANDER SA	EUR	11 090 482	10 430 687	7.31
185 371	BAYER AG	EUR	12 380 928	12 195 559	8.55
4 247	BERKSHIRE HATHAWAY INC - B	USD	684 131	675 005	0.47
141 441	BNP PARIBAS SA	EUR	6 825 235	5 002 768	3.51
92 000	CAIXABANK SA	EUR	176 364	174 846	0.12
14 209	CAMPBELL SOUP CO	USD	669 360	627 870	0.44
3	DEUTSCHE BANK AG - REG	EUR	17	25	0.00
13 019	ELIA GROUP SA/NV	EUR	1 252 428	1 257 635	0.88
38 170	ELISA OYJ	EUR	2 084 845	2 066 524	1.45
159 575	ERSTE GROUP BANK AG	EUR	3 136 447	3 343 096	2.34
6 652	FACEBOOK INC	USD	1 364 621	1 344 851	0.94
337 116	ING GROEP NV	EUR	1 864 685	2 089 445	1.46
11 198	INTEL CORP	USD	614 564	596 515	0.42
455 380	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	1 357 032	1 113 859	0.78
13 876	KBC GROUP NV	EUR	713 504	708 509	0.50
36 274	KONINKLIJKE DSM NV	EUR	4 317 706	4 468 957	3.13
54 645	KRAFT HEINZ CO	USD	1 524 965	1 551 555	1.09
13 404	MICROSOFT CORP	USD	2 239 959	2 428 748	1.70
1 663	NETFLIX INC	USD	663 057	673 758	0.47
176 142	ORION OYJ - B	EUR	8 050 064	7 584 675	5.32
24 970	ORSTED A/S	DKK	2 581 059	2 564 290	1.80
31 221	PROXIMUS SADP	EUR	580 398	566 349	0.40
3 948	SAP SE	EUR	475 339	490 815	0.34
295 185	SES SA	EUR	1 871 473	1 794 725	1.26
9 786	SOLVAY SA	EUR	704 592	697 350	0.49
63 041	SYMRISE AG	EUR	6 401 814	6 524 744	4.57
690 671	TELIA CO AB	SEK	2 210 620	2 296 956	1.61
22 535	UCB SA	EUR	1 906 706	2 323 359	1.63
15 064	UMICORE SA	EUR	642 932	631 332	0.44
197 723	UNILEVER NV	EUR	9 334 385	9 342 412	6.55
73 372	VESTAS WIND SYSTEMS A/S	DKK	5 605 420	6 648 927	4.66

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
235 227	VIVENDI SA	EUR	4 152 933	5 372 585	3.77
72 573	WELLS FARGO & CO	USD	1 778 146	1 654 159	1.16
Total Shares			142 597 526	143 502 801	100.57
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			142 597 526	143 502 801	100.57
Total Investments			142 597 526	143 502 801	100.57

MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.51	United States of America	19.66
Pharmaceuticals and Biotechnology	15.49	Netherlands	14.83
Retailers	8.96	Spain	14.27
Telecommunications Service Providers	8.95	Germany	13.46
Chemicals	8.73	Belgium	10.43
Software and Computer Services	8.48	France	8.46
Personal Care, Drug and Grocery Stores	6.55	Denmark	7.49
Alternative Energy	4.66	Finland	6.76
Industrial Transportation	4.48	Austria	2.34
Life Insurance	4.44	Sweden	1.61
Technology Hardware and Equipment	4.01	Luxembourg	1.26
Gas, Water and Multi-utilities	1.80		
Beverages	1.66		
Non-life Insurance	1.66		
Food Producers	1.53		
Electricity	0.88		
Travel and Leisure	0.78		
	100.57		100.57

MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost PLN	Market value PLN	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
734	ADOBE INC	USD	1 114 254	1 263 903	0.97
22 308	ADVANCED MICRO DEVICES INC	USD	5 135 385	4 642 458	3.57
72 558	AFTERPAY TOUCH GROUP LTD	AUD	11 036 344	12 052 215	9.25
16 151	AISIN SEIKI CO LTD	JPY	1 716 517	1 859 461	1.43
331	ALPHABET CLASS - A	USD	1 641 870	1 856 686	1.43
1 614	ALPHABET INC	USD	8 758 206	9 025 102	6.94
1 025	APPLE INC	USD	1 357 434	1 479 101	1.14
39 742	AT&T INC	USD	4 856 571	4 752 333	3.65
13 493	AURIZON HOLDINGS LTD	AUD	176 306	180 799	0.14
40	AUTOZONE INC	USD	181 088	178 498	0.14
18 113	BAUSCH HEALTH COS INC	CAD	1 332 041	1 306 707	1.00
6 211	BERKSHIRE HATHAWAY INC - B	USD	4 798 592	4 385 742	3.37
8 986	BLACK KNIGHT INC	USD	2 323 932	2 579 186	1.98
10 218	CHEVRON CORP	USD	3 919 832	3 606 582	2.77
2 906	COLES GROUP LTD	AUD	124 092	135 890	0.10
6 748	CONAGRA BRANDS INC	USD	843 736	938 786	0.72
2 706	DATADOG INC	USD	664 899	930 714	0.72
3 233	DYNATRACE INC	USD	440 696	519 219	0.40
4 887	ELECTRONIC ARTS INC	USD	2 541 803	2 552 700	1.96
1 609	FAST RETAILING CO LTD	JPY	3 448 811	3 639 981	2.80
8 363	HONEYWELL INTERNATIONAL INC	USD	4 781 332	4 783 209	3.68
90 690	HP INC	USD	5 580 617	6 252 818	4.81
3 859	IQVIA HOLDINGS INC	USD	2 166 281	2 165 783	1.66
29 021	KENNAMETAL INC	USD	2 706 496	3 295 828	2.53
23 083	LIXIL GROUP CORP	JPY	1 218 873	1 274 604	0.98
25 135	METLIFE INC	USD	3 598 179	3 631 020	2.79
151 656	NATIONAL AUSTRALIA BANK LTD	AUD	7 412 011	7 525 423	5.78
73 986	OBAYASHI CORP	JPY	2 799 333	2 734 437	2.10
5 526	ORACLE CORP	USD	1 159 464	1 208 146	0.93
35 785	ORICA LTD	AUD	1 641 530	1 621 725	1.25
36 831	ORIX CORP	JPY	1 799 243	1 794 043	1.38
19 363	PACCAR INC	USD	5 389 436	5 733 020	4.41
11 006	PTC INC	USD	2 344 941	3 386 665	2.60
7 060	QUALCOMM INC	USD	2 450 809	2 547 218	1.96
2 860	SALESFORCE.COM INC	USD	2 001 563	2 119 300	1.63
20 687	SEKISUI HOUSE LTD	JPY	1 557 429	1 556 821	1.20
20 878	SEVEN & I HOLDINGS CO LTD	JPY	2 857 173	2 694 570	2.07
15 808	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 760 446	1 757 373	1.35
86 765	SYDNEY AIRPORT	AUD	1 437 127	1 339 833	1.03
9 037	TIS INC	JPY	771 511	753 482	0.58
5 437	TOKIO MARINE HOLDINGS INC	JPY	938 227	936 548	0.72
42 402	TOYOTA MOTOR CORP	JPY	10 476 217	10 512 824	8.08
3 075	UNITED AIRLINES HOLDINGS INC	USD	407 135	420 984	0.32
2 837	VEEVA SYSTEMS INC	USD	2 456 425	2 630 710	2.02

MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost PLN	Market value PLN	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 370	WOODSIDE PETROLEUM LTD	AUD	132 151	139 743	0.11
Total Shares			126 256 358	130 702 190	100.45
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			126 256 358	130 702 190	100.45
Total Investments			126 256 358	130 702 190	100.45

MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.22	United States of America	59.10
Technology Hardware and Equipment	11.47	Japan	22.68
Automobiles and Parts	9.51	Australia	17.67
Finance and Credit Services	9.26	Canada	1.00
Banks	7.13		
Industrial Engineering	6.94		100.45
Retailers	5.11		
Non-life Insurance	4.09		
Aerospace and Defense	3.68		
Telecommunications Service Providers	3.65		
Construction and Materials	3.08		
Investment Banking and Brokerage Services	3.04		
Oil, Gas and Coal	2.88		
Life Insurance	2.79		
General Industrials	1.98		
Leisure Goods	1.96		
Chemicals	1.25		
Household Goods and Home Construction	1.20		
Industrial Transportation	1.17		
Pharmaceuticals and Biotechnology	1.00		
Food Producers	0.72		
Travel and Leisure	0.32		
	100.45		

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
124 546	ABBOTT LABORATORIES	USD	10 438 849	10 138 664	0.13
73 428	ABBVIE INC	USD	6 146 885	6 418 698	0.08
5 468	ABIOMED INC	USD	1 148 053	1 176 023	0.01
351 642	ACTIVISION BLIZZARD INC	USD	22 503 719	23 763 191	0.30
12 923	ADECCO GROUP AG - REG	CHF	532 563	539 870	0.01
49 461	ADO PROPERTIES SA	EUR	1 206 848	1 197 945	0.02
99 582	ADOBE INC	USD	38 548 737	38 595 949	0.49
148 207	ADVANCED DRAINAGE SYSTEMS INC	USD	5 907 761	6 518 654	0.08
61 117	ADVANCED MICRO DEVICES INC	USD	2 995 402	2 862 810	0.04
16 923	ADVANTEST CORP	JPY	696 359	854 732	0.01
597	ADYEN NV	EUR	764 160	773 414	0.01
2 986 538	AEGON NV	EUR	7 974 569	7 923 285	0.10
10 119	AENA SME SA	EUR	1 179 339	1 201 125	0.02
160 747	AEON CO LTD	JPY	3 030 367	3 323 164	0.04
9 113	AEROVIRONMENT INC	USD	472 757	646 101	0.01
58 067	AFLAC INC	USD	1 999 506	1 862 756	0.02
536 002	AFTERPAY TOUCH GROUP LTD	AUD	18 490 707	20 039 700	0.25
126 872	AGILENT TECHNOLOGIES INC	USD	9 847 641	9 982 352	0.13
209 388	AGNC INVESTMENT CORP	USD	2 407 422	2 404 937	0.03
64 199	AKER BP ASA	NOK	1 096 287	1 038 679	0.01
106 939	ALACER GOLD CORP	CAD	560 238	652 225	0.01
169 147	ALASKA AIR GROUP INC	USD	5 394 164	5 460 776	0.07
56 592	ALEXION PHARMACEUTICALS INC	USD	5 149 375	5 655 421	0.07
32 835	ALFRESA HOLDINGS CORP	JPY	620 704	609 977	0.01
769	ALIGN TECHNOLOGY INC	USD	136 435	187 904	0.00
1 973	ALLEGHANY CORP	USD	1 284 531	859 256	0.01
33 277	ALLREAL HOLDING AG	CHF	5 805 511	5 865 882	0.07
37 803	ALLSTATE CORP	USD	3 394 381	3 264 491	0.04
5 796	ALNYLAM PHARMACEUTICALS INC	USD	573 940	764 320	0.01
71 949	ALPHABET CLASS - A	USD	91 799 350	90 840 296	1.14
162 348	ALPHABET INC	USD	202 819 898	204 333 130	2.56
3 647	ALTERYX INC	USD	534 195	533 436	0.01
272 175	ALTICE EUROPE NV - A	EUR	1 006 143	934 921	0.01
7 499	ALTICE USA INC	USD	150 680	150 494	0.00
26 326	ALTRIA GROUP INC	USD	918 343	919 998	0.01
1 040 598	AMADA CO LTD	JPY	7 994 401	7 565 890	0.10
293 457	AMAZON.COM INC	USD	614 555 058	720 825 393	9.07
4 873	AMERICAN AIRLINES GROUP INC	USD	73 061	56 707	0.00
17 625	AMERICAN CAMPUS COMMUNITIES INC	USD	615 622	548 609	0.01
28 220	AMERICAN HOMES 4 RENT	USD	687 322	675 883	0.01
241 462	AMERICAN WATER WORKS CO INC	USD	26 346 636	27 660 153	0.35
23 482	AMERICOLD REALTY TRUST	USD	755 450	758 934	0.01
85 671	AMERISOURCEBERGEN CORP	USD	6 790 487	7 686 477	0.10
155 137	AMGEN INC	USD	33 794 629	32 578 563	0.41

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
56 803	AMPOL LTD	AUD	992 749	1 020 943	0.01
200	ANA HOLDINGS INC	JPY	3 952	4 046	0.00
24 392	ANALOG DEVICES INC	USD	2 647 081	2 663 433	0.03
141 709	ANHEUSER-BUSCH INBEV SA/NV	EUR	6 250 784	6 216 065	0.08
169 000	ANSELL LTD	AUD	3 680 795	3 802 060	0.05
33 665	ANSYS INC	USD	8 025 504	8 744 238	0.11
86 539	ANTHEM INC	USD	20 968 795	20 262 677	0.26
59 488	AO SMITH CORP	USD	2 393 860	2 495 726	0.03
1 349	AP MOLLER - MAERSK A/S - B	DKK	1 380 787	1 398 747	0.02
10 531	APPIAN CORP	USD	511 450	480 536	0.01
1 630 959	APPLE INC	USD	505 833 232	529 736 760	6.66
12 936	ARCELORMITTAL SA	EUR	121 919	121 120	0.00
26 319	ARCHER-DANIELS-MIDLAND CO	USD	950 294	934 985	0.01
43 122	ARCOSA INC	USD	1 550 889	1 620 218	0.02
10 400	ARISTA NETWORKS INC	USD	1 968 533	1 944 809	0.02
841 197	ASAHI KASEI CORP	JPY	5 433 931	6 078 614	0.08
7 615	ASM INTERNATIONAL NV	EUR	978 528	1 047 443	0.01
15 211	ASML HOLDING NV	EUR	4 933 237	4 972 476	0.06
11 658	ASSURANT INC	USD	1 125 743	1 072 123	0.01
611 562	ASTELLAS PHARMA INC	JPY	9 459 593	9 082 250	0.11
32 974	ASX LTD	AUD	1 523 382	1 725 814	0.02
561 910	AT&T INC	USD	15 375 946	15 124 017	0.19
38 579	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	430 688	440 822	0.01
66 263	AUTODESK INC	USD	10 887 141	14 111 603	0.18
4 254	AUTOMATIC DATA PROCESSING INC	USD	566 769	563 930	0.01
35 503	AUTOZONE INC	USD	35 626 476	35 660 103	0.45
36 166	AVALONBAY COMMUNITIES INC	USD	4 920 325	4 979 486	0.06
9 064 401	AXA SA	EUR	191 942 881	168 706 630	2.12
114 166	BADGER METER INC	USD	6 280 233	6 395 695	0.08
272 068	BAKER HUGHES CO	USD	4 026 452	3 728 021	0.05
119 395	BALL CORP	USD	7 639 804	7 387 044	0.09
53 326	BALLARD POWER SYSTEMS INC	CAD	503 873	728 211	0.01
4 629 446	BANK OF AMERICA CORP	USD	97 503 456	97 893 729	1.22
498 611	BANK OF NEW YORK MELLON CORP	USD	16 328 776	17 158 274	0.22
290 523	BASF SE - REG	EUR	14 147 017	14 491 287	0.18
283 628	BAYER AG	EUR	18 943 514	18 659 886	0.24
266 840	BAYERISCHE MOTOREN WERKE AG	EUR	14 881 667	15 161 849	0.19
46 058	BECTON DICKINSON AND CO	USD	9 624 944	9 811 955	0.12
114	BELIMO HOLDING AG	CHF	726 394	746 610	0.01
175 113	BENESSE HOLDINGS INC	JPY	4 471 507	4 176 547	0.05
3	BERKSHIRE HATHAWAY INC - A	USD	707 502	713 974	0.01
322 264	BERKSHIRE HATHAWAY INC - B	USD	51 399 578	51 219 647	0.65
28 909	BEST BUY CO INC	USD	2 106 778	2 246 261	0.03
139 683	BHP GROUP LTD	AUD	2 383 113	3 067 152	0.04

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
129 702	BIOGEN INC	USD	30 623 895	30 896 826	0.39
2 164	BIOMARIN PHARMACEUTICAL INC	USD	158 036	237 642	0.00
60	BIO-RAD LABORATORIES INC	USD	25 211	24 119	0.00
12 621	BIOTELEMETRY INC	USD	516 998	507 807	0.01
5 494	BLACK KNIGHT INC	USD	315 569	354 934	0.00
15 971	BLACKROCK INC	USD	7 856 035	7 736 866	0.10
70 087	BLUESCOPE STEEL LTD	AUD	491 824	502 248	0.01
8 130 904	BNP PARIBAS SA	EUR	374 993 128	287 590 073	3.61
281 704	BOEING CO	USD	43 923 102	45 974 574	0.58
37 787	BOLIDEN AB	SEK	731 222	765 562	0.01
441 765	BONAVA AB	SEK	2 060 977	2 115 102	0.03
510	BOOKING HOLDINGS INC	USD	751 549	723 050	0.01
226 546	BORGWARNER INC	USD	6 586 055	7 120 219	0.09
14 593	BOSTON PROPERTIES INC	USD	1 163 573	1 174 300	0.01
53 054	BOSTON SCIENTIFIC CORP	USD	1 739 889	1 658 484	0.02
280 791	BRISTOL-MYERS SQUIBB CO - RIGHTS - 30/12/2020	USD	-	895 011	0.01
146 588	BROADCOM INC	USD	40 160 306	41 191 861	0.52
341 583	BROTHER INDUSTRIES LTD	JPY	5 110 375	5 474 527	0.07
75 012	BROWN & BROWN INC	USD	2 594 115	2 722 245	0.03
23 851	BROWN-FORMAN CORP - B	USD	1 436 901	1 351 872	0.02
43 319	CABOT OIL & GAS CORP	USD	737 199	662 619	0.01
214 248	CADENCE DESIGN SYSTEMS INC	USD	17 858 403	18 304 980	0.23
2 041 734	CAIXABANK SA	EUR	3 862 961	3 880 315	0.05
168 918	CALIFORNIA WATER SERVICE GROUP	USD	7 047 248	7 173 920	0.09
9 992	CAMDEN PROPERTY TRUST	USD	798 667	811 530	0.01
197 312	CAMPBELL SOUP CO	USD	8 621 269	8 718 866	0.11
143 306	CAPITAL ONE FINANCIAL CORP	USD	9 061 213	7 986 042	0.10
61 535	CASIO COMPUTER CO LTD	JPY	862 076	949 653	0.01
58 613	CASTELLUM AB	SEK	1 032 591	974 923	0.01
6 229	CBOE GLOBAL MARKETS INC	USD	528 217	517 332	0.01
33 625	CBRE GROUP INC	USD	1 455 378	1 353 802	0.02
11 628	CDW CORP/DE	USD	1 189 630	1 202 814	0.02
12 643	CELANESE CORP - A	USD	955 537	971 906	0.01
93 031	CENTENE CORP	USD	5 596 882	5 263 874	0.07
19 950	CENTERRA GOLD INC	CAD	175 366	197 576	0.00
4 257	CENTRAL JAPAN RAILWAY CO	JPY	626 796	586 356	0.01
326 693	CENTURYLINK INC	USD	2 887 034	2 917 447	0.04
343 853	CF INDUSTRIES HOLDINGS INC	USD	8 705 139	8 615 077	0.11
54 030	CHARLES SCHWAB CORP	USD	1 705 191	1 623 089	0.02
14 650	CHART INDUSTRIES INC	USD	740 187	632 488	0.01
574 028	CHEVRON CORP	USD	47 513 733	45 604 344	0.57
14 165	CHIPOTLE MEXICAN GRILL INC	USD	13 027 756	13 272 207	0.17
1 028	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	7 521 709	7 534 320	0.09
178 060	CHUBU ELECTRIC POWER CO INC	JPY	2 292 809	1 986 754	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value 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)					
17 661	CHURCH & DWIGHT CO INC	USD	1 188 996	1 215 506	0.02
215 281	CIGNA CORP	USD	36 578 858	35 968 018	0.45
37 984	CINTAS CORP	USD	7 130 961	9 008 074	0.11
419 064	CITIGROUP INC	USD	17 330 771	19 066 171	0.24
124 654	CITIZENS FINANCIAL GROUP INC	USD	2 420 799	2 801 288	0.04
174 013	CLEARWAY ENERGY INC	USD	3 427 541	3 572 755	0.05
25 883	CLOROX CO	USD	4 769 234	5 055 383	0.06
80 931	CLOUDERA INC	USD	577 785	916 567	0.01
31 177	CME GROUP INC	USD	4 843 503	4 511 872	0.06
279 216	CNH INDUSTRIAL NV	EUR	1 544 527	1 738 957	0.02
714 045	COCA-COLA AMATIL LTD	AUD	3 889 052	3 790 615	0.05
1 722 443	COCA-COLA CO	USD	67 489 250	68 520 458	0.86
1 542	COCHLEAR LTD	AUD	174 582	178 588	0.00
116 119	COGENT COMMUNICATIONS HOLDINGS INC	USD	8 084 784	7 998 011	0.10
23 416	COGNEX CORP	USD	1 217 628	1 245 073	0.02
106 037	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	5 052 332	5 364 397	0.07
968 025	COLES GROUP LTD	AUD	9 184 413	10 188 800	0.13
97 393	COLGATE-PALMOLIVE CO	USD	6 561 651	6 352 679	0.08
14 631	COLOPLAST A/S	DKK	2 060 075	2 018 028	0.03
45 491	CONAGRA BRANDS INC	USD	1 372 941	1 424 492	0.02
43 125	CONCHO RESOURCES INC	USD	2 173 148	1 977 418	0.02
167 941	CONOCOPHILLIPS	USD	6 656 991	6 283 115	0.08
119 579	CONSOLIDATED EDISON INC	USD	7 848 066	7 658 209	0.10
49 773	CONSTELLATION BRANDS INC - A	USD	7 602 027	7 753 004	0.10
72 004	COPART INC	USD	5 632 543	5 338 355	0.07
90 065	COSTCO WHOLESALE CORP	USD	25 244 751	24 314 302	0.31
194 823	COTY INC - A	USD	885 559	775 372	0.01
13 482	COUPA SOFTWARE INC	USD	1 943 996	3 325 516	0.04
31 285	CREE INC	USD	1 491 518	1 648 719	0.02
55 187	CROWDSTRIKE HOLDINGS INC - A	USD	2 391 243	4 927 841	0.06
25 099	CSL LTD	AUD	4 513 905	4 415 750	0.06
62 569	CUMMINS INC	USD	9 529 537	9 652 054	0.12
300 162	CVS HEALTH CORP	USD	17 395 858	17 363 242	0.22
55 251	CYRUSONE INC	USD	3 757 965	3 578 783	0.05
63 539	DAI-ICHI LIFE HOLDINGS INC	JPY	723 032	672 772	0.01
18 432	DAIKIN INDUSTRIES LTD	JPY	2 213 182	2 636 923	0.03
514 288	DAIMLER AG	EUR	18 005 223	18 588 940	0.23
78 960	DAITO TRUST CONSTRUCTION CO LTD	JPY	7 446 150	6 457 109	0.08
455 190	DAIWA HOUSE INDUSTRY CO LTD	JPY	10 191 251	9 549 253	0.12
242	DAIWA HOUSE REIT INVESTMENT CORP	JPY	512 683	507 283	0.01
204 828	DAIWA SECURITIES GROUP INC	JPY	711 178	760 175	0.01
17 421	DARDEN RESTAURANTS INC	USD	1 162 614	1 175 256	0.01
11 063	DATADOG INC	USD	611 848	856 455	0.01
4 436	DAVITA INC	USD	310 985	312 572	0.00

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
29 890	DELTA AIR LINES INC	USD	697 964	746 485	0.01
195 900	DENA CO LTD	JPY	2 410 884	2 172 875	0.03
132 806	DEUTSCHE BOERSE AG	EUR	21 215 759	21 388 406	0.27
599 912	DEUTSCHE POST AG - REG	EUR	18 837 237	19 527 136	0.25
1 349 894	DEUTSCHE TELEKOM AG - REG	EUR	19 647 707	20 174 166	0.25
4 433	DEXCOM INC	USD	1 529 786	1 600 087	0.02
19 355	DIGITAL REALTY TRUST INC	USD	2 340 533	2 448 951	0.03
65 766	DISH NETWORK CORP - A	USD	1 930 296	2 020 732	0.03
4 863	DOCUSIGN INC	USD	537 794	745 633	0.01
95 229	DOLLAR TREE INC	USD	6 829 632	7 858 099	0.10
37 066	DOMO INC	USD	561 861	1 061 669	0.01
1 681	DORMAKABA HOLDING AG - REG B - REG B	CHF	795 873	815 820	0.01
21 118	DOUGLAS EMMETT INC	USD	575 177	576 484	0.01
121 008	DOW INC	USD	4 645 462	4 391 476	0.06
38 792	DR HORTON INC	USD	1 679 459	1 915 164	0.02
38 508	DROPBOX INC	USD	719 588	746 400	0.01
38 795	DUKE REALTY CORP	USD	1 156 786	1 222 415	0.02
11 627	EAGLE MATERIALS INC	USD	662 598	726 927	0.01
4 961	EASTGROUP PROPERTIES INC	USD	514 363	523 905	0.01
77 099	EBAY INC	USD	3 156 460	3 600 447	0.05
13 316	ECHOSTAR CORP - A	USD	531 518	331 492	0.00
5 162	ECOLAB INC	USD	921 992	914 375	0.01
223 469	EDWARDS LIFESCIENCES CORP	USD	14 848 048	13 750 561	0.17
720 000	ELDERS LTD	AUD	4 241 971	4 157 666	0.05
64 282	ELECTROLUX AB	SEK	972 443	957 104	0.01
134 988	ELECTRONIC ARTS INC	USD	15 035 579	15 870 690	0.20
38 063	ELEKTAAB - B	SEK	323 893	315 227	0.00
142 343	ELI LILLY AND CO	USD	20 542 300	20 807 438	0.26
1 038	ELIA GROUP SA/NV	EUR	101 413	100 271	0.00
40 012	ELISA OYJ	EUR	2 127 392	2 166 250	0.03
5 782	ENCORE CAPITAL GROUP INC	USD	182 139	175 959	0.00
178 665	ENEOS HOLDINGS INC	JPY	589 001	563 254	0.01
34 164	ENPHASE ENERGY INC	USD	1 232 171	1 446 985	0.02
219 972	ENTERGY CORP	USD	19 236 616	18 372 945	0.23
76 081	EOG RESOURCES INC	USD	3 552 598	3 431 655	0.04
1 069	EQUINIX INC	USD	656 473	668 440	0.01
147 925	EQUINOR ASA	NOK	1 925 105	1 864 934	0.02
17 227	EQUITY LIFESTYLE PROPERTIES INC	USD	972 000	958 325	0.01
48 284	EQUITY RESIDENTIAL	USD	2 572 326	2 528 660	0.03
460 007	ESSENTIAL UTILITIES INC	USD	16 726 301	17 300 179	0.22
4 123	ESSEX PROPERTY TRUST INC	USD	830 136	841 266	0.01
62 922	ESTEE LAUDER COS INC - A	USD	9 680 709	10 570 381	0.13
203 324	E*TRADE FINANCIAL CORP	USD	7 754 683	9 002 629	0.11
39 473	EVO PAYMENTS INC	USD	550 410	802 358	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value 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)					
582 808	EVONIK INDUSTRIES AG	EUR	13 328 819	13 177 289	0.17
417 999	EXELON CORP	USD	14 172 078	13 505 929	0.17
148 312	EXPEDIA GROUP INC	USD	10 792 612	10 854 513	0.14
22 662	EXTRA SPACE STORAGE INC	USD	1 958 164	1 863 766	0.02
138 001	EXXON MOBIL CORP	USD	5 636 515	5 494 729	0.07
35 594	FABEGE AB	SEK	392 152	370 431	0.00
2 769 405	FACEBOOK INC	USD	557 301 292	559 897 424	7.04
27 034	FANUC CORP	JPY	4 320 672	4 297 023	0.05
67 458	FASTENAL CO	USD	2 428 612	2 573 032	0.03
4 527 555	FIAT CHRYSLER AUTOMOBILES NV	EUR	39 801 736	40 494 452	0.51
52 908	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	6 442 271	6 316 551	0.08
16 481	FIRST INDUSTRIAL REALTY TRUST INC	USD	554 545	564 065	0.01
1 790	FIRST REPUBLIC BANK/CA	USD	162 332	168 920	0.00
17 238	FIRST SOLAR INC	USD	812 432	759 721	0.01
319 923	FLOWERS FOODS INC	USD	6 436 070	6 369 121	0.08
24 464	FLOWERVE CORP	USD	606 377	621 211	0.01
10 612	FLUGHAFEN ZURICH AG	CHF	1 146 939	1 227 472	0.02
282	FORBO HOLDING AG	CHF	348 616	363 546	0.00
4 070 353	FORD MOTOR CO	USD	25 272 709	22 034 231	0.28
1 105 923	FORTESCUE METALS GROUP LTD	AUD	9 383 179	9 389 465	0.12
679 558	FORTUM OYJ	EUR	11 411 098	11 487 928	0.14
217 296	FOX CORP	USD	5 347 198	5 192 739	0.07
62 337	FRANKLIN ELECTRIC CO INC	USD	2 757 117	2 914 962	0.04
408 783	FREEMPORT-MCMORAN INC - B	USD	3 904 804	4 211 031	0.05
423 770	FRESENIUS SE & CO KGAA	EUR	18 633 167	18 696 732	0.24
42 152	FUJI ELECTRIC CO LTD	JPY	886 003	1 024 135	0.01
172 924	FUJIFILM HOLDINGS CORP	JPY	7 043 003	6 578 961	0.08
30 366	FURUKAWA ELECTRIC CO LTD	JPY	515 572	653 827	0.01
3 593	GALAPAGOS NV	EUR	758 054	628 955	0.01
148 987	GALENICA AG	CHF	9 762 204	9 491 490	0.12
21 775	GALP ENERGIA SGPS SA	EUR	233 755	224 174	0.00
697 713	GAP INC	USD	6 964 387	7 839 681	0.10
9 500	GARTNER INC	USD	893 810	1 026 252	0.01
67 018	GEBERIT AG - REG	CHF	29 155 239	29 861 344	0.38
422 692	GENERAL MILLS INC	USD	22 545 635	23 201 675	0.29
232 155	GENERAL MOTORS CO	USD	5 101 356	5 229 508	0.07
168 985	GILEAD SCIENCES INC	USD	11 135 494	11 576 108	0.15
6 251	GODADDY INC	USD	400 239	408 125	0.01
46 289	GOLDMAN SACHS GROUP INC	USD	8 361 802	8 144 622	0.10
1 500 000	GRAINCORP LTD	AUD	4 126 611	3 788 390	0.05
12 498	GREAT LAKES DREDGE & DOCK CO	USD	90 840	103 042	0.00
14 981	H LUNDBECK A/S	DKK	515 693	501 300	0.01
562 388	HALLIBURTON CO	USD	6 666 996	6 499 396	0.08
14 969	HAMAMATSU PHOTONICS KK	JPY	604 338	576 914	0.01

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
11 685	HARMONIC DRIVE SYSTEMS INC	JPY	528 966	569 925	0.01
32 070	HASBRO INC	USD	2 029 107	2 140 094	0.03
222 250	HASEKO CORP	JPY	2 443 194	2 490 822	0.03
91 021	HCA HEALTHCARE INC	USD	8 812 634	7 865 822	0.10
9 065	HEALTHEQUITY INC	USD	604 442	473 529	0.01
116 579	HEALTHPEAK PROPERTIES INC	USD	2 634 604	2 860 631	0.04
494 096	HEINEKEN NV	EUR	41 069 260	40 545 518	0.51
115 335	HELVETIA HOLDING AG	CHF	9 295 518	9 574 674	0.12
86 748	HERSHEY CO	USD	10 581 174	10 011 375	0.13
139 988	HESS CORP	USD	6 175 081	6 457 533	0.08
455 065	HEWLETT PACKARD ENTERPRISE CO	USD	4 289 284	3 942 290	0.05
57 377	HILTON WORLDWIDE HOLDINGS INC	USD	3 743 183	3 752 251	0.05
164 256	HITACHI LTD	JPY	4 382 442	4 613 009	0.06
162 853	HOLMEN AB	SEK	4 606 793	4 625 374	0.06
240 397	HOME DEPOT INC	USD	52 732 840	53 618 709	0.68
44 245	HONEYWELL INTERNATIONAL INC	USD	5 801 351	5 695 931	0.07
36 700	HORMEL FOODS CORP	USD	1 610 316	1 577 268	0.02
61 712	HOWMET AEROSPACE INC	USD	813 803	870 886	0.01
26 617	HUMANA INC	USD	8 978 681	9 189 104	0.12
42 136	IDEMITSU KOSAN CO LTD	JPY	874 835	795 281	0.01
15 476	IDEX CORP	USD	2 132 879	2 177 650	0.03
1 869	IDEX LABORATORIES INC	USD	525 880	549 409	0.01
12 278	ILLUMINA INC	USD	3 975 847	4 048 575	0.05
58 813	IMMOFINANZ AG	EUR	929 834	893 958	0.01
78 621	INCYTE CORP	USD	7 389 278	7 277 946	0.09
33 489	INDUSTRIVARDEN AB - A	SEK	712 705	676 565	0.01
463 333	ING GROEP NV	EUR	2 900 465	2 871 738	0.04
32 779	INGERSOLL RAND INC	USD	751 947	820 679	0.01
637 993	INTEL CORP	USD	34 707 644	33 985 773	0.43
231 958	INTERNATIONAL BUSINESS MACHINES CORP	USD	25 669 491	24 941 965	0.31
105 073	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	241 105	257 009	0.00
163 715	INTERNATIONAL PAPER CO	USD	5 029 748	5 132 356	0.06
147 478	INTUIT INC	USD	35 987 921	38 891 964	0.49
23 889	INTUITIVE SURGICAL INC	USD	11 076 601	12 120 081	0.15
21 141	INVESTOR AB	SEK	978 780	984 317	0.01
75 999	INVITATION HOMES INC REITS	USD	1 685 683	1 862 843	0.02
10 109	IONIS PHARMACEUTICALS INC	USD	501 685	530 674	0.01
9 767	IROBOT CORP	USD	572 734	729 601	0.01
135 810	ITOCHU CORP	JPY	2 462 558	2 601 966	0.03
34 461	ITOCHU TECHNO-SOLUTIONS CORP	JPY	968 548	1 148 974	0.01
5 109	ITRON INC	USD	255 078	301 359	0.00
38 091	J M SMUCKER CO	USD	3 829 058	3 588 487	0.05
15 697	JACK HENRY & ASSOCIATES INC	USD	2 552 218	2 571 980	0.03
15 718	JACOBS ENGINEERING GROUP INC	USD	1 175 112	1 186 739	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value 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)					
30 951	JAPAN EXCHANGE GROUP INC	JPY	617 025	636 537	0.01
162 046	JAPAN POST BANK CO LTD	JPY	1 344 104	1 072 541	0.01
448 769	JAPAN POST HOLDINGS CO LTD	JPY	3 232 447	2 839 549	0.04
66 750	JGC HOLDINGS CORP	JPY	562 652	624 691	0.01
213 855	JOHNSON & JOHNSON	USD	28 223 107	26 776 859	0.34
232 001	JSR CORP	JPY	3 895 963	3 982 487	0.05
583 414	JUNIPER NETWORKS INC	USD	12 724 074	11 874 499	0.15
60 440	KANSAI ELECTRIC POWER CO INC	JPY	532 987	521 245	0.01
35 394	KBC GROUP NV	EUR	1 836 241	1 807 218	0.02
147 501	KDDI CORP	JPY	3 823 546	3 936 734	0.05
67 325	KELLOGG CO	USD	3 952 889	3 959 836	0.05
317 714	KEMIRA OYJ	EUR	3 539 334	3 641 002	0.05
500 000	KERING SA	EUR	215 032 942	242 125 000	3.04
1 127 656	KESKO OYJ - B	EUR	17 129 095	17 162 924	0.22
67 275	KEYSIGHT TECHNOLOGIES INC	USD	6 339 897	6 036 571	0.08
14 373	KILROY REALTY CORP	USD	749 323	751 186	0.01
74 338	KIMBERLY-CLARK CORP	USD	9 151 718	9 355 541	0.12
43	KLA CORP	USD	7 131	7 446	0.00
345 466	KLOVERN AB	SEK	533 538	486 307	0.01
178 348	KOBE STEEL LTD	JPY	518 069	544 592	0.01
33 360	KOHL'S CORP	USD	572 493	616 914	0.01
331 959	KOMATSU LTD	JPY	5 618 006	6 036 687	0.08
384 234	KONICA MINOLTA INC	JPY	1 231 365	1 179 614	0.01
4 967	KONINKLIJKE DSM NV	EUR	553 821	611 934	0.01
439 114	KRAFT HEINZ CO	USD	12 075 967	12 467 921	0.16
41 701	KROGER CO	USD	1 213 391	1 256 804	0.02
331 282	KURITA WATER INDUSTRIES LTD	JPY	8 206 137	8 177 403	0.10
140 000	KYUSHU RAILWAY CO	JPY	3 474 308	3 233 941	0.04
70 494	L BRANDS INC	USD	913 713	939 585	0.01
3 905	LABORATORY CORP OF AMERICA HOLDINGS	USD	591 285	577 536	0.01
26 357	LAFARGEHOLCIM LTD - REG	CHF	998 013	1 028 028	0.01
19 889	LAMB WESTON HOLDINGS INC	USD	1 148 366	1 132 087	0.01
24 472	LANDIS+GYR GROUP AG	CHF	1 409 010	1 409 569	0.02
18 483	LANXESS	EUR	862 232	867 962	0.01
42 453	LAS VEGAS SANDS CORP	USD	1 847 844	1 721 328	0.02
23 862	LATTICE SEMICONDUCTOR CORP	USD	507 096	603 163	0.01
172 819	LAWSON INC	JPY	8 467 691	7 715 958	0.10
92 661	LENNAR CORP	USD	4 810 545	5 083 712	0.06
153 709	LEROY SEAFOOD GROUP ASA	NOK	818 623	819 403	0.01
273 000	LIBERTY BROADBAND CORP	USD	31 773 555	30 130 508	0.38
24 995	LIGHTSPEED POS INC	CAD	492 959	529 883	0.01
74 008	LINCOLN NATIONAL CORP	USD	2 402 278	2 424 213	0.03
30 285	LIVE NATION ENTERTAINMENT INC	USD	1 332 485	1 195 329	0.02
870 064	LIXIL GROUP CORP	JPY	10 559 268	10 813 774	0.14

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
68 499	LKQ CORP	USD	1 675 200	1 597 893	0.02
19 181	LOGITECH INTERNATIONAL SA - REG	CHF	1 066 082	1 114 904	0.01
449 721	LSR GROUP PJSC - GDR REGS	USD	651 651	790 410	0.01
3 362	LULULEMON ATHLETICA INC	USD	598 511	933 960	0.01
37 156	L3HARRIS TECHNOLOGIES INC	USD	6 567 479	5 613 016	0.07
12 000	MACQUARIE GROUP LTD	AUD	875 398	872 433	0.01
30 177	MACQUARIE INFRASTRUCTURE CORP	USD	1 075 573	824 585	0.01
306 067	MACY'S INC	USD	1 530 612	1 874 853	0.02
36 645	MAGELLAN FINANCIAL GROUP LTD	AUD	1 096 753	1 303 118	0.02
400 000	MAGNIT PJSC - SP GDR REGS	USD	4 721 742	4 626 274	0.06
119 985	MARATHON PETROLEUM CORP	USD	3 933 455	3 993 268	0.05
547	MARKEL CORP	USD	501 285	449 605	0.01
334 778	MARSH & MCLENNAN COS INC	USD	29 422 647	32 003 841	0.40
784 832	MARUBENI CORP	JPY	3 358 252	3 157 566	0.04
1 252 615	MASCO CORP	USD	45 337 236	55 997 684	0.71
217 638	MAXIM INTEGRATED PRODUCTS INC	USD	11 285 441	11 744 682	0.15
59 901	MCDONALD'S CORP	USD	10 032 379	9 838 345	0.12
47 705	MCKESSON CORP	USD	6 804 830	6 516 406	0.08
984	MERCADOLIBRE INC	USD	622 020	863 640	0.01
415 110	MERCK & CO INC	USD	28 267 682	28 580 738	0.36
170 466	MERCK KGAA	EUR	17 472 765	17 609 138	0.22
1 433 143	METLIFE INC	USD	47 038 479	46 599 637	0.59
2 815	METTLER-TOLEDO INTERNATIONAL INC	USD	1 853 554	2 018 985	0.03
171 139	MICRON TECHNOLOGY INC	USD	7 498 943	7 850 315	0.10
2 469 848	MICROSOFT CORP	USD	428 772 128	447 525 945	5.63
44 538	MIDDLESEX WATER CO	USD	2 455 593	2 663 992	0.03
715 358	MINITUBISHI CHEMICAL HOLDINGS CORP	JPY	3 677 549	3 703 984	0.05
870 217	MINITUBISHI ELECTRIC CORP	JPY	10 039 162	10 050 822	0.13
82 269	MINITUBISHI GAS CHEMICAL CO INC	JPY	857 919	1 106 687	0.01
26 112	MINITUBISHI HEAVY INDUSTRIES LTD	JPY	579 379	548 009	0.01
641 900	MINITUBISHI UFJ LEASE & FINANCE CO LTD	JPY	2 707 761	2 701 710	0.03
188 920	MITSUI CHEMICALS INC	JPY	3 032 040	3 503 339	0.04
253 124	MITSUI FUDOSAN CO LTD	JPY	4 050 184	3 988 909	0.05
16 470	MITSUI OSK LINES LTD	JPY	252 798	259 342	0.00
33 507	MIXI INC	JPY	549 063	526 230	0.01
317 907	MMC NORILSK NICKEL PJSC	USD	8 955 168	7 413 065	0.09
2 007	MOBIMO HOLDING AG	CHF	522 951	516 719	0.01
35 141	MODERNA INC	USD	1 942 888	2 008 996	0.03
2 432	MOHAWK INDUSTRIES INC	USD	295 744	220 345	0.00
92 203	MOLSON COORS BEVERAGE CO - B	USD	3 187 709	2 820 723	0.04
3 500	MONGODB INC	USD	478 259	705 329	0.01
81 590	MONSTER BEVERAGE CORP	USD	5 043 301	5 035 675	0.06
21 836	MOODY'S CORP	USD	5 188 528	5 341 232	0.07
1 562 658	MORGAN STANLEY	USD	64 573 491	67 200 623	0.85

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value 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)					
140 000	MORINAGA MILK INDUSTRY CO LTD	JPY	5 125 465	5 534 325	0.07
235 242	MOSAIC CO	USD	2 919 802	2 620 200	0.03
141 213	MOTOROLA SOLUTIONS INC	USD	17 650 988	17 618 464	0.22
271 059	MSC INDUSTRIAL DIRECT CO INC - A	USD	14 245 179	17 571 834	0.22
67 389	MSCI INC	USD	21 076 513	20 029 200	0.25
590 215	MUELLER WATER PRODUCTS INC	USD	4 847 661	4 955 462	0.06
4 698	MYRIAD GENETICS INC	USD	129 535	47 434	0.00
813 172	NATIONAL AUSTRALIA BANK LTD	AUD	8 908 953	9 082 323	0.11
77 722	NATIONAL OILWELL VARCO INC	USD	820 083	847 700	0.01
69 369	NESTE OYJ	EUR	2 408 899	2 414 735	0.03
47 688	NETAPP INC	USD	1 756 474	1 883 913	0.02
26 063	NEWCREST MINING LTD	AUD	434 214	503 749	0.01
73 398	NEWELL BRANDS INC	USD	1 029 977	1 037 760	0.01
283 986	NEWMONT CORP	USD	14 076 315	15 610 823	0.20
102 586	NEWS CORP	USD	784 686	1 083 266	0.01
47 690	NEXTERA ENERGY INC	USD	10 446 869	10 197 843	0.13
52 555	NEXTERA ENERGY PARTNERS LP	USD	2 442 013	2 399 520	0.03
99 106	NGK SPARK PLUG CO LTD	JPY	1 305 711	1 262 840	0.02
98 000	NIBE INDUSTRIER AB - B	SEK	1 892 362	1 928 345	0.02
10 479	NIDEC CORP	JPY	517 383	622 318	0.01
212 589	NIKE INC - B	USD	19 117 723	18 558 831	0.23
3 488	NINTENDO CO LTD	JPY	1 293 602	1 382 004	0.02
27 000	NIPPON PAPER INDUSTRIES CO LTD	JPY	347 730	336 021	0.00
665 786	NIPPON STEEL CORP	JPY	4 620 384	5 568 773	0.07
149 092	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	3 003 126	3 095 136	0.04
682 994	NIPPON YUSEN KK	JPY	8 996 286	8 545 101	0.11
2 741 239	NISSAN MOTOR CO LTD	JPY	8 576 969	9 031 057	0.11
56 234	NN GROUP NV	EUR	1 658 238	1 681 397	0.02
100 779	NOKIAN RENKAAT OYJ	EUR	2 205 067	1 969 222	0.02
265 650	NOMURA HOLDINGS INC	JPY	964 594	1 057 592	0.01
262 415	NOMURA REAL ESTATE HOLDINGS INC	JPY	3 986 742	4 331 315	0.05
32 243	NOMURA RESEARCH INSTITUTE LTD	JPY	714 192	778 860	0.01
62 138	NORDEA BANK ABP	EUR	423 284	382 024	0.00
94 650	NORFOLK SOUTHERN CORP	USD	14 493 459	14 795 620	0.19
388 808	NORSK HYDRO ASA	NOK	861 855	953 450	0.01
227 611	NORTHERN STAR RESOURCES LTD	AUD	1 423 889	1 864 086	0.02
122 298	NORTHERN TRUST CORP	USD	9 092 016	8 639 205	0.11
182 300	NORTONLIFELOCK INC	USD	3 413 533	3 218 634	0.04
108 373	NOVARTIS AG - REG	CHF	8 616 471	8 392 861	0.11
295 485	NOVATEK PJSC - GDR REG	USD	37 497 362	37 410 824	0.47
91 602	NOVO NORDISK A/S	DKK	5 446 343	5 277 487	0.07
100 728	NSK LTD	JPY	589 640	664 199	0.01
135 165	NTT DOCOMO INC	JPY	3 253 027	3 214 840	0.04
296 105	NVIDIA CORP	USD	96 349 063	100 158 705	1.25

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value 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)					
408 648	NYFOSA AB	SEK	2 485 764	2 479 850	0.03
722 345	OBAYASHI CORP	JPY	6 022 049	6 009 057	0.08
193 648	OCCIDENTAL PETROLEUM CORP	USD	3 447 759	3 155 196	0.04
3 377	OKTA INC	USD	591 891	602 036	0.01
13 015	OLD DOMINION FREIGHT LINE INC	USD	1 895 269	1 965 200	0.02
4 550	OLYMPUS CORP	JPY	73 972	77 935	0.00
68 877	OMEGA HEALTHCARE INVESTORS INC	USD	1 805 841	1 823 188	0.02
55 387	OMNICOM GROUP INC	USD	2 673 804	2 692 543	0.03
41 136	ONO PHARMACEUTICAL CO LTD	JPY	905 515	1 064 971	0.01
127 294	ORACLE CORP	USD	6 113 653	6 264 114	0.08
12 286	ORACLE CORP JAPAN	JPY	1 269 894	1 289 730	0.02
6 110	O'REILLY AUTOMOTIVE INC	USD	2 304 586	2 293 909	0.03
16 235	ORION OYJ	EUR	710 633	698 917	0.01
49 595	ORION OYJ - B	EUR	2 163 830	2 135 561	0.03
48 704	ORIX CORP	JPY	574 423	533 983	0.01
14 698	ORSTED A/S	DKK	1 482 721	1 509 409	0.02
111 471	OSAKA GAS CO LTD	JPY	2 005 876	1 957 648	0.02
8 541	OSI SYSTEMS INC	USD	469 777	567 600	0.01
36 884	OTSUKA CORP	JPY	1 547 892	1 728 970	0.02
15 429	OWENS CORNING	USD	740 417	765 989	0.01
26 958	PAGERDUTY INC	USD	535 617	686 941	0.01
183 184	PALO ALTO NETWORKS INC	USD	36 554 438	37 458 816	0.47
158 145	PANASONIC CORP	JPY	1 259 241	1 226 308	0.02
20 057	PANDORA A/S	DKK	958 138	969 595	0.01
838	PARTNERS GROUP HOLDING AG	CHF	668 951	676 699	0.01
16 899	PAYCHEX INC - AK9420	USD	1 106 905	1 139 740	0.01
225	PAYCOM SOFTWARE INC	USD	51 746	62 048	0.00
3 923	PAYPAL HOLDINGS INC	USD	587 264	608 560	0.01
283 018	PEOPLE'S UNITED FINANCIAL INC	USD	3 004 139	2 915 477	0.04
690 038	PEPSICO INC	USD	78 063 133	81 257 557	1.02
4 751	PERKINELMER INC	USD	431 156	414 927	0.01
367 093	PFIZER INC	USD	11 094 874	10 687 745	0.13
171 488	PHILIP MORRIS INTERNATIONAL INC	USD	11 071 162	10 697 101	0.13
194 802	PHILLIPS 66	USD	12 815 894	12 470 519	0.16
15 487	PING IDENTITY HOLDING CORP	USD	335 651	442 486	0.01
35 815	PKSHA TECHNOLOGY INC	JPY	661 333	859 233	0.01
33 575	PLURALSIGHT INC - A	USD	514 767	539 580	0.01
30 429	PNC FINANCIAL SERVICES GROUP INC	USD	2 948 326	2 850 407	0.04
305 046	PROCTER & GAMBLE CO	USD	31 762 927	32 475 048	0.41
171 814	PROXIMUS SADP	EUR	3 319 835	3 116 706	0.04
14 892	PRUDENTIAL FINANCIAL INC	USD	890 477	807 481	0.01
8 242	PSP SWISS PROPERTY AG - REG	CHF	831 410	826 330	0.01
137 362	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	6 448 850	6 012 301	0.08
1 588 285	QBE INSURANCE GROUP LTD	AUD	8 767 695	8 626 375	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value 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)					
617 654	QUALCOMM INC	USD	48 307 712	50 159 125	0.63
76 626	RAKUTEN INC	JPY	530 446	599 495	0.01
30 597	RAPID7 INC	USD	1 536 228	1 389 894	0.02
506 631	RAYTHEON TECHNOLOGIES CORP	USD	28 060 995	27 795 577	0.35
4 498	REGENERON PHARMACEUTICALS INC	USD	2 473 012	2 497 598	0.03
2 098 526	RELIANCE WORLDWIDE CORP LTD	AUD	2 709 201	3 782 055	0.05
727 800	RENESAS ELECTRONICS CORP	JPY	2 130 556	3 309 518	0.04
3 073	RESMED INC	USD	455 830	525 323	0.01
87 757	RESONA HOLDINGS INC	JPY	245 214	266 376	0.00
14 436	REXFORD INDUSTRIAL REALTY INC	USD	528 353	532 505	0.01
17 712	RIO TINTO LTD	AUD	980 583	1 063 610	0.01
89 808	ROBERT HALF INTERNATIONAL INC	USD	4 167 992	4 224 330	0.05
165 237	ROCHE HOLDING AG	CHF	52 395 060	50 980 098	0.64
8 434	ROCKWELL AUTOMATION INC	USD	1 627 841	1 599 468	0.02
187 307	ROSS STORES INC	USD	11 263 327	14 215 420	0.18
42 836	S IMMO AG	EUR	690 516	683 663	0.01
82 432	SALESFORCE.COM INC	USD	13 777 230	13 748 819	0.17
113 404	SAMPO OYJ - A	EUR	3 476 967	3 472 430	0.04
1 396 290	SANOFI	EUR	105 196 488	126 573 688	1.58
72 517	SAP SE	EUR	8 855 776	9 015 313	0.11
285 269	SAPPORO HOLDINGS LTD	JPY	4 519 772	4 757 974	0.06
6 400 000	SCENTRE GROUP	AUD	8 299 740	8 513 456	0.11
99 379	SCHIBSTED ASA	NOK	2 288 748	2 300 346	0.03
2 551	SCHINDLER HOLDING AG	CHF	528 876	534 529	0.01
78 089	SCSK CORP	JPY	3 541 417	3 376 932	0.04
23 537	SECOM CO LTD	JPY	1 884 293	1 830 381	0.02
269 787	SEGA SAMMY HOLDINGS INC	JPY	3 027 660	2 872 181	0.04
137 525	SEIKO EPSON CORP	JPY	1 287 567	1 399 413	0.02
158 722	SEKISUI CHEMICAL CO LTD	JPY	1 880 956	2 019 866	0.03
63 339	SEKISUI HOUSE LTD	JPY	1 001 742	1 072 891	0.01
17 401	SERVICENOW INC	USD	6 029 818	6 275 608	0.08
210 521	SEVEN & I HOLDINGS CO LTD	JPY	6 514 173	6 115 602	0.08
994 104	SEVEN BANK LTD	JPY	2 458 065	2 420 221	0.03
9 701	SHIMAMURA CO LTD	JPY	608 474	584 441	0.01
37 415	SKANSKAAB - B	SEK	689 151	677 575	0.01
88 776	SKYWORKS SOLUTIONS INC	USD	9 460 608	10 106 308	0.13
19 078	SL GREEN REALTY CORP	USD	849 570	837 248	0.01
12 090	SMARTSHEET INC - A	USD	621 863	548 122	0.01
9 918	SNAP-ON INC	USD	1 204 410	1 223 116	0.02
40 892	SOFINA SA	EUR	9 732 296	9 609 620	0.12
57 166	SOFTBANK CORP	JPY	658 456	648 697	0.01
704	SOHGO SECURITY SERVICES CO LTD	JPY	32 877	29 166	0.00
733 983	SOJITZ CORP	JPY	1 553 468	1 423 492	0.02
13 124	SOLAREDGE TECHNOLOGIES INC	USD	811 292	1 621 643	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 258	SONOVA HOLDING AG	CHF	763 723	756 778	0.01
160 559	SONY CORP	JPY	9 466 475	9 784 248	0.12
49 428	SOUTHWEST AIRLINES CO	USD	1 515 527	1 504 206	0.02
10 838	SPX FLOW INC	USD	192 727	361 283	0.00
6 995	SQUARE INC - A	USD	550 443	653 568	0.01
939 902	STARBUCKS CORP	USD	64 551 759	61 583 393	0.78
1 190 057	STORA ENSO OYJ - R	EUR	12 769 312	12 650 306	0.16
26 394	STORE CAPITAL CORP	USD	562 099	559 534	0.01
20 971	STRYKER CORP	USD	3 310 308	3 364 434	0.04
3 789 758	SUMITOMO CHEMICAL CO LTD	JPY	10 373 401	10 070 905	0.13
161 159	SUMITOMO CORP	JPY	1 635 251	1 641 900	0.02
4 776	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	61 059	58 729	0.00
59 037	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	630 709	603 910	0.01
74 178	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	1 920 830	1 851 832	0.02
5 945	SUN COMMUNITIES INC	USD	710 693	718 174	0.01
12 024	SUNDRUG CO LTD	JPY	369 882	354 257	0.00
13 610	SUNRISE COMMUNICATIONS GROUP AG	CHF	1 018 101	1 074 861	0.01
15 287	SUZUKEN CO LTD/AICHI JAPAN	JPY	511 119	507 165	0.01
15 047	SWATCH GROUP AG	CHF	2 690 680	2 673 608	0.03
1 948 825	SWEDBANK AB - A	SEK	22 478 432	22 237 166	0.28
309 616	SWEDISH MATCH AB	SEK	19 289 865	19 380 589	0.24
14 395	SWISS LIFE HOLDING AG - REG	CHF	4 595 237	4 747 611	0.06
2 177	SWISSCOM AG - REG	CHF	1 023 439	1 014 399	0.01
2 673 299	SYDNEY AIRPORT	AUD	8 800 863	9 291 734	0.12
160 227	SYMRISE AG	EUR	16 271 052	16 583 495	0.21
232 623	SYNCHRONY FINANCIAL	USD	4 299 501	4 589 704	0.06
4 750	T ROWE PRICE GROUP INC	USD	519 033	522 303	0.01
29 227	TAIHEIYO CEMENT CORP	JPY	612 705	601 082	0.01
17 983	TAISEI CORP	JPY	595 999	581 767	0.01
118 632	TAKEDA PHARMACEUTICAL CO LTD	JPY	4 030 938	3 767 368	0.05
5 127	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	622 821	637 115	0.01
4 774	TARGET CORP	USD	512 349	509 768	0.01
30 358	TATNEFT PJSC	USD	1 292 560	1 262 811	0.02
62 794	TCF FINANCIAL CORP	USD	1 364 064	1 644 838	0.02
97 538	TDK CORP	JPY	8 787 611	8 596 986	0.11
7 582	TECAN GROUP AG - REG	CHF	2 275 536	2 390 904	0.03
254 829	TEIJIN LTD	JPY	3 780 839	3 604 631	0.05
3 267	TELADOC HEALTH INC	USD	553 909	555 112	0.01
2 654	TELEFLEX INC	USD	859 439	860 084	0.01
56 056	TELENET GROUP HOLDING NV	EUR	1 959 718	2 053 892	0.03
1 144 353	TELENOR ASA	NOK	14 836 192	14 796 849	0.19
1 079 457	TELSTRA CORP LTD	AUD	2 014 622	2 071 170	0.03
20 235	TERVEYSTALO OYJ	EUR	176 449	177 259	0.00
167 026	TETRA TECH INC	USD	10 349 501	11 766 102	0.15

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value 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)					
349 778	TEXAS INSTRUMENTS INC	USD	35 197 519	39 541 747	0.50
29 034	TGS NOPEC GEOPHYSICAL CO ASA	NOK	398 426	373 409	0.00
51 946	THERMO FISHER SCIENTIFIC INC	USD	15 731 963	16 758 326	0.21
3 620	THOMSON REUTERS RG	CAD	216 682	218 277	0.00
70 212	THULE GROUP AB	SEK	1 423 675	1 578 160	0.02
1 253	TIS INC	JPY	22 983	23 515	0.00
138 113	TJX COS INC	USD	6 328 242	6 217 329	0.08
488 705	T-MOBILE US INC	USD	48 022 833	45 317 745	0.57
149 193	TOKIO MARINE HOLDINGS INC	JPY	5 763 841	5 784 457	0.07
2 866 633	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	8 420 749	7 830 711	0.10
183 124	TOKYO GAS CO LTD	JPY	4 146 015	3 899 116	0.05
48 679	TOPPAN PRINTING CO LTD	JPY	634 866	721 923	0.01
44 306	TOSOH CORP	JPY	545 079	537 503	0.01
3 000 000	TOTAL SA	EUR	79 140 000	101 925 000	1.27
11 738	TOYO SUISAN KAISHA LTD	JPY	546 152	584 134	0.01
100 000	TOYOTA INDUSTRIES CORP	JPY	4 689 675	4 712 347	0.06
63 720	TOYOTA MOTOR CORP	JPY	3 609 793	3 555 921	0.04
226 181	TOYOTA TSUSHO CORP	JPY	4 571 359	5 094 022	0.06
8 360	TRACTOR SUPPLY CO	USD	893 221	980 959	0.01
38 155	TRAVELERS COS INC	USD	4 066 237	3 874 440	0.05
223 393	TREND MICRO INC/JAPAN	JPY	8 761 110	11 098 574	0.14
15 494	TRIMBLE INC	USD	567 446	595 812	0.01
54 849	TRIPADVISOR INC	USD	1 058 409	928 353	0.01
512 730	TWITTER INC	USD	14 349 205	13 599 454	0.17
12 691	TYLER TECHNOLOGIES INC	USD	4 060 716	3 919 560	0.05
185 544	TYSON FOODS INC - A	USD	10 386 870	9 864 072	0.12
33 238	UBE INDUSTRIES LTD	JPY	457 973	508 016	0.01
35 816	UBER TECHNOLOGIES INC	USD	999 472	991 107	0.01
9 985	ULTA BEAUTY INC	USD	2 108 814	1 808 439	0.02
61 213	UNDER ARMOUR INC - A	USD	540 159	530 841	0.01
1 073 836	UNILEVER NV	EUR	52 349 505	50 738 751	0.64
61 275	UNITED PARCEL SERVICE INC - B	USD	5 671 540	6 065 579	0.08
10 853	UNITED RENTALS INC	USD	1 205 609	1 440 174	0.02
46 099	UNITEDHEALTH GROUP INC	USD	11 986 152	12 106 041	0.15
44 102	UNIVERSAL DISPLAY CORP	USD	6 035 815	5 875 031	0.07
10 201	UNIVERSAL HEALTH SERVICES INC - B	USD	878 425	843 673	0.01
46 849	UPM-KYMMENE OYJ	EUR	1 210 578	1 204 956	0.02
24 940	US FOODS HOLDING CORP	USD	897 564	437 891	0.01
20 748	USS CO LTD	JPY	297 100	295 028	0.00
246 995	VALERO ENERGY CORP	USD	14 124 784	12 935 268	0.16
44 830	VALMET OYJ	EUR	1 033 780	1 041 401	0.01
892	VARIAN MEDICAL SYSTEMS INC	USD	94 808	97 305	0.00
2 116	VEEVA SYSTEMS INC	USD	322 445	441 644	0.01
474 497	VEREIT INC	USD	2 738 294	2 716 481	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value 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)					
802 798	VERIZON COMMUNICATIONS INC	USD	41 531 947	39 405 470	0.50
22 726	VERTEX PHARMACEUTICALS INC	USD	5 779 388	5 874 180	0.07
40 661	VESTAS WIND SYSTEMS A/S	DKK	3 657 780	3 684 676	0.05
524 547	VIACOMCBS INC - B	USD	10 973 670	10 891 186	0.14
32 458	VICI PROPERTIES INC	USD	577 236	583 472	0.01
6 756	VIFOR PHARMA AG	CHF	954 939	904 926	0.01
2 509 605	VIVENDI SA	EUR	45 036 890	57 319 378	0.72
6 392	VMWARE INC - A	USD	759 471	881 329	0.01
6 046	VONTOBEL HOLDING AG	CHF	381 110	377 502	0.00
213 961	VORNADO REALTY TRUST	USD	7 816 328	7 279 036	0.09
159 193	VOYA FINANCIAL INC	USD	6 447 291	6 612 076	0.08
439 462	WALGREENS BOOTS ALLIANCE INC	USD	16 370 374	16 586 203	0.21
405 092	WALMART INC	USD	46 017 439	43 201 638	0.54
6 175	WASTE MANAGEMENT INC	USD	561 926	582 286	0.01
12 636	WATERS CORP	USD	2 266 766	2 029 590	0.03
130 720	WATTS WATER TECHNOLOGIES INC	USD	9 743 691	9 427 343	0.12
11 082	WELCIA HOLDINGS CO LTD	JPY	824 020	794 766	0.01
2 941 505	WELLS FARGO & CO	USD	67 254 979	67 045 834	0.84
18 773	WELLTOWER INC	USD	846 371	864 980	0.01
623 634	WESFARMERS LTD	AUD	13 147 519	17 138 180	0.22
11 023	WEST JAPAN RAILWAY CO	JPY	632 832	550 008	0.01
26 763	WEST PHARMACEUTICAL SERVICES INC	USD	5 177 467	5 413 124	0.07
63 868	WESTERN DIGITAL CORP	USD	2 515 514	2 510 593	0.03
1 508 786	WESTPAC BANKING CORP	AUD	16 802 140	16 601 918	0.21
8 745	WHIRLPOOL CORP	USD	1 037 121	1 008 538	0.01
277 773	WOODSIDE PETROLEUM LTD	AUD	3 490 111	3 686 499	0.05
1 699	WORKDAY INC	USD	239 244	283 421	0.00
9 992	WORLEYPARSONS LTD	AUD	55 419	53 412	0.00
12 144	WP CAREY INC	USD	722 096	731 462	0.01
41 557	WYNN RESORTS LTD	USD	2 796 095	2 756 160	0.03
59 568	XILINX INC	USD	4 814 420	5 218 266	0.07
15 740	XIOR STUDENT HOUSING NV	EUR	747 650	750 011	0.01
3 830	XPO LOGISTICS INC	USD	222 949	263 427	0.00
36 049	XYLEM INC/NY	USD	2 136 237	2 084 978	0.03
74 285	YAMATO HOLDINGS CO LTD	JPY	1 205 426	1 428 427	0.02
27 793	YAMAZAKI BAKING CO LTD	JPY	526 296	425 711	0.01
24 662	YUM! BRANDS INC	USD	1 989 411	1 908 360	0.02
29 282	YUM CHINA HOLDINGS INC	USD	1 190 518	1 253 248	0.02
852 771	Z HOLDINGS CORP	JPY	3 201 478	3 701 854	0.05
92 309	ZALANDO SE	EUR	5 835 775	5 795 159	0.07
2 315	ZEBRA TECHNOLOGIES CORP - A	USD	516 572	527 556	0.01
7 645	ZENDESK INC	USD	508 449	602 601	0.01
20 649	ZILLOW GROUP INC	USD	1 028 681	1 059 154	0.01
74 079	ZOETIS INC	USD	8 815 842	9 038 674	0.11

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 655	ZOOM VIDEO COMMUNICATIONS INC	USD	1 557 854	2 179 521	0.03
23 468	3M CO	USD	3 249 136	3 259 381	0.04
Total Shares			7 748 570 755	7 931 436 890	99.91
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			7 748 570 755	7 931 436 890	99.91
Other transferable securities					
Shares					
9 587	LINCOLN ELECTRIC HOLDINGS INC	USD	706 280	719 057	0.01
Total Shares			706 280	719 057	0.01
Total Other transferable securities			706 280	719 057	0.01
Total Investments			7 749 277 035	7 932 155 947	99.92

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	19.95	United States of America	71.47
Retailers	15.30	France	12.55
Technology Hardware and Equipment	11.23	Japan	4.49
Banks	7.08	Germany	2.64
Pharmaceuticals and Biotechnology	5.91	Netherlands	1.94
Non-life Insurance	3.78	Australia	1.90
Oil, Gas and Coal	3.35	Switzerland	1.83
Telecommunications Service Providers	3.27	Sweden	0.77
Beverages	2.80	Finland	0.76
Personal Care, Drug and Grocery Stores	2.61	Russia	0.65
Investment Banking and Brokerage Services	2.33	Belgium	0.31
Construction and Materials	1.79	Norway	0.28
Automobiles and Parts	1.66	Denmark	0.19
Health Care Providers	1.40	Spain	0.07
Travel and Leisure	1.38	Canada	0.03
Food Producers	1.22	Austria	0.02
Chemicals	1.19	Luxembourg	0.02
Aerospace and Defense	1.16		
Medical Equipment and Services	1.14		
Industrial Transportation	1.10		
Electricity	1.00		
Telecommunications Equipment	0.94		
Life Insurance	0.83		
Real Estate Investment Trusts	0.79		
Gas, Water and Multi-utilities	0.78		
Leisure Goods	0.76		
Industrial Support Services	0.65		
Industrial Engineering	0.60		
Finance and Credit Services	0.42		
Industrial Metals and Mining	0.42		
Electronic and Electrical Equipment	0.41		
Tobacco	0.39		
Real Estate Investment and Services	0.34		
General Industrials	0.31		
Household Goods and Home Construction	0.31		
Industrial Materials	0.30		
Personal Goods	0.30		
Precious Metals and Mining	0.24		
Consumer Services	0.18		
Media	0.14		
Alternative Energy	0.12		
Mortgage Real Estate Investment Trusts	0.03		
Waste and Disposal Services	0.01		
	99.92		99.92

MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada 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					
291 690	AEGON NV	EUR	740 601	773 854	2.74
21 573	AFTERPAY TOUCH GROUP LTD	AUD	680 934	806 558	2.86
2 796	AIRBUS SE	EUR	178 720	177 602	0.63
55 875	ALTICE EUROPE NV - A	EUR	197 965	191 931	0.68
9 478	ASAHI KASEI CORP	JPY	69 337	68 489	0.24
118 193	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	312 857	362 143	1.28
1 051 756	BANCO SANTANDER SA	EUR	3 126 960	2 287 043	8.12
12 902	BAYER AG	EUR	834 782	848 823	3.01
68 090	BORALEX INC - A	CAD	1 295 345	1 375 376	4.88
44 970	BROTHER INDUSTRIES LTD	JPY	663 788	720 731	2.56
32 632	CNH INDUSTRIAL NV	EUR	193 377	203 232	0.72
11 662	CSL LTD	AUD	2 069 457	2 051 734	7.29
12 566	DAIWA HOUSE INDUSTRY CO LTD	JPY	277 414	263 617	0.93
3 469	DANSKE BANK A/S	DKK	41 259	41 089	0.15
24 112	DEUTSCHE BANK AG - REG	EUR	217 972	204 084	0.72
799	DEUTSCHE BOERSE AG	EUR	122 607	128 679	0.46
163 415	ENEOS HOLDINGS INC	JPY	566 014	515 177	1.83
89 704	ESSITY AB	SEK	2 570 863	2 581 218	9.16
36 125	FAMILYMART UNY HOLDINGS CO LTD	JPY	531 721	551 247	1.96
648	FAST RETAILING CO LTD	JPY	265 366	329 960	1.17
5 015	FERRARI NV	EUR	746 984	761 528	2.70
2 556	GEBERIT AG - REG	CHF	975 024	1 138 882	4.04
445	HEINEKEN NV	EUR	37 736	36 517	0.13
14 889	HELVETIA HOLDING AG	CHF	1 194 089	1 236 028	4.38
201 161	ING GROEP NV	EUR	1 263 693	1 246 796	4.42
310	MORPHOSYS AG	EUR	34 906	34 860	0.12
83 951	NIPPON STEEL CORP	JPY	716 930	702 184	2.49
15 631	NOVARTIS AG - REG	CHF	1 196 412	1 210 530	4.29
65 574	NTT DOCOMO INC	JPY	1 591 580	1 559 649	5.53
644	PSP SWISS PROPERTY AG - REG	CHF	67 947	64 566	0.23
35 336	SEVEN & I HOLDINGS CO LTD	JPY	1 049 590	1 026 505	3.64
18 541	SONY CORP	JPY	1 079 491	1 129 863	4.01
7 015	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	179 874	175 533	0.62
3 869	SUNRISE COMMUNICATIONS GROUP AG	CHF	291 650	305 557	1.08
84 533	TELE2 AB	SEK	1 003 929	998 094	3.54
172 029	TELSTRA CORP LTD	AUD	348 992	330 075	1.17
3 473	THOMSON REUTERS RG	CAD	207 883	209 413	0.74
723	TOKYO ELECTRON LTD	JPY	138 823	157 761	0.56
9 564	TOYOTA MOTOR CORP	JPY	529 167	533 723	1.89
8 185	UNILEVER NV	EUR	386 005	386 741	1.37

MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 478	UNIPER SE	EUR	355 124	358 119	1.27
Total Shares			28 353 168	28 085 511	99.61
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			28 353 168	28 085 511	99.61
Total Investments			28 353 168	28 085 511	99.61

MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	15.32	Japan	27.43
Pharmaceuticals and Biotechnology	14.70	Switzerland	14.03
Personal Care, Drug and Grocery Stores	12.48	Netherlands	13.40
Telecommunications Service Providers	10.84	Sweden	12.69
Alternative Energy	6.15	Australia	11.31
Retailers	4.81	Spain	9.40
Automobiles and Parts	4.59	Canada	5.62
Non-life Insurance	4.38	Germany	5.58
Construction and Materials	4.04	Denmark	0.15
Leisure Goods	4.01		
Technology Hardware and Equipment	3.12		99.61
Finance and Credit Services	2.86		
Life Insurance	2.74		
Industrial Metals and Mining	2.49		
Oil, Gas and Coal	1.83		
Telecommunications Equipment	1.17		
Household Goods and Home Construction	0.93		
Media	0.74		
Industrial Transportation	0.72		
Aerospace and Defense	0.63		
Investment Banking and Brokerage Services	0.46		
Chemicals	0.24		
Real Estate Investment and Services	0.23		
Beverages	0.13		
	99.61		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 062	ADOBE INC	USD	1 277 840	1 574 348	2.68
24 074	AIRBUS SE	EUR	1 523 576	1 529 180	2.60
3 055	ALPHABET CLASS - A	USD	3 144 114	3 857 137	6.55
482	ALPHABET INC	USD	576 823	606 651	1.03
1 064 782	BANCO SANTANDER SA	EUR	3 093 903	2 315 368	3.93
5 093	BERKSHIRE HATHAWAY INC - B	USD	879 794	809 466	1.38
11 606	CADENCE DESIGN SYSTEMS INC	USD	781 000	991 597	1.69
4 311	CITRIX SYSTEMS INC	USD	542 874	567 725	0.96
10 557	CSL LTD	AUD	1 867 020	1 857 328	3.16
11 065	CUMMINS INC	USD	1 574 808	1 706 915	2.90
813	DAVITA INC	USD	57 595	57 286	0.10
11 833	ECOLAB INC	USD	2 097 919	2 096 047	3.56
20 438	EXELON CORP	USD	671 739	660 370	1.12
25 264	EXXON MOBIL CORP	USD	1 055 915	1 005 926	1.71
22 115	FACEBOOK INC	USD	3 247 458	4 471 045	7.59
63 380	FIAT CHRYSLER AUTOMOBILES NV	EUR	416 533	566 871	0.96
3 646	FORTINET INC	USD	317 036	445 610	0.76
17 694	HELVETIA HOLDING AG	CHF	1 419 049	1 468 889	2.50
1 964	ILLUMINA INC	USD	581 144	647 614	1.10
794 937	ING GROEP NV	EUR	5 373 867	4 927 021	8.36
3 586	IQVIA HOLDINGS INC	USD	508 120	452 995	0.77
46 327	KDDI CORP	JPY	1 205 190	1 236 446	2.10
2 963	LULULEMON ATHLETICA INC	USD	599 460	823 119	1.40
3 403	MASIMO CORP	USD	734 811	690 780	1.17
57 557	MICRON TECHNOLOGY INC	USD	2 432 223	2 640 196	4.49
2 940	MICROSOFT CORP	USD	485 724	532 715	0.91
16 133	MOTOROLA SOLUTIONS INC	USD	2 032 820	2 012 836	3.42
1 884	NETFLIX INC	USD	644 741	763 296	1.30
19 217	ORION OYJ - B	EUR	837 285	827 484	1.41
33 237	ORIX CORP	JPY	355 453	364 405	0.62
15 427	QIAGEN NV	EUR	609 367	591 471	1.01
1 026	REGENERON PHARMACEUTICALS INC	USD	569 204	569 706	0.97
79 863	SEVEN & I HOLDINGS CO LTD	JPY	2 372 182	2 320 008	3.94
71 802	SOFTBANK CORP	JPY	815 611	814 780	1.38
322 736	TELE2 AB	SEK	3 832 870	3 810 592	6.48
26 920	TERADYNE INC	USD	1 621 952	2 025 561	3.44
3 129	TWILIO INC - A	USD	539 402	611 285	1.04
74 673	UNILEVER NV	EUR	3 452 133	3 528 299	6.00
14 099	UNIPER SE	EUR	401 258	404 641	0.69
1 508	UNIVERSAL DISPLAY CORP	USD	205 812	200 888	0.34
1 587	VERISIGN INC	USD	277 638	292 249	0.50
4 236	VERTEX PHARMACEUTICALS INC	USD	625 342	1 094 914	1.86

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value 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)					
3 251	ZOETIS INC	USD	376 618	396 667	0.67
Total Shares			56 035 223	59 167 727	100.55
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			56 035 223	59 167 727	100.55
Total Investments			56 035 223	59 167 727	100.55

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	23.71	United States of America	55.40
Banks	12.31	Netherlands	18.93
Telecommunications Service Providers	11.26	Japan	8.05
Pharmaceuticals and Biotechnology	10.17	Sweden	6.48
Technology Hardware and Equipment	8.27	Spain	3.93
Personal Care, Drug and Grocery Stores	6.00	Australia	3.16
Retailers	3.94	Switzerland	2.50
Non-life Insurance	3.87	Finland	1.41
Industrial Support Services	3.56	Germany	0.69
Telecommunications Equipment	3.42		
Industrial Transportation	2.90		100.55
Aerospace and Defense	2.60		
Oil, Gas and Coal	1.71		
Personal Goods	1.40		
Investment Banking and Brokerage Services	1.39		
Medical Equipment and Services	1.17		
Electricity	1.12		
Automobiles and Parts	0.96		
Alternative Energy	0.69		
Health Care Providers	0.10		
	100.55		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 874	ADOBE INC	USD	541 673	726 324	2.07
1 978	ALPHABET CLASS - A	USD	2 015 467	2 497 354	7.11
678	ALPHABET INC	USD	798 440	853 339	2.43
342	AMAZON.COM INC	USD	822 140	840 063	2.39
86	AUTOZONE INC	USD	76 610	86 381	0.25
730 418	BANCO SANTANDER SA	EUR	1 437 029	1 588 294	4.52
4 771	BAXTER INTERNATIONAL INC	USD	376 122	365 742	1.04
6 635	BERKSHIRE HATHAWAY INC - B	USD	1 068 871	1 054 546	3.00
7 031	CADENCE DESIGN SYSTEMS INC	USD	430 723	600 717	1.71
1 037	CAMPBELL SOUP CO	USD	45 920	45 823	0.13
745	CINTAS CORP	USD	136 992	176 680	0.50
12 978	CITRIX SYSTEMS INC	USD	1 596 225	1 709 100	4.87
360	DISCOVERY COMMUNICATIONS INC - C	USD	6 643	6 173	0.02
25 528	ECHOSTAR CORP - A	USD	1 003 700	635 501	1.81
113 928	ESSITY AB	SEK	3 265 109	3 278 260	9.32
10 504	FACEBOOK INC	USD	1 721 676	2 123 620	6.05
54 311	FAMILYMART UNY HOLDINGS CO LTD	JPY	799 400	828 754	2.36
9 929	FERRARI NV	EUR	1 488 357	1 507 719	4.29
184 472	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 614 314	1 649 918	4.70
18 271	FORD MOTOR CO	USD	82 293	98 907	0.28
515 342	ING GROEP NV	EUR	3 217 280	3 194 090	9.09
4 364	IQVIA HOLDINGS INC	USD	623 630	551 275	1.57
502	KARDEX AG - REG	CHF	73 294	81 509	0.23
12 532	KDDI CORP	JPY	326 018	334 473	0.95
4 998	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	620 082	739 192	2.10
964	METTLER-TOLEDO INTERNATIONAL INC	USD	606 570	691 404	1.97
19 279	MICRON TECHNOLOGY INC	USD	774 255	884 347	2.52
7 057	MICROSOFT CORP	USD	1 258 321	1 278 698	3.64
20 172	MINITUBISHI HEAVY INDUSTRIES LTD	JPY	458 035	423 347	1.21
2 712	MOODY'S CORP	USD	639 368	663 373	1.89
900	NETFLIX INC	USD	307 997	364 632	1.04
50 034	NEWCREST MINING LTD	AUD	945 829	967 064	2.75
736	NEWMONT CORP	USD	38 256	40 458	0.12
1 673	NOVARTIS AG - REG	CHF	130 181	129 564	0.37
88	NVR INC	USD	299 174	255 327	0.73
1 532	O'REILLY AUTOMOTIVE INC	USD	505 071	575 167	1.64
62 428	REXNORD CORP	USD	1 581 642	1 620 243	4.61
4 304	SAP SE	EUR	517 427	535 073	1.52
4 795	SOLAREDGE TECHNOLOGIES INC	USD	366 295	592 486	1.69
8 832	SONY CORP	JPY	489 369	538 210	1.53

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 077	ZOETIS INC	USD	472 308	497 451	1.42
Total Shares			33 578 106	35 630 598	101.44
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			33 578 106	35 630 598	101.44
Total Investments			33 578 106	35 630 598	101.44

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	29.39	United States of America	56.48
Banks	13.62	Netherlands	18.08
Personal Care, Drug and Grocery Stores	11.69	Sweden	9.33
Automobiles and Parts	9.27	Japan	6.05
Industrial Engineering	6.05	Spain	4.52
Technology Hardware and Equipment	4.49	Australia	2.75
Retailers	4.27	Switzerland	2.71
Investment Banking and Brokerage Services	3.46	Germany	1.52
Non-life Insurance	3.00		
Precious Metals and Mining	2.87		101.44
Industrial Transportation	2.10		
Telecommunications Service Providers	2.01		
Telecommunications Equipment	1.81		
Pharmaceuticals and Biotechnology	1.79		
Alternative Energy	1.69		
Leisure Goods	1.53		
Medical Equipment and Services	1.04		
Construction and Materials	0.73		
Industrial Support Services	0.50		
Food Producers	0.13		
	101.44		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
445	ABBVIE INC	USD	38 188	38 900	0.16
16 330	AFTERPAY TOUCH GROUP LTD	AUD	588 016	610 536	2.58
435	ALIGN TECHNOLOGY INC	USD	87 389	106 292	0.45
874	ALPHABET CLASS - A	USD	950 172	1 103 482	4.66
3 762	ALSTRIA OFFICE REIT-AG	EUR	49 922	49 884	0.21
875	AMAZON.COM INC	USD	1 505 473	2 149 282	9.10
442 523	BANCO SANTANDER SA	EUR	1 113 519	962 266	4.07
5 793	BAXTER INTERNATIONAL INC	USD	456 691	444 088	1.88
8 935	BAYER AG	EUR	616 783	587 834	2.48
6 905	BERKSHIRE HATHAWAY INC - B	USD	1 179 089	1 097 459	4.64
165	BOEING CO	USD	25 042	26 928	0.11
11 775	BOSTON SCIENTIFIC CORP	USD	401 466	368 090	1.56
4 052	BROADCOM INC	USD	1 111 967	1 138 630	4.81
5 510	CSL LTD	AUD	978 687	969 393	4.10
769	DATADOG INC	USD	32 284	59 533	0.25
2 278	ESTEE LAUDER COS INC - A	USD	323 461	382 685	1.62
10 253	FACEBOOK INC	USD	1 509 198	2 072 873	8.77
120 954	FIAT CHRYSLER AUTOMOBILES NV	EUR	760 196	1 081 813	4.57
1 678	FISERV INC	USD	173 484	145 845	0.62
4 591	HANNOVER RUECK SE - REG	EUR	696 455	704 259	2.98
4 928	HELVETIA HOLDING AG	CHF	394 619	409 104	1.73
3 867	KBC GROUP NV	EUR	270 999	197 449	0.83
28 054	MASCO CORP	USD	1 176 535	1 254 144	5.30
4 702	MICROSOFT CORP	USD	813 826	851 982	3.60
9 638	MONSTER BEVERAGE CORP	USD	550 285	594 850	2.51
321 703	NISSAN MOTOR CO LTD	JPY	998 014	1 059 856	4.48
1 421	NN GROUP NV	EUR	34 559	42 488	0.18
283	PSP SWISS PROPERTY AG - REG	CHF	29 103	28 373	0.12
4 007	SALESFORCE.COM INC	USD	586 228	668 327	2.83
5 027	SAP SE	EUR	604 346	624 957	2.64
12 896	SOFTBANK GROUP CORP	JPY	519 120	580 033	2.45
17 938	SUNDRUG CO LTD	JPY	525 570	528 498	2.23
1 638	SUNRISE COMMUNICATIONS GROUP AG	CHF	120 478	129 362	0.55
19 531	SYSMEX CORP	JPY	1 276 906	1 326 556	5.61
9 191	UNILEVER NV	EUR	424 900	434 275	1.84
92	VERTEX PHARMACEUTICALS INC	USD	24 126	23 780	0.10
300	XPO LOGISTICS INC	USD	16 760	20 634	0.09
11 298	YUM CHINA HOLDINGS INC	USD	452 506	483 546	2.04
2 833	3M CO	USD	405 945	393 465	1.66
Total Shares			21 822 307	23 751 751	100.41
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			21 822 307	23 751 751	100.41
Total Investments			21 822 307	23 751 751	100.41

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	23.37	United States of America	56.76
Medical Equipment and Services	9.50	Japan	14.77
Non-life Insurance	9.35	Germany	8.31
Retailers	9.09	Australia	6.68
Automobiles and Parts	9.05	Netherlands	6.59
Pharmaceuticals and Biotechnology	6.85	Spain	4.07
Personal Care, Drug and Grocery Stores	5.69	Switzerland	2.40
Construction and Materials	5.30	Belgium	0.83
Banks	4.90		
Technology Hardware and Equipment	4.81		
Telecommunications Service Providers	3.00		
Finance and Credit Services	2.58		
Beverages	2.51		
Travel and Leisure	2.04		
General Industrials	1.66		
Real Estate Investment Trusts	0.21		
Life Insurance	0.18		
Real Estate Investment and Services	0.12		
Aerospace and Defense	0.11		
Industrial Transportation	0.09		
	100.41		100.41

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
12 043	AFTERPAY TOUCH GROUP LTD	AUD	433 648	450 256	1.26
1 426	ALPHABET CLASS - A	USD	1 575 170	1 800 418	5.05
407	ALPHABET INC	USD	441 725	512 255	1.44
832	AMAZON.COM INC	USD	1 476 857	2 043 661	5.73
3 462	APPLE INC	USD	987 510	1 124 460	3.16
1 157 891	BANCO SANTANDER SA	EUR	3 164 457	2 517 834	7.06
7 902	BAYER AG	EUR	545 475	519 873	1.46
10 383	BERKSHIRE HATHAWAY INC - B	USD	1 772 561	1 650 242	4.63
704	CBRE GROUP INC	USD	38 401	28 344	0.08
38 206	COTY INC - A	USD	206 795	152 055	0.43
14 216	COVESTRO AG	EUR	435 720	481 212	1.35
13 792	DELTA AIR LINES INC	USD	359 375	344 447	0.97
43 757	DEUTSCHE BANK AG - REG	EUR	281 182	370 359	1.04
16 303	FACEBOOK INC	USD	2 457 858	3 296 017	9.24
41 086	FAMILYMART UNY HOLDINGS CO LTD	JPY	604 742	626 949	1.76
185 296	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 621 525	1 657 287	4.65
196 765	FORTESCUE METALS GROUP LTD	AUD	1 664 758	1 670 567	4.69
11 581	HEALTH EQUITY INC	USD	542 085	604 957	1.70
228 284	ING GROEP NV	EUR	1 425 177	1 414 904	3.97
5 637	IRON MOUNTAIN INC	USD	139 440	130 994	0.37
5 807	KRAFT HEINZ CO	USD	171 136	164 880	0.46
4 799	LULULEMON ATHLETICA INC	USD	970 910	1 333 158	3.74
17 359	MARSH & MCLENNAN COS INC	USD	1 642 018	1 659 472	4.66
54 820	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	1 244 769	1 150 500	3.23
7 720	MONSTER BEVERAGE CORP	USD	432 208	476 473	1.34
5 609	MORPHOSYS AG	EUR	624 843	630 732	1.77
9 457	MOTOROLA SOLUTIONS INC	USD	1 191 618	1 179 904	3.31
1 502	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	287 258	347 563	0.98
1 463	MYRIAD GENETICS INC	USD	37 204	14 771	0.04
14 203	NEWCREST MINING LTD	AUD	268 490	274 518	0.77
391	O'REILLY AUTOMOTIVE INC	USD	141 058	146 795	0.41
6 861	SAP SE	EUR	824 829	852 960	2.39
367 512	TELIA CO AB	SEK	1 232 905	1 222 230	3.43
11 727	TOKIO MARINE HOLDINGS INC	JPY	441 858	454 675	1.28
46 512	UNIPER SE	EUR	1 323 732	1 334 894	3.75
6 565	VARIAN MEDICAL SYSTEMS INC	USD	842 933	716 150	2.01
935	VERISIGN INC	USD	176 020	172 182	0.48
2 962	VERTEX PHARMACEUTICALS INC	USD	680 713	765 613	2.15
11 282	WASTE MANAGEMENT INC	USD	1 118 876	1 063 862	2.99

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 563	ZOETIS INC	USD	424 747	434 736	1.22
Total Shares			34 252 586	35 793 159	100.45
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			34 252 586	35 793 159	100.45
Total Investments			34 252 586	35 793 159	100.45

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.61	United States of America	55.62
Banks	12.07	Germany	12.73
Non-life Insurance	11.53	Netherlands	8.62
Pharmaceuticals and Biotechnology	6.64	Spain	7.07
Retailers	6.15	Australia	6.72
Industrial Metals and Mining	4.69	Japan	6.26
Automobiles and Parts	4.65	Sweden	3.43
Alternative Energy	3.75		
Personal Goods	3.74		100.45
Telecommunications Service Providers	3.43		
Telecommunications Equipment	3.31		
Industrial Engineering	3.23		
Technology Hardware and Equipment	3.16		
Waste and Disposal Services	2.99		
Finance and Credit Services	2.96		
Personal Care, Drug and Grocery Stores	2.19		
Medical Equipment and Services	2.01		
Chemicals	1.35		
Beverages	1.34		
Travel and Leisure	0.97		
Precious Metals and Mining	0.77		
Food Producers	0.46		
Real Estate Investment Trusts	0.37		
Real Estate Investment and Services	0.08		
	100.45		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 551	ABBOTT LABORATORIES	USD	226 397	207 664	0.03
4 959	ADYEN NV	EUR	6 362 397	6 424 385	1.07
716 726	AEGON NV	EUR	1 901 358	1 901 474	0.32
360 426	AIRBUS SE	EUR	22 862 089	22 894 260	3.81
14 744	AKAMAI TECHNOLOGIES INC	USD	1 402 360	1 405 810	0.23
6 573	ALACER GOLD CORP	CAD	17 732	40 089	0.01
717	ALEXION PHARMACEUTICALS INC	USD	67 123	71 652	0.01
589	ALLREAL HOLDING AG	CHF	100 201	103 826	0.02
14 914	ALLSTATE CORP	USD	1 311 402	1 287 904	0.22
30 613	ALPHABET CLASS - A	USD	33 504 696	38 650 906	6.45
9 653	ALPHABET INC	USD	11 274 623	12 149 381	2.03
138 022	ALTICE EUROPE NV - A	EUR	478 384	474 106	0.08
22 635	AMAZON.COM INC	USD	43 015 138	55 598 889	9.28
4 493	ANSYS INC	USD	1 146 447	1 167 024	0.19
70 512	APPLE INC	USD	20 113 025	22 902 353	3.82
11 490	ARCELORMITTAL SA	EUR	111 809	107 581	0.02
6 304	ASM INTERNATIONAL NV	EUR	792 728	867 115	0.14
879	ASML HOLDING NV	EUR	283 038	287 345	0.05
3 098	ASR NEDERLAND NV	EUR	84 049	84 699	0.01
60 509	ASTELLAS PHARMA INC	JPY	876 312	898 614	0.15
26 128	ASX LTD	AUD	1 301 821	1 367 504	0.23
3 416	AUTODESK INC	USD	500 632	727 483	0.12
2 625	AUTOZONE INC	USD	2 365 678	2 636 616	0.44
53 865	AVANTOR INC	USD	918 613	815 301	0.14
116 154	AXA SA	EUR	2 647 150	2 161 858	0.36
19 280	BAYERISCHE MOTOREN WERKE AG	EUR	965 542	1 095 490	0.18
875	BEIERSDORF AG	EUR	80 710	88 463	0.01
1	BERKSHIRE HATHAWAY INC - A	USD	241 664	237 991	0.04
83 672	BERKSHIRE HATHAWAY INC - B	USD	13 484 075	13 298 570	2.22
422	BIOGEN INC	USD	109 834	100 526	0.02
112	BIO-RAD LABORATORIES INC	USD	41 554	45 022	0.01
1 417	BLACK KNIGHT INC	USD	96 264	91 544	0.02
235 653	BNP PARIBAS SA	EUR	11 181 735	8 335 047	1.39
16 757	BOSTON SCIENTIFIC CORP	USD	557 060	523 829	0.09
12 144	BROADCOM INC	USD	3 332 608	3 412 516	0.57
450 857	BROTHER INDUSTRIES LTD	JPY	6 654 962	7 225 854	1.21
1 475	CADENCE DESIGN SYSTEMS INC	USD	113 095	126 021	0.02
1 226	CARMAX INC	USD	95 705	97 750	0.02
5 522	CASTELLUM AB	SEK	95 463	91 849	0.02
13 143	CATALENT INC	USD	918 421	857 750	0.14
13 026	CBRE GROUP INC	USD	537 682	524 450	0.09
4 545	CME GROUP INC	USD	704 053	657 743	0.11
87 950	CONTINENTAL AG	EUR	7 479 268	7 665 722	1.28
30 272	COSTCO WHOLESALE CORP	USD	7 979 274	8 172 348	1.37

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
27 428	COTY INC - A	USD	172 564	109 160	0.02
11 523	COUPA SOFTWARE INC	USD	1 812 456	2 842 302	0.47
193 934	COVESTRO AG	EUR	6 463 820	6 564 666	1.10
2 506	CROWDSTRIKE HOLDINGS INC - A	USD	176 473	223 770	0.04
28 926	CSL LTD	AUD	5 137 840	5 089 047	0.85
11 494	DARDEN RESTAURANTS INC	USD	794 200	775 409	0.13
14 416	DAVITA INC	USD	1 010 318	1 015 788	0.17
81 114	DELIVERY HERO SE	EUR	7 524 135	7 378 129	1.23
708 774	DEUTSCHE BANK AG - REG	EUR	5 638 525	5 999 063	1.00
7 739	DOCUSIGN INC	USD	972 219	1 186 603	0.20
56 954	DOMINION ENERGY INC	USD	4 243 296	4 116 570	0.69
1 549	DORMAKABA HOLDING AG - REG B - REG B	CHF	777 884	751 758	0.13
31 490	DUPONT DE NEMOURS INC	USD	1 436 138	1 489 617	0.25
12 386	DWS GROUP GMBH & CO KGAA	EUR	410 348	400 192	0.07
1 747	DYNATRACE INC	USD	54 064	63 151	0.01
105 448	ENGIE SA	EUR	1 397 713	1 159 928	0.19
35 183	ENPHASE ENERGY INC	USD	880 615	1 490 144	0.25
877 784	E.ON SE	EUR	8 544 349	8 791 007	1.47
7 611	ESTEE LAUDER COS INC - A	USD	1 262 819	1 278 586	0.21
120 799	EXXON MOBIL CORP	USD	5 056 565	4 809 804	0.80
193 593	FACEBOOK INC	USD	33 743 197	39 139 173	6.53
2 674	FAIR ISAAC CORP	USD	967 938	995 271	0.17
69 506	FANUC CORP	JPY	11 121 592	11 047 899	1.85
4 212	FAST RETAILING CO LTD	JPY	1 747 335	2 144 740	0.36
1 150 093	FIAT CHRYSLER AUTOMOBILES NV	EUR	9 695 618	10 286 432	1.72
13 185	FIELMANN AG	EUR	803 626	789 782	0.13
7 382	FORTINET INC	USD	325 753	902 219	0.15
4 168	FUJIFILM HOLDINGS CORP	JPY	186 689	158 573	0.03
2 582	GALAPAGOS NV	EUR	512 656	451 979	0.08
4 311	GAMING AND LEISURE PROPERTIES INC	USD	128 320	132 806	0.02
616	GARTNER INC	USD	86 888	66 544	0.01
8 107	GEBERIT AG - REG	CHF	3 422 982	3 612 252	0.60
60 056	GENERAL MOTORS CO	USD	1 397 266	1 352 817	0.23
7 467	GJENSIDIGE FORSIKRING ASA	NOK	118 928	122 049	0.02
5 217	GREAT LAKES DREDGE & DOCK CO	USD	52 572	43 012	0.01
106 030	HANNOVER RUECK SE - REG	EUR	16 084 751	16 265 002	2.72
4 237	HCA HEALTHCARE INC	USD	407 613	366 152	0.06
3 506	HEINEKEN HOLDING NV	EUR	258 392	255 412	0.04
929	HENRY SCHEIN INC	USD	62 651	48 297	0.01
4 492	HOLOGIC INC	USD	219 143	227 970	0.04
1 329 929	ING GROEP NV	EUR	9 235 541	8 242 900	1.38
88 464	IRON MOUNTAIN INC	USD	2 188 297	2 055 745	0.34
803	ITRON INC	USD	63 009	47 366	0.01
6 447	JOHNSON & JOHNSON	USD	862 131	807 231	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
25 552	JSR CORP	JPY	436 021	438 621	0.07
67 604	KBC GROUP NV	EUR	4 392 449	3 451 860	0.58
71 212	KESKO OYJ - B	EUR	1 033 286	1 083 847	0.18
6 081	KEYSIGHT TECHNOLOGIES INC	USD	508 708	545 647	0.09
12 797	KONINKLIJKE DSM NV	EUR	1 559 314	1 576 590	0.26
36 518	KONINKLIJKE VOPAK NV	EUR	1 794 129	1 719 267	0.29
82 098	L BRANDS INC	USD	1 194 918	1 094 250	0.18
6 042	LAFARGEHOLCIM LTD - REG	CHF	222 981	235 662	0.04
8 498	LAS VEGAS SANDS CORP	USD	376 824	344 566	0.06
10 008	LIBERTY BROADBAND CORP	USD	1 229 193	1 104 565	0.18
2 159	LIVE NATION ENTERTAINMENT INC	USD	80 955	85 214	0.01
9 637	LKQ CORP	USD	247 693	224 805	0.04
113	MARKEL CORP	USD	121 338	92 880	0.02
75 584	MARSH & MCLENNAN COS INC	USD	7 149 624	7 225 619	1.21
124	MERCADOLIBRE INC	USD	63 554	108 833	0.02
102 993	METRO AG	EUR	745 051	866 789	0.14
236 169	MICRON TECHNOLOGY INC	USD	10 626 580	10 833 305	1.81
18 505	MICROSOFT CORP	USD	3 202 861	3 353 027	0.56
73 669	MITSUBISHI CORP	JPY	1 529 905	1 380 104	0.23
500	MITSUBISHI MATERIALS CORP	JPY	9 774	9 388	0.00
7 883	MOLINA HEALTHCARE INC	USD	1 316 869	1 249 180	0.21
97 736	MORPHOSYS AG	EUR	11 298 282	10 990 413	1.84
16 543	MOTOROLA SOLUTIONS INC	USD	2 084 481	2 063 990	0.34
3 603	NETFLIX INC	USD	1 246 091	1 459 742	0.24
291 442	NEWCREST MINING LTD	AUD	5 509 341	5 633 033	0.94
69 049	NEWELL BRANDS INC	USD	816 285	976 270	0.16
2 385	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	49 581	49 512	0.01
146 399	NN GROUP NV	EUR	3 800 493	4 377 330	0.73
1 304 721	NOKIA OYJ	EUR	5 008 824	5 073 408	0.85
20 314	NOVO NORDISK A/S	DKK	1 230 140	1 170 355	0.20
160	NVR INC	USD	550 201	464 230	0.08
48 555	NYFOSA AB	SEK	293 945	294 652	0.05
1 863	OKTA INC	USD	219 776	332 127	0.06
624 128	ORIX CORP	JPY	6 674 726	6 842 840	1.14
9 515	ORSTED A/S	DKK	990 896	977 141	0.16
838	PALO ALTO NETWORKS INC	USD	136 473	171 360	0.03
182	PAYCOM SOFTWARE INC	USD	46 244	50 190	0.01
1 379	PSP SWISS PROPERTY AG - REG	CHF	135 583	138 256	0.02
84 202	PULTEGROUP INC	USD	2 537 328	2 551 212	0.43
294 347	REXNORD CORP	USD	7 457 415	7 639 420	1.28
103 952	RICOH CO LTD	JPY	644 082	659 721	0.11
5 138	RINGCENTRAL INC - A	USD	802 128	1 303 816	0.22
13 995	ROCHE HOLDING AG	CHF	4 597 915	4 317 837	0.72
11 784	SALESFORCE.COM INC	USD	1 667 673	1 965 451	0.33

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 119	SCATEC SOLAR ASA	NOK	136 363	117 195	0.02
503 547	SEKISUI HOUSE LTD	JPY	7 820 757	8 529 514	1.42
86 141	SEVEN & I HOLDINGS CO LTD	JPY	2 558 658	2 502 383	0.42
10 800	SKYLARK CO LTD	JPY	182 644	152 502	0.03
1 601	SPLUNK INC	USD	234 730	283 238	0.05
1 720	SQUARE INC - A	USD	109 943	160 706	0.03
109 418	SUMITOMO CHEMICAL CO LTD	JPY	319 226	290 767	0.05
267	SUNRISE COMMUNICATIONS GROUP AG	CHF	19 838	21 087	0.00
2 940	SWISSCOM AG - REG	CHF	1 382 064	1 369 928	0.23
1 173 451	SYDNEY AIRPORT	AUD	3 371 103	4 078 629	0.68
2 201	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	246 452	273 511	0.05
79 317	TAPESTRY INC	USD	969 759	937 835	0.16
41 789	TARGET CORP	USD	4 547 845	4 462 231	0.75
2 017	TECAN GROUP AG - REG	CHF	633 522	636 040	0.11
5 937	TELADOC HEALTH INC	USD	929 019	1 008 785	0.17
601 939	TELE2 AB	SEK	7 148 735	7 107 183	1.19
82 722	TELSTRA CORP LTD	AUD	167 817	158 720	0.03
77 850	TEXAS INSTRUMENTS INC	USD	8 320 053	8 800 796	1.47
158 437	TOKIO MARINE HOLDINGS INC	JPY	5 969 696	6 142 862	1.03
400 000	TOTAL SA	EUR	12 632 000	13 590 000	2.27
1 986	TRADE DESK INC - A	USD	556 262	718 790	0.12
16 847	TREND MICRO INC/JAPAN	JPY	654 050	836 990	0.14
20 614	UBER TECHNOLOGIES INC	USD	511 199	570 434	0.10
390 867	UNIPER SE	EUR	11 124 075	11 217 883	1.87
8 712	UNITED AIRLINES HOLDINGS INC	USD	192 911	268 461	0.04
3 013	UNITED RENTALS INC	USD	369 410	399 820	0.07
1 582	VARIAN MEDICAL SYSTEMS INC	USD	177 359	172 574	0.03
1 295	VEEVA SYSTEMS INC	USD	236 462	270 288	0.05
1 431	VERISIGN INC	USD	260 862	263 521	0.04
1 486	VESTAS WIND SYSTEMS A/S	DKK	136 530	134 660	0.02
37 618	VIVENDI SA	EUR	677 124	859 195	0.14
2 104	VMWARE INC - A	USD	282 667	290 100	0.05
247 789	VOLKSWAGEN AG - PFD	EUR	32 970 804	33 436 648	5.58
3 470	WARTSILA OYJ ABP	EUR	23 006	25 532	0.00
5 106	WATERS CORP	USD	984 730	820 124	0.14
30 950	YUM CHINA HOLDINGS INC	USD	1 239 606	1 324 637	0.22
559	ZEBRA TECHNOLOGIES CORP - A	USD	130 098	127 388	0.02
559	ZOETIS INC	USD	66 639	68 206	0.01
45 284	3M CO	USD	6 488 817	6 289 321	1.05
Total Shares			566 216 165	598 223 450	99.94
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			566 216 165	598 223 450	99.94
Total Investments			566 216 165	598 223 450	99.94

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.24	United States of America	50.80
Retailers	12.94	Germany	18.64
Technology Hardware and Equipment	9.21	Netherlands	9.92
Automobiles and Parts	9.03	Japan	8.24
Non-life Insurance	7.82	France	4.36
Banks	4.35	Australia	2.73
Pharmaceuticals and Biotechnology	4.28	Switzerland	1.87
Aerospace and Defense	3.99	Sweden	1.25
Industrial Engineering	3.13	Finland	1.03
Oil, Gas and Coal	3.07	Belgium	0.65
Telecommunications Service Providers	2.08	Denmark	0.38
Household Goods and Home Construction	2.01	Norway	0.04
Alternative Energy	1.92	Luxembourg	0.02
Gas, Water and Multi-utilities	1.83	Canada	0.01
Chemicals	1.73		
Investment Banking and Brokerage Services	1.55		99.94
Industrial Support Services	1.41		
Consumer Services	1.35		
Telecommunications Equipment	1.25		
General Industrials	1.08		
Life Insurance	1.06		
Industrial Transportation	0.98		
Precious Metals and Mining	0.95		
Electricity	0.94		
Construction and Materials	0.72		
Personal Care, Drug and Grocery Stores	0.57		
Travel and Leisure	0.49		
Medical Equipment and Services	0.45		
Health Care Providers	0.44		
Real Estate Investment Trusts	0.37		
Electronic and Electrical Equipment	0.24		
Real Estate Investment and Services	0.19		
Personal Goods	0.16		
Leisure Goods	0.05		
Beverages	0.04		
Industrial Metals and Mining	0.02		
	99.94		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
114 565	ABBOTT LABORATORIES	USD	10 137 094	9 326 161	1.72
179 428	ABBVIE INC	USD	14 569 719	15 684 674	2.89
22 914	ADOBE INC	USD	8 772 574	8 880 998	1.64
1 383 254	AEGON NV	EUR	3 866 195	3 669 773	0.68
11 481	AENA SME SA	EUR	1 246 837	1 362 795	0.25
62 545	AIRBUS SE	EUR	3 819 302	3 972 858	0.73
23 851	ALPHABET CLASS - A	USD	26 062 330	30 113 439	5.56
13 475	ALPHABET INC	USD	15 668 242	16 959 796	3.13
727 335	ALTICE EUROPE NV - A	EUR	2 683 139	2 498 396	0.46
20 734	AMAZON.COM INC	USD	38 542 747	50 929 415	9.40
5 969	AMERICAN WATER WORKS CO INC	USD	681 497	683 766	0.13
31 295	APPLE INC	USD	9 010 108	10 164 641	1.87
13 998	ASM INTERNATIONAL NV	EUR	1 663 662	1 925 425	0.36
362 941	ASTELLAS PHARMA INC	JPY	5 276 169	5 390 003	0.99
24 296	ASX LTD	AUD	1 050 484	1 271 619	0.23
20 191	AUTODESK INC	USD	2 684 278	4 299 947	0.79
303 002	AXA SA	EUR	6 905 416	5 639 473	1.04
155 328	BAKER HUGHES CO	USD	2 344 146	2 128 387	0.39
3 368 946	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	8 917 600	10 322 451	1.90
12 958 834	BANCO SANTANDER SA	EUR	33 555 557	28 178 984	5.20
3	BERKSHIRE HATHAWAY INC - A	USD	751 490	713 974	0.13
82 624	BERKSHIRE HATHAWAY INC - B	USD	13 765 200	13 132 004	2.42
2 544	BIOGEN INC	USD	515 918	606 016	0.11
7 304	BLACK KNIGHT INC	USD	365 692	471 868	0.09
255 576	BNP PARIBAS SA	EUR	12 127 081	9 039 723	1.67
97 377	BRENNTAG AG	EUR	4 492 001	4 554 322	0.84
11 623	BROADCOM INC	USD	3 189 633	3 266 113	0.60
322 082	BROTHER INDUSTRIES LTD	JPY	4 707 382	5 161 986	0.95
9 396	CADENCE DESIGN SYSTEMS INC	USD	542 492	802 778	0.15
7 592	CASTELLUM AB	SEK	131 249	126 279	0.02
500 519	CNH INDUSTRIAL NV	EUR	2 960 069	3 117 232	0.57
401 692	COCA-COLA AMATIL LTD	AUD	1 742 610	2 132 442	0.39
60 916	CSL LTD	AUD	10 773 076	10 717 153	1.98
112 564	DAICEL CORP	JPY	796 755	773 830	0.14
2 269	DATADOG INC	USD	116 730	175 657	0.03
512 075	DEUTSCHE BANK AG - REG	EUR	3 663 897	4 334 203	0.80
122 092	DWS GROUP GMBH & CO KGAA	EUR	3 943 572	3 944 793	0.73
46 095	EIDOS THERAPEUTICS INC	USD	2 303 183	1 956 416	0.36
11 433	EISAI CO LTD	JPY	824 227	806 351	0.15
228 726	ENGIE SA	EUR	3 031 763	2 515 986	0.46
9 521	EXPEDIA GROUP INC	USD	703 548	696 814	0.13
172 336	FACEBOOK INC	USD	26 109 340	34 841 592	6.44
433 045	FORD MOTOR CO	USD	2 640 136	2 344 223	0.43
120 582	FORTESCUE METALS GROUP LTD	AUD	708 931	1 023 761	0.19

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 802	GALAPAGOS NV	EUR	532 240	490 490	0.09
3 366	GAMING AND LEISURE PROPERTIES INC	USD	109 312	103 694	0.02
1 229	GARTNER INC	USD	176 060	132 765	0.02
19 040	HELVETIA HOLDING AG	CHF	1 523 820	1 580 629	0.29
96 574	HOLLYFRONTIER CORP	USD	2 909 629	2 510 761	0.46
2 223 328	ING GROEP NV	EUR	14 505 924	13 780 187	2.54
70 139	INTEL CORP	USD	3 896 035	3 736 292	0.69
22 237	IQVIA HOLDINGS INC	USD	3 148 471	2 809 051	0.52
54 075	JOHNSON & JOHNSON	USD	6 693 213	6 770 749	1.25
39 587	KBC GROUP NV	EUR	1 845 546	2 021 312	0.37
15 016	LAFARGEHOLCIM LTD - REG	CHF	554 168	585 684	0.11
11 473	LANDIS+GYR GROUP AG	CHF	667 781	660 836	0.12
125 878	LANXESS	EUR	5 872 209	5 911 231	1.09
52 679	LAWSON INC	JPY	2 514 026	2 351 992	0.43
18	MARKEL CORP	USD	17 726	14 795	0.00
14 074	METLIFE INC	USD	455 616	457 626	0.08
1 373	METTLER-TOLEDO INTERNATIONAL INC	USD	828 568	984 748	0.18
67 634	MICRON TECHNOLOGY INC	USD	3 047 937	3 102 438	0.57
22 370	MICROSOFT CORP	USD	3 778 225	4 053 349	0.75
92 678	mitsui FUDOSAN CO LTD	JPY	1 512 277	1 460 486	0.27
6 783	MONGODB INC	USD	1 032 290	1 366 927	0.25
31 486	MONSTER BEVERAGE CORP	USD	1 677 960	1 943 293	0.36
2 262	MOODY'S CORP	USD	533 278	553 300	0.10
20 968	MORPHOSYS AG	EUR	2 369 384	2 357 852	0.43
49 810	MOTOROLA SOLUTIONS INC	USD	6 276 251	6 214 553	1.15
144 643	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	2 965 291	3 002 776	0.55
999 058	NORTHERN STAR RESOURCES LTD	AUD	7 986 825	8 182 073	1.51
543	NOVARTIS AG - REG	CHF	41 745	42 052	0.01
202 263	NOVO NORDISK A/S	DKK	11 658 489	11 653 024	2.15
29 095	ORSTED A/S	DKK	2 529 373	2 987 906	0.55
598 915	OSAKA GAS CO LTD	JPY	10 872 596	10 518 116	1.94
958	PARTNERS GROUP HOLDING AG	CHF	702 602	773 601	0.14
321 072	PFIZER INC	USD	9 512 397	9 347 865	1.72
148 664	PLUG POWER INC	USD	525 886	1 086 704	0.20
34 726	PNC FINANCIAL SERVICES GROUP INC	USD	3 338 829	3 252 925	0.60
3 371	PUBLIC STORAGE	USD	588 895	575 935	0.11
5 373	REGENERON PHARMACEUTICALS INC	USD	2 891 989	2 983 459	0.55
21 708	SAMPO OYJ - A	EUR	645 596	664 699	0.12
49 868	SAP SE	EUR	5 995 131	6 199 590	1.14
743 947	SCENTRE GROUP	AUD	1 008 726	989 619	0.18
45 631	SCHAEFFLER AG	EUR	280 859	304 359	0.06
5 693	SCOUT24 AG	EUR	391 109	393 102	0.07
79 696	SOFTBANK CORP	JPY	905 280	904 358	0.17
4 925	SOLAREDGE TECHNOLOGIES INC	USD	505 710	608 549	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
11 211	SONY CORP	JPY	645 740	683 183	0.13
273 793	SUMITOMO CHEMICAL CO LTD	JPY	758 672	727 578	0.13
1 736 832	SWEDBANK AB - A	SEK	20 198 169	19 818 209	3.66
1 482	SWISSCOM AG - REG	CHF	678 238	690 556	0.13
2 909 616	SYDNEY AIRPORT	AUD	10 800 158	10 113 114	1.87
20 854	TAPESTRY INC	USD	305 773	246 575	0.05
56 784	TEIJIN LTD	JPY	841 043	803 226	0.15
2 390 158	TELSTRA CORP LTD	AUD	4 677 958	4 586 032	0.85
9 236	TOBU RAILWAY CO LTD	JPY	290 894	271 734	0.05
38 649	TREEHOUSE FOODS INC	USD	1 644 458	1 507 213	0.28
3 754	TWILIO INC - A	USD	666 868	733 386	0.14
21 273	UBER TECHNOLOGIES INC	USD	694 597	588 670	0.11
99 270	UNILEVER NV	EUR	4 599 874	4 690 508	0.87
3 570	VEEVA SYSTEMS INC	USD	445 873	745 118	0.14
98 131	VIVENDI SA	EUR	1 766 358	2 241 312	0.41
92 386	VOLKSWAGEN AG - PFD	EUR	12 292 881	12 466 567	2.30
66 118	WALGREENS BOOTS ALLIANCE INC	USD	2 537 698	2 495 430	0.46
6 154	WALMART INC	USD	686 353	656 302	0.12
231 214	WESTPAC BANKING CORP	AUD	2 577 556	2 544 162	0.47
150 214	WILLIAMS COS INC	USD	2 434 892	2 543 801	0.47
739 794	WOODSIDE PETROLEUM LTD	AUD	9 931 096	9 818 268	1.81
68 008	ZOETIS INC	USD	7 887 801	8 297 927	1.53
23 468	3M CO	USD	3 382 361	3 259 381	0.60
Total Shares			518 933 656	541 612 521	99.89
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			518 933 656	541 612 521	99.89
Total Investments			518 933 656	541 612 521	99.89

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	20.33	United States of America	51.99
Banks	17.21	Australia	9.48
Pharmaceuticals and Biotechnology	14.22	Germany	7.46
Retailers	9.51	Spain	7.35
Technology Hardware and Equipment	5.23	Netherlands	6.21
Non-life Insurance	4.01	Japan	6.06
Oil, Gas and Coal	3.14	Sweden	3.68
Gas, Water and Multi-utilities	3.08	France	3.58
Automobiles and Parts	2.79	Denmark	2.70
Industrial Transportation	2.69	Switzerland	0.80
Chemicals	2.36	Belgium	0.46
Telecommunications Equipment	1.99	Finland	0.12
Personal Care, Drug and Grocery Stores	1.76		99.89
Investment Banking and Brokerage Services	1.72		
Medical Equipment and Services	1.72		
Telecommunications Service Providers	1.72		
Precious Metals and Mining	1.51		
Life Insurance	0.76		
Beverages	0.75		
Aerospace and Defense	0.73		
General Industrials	0.69		
Alternative Energy	0.31		
Real Estate Investment Trusts	0.31		
Real Estate Investment and Services	0.29		
Food Producers	0.28		
Industrial Metals and Mining	0.19		
Leisure Goods	0.13		
Electronic and Electrical Equipment	0.12		
Construction and Materials	0.11		
Consumer Services	0.11		
Personal Goods	0.05		
Travel and Leisure	0.05		
Industrial Support Services	0.02		
	99.89		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
6 805	ADIDAS AG - REG - REG	EUR	1 646 810	1 589 648	4.46
783	ALLIANZ SE - REG	EUR	143 195	142 318	0.40
30 578	AMADEUS IT GROUP SA - A	EUR	1 516 057	1 418 208	3.98
35 686	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 646 909	1 565 366	4.39
5 049	ASML HOLDING NV	EUR	1 646 984	1 650 518	4.63
4 293 852	BANCO DE SABADELL SA	EUR	1 409 242	1 327 230	3.72
45 429	BAYER AG	EUR	3 311 773	2 988 774	8.38
28 259	BAYERISCHE MOTOREN WERKE AG	EUR	1 646 935	1 605 676	4.50
12 234	DEUTSCHE POST AG - REG	EUR	389 286	398 217	1.12
50 288	DEUTSCHE TELEKOM AG - REG	EUR	745 771	751 554	2.11
35 717	FRESENIUS SE & CO KGAA	EUR	1 646 911	1 575 834	4.42
26 854	INDUSTRIA DE DISENO TEXTIL SA	EUR	654 969	632 949	1.77
78 725	INFINEON TECHNOLOGIES AG - REG	EUR	1 646 927	1 643 384	4.61
27 172	KBC GROUP NV	EUR	1 407 510	1 387 402	3.89
939 338	KONINKLIJKE KPN NV	EUR	2 213 080	2 216 838	6.22
8 756	LINDE PLC	EUR	1 647 004	1 647 879	4.62
7 099	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 646 968	1 642 709	4.61
425 780	NOKIA OYJ	EUR	1 646 917	1 655 646	4.64
26 677	SAP SE	EUR	3 311 683	3 316 484	9.29
172	SIEMENS AG - REG	EUR	17 847	18 019	0.05
771 967	TELEFONICA SA	EUR	3 311 738	3 278 544	9.19
33 325	UNILEVER NV	EUR	1 633 246	1 574 606	4.42
12 092	VOLKSWAGEN AG - PFD	EUR	1 646 930	1 631 694	4.58
Total Shares			36 534 692	35 659 497	100.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			36 534 692	35 659 497	100.00
Total Investments			36 534 692	35 659 497	100.00

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Telecommunications Service Providers	17.51	Germany	48.53
Software and Computer Services	13.28	Spain	18.67
Technology Hardware and Equipment	9.24	Netherlands	15.26
Automobiles and Parts	9.08	Belgium	8.28
Pharmaceuticals and Biotechnology	8.38	Finland	4.64
Banks	7.61	Ireland	4.62
Non-life Insurance	5.01		
Telecommunications Equipment	4.64		100.00
Chemicals	4.62		
Personal Goods	4.46		
Health Care Providers	4.42		
Personal Care, Drug and Grocery Stores	4.42		
Beverages	4.39		
Retailers	1.77		
Industrial Transportation	1.12		
General Industrials	0.05		
	100.00		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
7 217	ABBOTT LABORATORIES	USD	634 372	587 500	0.87
5 618	ABBVIE INC	USD	456 187	491 097	0.73
5 086	ADOBE INC	USD	1 522 901	1 971 230	2.92
402 485	AEGON NV	EUR	1 124 946	1 067 793	1.58
2 036	ALIGN TECHNOLOGY INC	USD	533 154	497 494	0.74
4 483	ALPHABET CLASS - A	USD	5 073 195	5 660 080	8.39
339	ALPHABET INC	USD	390 195	426 669	0.63
94 459	ALTICE EUROPE NV - A	EUR	348 459	324 467	0.48
1 289	AMAZON.COM INC	USD	2 664 669	3 166 201	4.69
102 414	AXA SA	EUR	2 334 015	1 906 129	2.82
1 557 723	BANCO SANTANDER SA	EUR	4 735 142	3 387 269	5.02
5 215	BAXTER INTERNATIONAL INC	USD	411 125	399 779	0.59
10 096	BERKSHIRE HATHAWAY INC - B	USD	1 790 032	1 604 627	2.38
8 901	BLACK KNIGHT INC	USD	615 992	575 040	0.85
78 160	BNP PARIBAS SA	EUR	3 771 611	2 764 519	4.10
81 366	BROTHER INDUSTRIES LTD	JPY	1 189 203	1 304 047	1.93
1 528	CIGNA CORP	USD	266 768	255 290	0.38
303 333	COLES GROUP LTD	AUD	2 681 807	3 192 685	4.73
3 082	CSL LTD	AUD	545 056	542 226	0.80
15 390	FACEBOOK INC	USD	2 500 104	3 111 434	4.61
807 625	FORD MOTOR CO	USD	4 656 139	4 371 954	6.49
60 009	GEA GROUP AG	EUR	1 707 856	1 689 253	2.50
8 967	GREAT LAKES DREDGE & DOCK CO	USD	72 782	73 930	0.11
5 892	ING GROEP NV	EUR	32 282	36 519	0.05
19 187	INTEL CORP	USD	1 024 978	1 022 088	1.51
5 522	INTERNATIONAL BUSINESS MACHINES CORP	USD	627 407	593 769	0.88
10 920	IQVIA HOLDINGS INC	USD	1 547 316	1 379 450	2.04
6 496	KEYSIGHT TECHNOLOGIES INC	USD	505 272	582 885	0.86
8 114	MICROSOFT CORP	USD	1 388 927	1 470 222	2.18
5 807	MOTOROLA SOLUTIONS INC	USD	731 704	724 511	1.07
3 465	NETFLIX INC	USD	914 939	1 403 832	2.08
97 333	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 995 400	2 020 624	2.99
12 751	ORSTED A/S	DKK	1 108 508	1 309 462	1.94
44 796	PRUDENTIAL FINANCIAL INC	USD	2 564 312	2 428 951	3.60
7 714	SALESFORCE.COM INC	USD	1 072 931	1 286 617	1.91
13 825	SAMPO OYJ - A	EUR	411 156	423 322	0.63
24 256	SLACK TECHNOLOGIES INC - A	USD	764 303	671 432	0.99
2 969	SPLUNK INC	USD	328 619	525 255	0.78
304 982	SWEDBANK AB - A	SEK	3 552 354	3 480 013	5.17
1 624	TYLER TECHNOLOGIES INC	USD	507 195	501 565	0.74
12 784	UNILEVER NV	EUR	600 592	604 044	0.89
17 604	UNITED AIRLINES HOLDINGS INC	USD	443 760	542 469	0.80
3 008	VERISIGN INC	USD	561 182	553 928	0.82
5 466	VESTAS WIND SYSTEMS A/S	DKK	502 203	495 326	0.73

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
33 168	VIVENDI SA	EUR	597 024	757 557	1.12
32 440	VOLKSWAGEN AG - PFD	EUR	4 316 466	4 377 454	6.49
4 386	3M CO	USD	612 681	609 155	0.90
Total Shares			66 737 221	67 171 163	99.51
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			66 737 221	67 171 163	99.51
Total Investments			66 737 221	67 171 163	99.51

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	24.86	United States of America	55.53
Banks	14.33	Germany	8.99
Automobiles and Parts	12.96	France	8.04
Retailers	9.42	Australia	5.53
Telecommunications Service Providers	6.68	Sweden	5.16
Non-life Insurance	5.83	Spain	5.02
Life Insurance	5.18	Japan	4.93
Technology Hardware and Equipment	3.45	Netherlands	3.01
Industrial Engineering	2.50	Denmark	2.67
Medical Equipment and Services	2.20	Finland	0.63
Investment Banking and Brokerage Services	2.04		
Gas, Water and Multi-utilities	1.94		
General Industrials	1.75		
Pharmaceuticals and Biotechnology	1.53		
Telecommunications Equipment	1.07		
Personal Care, Drug and Grocery Stores	0.89		
Electronic and Electrical Equipment	0.86		
Travel and Leisure	0.80		
Alternative Energy	0.73		
Health Care Providers	0.38		
Industrial Transportation	0.11		
	99.51		99.51

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 843	ADIDAS AG - REG - REG	EUR	676 918	664 125	4.44
8 701	AKZO NOBEL NV	EUR	662 668	693 818	4.64
4 478	ALLIANZ SE - REG	EUR	814 906	813 921	5.44
1 784	ANHEUSER-BUSCH INBEV SA/NV	EUR	76 480	78 255	0.52
10 013	BAYER AG	EUR	677 980	658 755	4.40
14 085	BAYERISCHE MOTOREN WERKE AG	EUR	814 958	800 310	5.35
20 441	COVESTRO AG	EUR	684 365	691 928	4.62
4 431	DEUTSCHE BOERSE AG	EUR	669 303	713 613	4.77
198 779	EDP - ENERGIAS DE PORTUGAL SA	EUR	814 994	844 811	5.65
70 258	EDP RENOVAVEIS SA	EUR	814 993	864 172	5.78
2 992	GALAPAGOS NV	EUR	532 875	523 750	3.50
13 856	HEIDELBERGCEMENT AG	EUR	676 173	658 714	4.40
8 198	HEINEKEN NV	EUR	673 384	672 728	4.49
33 837	INFINEON TECHNOLOGIES AG - REG	EUR	675 048	706 347	4.72
123 484	ING GROEP NV	EUR	814 994	765 354	5.11
1 900	KBC GROUP NV	EUR	97 926	97 014	0.65
294 530	KONINKLIJKE KPN NV	EUR	655 918	695 091	4.64
3 681	LINDE PLC	EUR	668 838	692 764	4.63
6 298	MORPHOSYS AG	EUR	692 150	708 210	4.73
8 482	PROSUS NV	EUR	660 578	701 801	4.69
12 217	PUMA SE	EUR	838 087	840 774	5.62
74 074	REN - REDES ENERGETICAS NACIONAIS SGPS SA	EUR	181 111	180 000	1.20
5 160	VOLKSWAGEN AG - PFD	EUR	692 266	696 290	4.65
	Total Shares		14 566 913	14 762 545	98.64
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			14 566 913	14 762 545	98.64
Total Investments			14 566 913	14 762 545	98.64

MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Chemicals	13.89	Germany	53.14
Pharmaceuticals and Biotechnology	12.63	Netherlands	23.58
Electricity	12.62	Portugal	6.85
Personal Goods	10.06	Spain	5.77
Automobiles and Parts	10.00	Belgium	4.67
Banks	5.76	Ireland	4.63
Non-life Insurance	5.44		
Beverages	5.02		98.64
Investment Banking and Brokerage Services	4.77		
Technology Hardware and Equipment	4.72		
Software and Computer Services	4.69		
Telecommunications Service Providers	4.64		
Construction and Materials	4.40		
	98.64		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
48 032	ABBVIE INC	USD	3 900 242	4 198 710	6.64
661	ADOBE INC	USD	230 780	256 190	0.41
3 077	ALPHABET CLASS - A	USD	3 390 196	3 884 912	6.14
369	ALPHABET INC	USD	356 925	464 428	0.74
2 396	AMAZON.COM INC	USD	4 611 784	5 885 351	9.31
1 054	APPLE INC	USD	299 789	342 340	0.54
90 043	ASAHI KASEI CORP	JPY	684 811	650 664	1.03
101 585	AT&T INC	USD	2 847 675	2 734 198	4.33
109 090	AXA SA	EUR	2 486 161	2 030 383	3.21
637 714	BANCO SANTANDER SA	EUR	2 082 408	1 386 709	2.20
26 160	BAXTER INTERNATIONAL INC	USD	2 062 324	2 005 410	3.17
4 671	BERKSHIRE HATHAWAY INC - B	USD	821 574	742 394	1.18
27 082	BOLIDEN AB	SEK	487 434	548 680	0.87
5 150	BROADCOM INC	USD	1 413 285	1 447 172	2.29
7 261	COMMONWEALTH BANK OF AUSTRALIA	AUD	305 961	308 992	0.49
18 548	FACEBOOK INC	USD	3 130 575	3 749 895	5.94
132 351	FAMILYMART UNY HOLDINGS CO LTD	JPY	2 177 683	2 019 600	3.20
17 646	FANUC CORP	JPY	2 823 520	2 804 812	4.44
345	FIELMANN AG	EUR	23 702	20 666	0.03
11 058	FLOOR & DECOR HOLDINGS INC	USD	513 916	567 594	0.90
751	GEBERIT AG - REG	CHF	294 017	334 625	0.53
23 276	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 644 608	2 502 820	3.96
25 218	IRON MOUNTAIN INC	USD	623 807	586 021	0.93
141 307	KDDI CORP	JPY	3 676 082	3 771 419	5.96
26 337	METLIFE INC	USD	894 606	856 366	1.36
2 991	MOODY'S CORP	USD	705 144	731 619	1.16
2 196	NETFLIX INC	USD	811 498	889 701	1.41
79 808	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 622 047	1 656 807	2.62
9 708	NOVARTIS AG - REG	CHF	741 850	751 828	1.19
33 866	NOVO NORDISK A/S	DKK	1 952 045	1 951 129	3.09
47 265	OMRON CORP	JPY	2 860 875	2 816 294	4.46
58 279	ORIX CORP	JPY	697 263	638 962	1.01
218 561	SCENTRE GROUP	AUD	296 349	290 736	0.46
21 745	SCOUT24 AG	EUR	1 493 882	1 501 492	2.38
243 981	SUMITOMO CHEMICAL CO LTD	JPY	711 813	648 355	1.03
9 337	SWEDISH MATCH AB	SEK	586 520	584 455	0.93
549	SWISSCOM AG - REG	CHF	254 147	255 813	0.40
25 744	TOKIO MARINE HOLDINGS INC	JPY	1 115 376	998 137	1.58
13 204	TOKYO ELECTRON LTD	JPY	2 465 612	2 881 165	4.56
124 128	TOSOH CORP	JPY	1 412 139	1 505 873	2.38

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 658	VOLKSWAGEN AG - PFD	EUR	885 913	898 431	1.42
Total Shares			61 396 338	63 101 148	99.88
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			61 396 338	63 101 148	99.88
Total Investments			61 396 338	63 101 148	99.88

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	19.56	United States of America	50.41
Telecommunications Service Providers	14.73	Japan	32.28
Pharmaceuticals and Biotechnology	10.92	Germany	3.83
Retailers	9.35	France	3.21
Technology Hardware and Equipment	7.39	Denmark	3.09
Non-life Insurance	5.97	Spain	2.20
Electronic and Electrical Equipment	4.46	Switzerland	2.12
Chemicals	4.44	Sweden	1.79
Industrial Engineering	4.44	Australia	0.95
Personal Care, Drug and Grocery Stores	3.20		
Medical Equipment and Services	3.17		
Banks	2.68		
Investment Banking and Brokerage Services	2.17		
Construction and Materials	1.43		
Automobiles and Parts	1.42		
Real Estate Investment Trusts	1.39		
Life Insurance	1.36		
Tobacco	0.93		
Industrial Metals and Mining	0.87		
	99.88		99.88

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
6 183	ABBOTT LABORATORIES	USD	547 092	503 327	0.98
56 402	ABBVIE INC	USD	4 579 895	4 930 373	9.61
683	ADOBE INC	USD	175 658	264 717	0.52
4 259	ALEXION PHARMACEUTICALS INC	USD	402 014	425 616	0.83
1 467	ALPHABET CLASS - A	USD	1 560 442	1 852 183	3.61
962	AMAZON.COM INC	USD	1 982 190	2 362 983	4.61
11 947	APPLIED MATERIALS INC	USD	618 190	643 010	1.25
23 214	AT&T INC	USD	653 988	624 813	1.22
5 698	AUTODESK INC	USD	723 285	1 213 466	2.37
847 645	BANCO SANTANDER SA	EUR	2 815 407	1 843 204	3.59
18 917	BAUSCH HEALTH COS INC	CAD	471 213	307 173	0.60
73	BAYERISCHE MOTOREN WERKE AG	EUR	4 337	4 148	0.01
2 880	BERKSHIRE HATHAWAY INC - B	USD	531 934	457 738	0.89
4 466	BROADCOM INC	USD	1 225 579	1 254 965	2.45
38 032	CAPITAL ONE FINANCIAL CORP	USD	2 372 191	2 119 417	4.13
19 420	CITRIX SYSTEMS INC	USD	2 388 556	2 557 461	4.99
84 670	COMMONWEALTH BANK OF AUSTRALIA	AUD	3 567 787	3 603 133	7.02
4 269	DOMINION ENERGY INC	USD	326 380	308 558	0.60
18 079	FACEBOOK INC	USD	3 089 933	3 655 076	7.13
42 697	FIAT CHRYSLER AUTOMOBILES NV	EUR	375 349	381 882	0.74
2 744	FORTINET INC	USD	238 603	335 368	0.65
6 113	GILEAD SCIENCES INC	USD	391 241	418 764	0.82
660	GODADDY INC	USD	42 098	43 091	0.08
58 145	HOCHTIEF AG	EUR	4 480 072	4 590 548	8.95
7 622	HOLOGIC INC	USD	373 272	386 817	0.75
21 751	INDUSTRIA DE DISENO TEXTIL SA	EUR	683 634	512 671	1.00
64 087	ING GROEP NV	EUR	539 100	397 211	0.77
21 096	MICRON TECHNOLOGY INC	USD	847 227	967 694	1.89
39 957	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	907 282	838 572	1.63
15 365	MONSTER BEVERAGE CORP	USD	822 714	948 317	1.85
1 366	NETFLIX INC	USD	554 674	553 430	1.08
115 532	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	2 514 776	2 398 434	4.68
16 528	NN GROUP NV	EUR	563 274	494 187	0.96
42 219	NOVO NORDISK A/S	DKK	2 433 514	2 432 373	4.74
23 397	ORACLE CORP	USD	1 114 914	1 151 362	2.24
144 460	SCENTRE GROUP	AUD	195 875	192 165	0.37
3 913	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	401 864	486 255	0.95
71 635	TEIJIN LTD	JPY	1 019 409	1 013 298	1.98
207 649	TELIA CO AB	SEK	696 607	690 576	1.35
21 367	USS CO LTD	JPY	311 114	303 830	0.59
3 126	VERTEX PHARMACEUTICALS INC	USD	515 966	808 003	1.58

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17 358	VOLKSWAGEN AG - PFD	EUR	2 309 655	2 342 289	4.57
Total Shares			50 368 305	51 618 498	100.63
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			50 368 305	51 618 498	100.63
Total Investments			50 368 305	51 618 498	100.63

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	21.59	United States of America	57.07
Pharmaceuticals and Biotechnology	18.17	Germany	13.52
Banks	11.39	Japan	8.88
Construction and Materials	8.95	Australia	7.40
Telecommunications Service Providers	8.32	Denmark	4.74
Retailers	6.20	Spain	4.59
Technology Hardware and Equipment	5.59	Netherlands	2.48
Automobiles and Parts	5.32	Sweden	1.35
Finance and Credit Services	4.13	Canada	0.60
Chemicals	1.98		
Beverages	1.85		
Medical Equipment and Services	1.74		
Industrial Engineering	1.63		
Life Insurance	0.96		
Leisure Goods	0.95		
Non-life Insurance	0.89		
Electricity	0.60		
Real Estate Investment Trusts	0.37		
	100.63		100.63

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
530	ADOBE INC	USD	222 844	230 714	0.49
25 462	ALLY FINANCIAL INC	USD	396 443	504 911	1.08
741	ALPHABET CLASS - A	USD	1 032 947	1 050 775	2.25
913	ALPHABET INC	USD	1 231 246	1 290 626	2.76
129	AMAZON.COM INC	USD	347 380	355 888	0.76
1 440	APPLE INC	USD	457 834	525 312	1.12
74 027	BANCO SANTANDER SA	EUR	149 788	180 795	0.39
25 272	BAYER AG	EUR	1 925 052	1 867 400	4.00
2 571	BERKSHIRE HATHAWAY INC - B	USD	513 467	458 949	0.98
13 392	BHP GROUP LTD	AUD	321 702	330 274	0.71
21 832	CASTELLUM AB	SEK	424 548	407 857	0.87
5 504	CME GROUP INC	USD	958 687	894 620	1.91
12 070	CONOCOPHILLIPS	USD	493 301	507 181	1.09
440	COOPER COS INC	USD	132 836	124 802	0.27
864	CUMMINS INC	USD	144 357	149 697	0.32
8 347	DANSKE BANK A/S	DKK	112 566	111 043	0.24
8 592	DELTA AIR LINES INC	USD	264 548	241 006	0.52
5 244	DOMINION ENERGY INC	USD	453 082	425 708	0.91
9 990	DYNATRACE INC	USD	367 832	405 594	0.87
2 369	EXPEDIA GROUP INC	USD	199 944	194 732	0.42
25 997	EXXON MOBIL CORP	USD	1 090 054	1 162 586	2.49
2 416	FACEBOOK INC	USD	430 628	548 601	1.17
11 128	FIRST SOLAR INC	USD	590 786	550 836	1.18
2 592	FISERV INC	USD	269 646	253 031	0.54
13 408	GAP INC	USD	146 281	169 209	0.36
152 212	HP INC	USD	2 478 011	2 653 056	5.69
3 903	IRON MOUNTAIN INC	USD	108 581	101 868	0.22
1 342	ITRON INC	USD	91 712	88 908	0.19
18 196	JOHNSON & JOHNSON	USD	2 563 270	2 558 903	5.48
1 187	KARDEX AG - REG	CHF	210 964	216 465	0.46
10 306	LIXIL GROUP CORP	JPY	158 108	143 865	0.31
784	MARKEL CORP	USD	990 565	723 765	1.55
12 098	MEDIPAL HOLDINGS CORP	JPY	241 348	232 798	0.50
869	MERCADOLIBRE INC	USD	638 724	856 634	1.83
42 627	METLIFE INC	USD	1 311 633	1 556 738	3.33
23 669	MINITUBISHI HEAVY INDUSTRIES LTD	JPY	589 517	557 911	1.19
121 916	MINITUBISHI UFJ FINANCIAL GROUP INC	JPY	513 904	476 431	1.02
1 510	MONSTER BEVERAGE CORP	USD	105 262	104 673	0.22
5 278	NETFLIX INC	USD	2 226 430	2 401 701	5.14
10 543	NTT DOCOMO INC	JPY	288 168	281 642	0.60
6 868	OLLIE'S BARGAIN OUTLET HOLDINGS INC	USD	441 750	670 660	1.44
2 626	PALO ALTO NETWORKS INC	USD	649 279	603 113	1.29
2 938	PING IDENTITY HOLDING CORP	USD	100 156	94 280	0.20
17 398	PROCTER & GAMBLE CO	USD	2 025 992	2 080 279	4.45

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
268 565	QBE INSURANCE GROUP LTD	AUD	1 667 688	1 638 276	3.51
6 771	REXNORD CORP	USD	200 692	197 375	0.42
30 709	RIO TINTO LTD	AUD	2 028 703	2 071 183	4.43
1 778	ROCHE HOLDING AG	CHF	619 249	616 117	1.32
6 937	SAP SE	EUR	986 687	968 613	2.07
84 186	SCENTRE GROUP	AUD	127 658	125 778	0.27
2 442	SOFINA SA	EUR	648 828	644 542	1.38
35 895	SONY CORP	JPY	2 167 993	2 456 770	5.26
2 324	SQUARE INC - A	USD	176 856	243 881	0.52
22 728	SYMRISE AG	EUR	2 619 964	2 642 040	5.67
10 996	TGS NOPEC GEOPHYSICAL CO ASA	NOK	172 671	158 837	0.34
82 299	TIETO OYJ	EUR	2 199 559	2 244 300	4.80
4 484	TOKYO ELECTRON LTD	JPY	936 361	1 098 920	2.35
5 434	TOPBUILD CORP	USD	593 175	618 226	1.32
31 296	UNILEVER NV	EUR	1 724 826	1 660 842	3.55
5 946	UNITED RENTALS INC	USD	771 018	886 192	1.90
1 874	VEEVA SYSTEMS INC	USD	271 449	439 303	0.94
Total Shares			46 324 550	48 057 032	102.86
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			46 324 550	48 057 032	102.86
Total Investments			46 324 550	48 057 032	102.86

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	16.53	United States of America	57.63
Pharmaceuticals and Biotechnology	11.29	Germany	11.73
Technology Hardware and Equipment	9.16	Japan	11.23
Personal Care, Drug and Grocery Stores	8.01	Australia	8.92
Telecommunications Service Providers	5.74	Finland	4.80
Chemicals	5.66	Netherlands	3.55
Leisure Goods	5.26	Switzerland	1.78
Industrial Metals and Mining	5.14	Belgium	1.38
Life Insurance	4.88	Sweden	0.87
Non-life Insurance	4.49	Spain	0.39
Oil, Gas and Coal	3.91	Norway	0.34
Investment Banking and Brokerage Services	3.29	Denmark	0.24
Retailers	2.56		
Industrial Support Services	2.42		102.86
Industrial Engineering	2.08		
Consumer Services	1.83		
Banks	1.64		
Construction and Materials	1.63		
Telecommunications Equipment	1.29		
Alternative Energy	1.18		
Finance and Credit Services	1.08		
Electricity	0.91		
Real Estate Investment and Services	0.87		
Travel and Leisure	0.52		
Real Estate Investment Trusts	0.49		
Industrial Transportation	0.32		
Medical Equipment and Services	0.27		
Beverages	0.22		
General Industrials	0.19		
	102.86		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
89 418	ABBOTT LABORATORIES	USD	7 573 584	7 279 070	0.68
18 288	ABBVIE INC	USD	1 512 669	1 598 643	0.15
132 552	ACTIVISION BLIZZARD INC	USD	8 408 745	8 957 572	0.84
53 654	ADVANCED MICRO DEVICES INC	USD	2 601 382	2 513 232	0.24
13 168	ALPHABET CLASS - A	USD	14 559 347	16 625 457	1.56
13 361	ALPHABET INC	USD	14 947 295	16 816 314	1.57
26 071	ALTRIA GROUP INC	USD	932 123	911 086	0.09
37 915	AMAZON.COM INC	USD	91 144 586	93 131 513	8.70
107 708	AMERICAN AIRLINES GROUP INC	USD	1 583 052	1 253 389	0.12
7 099	AMERICAN STATES WATER CO	USD	503 598	496 990	0.05
35 529	AMERICAN WATER WORKS CO INC	USD	4 030 760	4 069 947	0.38
5 853	AMERISOURCEBERGEN CORP	USD	483 714	525 136	0.05
7 551	AMGEN INC	USD	1 557 078	1 585 700	0.15
21 526	AMPHENOL CORP - A	USD	1 842 058	1 836 269	0.17
428	ANSYS INC	USD	95 573	111 170	0.01
17 725	ANTHEM INC	USD	4 140 380	4 150 221	0.39
103 166	APPLE INC	USD	29 891 686	33 508 398	3.12
46 319	APPLIED MATERIALS INC	USD	2 354 772	2 492 974	0.23
27 408	ARCHER-DANIELS-MIDLAND CO	USD	991 325	973 672	0.09
65 606	ARES CAPITAL CORP	USD	876 919	844 061	0.08
488 515	AT&T INC	USD	13 634 576	13 148 563	1.23
22 639	AUTODESK INC	USD	3 688 007	4 821 282	0.45
14 524	AUTOMATIC DATA PROCESSING INC	USD	1 920 649	1 925 369	0.18
31 249	AVERY DENNISON CORP	USD	3 335 411	3 174 285	0.30
1 805 233	AXA SA	EUR	39 284 679	33 598 996	3.13
511 823	BAKER HUGHES CO	USD	7 173 287	7 013 272	0.66
11 245	BALL CORP	USD	680 216	695 735	0.07
6 000 286	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	17 988 857	18 384 876	1.72
33 515	BAXTER INTERNATIONAL INC	USD	2 642 156	2 569 240	0.24
251 439	BAYER AG	EUR	17 080 251	16 542 172	1.55
52 884	BERKSHIRE HATHAWAY INC - B	USD	8 553 922	8 405 220	0.79
6 501	BEYOND MEAT INC	USD	455 692	775 501	0.07
859	BIOGEN INC	USD	237 147	204 626	0.02
1 963	BLACK KNIGHT INC	USD	135 849	126 818	0.01
867 302	BNP PARIBAS SA	EUR	35 130 067	30 676 472	2.86
71 951	BOEING CO	USD	11 702 364	11 742 526	1.10
28 126	BORGWARNER INC	USD	844 691	883 985	0.08
16 772	BOSTON SCIENTIFIC CORP	USD	567 280	524 298	0.05
24 249	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	2 669 033	2 724 464	0.25
13 635	BROWN & BROWN INC	USD	499 952	494 825	0.05
6 297	CADENCE DESIGN SYSTEMS INC	USD	507 413	538 005	0.05
7 276	CAMPBELL SOUP CO	USD	333 182	321 513	0.03
48 894	CAPITAL ONE FINANCIAL CORP	USD	3 130 871	2 724 726	0.25
4 966	CARMAX INC	USD	372 533	395 945	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
43 763	CH ROBINSON WORLDWIDE INC	USD	3 143 518	3 080 535	0.29
247	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	21 046	38 343	0.00
21 050	CHEVRON CORP	USD	1 703 305	1 672 343	0.16
104	CHIPOTLE MEXICAN GRILL INC	USD	93 861	97 445	0.01
25 832	CHURCH & DWIGHT CO INC	USD	1 791 743	1 777 869	0.17
32 972	CIGNA CORP	USD	5 293 738	5 508 789	0.52
14 854	CINTAS CORP	USD	3 182 647	3 522 692	0.33
15 499	CITIGROUP INC	USD	806 356	705 159	0.07
29 121	CITRIX SYSTEMS INC	USD	3 668 906	3 835 006	0.36
140 715	CNH INDUSTRIAL NV	EUR	832 189	876 373	0.08
340 700	COCA-COLA CO	USD	13 297 657	13 553 378	1.27
3 551	COGENT COMMUNICATIONS HOLDINGS INC	USD	244 278	244 585	0.02
18 672	COLUMBIA SPORTSWEAR CO	USD	1 192 418	1 339 616	0.13
37 350	COMERICA INC	USD	1 333 608	1 267 004	0.12
14 632	CONAGRA BRANDS INC	USD	444 753	458 182	0.04
1 342	COOPER COS INC	USD	441 857	338 908	0.03
76 343	COPART INC	USD	5 745 719	5 660 047	0.53
9 502	CREE INC	USD	519 951	500 755	0.05
15 015	CROWDSTRIKE HOLDINGS INC - A	USD	919 857	1 340 742	0.13
11 587	CSX CORP	USD	737 251	719 474	0.07
11 335	CUMMINS INC	USD	1 700 476	1 748 566	0.16
12 400	DELL TECHNOLOGIES INC	USD	517 579	606 558	0.06
622 300	DEUTSCHE BANK AG - REG	EUR	5 219 852	5 267 147	0.49
101 853	DEVON ENERGY CORP	USD	1 175 628	1 028 369	0.10
2 608	DIGITAL REALTY TRUST INC	USD	322 736	329 985	0.03
681	DOMINION ENERGY INC	USD	50 737	49 222	0.00
3 083	DOMINO'S PIZZA INC	USD	1 033 418	1 014 097	0.09
64 270	DWS GROUP GMBH & CO KGAA	EUR	2 075 921	2 076 564	0.19
23 789	ECHOSTAR CORP - A	USD	647 343	592 210	0.06
31 390	ECOLAB INC	USD	5 565 255	5 560 291	0.52
31 136	EDWARDS LIFESCIENCES CORP	USD	1 904 420	1 915 870	0.18
5 649	ELI LILLY AND CO	USD	709 075	825 760	0.08
7 532	EMERSON ELECTRIC CO	USD	398 327	415 982	0.04
5 610	ENTERGY CORP	USD	514 364	468 570	0.04
95 659	EOG RESOURCES INC	USD	4 466 269	4 314 726	0.40
2 264	EQUINIX INC	USD	1 349 078	1 415 668	0.13
1 003 923	ESSITY AB	SEK	28 771 825	28 887 731	2.69
16 561	ESTEE LAUDER COS INC - A	USD	2 429 266	2 782 112	0.26
3 137	EVO PAYMENTS INC	USD	62 438	63 765	0.01
1 395	EXTRA SPACE STORAGE INC	USD	118 767	114 727	0.01
122 323	EXXON MOBIL CORP	USD	5 314 141	4 870 484	0.46
119 493	FACEBOOK INC	USD	19 699 702	24 158 194	2.26
29 017	FASTENAL CO	USD	1 085 988	1 106 787	0.10
22 714	FIELMANN AG	EUR	1 349 212	1 360 569	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
85 290	FITBIT INC - A	USD	530 285	490 561	0.05
387 299	FORD MOTOR CO	USD	2 232 865	2 096 584	0.20
8 212	FORTINET INC	USD	965 128	1 003 660	0.09
323 107	FREEMPORT-MCMORAN INC - B	USD	2 483 068	3 328 449	0.31
2 552	GAMING AND LEISURE PROPERTIES INC	USD	79 243	78 617	0.01
56 519	GAP INC	USD	459 479	635 062	0.06
199 787	GENERAL ELECTRIC CO	USD	1 155 704	1 214 927	0.11
12 425	GENERAL MOTORS CO	USD	300 405	279 885	0.03
59 697	GENPACT LTD	USD	1 902 727	1 941 089	0.18
11 124	GLOBUS MEDICAL INC - A	USD	508 410	472 534	0.04
2 905	GODADDY INC	USD	212 829	189 666	0.02
10 560	GRUBHUB INC	USD	571 342	660 970	0.06
119 161	HALLIBURTON CO	USD	1 377 150	1 377 118	0.13
52 670	HASBRO INC	USD	3 288 376	3 514 772	0.33
5 678	HCA HEALTHCARE INC	USD	549 695	490 680	0.05
9 276	HEALTH EQUITY INC	USD	501 132	484 551	0.05
132 205	HELIX ENERGY SOLUTIONS GROUP INC	USD	597 134	408 451	0.04
114 536	HENKEL AG & CO KGAA - PFD	EUR	9 320 940	9 492 744	0.89
4 361	HENRY SCHEIN INC	USD	238 055	226 718	0.02
5 465	HERSHEY CO	USD	630 769	630 702	0.06
25 902	HESS CORP	USD	1 192 422	1 194 838	0.11
56 063	HEWLETT PACKARD ENTERPRISE CO	USD	507 697	485 681	0.05
13 428	HIGHWOODS PROPERTIES INC	USD	521 178	446 305	0.04
55 732	HOLLYFRONTIER CORP	USD	1 556 116	1 448 938	0.14
2 998	HOLOGIC INC	USD	142 001	152 149	0.01
5 508	HOME DEPOT INC	USD	1 179 131	1 228 517	0.11
3 501	HONEYWELL INTERNATIONAL INC	USD	455 321	450 705	0.04
23 001	HORMEL FOODS CORP	USD	960 679	988 522	0.09
153 133	HP INC	USD	2 291 324	2 376 449	0.22
2 696	HUBSPOT INC	USD	516 131	538 528	0.05
114 174	HUNTINGTON BANCSHARES INC/OH	USD	1 034 430	918 454	0.09
8 290	IDEXX LABORATORIES INC	USD	2 273 656	2 436 920	0.23
3 530	ILLUMINA INC	USD	1 141 858	1 163 990	0.11
4 663	INCYTE CORP	USD	440 668	431 654	0.04
35 159	INGERSOLL RAND INC	USD	846 472	880 266	0.08
53 731	INTEL CORP	USD	2 869 080	2 862 241	0.27
15 103	INTERNATIONAL PAPER CO	USD	521 032	473 469	0.04
1 982	INTUIT INC	USD	509 191	522 680	0.05
20 084	IQVIA HOLDINGS INC	USD	2 608 814	2 537 077	0.24
219 494	IRON MOUNTAIN INC	USD	5 454 984	5 100 649	0.48
5 336	J M SMUCKER CO	USD	502 769	502 695	0.05
3 537	JACK HENRY & ASSOCIATES INC	USD	545 679	579 543	0.05
65 985	JUNIPER NETWORKS INC	USD	1 438 658	1 343 024	0.13
82 561	KERING SA	EUR	35 506 668	39 980 163	3.73

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
115 611	KEYCORP	USD	1 230 070	1 253 743	0.12
4 739	KIMBERLY-CLARK CORP	USD	584 720	596 410	0.06
83 855	KRAFT HEINZ CO	USD	2 440 327	2 380 925	0.22
48 474	KROGER CO	USD	1 414 150	1 460 931	0.14
31	L BRANDS INC	USD	384	413	0.00
7 496	LAM RESEARCH CORP	USD	2 103 250	2 158 800	0.20
23 216	LAS VEGAS SANDS CORP	USD	997 381	941 332	0.09
13 607	LIVE NATION ENTERTAINMENT INC	USD	851 483	537 059	0.05
8 210	LKQ CORP	USD	248 191	191 517	0.02
3 007	LULULEMON ATHLETICA INC	USD	537 060	835 342	0.08
5 108	L3HARRIS TECHNOLOGIES INC	USD	899 467	771 646	0.07
170 097	MARATHON OIL CORP	USD	849 828	926 852	0.09
36 925	MARATHON PETROLEUM CORP	USD	1 186 460	1 228 916	0.11
64 438	MASCO CORP	USD	2 687 941	2 880 677	0.27
42 195	MAXIM INTEGRATED PRODUCTS INC	USD	2 186 632	2 277 024	0.21
1 057	MERCADOLIBRE INC	USD	591 716	927 711	0.09
54 150	METLIFE INC	USD	1 776 829	1 760 725	0.16
2 952	METTLER-TOLEDO INTERNATIONAL INC	USD	1 981 913	2 117 245	0.20
23 405	MGM RESORTS INTERNATIONAL	USD	403 767	350 090	0.03
62 604	MICRON TECHNOLOGY INC	USD	2 514 210	2 871 707	0.27
183 702	MICROSOFT CORP	USD	31 088 651	33 286 021	3.10
4 626	MICROSTRATEGY INC	USD	503 323	487 210	0.05
1 361 585	MOL HUNGARIAN OIL AND GAS PL	HUF	11 838 460	7 137 527	0.67
55 553	MOLSON COORS BEVERAGE CO - B	USD	1 857 583	1 699 507	0.16
117 249	MONSTER BEVERAGE CORP	USD	7 204 441	7 236 523	0.68
110 358	MORGAN STANLEY	USD	4 639 646	4 745 841	0.44
27 029	MOTOROLA SOLUTIONS INC	USD	3 387 305	3 372 278	0.32
50 863	NATIONAL OILWELL VARCO INC	USD	561 210	554 754	0.05
80 137	NETAPP INC	USD	3 059 201	3 165 809	0.30
5 254	NEXTERA ENERGY INC	USD	1 158 355	1 123 495	0.11
28 248	NORTHERN TRUST CORP	USD	2 092 574	1 995 456	0.19
2 125	NVIDIA CORP	USD	691 622	718 790	0.07
99 782	OCCIDENTAL PETROLEUM CORP	USD	1 749 376	1 625 794	0.15
7 436	O'REILLY AUTOMOTIVE INC	USD	2 774 657	2 791 736	0.26
631 216	OTP BANK NYRT	HUF	26 915 004	19 625 325	1.84
24 695	OWENS CORNING	USD	1 230 087	1 226 010	0.11
17 519	PACCAR INC	USD	1 162 833	1 167 517	0.11
8 581	PALO ALTO NETWORKS INC	USD	1 626 879	1 754 706	0.16
431	PAYPAL HOLDINGS INC	USD	64 217	66 859	0.01
55 398	PEPSICO INC	USD	6 380 593	6 523 563	0.61
13 894	PFIZER INC	USD	408 970	404 517	0.04
32 715	PHILLIPS 66	USD	2 096 022	2 094 296	0.20
123 713	PLUG POWER INC	USD	554 382	904 317	0.08
11 743	PNC FINANCIAL SERVICES GROUP INC	USD	1 176 644	1 100 014	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
24 645	POLARIS INDUSTRIES INC	USD	2 106 094	2 030 802	0.19
980 237	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	49 305 920	50 148 924	4.68
18 880	PROLOGIS INC	USD	1 580 632	1 568 865	0.15
70 681	PRUDENTIAL FINANCIAL INC	USD	4 046 079	3 832 500	0.36
94 559	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	4 185 103	4 138 824	0.39
24 471	PVH CORP	USD	975 607	1 046 905	0.10
2 993	QORVO INC	USD	205 514	294 543	0.03
1 938	RALPH LAUREN CORP - A	USD	126 753	125 134	0.01
15 125	RAPID7 INC	USD	649 297	687 065	0.06
21 967	RAVEN INDUSTRIES INC	USD	409 012	420 701	0.04
23 435	RAYTHEON TECHNOLOGIES CORP	USD	1 492 872	1 285 727	0.12
19 072	REINSURANCE GROUP OF AMERICA INC	USD	1 482 015	1 331 975	0.12
2 523	RESMED INC	USD	366 439	431 301	0.04
23 268	REXNORD CORP	USD	627 104	603 893	0.06
17 319	ROBERT HALF INTERNATIONAL INC	USD	792 639	814 640	0.08
5 878	ROCKWELL AUTOMATION INC	USD	1 097 345	1 114 734	0.10
19 119	SALESFORCE.COM INC	USD	3 126 990	3 188 855	0.30
465 611	SANOFI	EUR	35 079 132	42 207 636	3.94
14 013	SERVICENOW INC	USD	4 948 668	5 053 738	0.47
17 935	SKYWORKS SOLUTIONS INC	USD	1 992 979	2 041 730	0.19
8 652	SMARTSHEET INC - A	USD	447 253	392 254	0.04
1 712	SOLAREEDGE TECHNOLOGIES INC	USD	218 396	211 540	0.02
2 627	SPLUNK INC	USD	423 052	464 751	0.04
3 131	SQUARE INC - A	USD	228 221	292 541	0.03
10 044	STARBUCKS CORP	USD	710 504	658 094	0.06
1 232	SVB FINANCIAL GROUP	USD	237 850	236 418	0.02
13 239	T ROWE PRICE GROUP INC	USD	1 450 894	1 455 742	0.14
4 697	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	571 372	583 680	0.05
947	TARGET CORP	USD	103 061	101 121	0.01
23 008	TCF FINANCIAL CORP	USD	637 110	602 676	0.06
4 518	TELEFLEX INC	USD	1 435 298	1 464 151	0.14
1 016	TETRA TECH INC	USD	70 037	71 572	0.01
14 236	TEXAS INSTRUMENTS INC	USD	1 581 854	1 609 353	0.15
2 969	THERMO FISHER SCIENTIFIC INC	USD	897 507	957 831	0.09
21 306	T-MOBILE US INC	USD	2 048 876	1 975 711	0.18
2 000 000	TOTAL SA	EUR	60 560 000	67 950 000	6.35
5 542	TRACTOR SUPPLY CO	USD	597 088	650 296	0.06
5 470	TRAVELERS COS INC	USD	557 213	555 450	0.05
27 046	TRIPADVISOR INC	USD	538 359	457 770	0.04
33 929	UBER TECHNOLOGIES INC	USD	1 030 656	938 889	0.09
205 383	UNDER ARMOUR INC - A	USD	1 792 480	1 781 089	0.17
5 404	UNITED PARCEL SERVICE INC - B	USD	509 424	534 939	0.05
8 655	UNITED RENTALS INC	USD	928 026	1 148 503	0.11
5 408	UNIVERSAL HEALTH SERVICES INC - B	USD	508 108	447 268	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
15 415	VALERO ENERGY CORP	USD	869 431	807 292	0.08
3 530	VARIAN MEDICAL SYSTEMS INC	USD	449 681	385 074	0.04
4 989	VEEVA SYSTEMS INC	USD	854 907	1 041 287	0.10
1 374	VERINT SYSTEMS INC	USD	59 686	55 271	0.01
2 819	VERISIGN INC	USD	514 693	519 124	0.05
160 537	VERIZON COMMUNICATIONS INC	USD	8 039 965	7 879 985	0.74
4 468	VERTEX PHARMACEUTICALS INC	USD	1 050 931	1 154 881	0.11
1 038 141	VIVENDI SA	EUR	18 567 152	23 711 140	2.22
6 189	VMWARE INC - A	USD	814 953	853 340	0.08
373 018	VOLKSWAGEN AG - PFD	EUR	49 633 774	50 335 048	4.70
46 092	VORNADO REALTY TRUST	USD	1 622 468	1 568 068	0.15
14 205	VOYA FINANCIAL INC	USD	595 692	590 004	0.06
6 933	VULCAN MATERIALS CO	USD	760 678	715 121	0.07
32 615	W R BERKLEY CORP - C	USD	1 612 310	1 663 637	0.16
93 041	WALGREENS BOOTS ALLIANCE INC	USD	3 423 896	3 511 559	0.33
23 866	WALMART INC	USD	2 531 317	2 545 225	0.24
18 742	WATERS CORP	USD	3 326 997	3 010 334	0.28
288 776	WELLS FARGO & CO	USD	7 411 406	6 582 082	0.62
9 945	WELLTOWER INC	USD	541 488	458 224	0.04
63 749	WESTERN DIGITAL CORP	USD	2 388 715	2 505 915	0.23
288 566	WESTERN UNION CO	USD	5 658 960	5 554 732	0.52
8 803	WORKDAY INC	USD	1 454 791	1 468 486	0.14
44 596	WYNN RESORTS LTD	USD	3 188 408	2 957 714	0.28
40 770	YEXT INC	USD	545 207	602 938	0.06
992	ZEBRA TECHNOLOGIES CORP - A	USD	233 047	226 063	0.02
33 865	ZILLOW GROUP INC	USD	1 328 306	1 737 046	0.16
21 394	ZOETIS INC	USD	2 620 024	2 610 367	0.24
864	ZOOM VIDEO COMMUNICATIONS INC	USD	139 408	195 039	0.02
34 932	3M CO	USD	4 843 911	4 851 572	0.45
Total Shares			1 044 884 750	1 066 949 553	99.82
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 044 884 750	1 066 949 553	99.82
Total Investments			1 044 884 750	1 066 949 553	99.82

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Retailers	13.37	United States of America	57.70
Software and Computer Services	11.13	France	22.29
Oil, Gas and Coal	9.84	Germany	12.65
Automobiles and Parts	9.73	Sweden	2.70
Banks	8.10	Hungary	2.50
Pharmaceuticals and Biotechnology	6.43	Spain	1.72
Technology Hardware and Equipment	6.26	Bermuda	0.18
Personal Care, Drug and Grocery Stores	4.94	Netherlands	0.08
Telecommunications Service Providers	4.39		
Non-life Insurance	4.36		99.82
Beverages	2.71		
Medical Equipment and Services	2.07		
Industrial Support Services	1.84		
Leisure Goods	1.41		
Aerospace and Defense	1.27		
Investment Banking and Brokerage Services	1.21		
Health Care Providers	0.99		
Real Estate Investment Trusts	0.99		
Finance and Credit Services	0.82		
Travel and Leisure	0.82		
Consumer Services	0.77		
General Industrials	0.74		
Telecommunications Equipment	0.73		
Industrial Transportation	0.65		
Food Producers	0.60		
Electricity	0.54		
Life Insurance	0.52		
Personal Goods	0.48		
Construction and Materials	0.45		
Gas, Water and Multi-utilities	0.43		
Industrial Engineering	0.35		
Industrial Metals and Mining	0.31		
Real Estate Investment and Services	0.20		
Alternative Energy	0.10		
Tobacco	0.09		
Close-end Investments	0.08		
Electronic and Electrical Equipment	0.06		
Industrial Materials	0.04		
	99.82		

MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 914	ALIGN TECHNOLOGY INC	USD	513 507	525 278	1.52
710	ALPHABET CLASS - A	USD	1 019 464	1 006 816	2.91
536	ALPHABET INC	USD	730 301	757 695	2.19
21 797	AMADEUS IT GROUP SA - A	EUR	1 470 641	1 135 443	3.28
836	AMAZON.COM INC	USD	1 929 500	2 306 374	6.66
1 135	APPLE INC	USD	378 477	414 048	1.19
10 138	ASX LTD	AUD	589 889	595 953	1.72
504 278	BANCO SANTANDER SA	EUR	1 652 474	1 231 593	3.55
31 669	BAYER AG	EUR	2 399 667	2 340 087	6.75
3 596	BERKSHIRE HATHAWAY INC - B	USD	682 598	641 922	1.85
40 296	BHP GROUP LTD	AUD	967 990	993 783	2.87
13 991	CELANESE CORP - A	USD	1 146 423	1 207 983	3.49
62 450	COLES GROUP LTD	AUD	714 735	738 255	2.13
12 458	FABEGE AB	SEK	152 374	145 618	0.42
12 010	FACEBOOK INC	USD	2 390 638	2 727 110	7.86
9 564	HOLOGIC INC	USD	478 391	545 148	1.57
4 693	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	685 275	779 560	2.25
26 590	LINCOLN NATIONAL CORP	USD	721 387	978 246	2.82
98 767	LIXIL GROUP CORP	JPY	1 160 396	1 378 719	3.98
25 131	MARSH & MCLENNAN COS INC	USD	2 387 948	2 698 315	7.79
1 850	METTLER-TOLEDO INTERNATIONAL INC	USD	1 264 346	1 490 268	4.30
24 410	MICRON TECHNOLOGY INC	USD	1 062 567	1 257 603	3.63
122 226	mitsubishi UFJ FINANCIAL GROUP INC	JPY	515 210	477 643	1.38
21 160	NOKIAN RENKAAT OYJ	EUR	467 468	464 385	1.34
4 904	NOVARTIS AG - REG	CHF	421 629	426 557	1.23
18 125	NTT DOCOMO INC	JPY	495 405	484 185	1.40
15 353	ORACLE CORP	USD	792 982	848 560	2.45
11 742	PROCTER & GAMBLE CO	USD	1 374 753	1 403 991	4.05
798	ROCHE HOLDING AG	CHF	277 931	276 525	0.80
200 702	SCENTRE GROUP	AUD	304 341	299 858	0.87
31 636	SEVEN & I HOLDINGS CO LTD	JPY	1 025 382	1 032 198	2.98
1 931	SQUARE INC - A	USD	129 647	202 639	0.58
3 332	SYMRISE AG	EUR	384 096	387 332	1.12
111 928	TELE2 AB	SEK	1 494 905	1 484 299	4.28
12 698	UNILEVER NV	EUR	712 512	673 868	1.94
673	VERIZON COMMUNICATIONS INC	USD	36 295	37 102	0.11
3 264	WATERS CORP	USD	648 948	588 826	1.70
Total Shares			33 580 492	34 983 785	100.96
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			33 580 492	34 983 785	100.96
Total Investments			33 580 492	34 983 785	100.96

MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.70	United States of America	56.68
Non-life Insurance	12.46	Japan	9.74
Retailers	11.76	Germany	7.87
Technology Hardware and Equipment	9.12	Australia	7.58
Pharmaceuticals and Biotechnology	8.78	Spain	6.83
Personal Care, Drug and Grocery Stores	6.00	Sweden	4.70
Telecommunications Service Providers	5.79	Switzerland	4.28
Banks	4.93	Netherlands	1.94
Medical Equipment and Services	4.79	Finland	1.34
Chemicals	4.60		
Construction and Materials	3.98		100.96
Industrial Metals and Mining	2.87		
Industrial Transportation	2.25		
Investment Banking and Brokerage Services	1.72		
Automobiles and Parts	1.34		
Real Estate Investment Trusts	0.87		
Industrial Support Services	0.58		
Real Estate Investment and Services	0.42		
	100.96		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
23 038	AIRBUS SE	EUR	1 395 939	1 463 374	4.39
130 436	ALTICE EUROPE NV - A	EUR	635 737	448 048	1.34
23 158	AMADEUS IT GROUP SA - A	EUR	1 489 986	1 074 068	3.22
602	AMAZON.COM INC	USD	1 452 389	1 478 707	4.43
209 486	BANCO DE SABADELL SA	EUR	68 355	64 752	0.19
1 431 594	BANCO SANTANDER SA	EUR	4 012 336	3 113 000	9.35
14 501	BASF SE - REG	EUR	706 126	723 310	2.17
14 204	BAYER AG	EUR	968 754	934 481	2.80
13 710	DEUTSCHE BANK AG - REG	EUR	111 503	116 041	0.35
24 564	ELISA OYJ	EUR	1 354 459	1 329 895	3.99
720	EQUINIX INC	USD	429 334	450 212	1.35
55 651	EQUINOR ASA	NOK	767 160	701 608	2.10
27 857	ESSITY AB	SEK	798 365	801 581	2.40
2 345	FAST RETAILING CO LTD	JPY	1 184 446	1 194 068	3.58
103 522	FIAT CHRYSLER AUTOMOBILES NV	EUR	722 970	925 901	2.78
20 051	INDUSTRIA DE DISENO TEXTIL SA	EUR	643 236	472 602	1.42
71 917	ING GROEP NV	EUR	451 783	445 742	1.34
10 604	JOHNSON & JOHNSON	USD	1 312 526	1 327 731	3.98
97 747	JSR CORP	JPY	1 636 403	1 677 907	5.03
28 574	KBC GROUP NV	EUR	1 396 709	1 458 988	4.38
31 933	NATIONAL AUSTRALIA BANK LTD	AUD	365 783	356 660	1.07
53 905	NOKIAN RENKAAT OYJ	EUR	1 053 034	1 053 304	3.16
37 663	NOVO NORDISK A/S	DKK	2 228 498	2 169 887	6.51
18 467	SWEDBANK AB - A	SEK	213 228	210 719	0.63
49 177	SWEDISH MATCH AB	SEK	3 064 773	3 078 262	9.23
1 786	TAIHEIYO CEMENT CORP	JPY	34 239	36 731	0.11
54 218	TELENOR ASA	NOK	726 551	701 056	2.10
15 018	THULE GROUP AB	SEK	226 616	337 561	1.01
13 577	UCB SA	EUR	1 125 533	1 399 789	4.20
47 077	UNILEVER NV	EUR	2 260 701	2 224 388	6.67
17 370	VESTAS WIND SYSTEMS A/S	DKK	1 327 021	1 574 059	4.72
Total Shares			34 164 493	33 344 432	100.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			34 164 493	33 344 432	100.00
Total Investments			34 164 493	33 344 432	100.00

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	17.50	Netherlands	16.51
Banks	17.30	Spain	14.17
Retailers	9.43	Sweden	13.28
Tobacco	9.23	Denmark	11.23
Personal Care, Drug and Grocery Stores	9.07	United States of America	9.77
Telecommunications Service Providers	7.43	Japan	8.72
Chemicals	7.20	Belgium	8.57
Automobiles and Parts	5.94	Finland	7.15
Alternative Energy	4.72	Germany	5.32
Aerospace and Defense	4.39	Norway	4.21
Software and Computer Services	3.22	Australia	1.07
Oil, Gas and Coal	2.10		
Real Estate Investment Trusts	1.35		
General Industrials	1.01		
Construction and Materials	0.11		
	100.00		100.00

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
6 000	ABN AMRO BANK NV 1% 16/04/2025	EUR	6 128	6 292	0.01
200 000	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 1.25% 20/11/2029	EUR	193 913	200 908	0.22
101 000	AIR PRODUCTS AND CHEMICALS INC 0.5% 05/05/2028	EUR	101 905	101 678	0.11
100 000	ALSTRIA OFFICE REIT-AG 2.125% 12/04/2023	EUR	102 144	102 479	0.11
100 000	ARCELORMITTAL SA 1.75% 19/11/2025	EUR	96 593	95 604	0.10
2 696 000	ARCELORMITTAL 2.25% 17/01/2024	EUR	2 669 562	2 663 297	2.89
167 000	ATLAS COPCO AB 0.625% 30/08/2026	EUR	167 261	171 386	0.19
694 000	A2A SPA - EMTN - 1.25% 16/03/2024	EUR	713 888	718 516	0.78
336 000	A2A SPA 1% 16/07/2029	EUR	336 892	339 718	0.37
250 000	BANCA MONTE DEI PASCHI DI SIENA SPA 2.875% 16/07/2024	EUR	273 088	276 110	0.30
158 000	BANCO BPM SPA 2.75% 27/07/2020	EUR	158 399	158 220	0.17
300 000	BANCO SANTANDER SA 1.5% 25/01/2026	EUR	330 497	328 773	0.36
391 000	BANK OF AMERICA CORP FRN 25/04/2024	EUR	381 933	389 587	0.42
200 000	BARRY CALLEBAUT SERVICES NV 2.375% 24/05/2024	EUR	213 949	213 895	0.23
2 000	BAYER AG 1.875% 25/01/2021	EUR	2 029	2 011	0.00
1 000	BERLIN HYP AG 0.01% 29/08/2022	EUR	1 006	1 009	0.00
400 000	BPCE SA 1% 05/10/2028	EUR	410 714	423 632	0.46
300 000	BPCE SA 1% 15/07/2024	EUR	306 404	309 939	0.34
135 000	BRITISH TELECOMMUNICATIONS PLC 0.5% 12/09/2025	EUR	134 014	134 073	0.15
100 000	BRUSSELS AIRPORT CO NV/SA 1% 03/05/2024	EUR	98 958	98 959	0.11
2 500 000	CAISSE DE REFINANCEMENT DE L'HABITAT SA 0.01% 08/10/2029	EUR	2 489 375	2 533 637	2.75
100 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.45% 16/01/2034	EUR	114 316	118 966	0.13
100 000	CARMILA SA 2.125% 07/03/2028	EUR	95 716	97 391	0.11
3 800 000	CASINO GUICHARD PERRACHON SA FRN 07/03/2024	EUR	3 338 239	3 435 295	3.73
300 000	CASINO GUICHARD PERRACHON SA FRN 26/05/2021	EUR	302 391	304 259	0.33
50 000	CIE DE FINANCEMENT FONCIER SA FRN 06/08/2024	EUR	50 401	50 126	0.05
18 000	CREDIT AGRICOLE PUBLIC SECTOR SCF SA 0.25% 31/10/2026	EUR	18 374	18 576	0.02
48 714	CREDIT AGRICOLE SA 3.15% 19/07/2023	EUR	52 854	53 197	0.06
1 800 000	CREDIT AGRICOLE SA/LONDON FRN 06/03/2023	EUR	1 794 478	1 795 050	1.95
1 600 000	CREDIT AGRICOLE SA/LONDON FRN 17/01/2022	EUR	1 594 553	1 606 256	1.75
100 000	CREDIT AGRICOLE SA/LONDON 0.75% 01/12/2022	EUR	98 725	102 033	0.11
400 000	CREDIT AGRICOLE SA/LONDON 0.75% 05/12/2023	EUR	405 547	409 830	0.45
300 000	CREDIT AGRICOLE SA/LONDON 0.875% 19/01/2022	EUR	302 716	304 628	0.33
200 000	CREDIT AGRICOLE SA/LONDON 1% 16/09/2024	EUR	209 451	208 388	0.23
400 000	CREDIT AGRICOLE SA/LONDON 1.375% 03/05/2027	EUR	424 718	432 438	0.47
400 000	CREDIT AGRICOLE SA/LONDON 3.125% 05/02/2026	EUR	463 543	468 050	0.51
600 000	CREDIT AGRICOLE SA/LONDON 3.125% 17/07/2023	EUR	658 824	658 641	0.72
500 000	CREDIT AGRICOLE SA/LONDON 5.125% 18/04/2023	EUR	570 515	573 840	0.62
2 600 000	CREDIT MUTUEL HOME LOAN SFH SA 0.125% 09/04/2025	EUR	2 632 020	2 654 171	2.88
1 779 000	CREDIT SUISSE AG/LONDON FRN 27/08/2021	EUR	1 780 131	1 786 979	1.94
31 000	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	31 714	31 711	0.03
2 618 000	DEUTSCHE BANK AG 2.75% 17/02/2025	EUR	2 510 474	2 610 250	2.84
627 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	622 134	635 170	0.69
230 000	DEUTSCHE WOHNEN SE 1.375% 24/07/2020	EUR	230 379	230 176	0.25

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 157 000	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	1 133 500	1 116 401	1.21
150 000	DNB BOLIGKREDITT AS 2.75% 21/03/2022	EUR	158 783	158 090	0.17
1 794 000	DUFYR ONE BV 2.5% 15/10/2024	EUR	1 543 936	1 510 925	1.64
88 000	DZ HYP AG 0.01% 15/01/2027	EUR	89 199	89 668	0.10
1 000	DZ HYP AG 0.5% 13/11/2025	EUR	1 041	1 045	0.00
100 000	DZ HYP AG 0.625% 30/08/2027	EUR	105 780	106 301	0.12
156 000	ELI LILLY AND CO 0.625% 01/11/2031	EUR	156 373	158 516	0.17
60 000	ENEL FINANCE INTERNATIONAL NV 5.25% 29/09/2023	EUR	70 960	69 826	0.08
600 000	FCE BANK PLC 0.869% 13/09/2021	EUR	565 932	580 239	0.63
190 000	FCE BANK PLC 1.615% 11/05/2023	EUR	180 796	179 522	0.20
1 456 000	FIAT CHRYSLER AUTOMOBILES NV 3.75% 29/03/2024	EUR	1 495 686	1 500 583	1.63
2 667 000	FIAT CHRYSLER FINANCE EUROPE SENC 4.75% 15/07/2022	EUR	2 796 085	2 776 719	3.02
150 000	FRESENIUS FINANCE BV - REGS - 4% 01/02/2024	EUR	168 986	168 638	0.18
1 596 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	1 497 001	1 581 500	1.72
700 000	GAS NATURAL FENOSA FINANCE BV 1.375% 21/01/2025	EUR	735 655	735 721	0.80
4 273 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 17/05/2021	EUR	4 246 364	4 255 394	4.62
32 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO 2.625% 15/03/2023	EUR	33 534	33 530	0.04
1 959 000	INTERNATIONAL GAME TECHNOLOGY PLC - REGS - 4.75% 15/02/2023	EUR	1 961 184	1 982 713	2.15
530 000	INTRUM AB - REGS - 3.125% 15/07/2024	EUR	525 587	481 948	0.52
3 064 000	IQVIA INC - REGS - 3.25% 15/03/2025	EUR	3 094 436	3 094 257	3.36
500 000	JAB HOLDINGS BV 2% 18/05/2028	EUR	495 578	522 180	0.57
100 000	JPMORGAN CHASE & CO 1.375% 16/09/2021	EUR	101 318	101 756	0.11
100 000	KBC GROUP NV FRN 24/11/2022	EUR	98 026	99 715	0.11
1 000	LANDESBANK BADEN-WUERTTEMBERG 0% 25/10/2022	EUR	1 007	1 009	0.00
400 000	LANDESBANK BADEN-WUERTTEMBERG 0.2% 13/12/2021	EUR	402 092	398 562	0.43
69 000	LANDESBANK BADEN-WUERTTEMBERG 0.25% 21/07/2020	EUR	69 074	69 029	0.08
18 000	LANDESBANK BADEN-WUERTTEMBERG 0.25% 26/10/2021	EUR	18 128	18 151	0.02
123 000	LKQ EUROPEAN HOLDINGS BV - REGS - 3.625% 01/04/2026	EUR	118 853	125 336	0.14
344 000	LLOYDS BANK PLC 1.25% 13/01/2025	EUR	354 344	365 741	0.40
100 000	MC DONALDS CORP 2% 01/06/2023	EUR	104 670	105 184	0.11
2 578 000	MEDTRONIC GLOBAL HOLDINGS SCA FRN 07/03/2021	EUR	2 572 291	2 575 009	2.80
891 000	METRO AG 1.375% 28/10/2021	EUR	908 517	891 379	0.97
21 000	MMB SCF SACA 0.75% 31/10/2025	EUR	21 946	22 094	0.02
225 000	NEDERLANDSE GASUNIE NV 1.375% 16/10/2028	EUR	236 605	246 555	0.27
1 847 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	1 921 072	1 928 019	2.10
4 430 000	NETFLIX INC 3.625% 15/05/2027	EUR	4 612 946	4 623 989	5.03
107 000	NOKIA OYJ 2% 15/03/2024	EUR	109 157	109 085	0.12
200 000	PERKINELMER INC 0.6% 09/04/2021	EUR	199 501	199 237	0.22
1 550 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	1 682 269	1 680 603	1.83
300 000	REDEXIS GAS FINANCE BV 2.75% 08/04/2021	EUR	302 454	303 560	0.33
500 000	RICHEMONT INTERNATIONAL HOLDING SA 1% 26/03/2026	EUR	517 053	523 538	0.57
186 000	SIMON PROPERTY GROUP LP 2.375% 02/10/2020	EUR	94 408	93 130	0.10
1 000 000	STOCKLAND TRUST 1.625% 27/04/2026	EUR	990 234	990 415	1.08
3 424 000	SVERIGES SAKERSTALLDA OBLIGATIONER AB 1.25% 19/04/2033	EUR	3 912 251	3 951 192	4.29

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 080 000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	1 528 574	1 515 062	1.65
1 199 000	TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027	EUR	1 215 202	1 174 924	1.28
100 000	TELECOM ITALIA SPA/MILANO 2.5% 19/07/2023	EUR	97 992	102 085	0.11
100 000	THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	EUR	103 388	105 459	0.11
501 000	THYSSENKRUPP AG 1.375% 03/03/2022	EUR	477 075	488 578	0.53
3 472 000	THYSSENKRUPP AG 2.75% 08/03/2021	EUR	3 385 023	3 470 975	3.77
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.375% 25/02/2021	EUR	102 580	101 310	0.11
1 000	UNICREDIT BANK AG 0.25% 01/10/2020	EUR	1 002	1 002	0.00
33 000	UNICREDIT BANK AG 0.75% 24/07/2023	EUR	34 076	34 139	0.04
107 000	UNILEVER NV 1.125% 12/02/2027	EUR	113 505	114 827	0.12
2 184 000	UNIPOL GRUPPO FINANZIARIO SPA 3% 18/03/2025	EUR	2 093 965	2 238 282	2.43
1 214 000	US BANCORP - EMTN - 0.85% 07/06/2024	EUR	1 233 958	1 234 917	1.34
600 000	VEOLIA ENVIRONNEMENT SA 0.927% 04/01/2029	EUR	617 718	616 947	0.67
100 000	VOLKSWAGEN BANK GMBH FRN 01/08/2022	EUR	99 667	99 882	0.11
459 000	WELLS FARGO & CO 2% 27/04/2026	EUR	483 859	491 444	0.53
Total Bonds			79 483 061	80 170 981	87.13
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 288 397	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	1 307 665	1 320 195	1.43
955 000	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2034	EUR	787 899	994 795	1.08
757 938.8	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	774 484	776 955	0.84
1 009 828	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2025	EUR	982 255	1 043 617	1.13
1 117 849	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	1 054 283	1 163 234	1.26
3 800	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2037	EUR	2 945	3 935	0.00
607 304	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2044	EUR	434 471	615 973	0.67
1 305 293	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	1 206 045	1 363 816	1.49
181 727	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031	EUR	162 949	190 147	0.21
1 681 475.22	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	1 615 606	1 747 775	1.91
2 016	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2034	EUR	1 883	2 119	0.00
4 099	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	3 634	4 204	0.00
1 308 394.87	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	1 254 082	1 340 051	1.47
1 222 467.04	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	1 180 070	1 261 959	1.37
1 029	DUTCH FUNGIBLE STRIP 0% 15/01/2032	EUR	915	1 056	0.00
26 169	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	32 025	30 945	0.03
6 292	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	5 294	5 562	0.01
95 451	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2047	EUR	57 114	80 977	0.09
11 957	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	7 512	10 057	0.01
2 075	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	1 611	1 727	0.00
1 100	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2037	EUR	1 018	1 048	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 038	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	970	978	0.00
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			10 874 730	11 961 125	13.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			90 357 791	92 132 106	100.13
Total Investments			90 357 791	92 132 106	100.13

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Investment Banking and Brokerage Services	24.30	Germany	22.79
Banks	23.83	Luxembourg	14.08
Governments	13.00	United States of America	13.72
Telecommunications Service Providers	6.56	United Kingdom	12.59
Health Care Providers	5.26	France	11.81
Personal Care, Drug and Grocery Stores	5.16	Netherlands	7.86
General Industrials	4.33	Italy	5.44
Industrial Metals and Mining	3.00	Sweden	5.00
Pharmaceuticals and Biotechnology	2.97	Ireland	4.66
Non-life Insurance	2.43	Australia	1.08
Travel and Leisure	2.27	Belgium	0.45
Automobiles and Parts	1.88	Spain	0.36
Real Estate Investment Trusts	1.40	Norway	0.17
Electricity	1.15	Finland	0.12
Gas, Water and Multi-utilities	0.94		
Real Estate Investment and Services	0.35		
Beverages	0.23		
Electronic and Electrical Equipment	0.22		
Finance and Credit Services	0.21		
Industrial Engineering	0.19		
Telecommunications Equipment	0.12		
Chemicals	0.11		
Industrial Transportation	0.11		
Medical Equipment and Services	0.11		
	100.13		100.13

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 344	AEGON NV	EUR	8 512	9 964	0.16
3 104	AIRBUS SE	EUR	203 788	221 447	3.57
4 174	ALACER GOLD CORP	CAD	24 246	28 592	0.46
106	ALLREAL HOLDING AG	CHF	20 548	20 986	0.34
432	ALSTRIA OFFICE REIT-AG	EUR	6 779	6 434	0.10
2 069	BALLARD POWER SYSTEMS INC	CAD	28 254	31 733	0.51
116 893	BANCO SANTANDER SA	EUR	285 669	285 487	4.60
7 479	BAYER AG	EUR	518 002	552 639	8.90
443	BEIERSDORF AG	EUR	45 629	50 303	0.81
758	COLES GROUP LTD	AUD	7 775	8 961	0.14
3 097	DAIMLER AG	EUR	100 736	125 727	2.03
19 841	DANSKE BANK A/S	DKK	242 489	263 951	4.25
23 441	DEUTSCHE BANK AG - REG	EUR	189 699	222 838	3.59
1 042	DEUTSCHE BOERSE AG	EUR	181 204	188 480	3.04
927	DWS GROUP GMBH & CO KGAA	EUR	34 457	33 640	0.54
2 146	ELEKTAAB - B	SEK	19 718	19 961	0.32
8 850	ESSITY AB	SEK	283 125	286 018	4.61
942	FAST RETAILING CO LTD	JPY	477 472	538 735	8.68
17	FIELMANN AG	EUR	1 127	1 144	0.02
254	GEBERIT AG - REG	CHF	106 734	127 113	2.05
1 232	INFINEON TECHNOLOGIES AG - REG	EUR	27 832	28 885	0.47
1 000	ING GROEP NV	EUR	5 748	6 961	0.11
1 086	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	2 947	2 983	0.05
283	KARDEX AG - REG	CHF	40 998	51 609	0.83
2 518	KBC GROUP NV	EUR	137 260	144 402	2.33
352	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	48 288	58 471	0.94
10 386	MITSUBISHI CORP	JPY	210 689	218 531	3.52
609	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	2 364	2 380	0.04
944	MIZUHO FINANCIAL GROUP INC	JPY	1 092	1 157	0.02
168	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	34 490	43 663	0.70
357	NINTENDO CO LTD	JPY	146 829	158 869	2.56
3 648	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	82 512	85 059	1.37
6 691	NN GROUP NV	EUR	220 211	224 698	3.62
8 318	NOVO NORDISK A/S	DKK	523 005	538 244	8.67
135	ORION OYJ	EUR	6 660	6 527	0.11
2 254	ORSTED A/S	DKK	231 323	259 980	4.19
112	PARTNERS GROUP HOLDING AG	CHF	90 200	101 580	1.64
1 884	RIO TINTO LTD	AUD	109 888	127 067	2.05
27	ROCHE HOLDING AG	CHF	9 421	9 356	0.15
491	SAP SE	EUR	69 838	68 558	1.10
1 415	SCHAEFFLER AG	EUR	10 510	10 600	0.17
8 139	SWEDISH MATCH AB	SEK	570 434	572 207	9.21
300	SWISSCOM AG - REG	CHF	158 745	157 004	2.53

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
29 361	SYDNEY AIRPORT	AUD	103 828	114 619	1.85
3 356	TAKASHIMAYA CO LTD	JPY	30 243	27 996	0.45
198	TOKYO ELECTRON LTD	JPY	41 347	48 525	0.78
1 814	TOYOTA MOTOR CORP	JPY	113 338	113 698	1.83
194	UCB SA	EUR	22 254	22 465	0.36
Total Shares			5 838 257	6 230 247	100.37
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			5 838 257	6 230 247	100.37
Total Investments			5 838 257	6 230 247	100.37

MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	18.19	Germany	21.46
Banks	14.94	Japan	19.25
Retailers	9.29	Denmark	17.11
Tobacco	9.22	Sweden	14.15
Personal Care, Drug and Grocery Stores	5.42	Switzerland	8.48
Investment Banking and Brokerage Services	5.21	Netherlands	7.46
Gas, Water and Multi-utilities	4.19	Spain	4.65
Automobiles and Parts	4.03	Australia	4.04
Telecommunications Service Providers	3.90	Belgium	2.69
Life Insurance	3.78	Canada	0.97
Aerospace and Defense	3.57	Finland	0.11
Industrial Support Services	3.52		
Industrial Transportation	2.79		
Leisure Goods	2.56		
Construction and Materials	2.05		
Industrial Metals and Mining	2.05		
Technology Hardware and Equipment	1.25		
Software and Computer Services	1.10		
Industrial Engineering	0.83		
Non-life Insurance	0.70		
Alternative Energy	0.51		
Precious Metals and Mining	0.46		
Real Estate Investment and Services	0.34		
Medical Equipment and Services	0.32		
Real Estate Investment Trusts	0.10		
Travel and Leisure	0.05		
	100.37		100.37

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
150 000	ALLY FINANCIAL INC 5.125% 30/09/2024	USD	146 398	162 212	0.47
31 000	ALLY FINANCIAL INC 8% 01/11/2031	USD	40 366	40 436	0.12
674 000	AMERICAN HONDA FINANCE CORP FRN 20/07/2020	USD	672 582	674 589	1.94
76 000	AMERICAN TOWER CORP 3.8% 15/08/2029	USD	83 316	86 338	0.25
2 000	AVANGRID INC 3.15% 01/12/2024	USD	2 166	2 170	0.01
178 000	BANK OF AMERICA CORP FRN 05/02/2026	USD	175 479	175 252	0.51
500 000	BANK OF AMERICA CORP VAR 17/05/2022 FRN 17/05/2022	USD	512 726	512 010	1.48
1 000	BANK OF NEW YORK MELLON CORP FRN 30/10/2023	USD	1 012	1 012	0.00
827 000	BECTON DICKINSON AND CO FRN 06/06/2022	USD	827 646	828 654	2.38
112 000	BERRY GLOBAL INC - 144A - 4.875% 15/07/2026	USD	114 458	113 496	0.33
632 000	BP CAPITAL MARKETS PLC FRN 16/09/2021	USD	634 616	636 891	1.83
100 000	CAMPBELL SOUP CO FRN 15/03/2021	USD	100 015	100 122	0.29
120 000	CAPITAL ONE FINANCIAL CORP FRN 09/03/2022	USD	119 525	119 905	0.35
101 000	CARRIER GLOBAL CORP 2.242% 15/02/2025	USD	100 104	103 462	0.30
262 000	CDP FINANCIAL INC - REGS - 3.15% 24/07/2024	USD	284 411	288 648	0.83
140 000	CENOVUS ENERGY INC 3% 15/08/2022	USD	115 925	136 192	0.39
103 000	CENTENE CORP 4.75% 15/05/2022	USD	103 778	104 203	0.30
358 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL FRN 01/02/2024	USD	345 789	359 473	1.04
75 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 3.7% 15/11/2029	USD	70 019	76 677	0.22
250 000	CIT BANK NA FRN 27/09/2025	USD	212 188	234 159	0.68
37 000	CITIGROUP INC FRN 02/08/2021	USD	36 997	37 341	0.11
168 000	CITIGROUP INC 2.75% 25/04/2022	USD	171 700	174 104	0.50
359 000	COMCAST CORP FRN 15/04/2024	USD	358 645	359 415	1.04
175 000	CONTINENTAL RESOURCES INC/OK 5% 15/09/2022	USD	176 750	170 435	0.49
21 000	CVS HEALTH CORP 2.625% 15/08/2024	USD	21 871	22 387	0.06
619 000	DEUTSCHE BANK AG/NEW YORK NY FRN 16/11/2022	USD	581 529	597 114	1.73
21 000	DUKE REALTY LP 2.875% 15/11/2029	USD	22 365	22 918	0.07
75 000	DUPONT DE NEMOURS INC 2.169% 01/05/2023	USD	76 222	76 607	0.22
100 000	EDISON INTERNATIONAL 3.125% 15/11/2022	USD	101 655	103 225	0.30
50 000	ENCANA CORP 3.9% 15/11/2021	USD	47 057	49 883	0.14
200 000	EQUIFAX INC FRN 15/08/2021	USD	197 062	199 676	0.58
200 000	EQUINIX INC 5.375% 15/05/2027	USD	214 352	218 261	0.63
50 000	GOLDMAN SACHS GROUP INC 3.625% 20/02/2024	USD	52 906	54 509	0.16
45 000	HARLEY-DAVIDSON FINANCIAL SERVICES INC FRN 02/03/2021	USD	44 530	44 795	0.13
25 000	HESS CORP 4.3% 01/04/2027	USD	25 017	26 028	0.08
100 000	HOME DEPOT INC 2.95% 15/06/2029	USD	112 013	112 315	0.32
100 000	KANSAS CITY SOUTHERN 3% 15/05/2023	USD	101 779	102 211	0.30
200 000	LLOYDS BANKING GROUP PLC 4.55% 16/08/2028	USD	229 372	235 654	0.68
12 000	MASCO CORP 4.45% 01/04/2025	USD	13 488	13 592	0.04
101 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 5.5% 01/05/2024	USD	102 894	103 505	0.30
54 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 6.375% 01/03/2024	USD	55 958	55 691	0.16
7 000	NATIONAL OIL VARCO 2.6% 01/12/2022	USD	7 013	7 051	0.02
24 000	NGPL PIPECO LLC - 144A - 4.375% 15/08/2022	USD	24 983	24 817	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
38 000	OWENS CORNING 3.95% 15/08/2029	USD	38 788	41 450	0.12
200 000	PAYPAL HOLDINGS INC 2.3% 01/06/2030	USD	208 211	208 724	0.60
13 000	PEPSICO INC 2.25% 19/03/2025	USD	13 895	13 924	0.04
200 000	PERRIGO FINANCE UNLIMITED CO 4.375% 15/03/2026	USD	216 172	221 014	0.64
325 000	QWEST CORP 6.75% 01/12/2021	USD	344 198	341 201	0.99
201 000	ROYAL BANK OF SCOTLAND GROUP PLC 3.875% 12/09/2023	USD	209 911	216 765	0.63
278 000	SGSP AUSTRALIA ASSETS PTY LTD 3.25% 29/07/2026	USD	300 604	307 455	0.89
71 000	SOUTHERN POWER CO 2.5% 15/12/2021	USD	72 784	72 836	0.21
99 000	SOUTHWEST AIRLINES CO 2.75% 16/11/2022	USD	96 136	99 875	0.29
29 000	STANDARD INDUSTRIES INC/NJ - 144A - 4.75% 15/01/2028	USD	25 303	29 506	0.09
97 000	STANDARD INDUSTRIES INC/NJ - 144A - 5.375% 15/11/2024	USD	97 485	99 710	0.29
451 000	TD AMERITRADE HOLDING CORP FRN 01/11/2021	USD	450 566	450 180	1.30
100 000	UNITED RENTALS NORTH AMERICA INC 3.875% 15/11/2027	USD	97 464	100 232	0.29
113 000	VODAFONE GROUP PLC 4.375% 30/05/2028	USD	133 800	134 753	0.39
Total Bonds			9 743 994	9 905 060	28.62
Supranationals, Governments and Local Public Authorities, Debt Instruments					
84 000	INTER-AMERICAN DEVELOPMENT BANK FRN 15/07/2022	USD	84 120	84 035	0.24
664 300	UNITED STATES TREASURY NOTE/BOND 1.875% 28/02/2022	USD	681 725	683 269	1.97
61 600	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	76 889	76 634	0.22
438 600	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	584 794	595 948	1.72
299 300	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	411 748	413 361	1.19
862 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	1 095 807	1 174 352	3.39
3 060 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	4 272 540	4 306 472	12.44
6 745 400	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	9 714 643	9 953 680	28.77
3 700 000	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	5 806 688	6 020 594	17.41
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			22 728 954	23 308 345	67.35
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			32 472 948	33 213 405	95.97
Total Investments			32 472 948	33 213 405	95.97

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	67.35	United States of America	87.94
Investment Banking and Brokerage Services	8.74	United Kingdom	3.54
Banks	5.81	Germany	1.73
Telecommunications Service Providers	2.41	Canada	1.23
Medical Equipment and Services	2.39	Australia	0.89
Real Estate Investment Trusts	1.41	Ireland	0.64
Oil, Gas and Coal	1.18		
Gas, Water and Multi-utilities	1.10		95.97
Leisure Goods	1.04		
Finance and Credit Services	0.93		
Construction and Materials	0.83		
Pharmaceuticals and Biotechnology	0.64		
Retailers	0.32		
Electricity	0.30		
Health Care Providers	0.30		
Industrial Transportation	0.30		
Food Producers	0.29		
Travel and Leisure	0.29		
Chemicals	0.22		
Personal Care, Drug and Grocery Stores	0.06		
Beverages	0.04		
General Industrials	0.02		
	95.97		

MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (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					
360	ABB LTD	CHF	5 464	7 215	0.05
2 207	ABN AMRO BANK NV	EUR	43 161	16 919	0.11
621	ACCIONA SA	EUR	59 463	54 120	0.34
610	ACCOR SA	EUR	24 866	14 768	0.09
170	ACKERMANS & VAN HAAREN NV	EUR	19 703	19 788	0.13
154	ADECCO GROUP AG - REG	CHF	5 080	6 433	0.04
2 106	ADMIRAL GROUP PLC	GBP	52 509	53 264	0.34
480	AENA SME SA	EUR	75 047	56 976	0.36
479	AEROPORTS DE PARIS	EUR	82 407	43 781	0.28
1 547	AGEAS SA/NV	EUR	73 328	48 792	0.31
8 192	AIB GROUP PLC	EUR	31 204	9 175	0.06
260	AIR LIQUIDE SA	EUR	29 899	33 384	0.21
645	AKZO NOBEL NV	EUR	54 532	51 432	0.33
3 459	ALD SA	EUR	44 024	30 439	0.19
2 236	ALSTOM SA	EUR	92 615	92 593	0.59
115	AMADEUS IT GROUP SA - A	EUR	6 160	5 334	0.03
1 529	AMPLIFON SPA	EUR	36 680	36 253	0.23
2 047	ANDRITZ AG	EUR	85 915	66 323	0.42
12 103	AROWNTOWN SA	EUR	94 342	61 701	0.39
444	ASR NEDERLAND NV	EUR	16 002	12 139	0.08
269	ASSA ABLOY AB	SEK	5 468	4 870	0.03
3 981	ASSICURAZIONI GENERALI SPA	EUR	65 825	53 624	0.34
1 342	ASSOCIATED BRITISH FOODS PLC	GBP	37 825	28 272	0.18
774	ASTRAZENECA PLC	GBP	60 301	71 704	0.46
908	ATLANTIA SPA	EUR	20 114	12 984	0.08
3 337	AUTO TRADER GROUP PLC	GBP	20 591	19 325	0.12
13 990	AVAST PLC	GBP	47 880	81 339	0.52
1 972	AXA SA	EUR	47 127	36 703	0.23
32 605	A2A SPA	EUR	53 546	41 099	0.26
9 118	BAE SYSTEMS PLC	GBP	60 222	48 489	0.31
351	BALOISE HOLDING AG - REG	CHF	48 508	46 866	0.30
1 784	BANCA MEDIOLANUM SPA	EUR	9 880	11 400	0.07
34 012	BANCO DE SABADELL SA	EUR	19 938	10 513	0.07
2 474	BANK POLSKA KASA OPIEKI SA	PLN	60 677	29 981	0.19
12 126	BANKIA SA	EUR	29 197	11 500	0.07
12 396	BANKINTER SA	EUR	81 164	52 621	0.34
1 208	BANQUE CANTONALE VAUDOISE	CHF	84 444	104 540	0.67
50	BARRY CALLEBAUT AG - REG	CHF	88 055	84 895	0.54
804	BAYERISCHE MOTOREN WERKE AG	EUR	56 077	45 683	0.29
896	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	54 964	38 689	0.25
945	BEIERSDORF AG	EUR	92 495	95 540	0.61
136	BERKELEY GROUP HOLDINGS	GBP	6 606	6 231	0.04
519	BIOMERIEUX	EUR	42 607	63 474	0.40
13 526	B&M EUROPEAN VALUE RETAIL SA	GBP	59 709	59 148	0.38

MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (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)					
8 008	BOLLORE SA	EUR	28 861	22 390	0.14
897	BOSKALIS WESTMINSTER	EUR	16 281	15 751	0.10
5 951	BP PLC	GBP	34 914	20 112	0.13
1 771	BRITISH AMERICAN TOBACCO PLC	GBP	65 930	60 485	0.39
24 470	BT GROUP PLC	GBP	48 231	30 702	0.20
3 192	BUNZL PLC	GBP	80 728	76 060	0.48
973	BUREAU VERITAS SA	EUR	19 003	18 273	0.12
1 712	BUZZI UNICEM SPA	EUR	21 503	18 935	0.12
12 944	CAIXABANK SA	EUR	34 926	24 600	0.16
386	CARL ZEISS MEDITEC AG	EUR	35 127	33 505	0.21
665	CARLSBERG AS - B	DKK	79 216	78 214	0.50
5 825	CARREFOUR SA	EUR	92 044	80 123	0.51
2 239	CASINO GUICHARD PERRACHON SA	EUR	83 341	73 663	0.47
1 645	CASTELLUM AB	SEK	31 290	27 362	0.17
1 471	CELLNEX TELECOM SAU	EUR	48 974	79 787	0.51
15 859	CENTRICA PLC	GBP	20 002	6 724	0.04
17	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	111 277	124 595	0.79
2	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	150 329	152 971	0.97
645	CHR HANSEN HOLDING A/S	DKK	51 242	59 194	0.38
169	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	15 485	15 605	0.10
1 357	CNP ASSURANCES	EUR	25 859	13 909	0.09
1 187	COCA-COLA HBC AG	GBP	32 628	26 482	0.17
853	COLOPLAST A/S	DKK	89 829	117 653	0.75
2 264	COLRUYT SA	EUR	112 685	110 868	0.71
5 477	COMPASS GROUP PLC	GBP	113 818	67 001	0.43
180	CONTINENTAL AG	EUR	10 325	15 689	0.10
14 555	CONVATEC GROUP PLC	GBP	26 905	31 320	0.20
897	COVIVIO	EUR	72 294	57 857	0.37
195	CRODA INTERNATIONAL PLC	GBP	9 478	11 275	0.07
537	CTS EVENTIM AG & CO KGAA	EUR	17 066	19 869	0.13
11 477	CYFROWY POLSAT SA	PLN	69 574	67 940	0.43
1 338	DANONE SA	EUR	89 953	82 367	0.52
1 774	DANSKE BANK A/S	DKK	31 877	21 012	0.13
21	DASSAULT AVIATION SA	EUR	27 405	17 231	0.11
7 362	DAVIDE CAMPARI-MILANO NV	EUR	60 296	55 215	0.35
155	DEMANT A/S	DKK	3 018	3 637	0.02
1 244	DERWENT LONDON PLC	GBP	50 857	37 991	0.24
333	DEUTSCHE BOERSE AG	EUR	42 887	53 630	0.34
454	DEUTSCHE POST AG - REG	EUR	14 137	14 778	0.09
5 956	DEUTSCHE TELEKOM AG - REG	EUR	87 756	89 012	0.57
3 201	DEUTSCHE WOHNEN SE	EUR	118 835	127 880	0.81
3 174	DIAGEO PLC	GBP	106 333	93 631	0.60
58	DIASORIN SPA	EUR	6 473	9 883	0.06
2 065	DINO POLSKA SA	PLN	64 430	93 238	0.59

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12 940	DIRECT LINE INSURANCE GROUP PLC	GBP	49 401	38 578	0.25
700	DKSH HOLDING AG	CHF	38 555	39 991	0.25
146	DSV PANALPINA A/S	DKK	12 961	15 863	0.10
162	DUFREY AG - REG	CHF	13 810	4 271	0.03
881	DWS GROUP GMBH & CO KGAA	EUR	27 068	28 465	0.18
352	EDENRED	EUR	13 026	13 703	0.09
17 022	EDP - ENERGIAS DE PORTUGAL SA	EUR	62 375	72 344	0.46
6 525	EDP RENOVAVEIS SA	EUR	63 728	80 258	0.51
285	EIFFAGE SA	EUR	26 887	23 199	0.15
2 850	ELECTRICITE DE FRANCE SA	EUR	19 751	23 399	0.15
339	ELECTROLUX AB	SEK	3 393	5 047	0.03
339	ELECTROLUX PROFESSIONAL AB - B	SEK	573	1 095	0.01
2 829	ELEKTA AB - B	SEK	33 177	23 429	0.15
1 389	ELIA GROUP SA/NV	EUR	121 442	134 177	0.85
1 873	ELISA OYJ	EUR	82 423	101 404	0.65
94	EMS-CHEMIE HOLDING AG	CHF	51 904	64 831	0.41
3 578	ENAGAS SA	EUR	82 842	77 822	0.50
4 132	ENDESA SA	EUR	92 519	90 615	0.58
6 344	ENEL SPA	EUR	41 253	48 709	0.31
2 105	ENGIE SA	EUR	28 864	23 155	0.15
4 526	ENI SPA	EUR	61 917	38 426	0.24
7 744	E.ON SE	EUR	73 643	77 556	0.49
2 375	EPIROC AB - A	SEK	18 392	26 351	0.17
1 156	EPIROC AB - B	SEK	8 782	12 589	0.08
2 129	ERSTE GROUP BANK AG	EUR	72 494	44 603	0.28
360	ESSILORLUXOTTICA SA	EUR	44 807	41 130	0.26
2 191	ESSITY AB	SEK	59 817	63 046	0.40
858	EURAZEO SE	EUR	37 886	39 142	0.25
747	EURONEXT NV	EUR	53 033	66 670	0.42
7 949	EUTELSAT COMMUNICATIONS SA	EUR	106 795	65 261	0.42
50	FERGUSON PLC	GBP	3 712	3 637	0.02
1 443	FERROVIAL SA	EUR	33 939	34 199	0.22
1 047	FIELMANN AG	EUR	67 887	62 715	0.40
475	FLUGHAFEN ZURICH AG	CHF	64 320	54 942	0.35
2 261	FORTUM OYJ	EUR	47 765	38 222	0.24
630	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	36 526	24 457	0.16
480	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	28 925	36 624	0.23
7 921	FRESNILLO PLC	GBP	70 774	73 319	0.47
623	FUCHS PETROLUB SE	EUR	22 788	18 690	0.12
3 269	GALP ENERGIA SGPS SA	EUR	49 484	33 654	0.21
149	GEBERIT AG - REG	CHF	64 126	66 390	0.42
485	GECINA SA	EUR	71 110	53 350	0.34
223	GENMAB A/S	DKK	39 704	66 423	0.42
6	GEORG FISCHER AG - REG	CHF	3 401	4 586	0.03

MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (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)					
6 260	GETLINK SE - REG	EUR	83 817	80 378	0.51
26	GIVAUDAN SA - REG	CHF	64 036	86 190	0.55
1 347	GJENSIDIGE FORSIKRING ASA	NOK	22 640	22 017	0.14
8 464	GLANBIA PLC	EUR	109 889	85 317	0.54
4 806	GLAXOSMITHKLINE PLC	GBP	90 398	86 529	0.55
340	GN STORE NORD A/S	DKK	13 291	16 122	0.10
2 100	GRANDVISION NV	EUR	49 600	53 235	0.34
940	GRIFOLS SA	EUR	26 950	25 408	0.16
3 247	GRUPA LOTOS SA	PLN	55 921	43 851	0.28
1 473	H LUNDBECK A/S	DKK	60 513	49 290	0.31
98	HANNOVER RUECK SE - REG	EUR	14 308	15 033	0.10
260	HEIDELBERGCEMENT AG	EUR	10 712	12 360	0.08
539	HEINEKEN HOLDING NV	EUR	46 826	39 266	0.25
591	HEINEKEN NV	EUR	54 762	48 497	0.31
690	HELVETIA HOLDING AG	CHF	79 991	57 281	0.36
962	HENKEL AG & CO KGAA	EUR	72 784	71 332	0.45
791	HENKEL AG & CO KGAA - PFD	EUR	64 235	65 558	0.42
16 289	HERA SPA	EUR	56 827	54 503	0.35
58	HERMES INTERNATIONAL	EUR	35 765	43 140	0.27
1 100	HIKMA PHARMACEUTICALS PLC	GBP	22 769	26 865	0.17
3 798	HISCOX LTD	GBP	66 238	32 949	0.21
4 437	HOMESERVE PLC	GBP	41 923	63 700	0.41
4 257	HOWDEN JOINERY GROUP PLC	GBP	27 445	25 889	0.16
7 393	HSBC HOLDINGS PLC	GBP	51 072	30 792	0.20
1 784	HUFVUDSTADEN AB	SEK	18 743	19 743	0.13
2 109	HUGO BOSS AG	EUR	78 582	56 732	0.36
1 000	HUHTAMAKI OYJ	EUR	36 047	35 040	0.22
5 569	HUSQVARNA AB - B	SEK	35 994	40 607	0.26
8 311	IBERDROLA SA	EUR	67 397	85 770	0.55
3 261	ICA GRUPPEN AB	SEK	115 317	137 683	0.88
324	ICADE	EUR	28 359	20 088	0.13
101	ILIAD SA	EUR	11 958	17 539	0.11
5 704	IMPERIAL BRANDS PLC	GBP	129 861	96 541	0.61
5 192	INCHCAPE PLC	GBP	39 061	27 988	0.18
1 689	INDUSTRIA DE DISENO TEXTIL SA	EUR	47 796	39 810	0.25
4 312	INFORMA PLC	GBP	37 913	22 314	0.14
9 632	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	88 122	85 917	0.55
174	INGENICO GROUP SA	EUR	15 059	24 708	0.16
6 077	INMOBILIARIA COLONIAL SOCIMI SA	EUR	58 939	47 644	0.30
1 120	IPSEN SA	EUR	67 030	84 728	0.54
3 002	ISS A/S	DKK	51 225	42 292	0.27
9 728	ITALGAS SPA	EUR	53 400	50 294	0.32
3 615	ITV PLC	GBP	2 508	2 970	0.02
23 016	J SAINSBURY PLC	GBP	59 577	52 843	0.34

MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (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)					
444	JCDECAUX SA	EUR	7 712	7 348	0.05
4 782	JERONIMO MARTINS SGPS SA	EUR	68 302	74 527	0.47
812	KERRY GROUP PLC	EUR	85 278	89 564	0.57
6 244	KESKO OYJ - B	EUR	86 959	95 034	0.61
7 547	KINGFISHER PLC	GBP	20 202	18 332	0.12
723	KINGSPAN GROUP PLC	EUR	34 800	41 464	0.26
1 195	KLEPIERRE SA	EUR	34 494	21 193	0.13
1 435	KONE OYJ - B	EUR	73 542	87 851	0.56
4 513	KONINKLIJKE AHOLD DELHAIZE NV	EUR	95 448	109 485	0.70
38 804	KONINKLIJKE KPN NV	EUR	93 232	91 577	0.58
137	KONINKLIJKE PHILIPS NV	EUR	4 371	5 688	0.04
1 389	KONINKLIJKE VOPAK NV	EUR	63 586	65 394	0.42
473	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	65 278	69 956	0.45
166	LAFARGEHOLCIM LTD - REG	CHF	4 716	6 475	0.04
2 550	LAND SECURITIES GROUP PLC	GBP	27 291	15 513	0.10
841	LEG IMMOBILIEN AG	EUR	87 209	95 033	0.61
455	LEGRAND SA	EUR	29 097	30 767	0.20
6 083	LEROY SEAFOOD GROUP ASA	NOK	36 983	32 428	0.21
34 889	LLOYDS BANKING GROUP PLC	GBP	23 993	11 966	0.08
92	L'OREAL SA	EUR	22 184	26 284	0.17
36	LPP SA	PLN	70 804	48 699	0.31
16 105	MAPFRE SA	EUR	37 399	25 510	0.16
12 553	MARKS & SPENCER GROUP PLC	GBP	33 069	13 672	0.09
234	MBANK SA	PLN	21 031	12 114	0.08
13 212	MEDIASET SPA	EUR	31 545	20 915	0.13
3 031	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	28 493	19 368	0.12
2 670	MEGGITT PLC	GBP	17 757	8 644	0.06
369	MERCK KGAA	EUR	36 848	38 118	0.24
5 868	MERLIN PROPERTIES SOCIMI SA	EUR	72 001	43 306	0.28
4 937	METRO AG	EUR	70 156	41 550	0.26
3 248	MOWI ASA	NOK	68 277	54 753	0.35
76	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	17 621	17 586	0.11
6 031	NATIONAL GRID PLC	GBP	61 850	65 631	0.42
3 839	NATURGY ENERGY GROUP SA	EUR	88 935	63 593	0.41
992	NESTE OYJ	EUR	29 030	34 532	0.22
1 048	NESTLE SA	CHF	91 222	103 141	0.66
449	NEXT PLC	GBP	31 315	24 174	0.15
285	NN GROUP NV	EUR	10 088	8 522	0.05
6 874	NOKIA OYJ	EUR	30 885	26 730	0.17
2 679	NOKIAN RENKAAT OYJ	EUR	77 108	52 348	0.33
3 742	NORDEA BANK ABP	EUR	28 302	23 006	0.15
744	NOVARTIS AG - REG	CHF	57 601	57 618	0.37
1 042	NOVO NORDISK A/S	DKK	49 416	60 033	0.38

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 370	NOVOZYMES A/S - B	DKK	61 258	70 493	0.45
1 396	OMV AG	EUR	41 460	41 545	0.26
8 497	ORANGE SA	EUR	110 877	90 451	0.58
1 672	ORION OYJ - B	EUR	57 517	71 996	0.46
6 890	ORKLA ASA	NOK	55 177	53 607	0.34
288	ORPEA	EUR	30 683	29 635	0.19
652	ORSTED A/S	DKK	49 335	66 957	0.43
1 399	OSRAM LICHT AG	EUR	43 424	59 318	0.38
470	PADDY POWER BETFAIR PLC	GBP	37 728	54 782	0.35
1 330	PANDORA A/S	DKK	59 848	64 295	0.41
20	PARTNERS GROUP HOLDING AG	CHF	12 926	16 150	0.10
14 559	PEARSON PLC	GBP	100 532	92 223	0.59
2 858	PENNON GROUP PLC	GBP	29 245	35 183	0.22
516	PERNOD RICARD SA	EUR	76 902	72 266	0.46
31 349	PGE POLSKA GRUPA ENERGETYCZNA SA	PLN	62 869	48 504	0.31
3 874	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	62 943	54 603	0.35
74 525	POLSKIE GORNICtwo NAFTOWE I GAZOWNICTWO SA	PLN	87 286	76 239	0.49
10 267	POLYMETAL INTERNATIONAL PLC	GBP	113 527	182 467	1.15
5 518	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	44 806	28 467	0.18
5 223	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	49 041	34 010	0.22
6 571	PROSIEBENSAT.1 MEDIA SE	EUR	46 095	69 587	0.44
3 544	PROXIMUS SADP	EUR	77 889	64 288	0.41
1 194	PSP SWISS PROPERTY AG - REG	CHF	127 060	119 709	0.76
1 893	PUBLICIS GROUPE SA	EUR	66 694	54 537	0.35
863	QIAGEN NV	EUR	30 580	33 087	0.21
60	RATIONAL AG	EUR	28 287	29 904	0.19
1 013	RECKITT BENCKISER GROUP PLC	GBP	75 262	82 823	0.53
1 560	RECORDATI SPA	EUR	56 459	69 342	0.44
6 473	RED ELECTRICA CORP SA	EUR	117 579	107 484	0.68
2 688	RELX PLC	GBP	57 084	55 298	0.35
285	REMY COINTREAU SA	EUR	28 930	34 542	0.22
669	RENAULT SA	EUR	16 758	15 106	0.10
2 363	RENTOKIL INITIAL PLC	GBP	10 913	13 247	0.08
3 719	REPSOL SA	EUR	47 338	28 956	0.18
8 304	RIGHTMOVE PLC	GBP	53 715	49 879	0.32
277	ROCHE HOLDING AG	CHF	70 443	85 462	0.54
285	ROCHE HOLDING AG - BR	CHF	72 174	87 033	0.55
1 966	ROCKET INTERNET SE	EUR	33 245	37 531	0.24
74	ROCKWOOL INTERNATIONAL A/S	DKK	18 673	17 822	0.11
364	ROLLS-ROYCE HOLDINGS PLC	GBP	1 437	1 143	0.01
3 047	ROYAL DUTCH SHELL PLC - A	GBP	73 278	43 141	0.27
2 432	ROYAL DUTCH SHELL PLC - B	GBP	57 663	32 748	0.21
4 211	RSA INSURANCE GROUP PLC	GBP	28 349	18 984	0.12
1 024	RTL GROUP SA	EUR	52 391	29 184	0.19

MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (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)					
610	RUBIS SCA	EUR	29 493	26 096	0.17
710	RWE AG	EUR	15 528	22 088	0.14
978	SAGE GROUP PLC	GBP	8 394	7 228	0.05
779	SALMAR ASA	NOK	34 380	33 008	0.21
2 871	SALVATORE FERRAGAMO SPA	EUR	54 885	34 596	0.22
1 937	SAMPO OYJ - A	EUR	79 479	59 311	0.38
694	SANOFI	EUR	56 539	62 911	0.40
190	SANTANDER BANK POLSKA SA	PLN	14 702	7 501	0.05
154	SCHINDLER HOLDING AG	CHF	30 870	32 269	0.21
185	SCHINDLER HOLDING AG - REG	CHF	36 353	38 799	0.25
1 781	SCOR SE	EUR	67 381	43 456	0.28
1 229	SCOUT24 AG	EUR	62 993	84 862	0.54
298	SEB SA	EUR	33 942	43 836	0.28
1 928	SECURITAS AB - B	SEK	27 854	23 133	0.15
2 855	SEGRO PLC	GBP	25 934	28 110	0.18
10 588	SES SA	EUR	111 802	64 375	0.41
1 471	SEVERN TRENT PLC	GBP	37 387	40 117	0.26
23	SGS SA - REG	CHF	52 445	50 031	0.32
87	SIEMENS AG - REG	EUR	5 828	9 114	0.06
1 259	SIEMENS HEALTHINEERS AG	EUR	48 065	53 696	0.34
1 522	SIGNIFY NV	EUR	38 688	34 991	0.22
863	SKANDINAVISKA ENSKILDA BANKEN AB	SEK	7 883	6 952	0.04
1 403	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	8 237	10 820	0.07
3 543	SMITH & NEPHEW PLC	GBP	67 009	58 680	0.37
8 433	SNAM SPA	EUR	38 953	36 549	0.23
1 076	SODEXO SA	EUR	96 143	64 775	0.41
109	SOFINA SA	EUR	19 285	25 615	0.16
350	SONOVA HOLDING AG	CHF	63 298	62 206	0.40
2 138	SSE PLC	GBP	31 921	32 094	0.20
3 336	SUEDZUCKER AG	EUR	47 299	46 804	0.30
2 635	SUEZ SA	EUR	34 227	27 496	0.18
1 124	SVENSKA HANDELSBANKEN AB	SEK	11 068	9 500	0.06
1 510	SVENSKA HANDELSBANKEN AB	SEK	15 444	13 420	0.09
1 104	SWEDBANK AB - A	SEK	16 122	12 597	0.08
944	SWEDISH MATCH AB	SEK	44 330	59 090	0.38
101	SWISS LIFE HOLDING AG - REG	CHF	38 546	33 311	0.21
1 277	SWISS PRIME SITE AG - REG	CHF	111 107	105 112	0.67
497	SWISS RE AG	CHF	44 296	34 119	0.22
196	SWISSCOM AG - REG	CHF	87 072	91 329	0.58
77	SYMRISE AG	EUR	6 704	7 970	0.05
1 174	TALANX AG	EUR	45 447	38 836	0.25
9 012	TATE & LYLE PLC	GBP	74 203	66 187	0.42
40 055	TELECOM ITALIA SPA/MILANO	EUR	15 001	14 007	0.09
70 668	TELECOM ITALIA SPA/MILANO - RSP	EUR	28 712	24 380	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28 696	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	78 420	75 384	0.48
9 086	TELEFONICA SA	EUR	55 018	38 588	0.25
5 854	TELEKOM AUSTRIAAG	EUR	42 079	36 002	0.23
1 966	TELENET GROUP HOLDING NV	EUR	83 911	72 034	0.46
4 175	TELENOR ASA	NOK	68 156	53 984	0.34
1 483	TELE2 AB	SEK	16 792	17 510	0.11
14 964	TELIA CO AB	SEK	57 244	49 766	0.32
9 308	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	53 419	56 946	0.36
26 640	TESCO PLC	GBP	74 584	66 849	0.43
767	THALES SA	EUR	71 248	55 132	0.35
1 126	TOTAL SA	EUR	55 745	38 256	0.24
3 662	TRYG A/S	DKK	90 383	94 336	0.60
732	UCB SA	EUR	56 985	75 469	0.48
204	UNIBAIL RODAMCO REITS	EUR	18 835	10 233	0.07
1 912	UNILEVER NV	EUR	96 240	90 342	0.58
1 918	UNILEVER PLC	GBP	96 271	91 891	0.59
2 387	UNIPER SE	EUR	63 982	68 507	0.44
20 059	UNIPOLSAI ASSICURAZIONI SPA	EUR	47 548	42 686	0.27
2 909	UNITED UTILITIES GROUP PLC	GBP	28 120	29 128	0.19
505	UPM-KYMMENE OYJ	EUR	11 519	12 989	0.08
1 760	VEOLIA ENVIRONNEMENT SA	EUR	38 313	35 235	0.22
195	VESTAS WIND SYSTEMS A/S	DKK	14 071	17 671	0.11
1 645	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE	EUR	39 782	32 736	0.21
2 801	VIVENDI SA	EUR	64 463	63 975	0.41
12 503	VODAFONE GROUP PLC	GBP	20 727	17 724	0.11
899	VOESTALPINE AG	EUR	21 030	17 211	0.11
15	VOLKSWAGEN AG	EUR	1 559	2 150	0.01
1 802	VONOVIA SE	EUR	83 997	98 353	0.63
20	WENDEL SE	EUR	1 425	1 697	0.01
1 373	WHITBREAD PLC	GBP	57 496	33 562	0.21
38 979	WM MORRISON SUPERMARKETS PLC	GBP	97 378	81 710	0.52
666	WOLTERS KLUWER NV	EUR	41 451	46 300	0.29
7 623	ZARDOYA OTIS SA	EUR	55 482	46 424	0.30
116	ZURICH INSURANCE GROUP AG	CHF	36 997	36 427	0.23
Total Shares			16 739 651	15 693 882	99.96
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			16 739 651	15 693 882	99.96
Total Investments			16 739 651	15 693 882	99.96

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Personal Care, Drug and Grocery Stores	10.22	United Kingdom	15.46
Telecommunications Service Providers	9.61	France	13.40
Pharmaceuticals and Biotechnology	7.49	Switzerland	12.49
Food Producers	6.99	Germany	12.10
Gas, Water and Multi-utilities	5.28	Spain	7.20
Electricity	4.90	Denmark	5.49
Non-life Insurance	4.84	Italy	5.33
Real Estate Investment and Services	3.65	Netherlands	5.03
Medical Equipment and Services	3.54	Finland	3.92
Banks	3.26	Sweden	3.74
Oil, Gas and Coal	3.10	Belgium	3.51
Industrial Transportation	2.94	Poland	3.47
Beverages	2.85	Ireland	1.79
Industrial Engineering	2.83	Norway	1.59
Real Estate Investment Trusts	2.44	Austria	1.52
Media	2.34	Luxembourg	1.37
Industrial Support Services	2.28	Jersey	1.19
Investment Banking and Brokerage Services	2.04	Portugal	1.15
Construction and Materials	1.88	Bermuda	0.21
Chemicals	1.74		
Precious Metals and Mining	1.63		99.96
Retailers	1.59		
Personal Goods	1.58		
Travel and Leisure	1.50		
Tobacco	1.38		
Software and Computer Services	1.25		
Automobiles and Parts	1.18		
Life Insurance	1.01		
Aerospace and Defense	0.95		
General Industrials	0.92		
Technology Hardware and Equipment	0.58		
Alternative Energy	0.55		
Health Care Providers	0.42		
Household Goods and Home Construction	0.35		
Mortgage Real Estate Investment Trusts	0.30		
Consumer Services	0.19		
Telecommunications Equipment	0.17		
Industrial Metals and Mining	0.11		
Industrial Materials	0.08		
	99.96		

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
102 337	AFTERPAY TOUCH GROUP LTD	AUD	3 563 250	3 826 110	9.76
1 251	ALPHABET CLASS - A	USD	1 563 318	1 579 469	4.02
8 525	ALTICE EUROPE NV - A	EUR	35 635	29 283	0.07
566	AMAZON.COM INC	USD	1 342 430	1 390 279	3.54
3 577	AMERICAN HOMES 4 RENT	USD	87 121	85 671	0.22
11 676	AMERICAN WATER WORKS CO INC	USD	1 270 939	1 337 519	3.41
27 942	ATS AUTOMATION TOOLING SYSTEMS INC	CAD	359 152	349 241	0.89
10 937	BALLARD POWER SYSTEMS INC	CAD	117 221	149 354	0.38
174 051	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	521 805	533 292	1.36
15 363	BANK OF AMERICA CORP	USD	332 785	324 864	0.83
18 052	BANK OF NEW YORK MELLON CORP	USD	615 316	621 208	1.58
4 975	BERKSHIRE HATHAWAY INC - B	USD	790 592	790 711	2.01
3 001	BIOGEN INC	USD	592 845	714 880	1.82
148 970	BROTHER INDUSTRIES LTD	JPY	2 143 230	2 387 532	6.09
1 942	COSTCO WHOLESALE CORP	USD	555 559	524 270	1.34
13 207	CSL LTD	AUD	2 375 200	2 323 551	5.92
104 584	DAIWA SECURITIES GROUP INC	JPY	398 899	388 141	0.99
7 314	DAVITA INC	USD	516 831	515 363	1.31
1 605	DYNATRACE INC	USD	47 753	58 018	0.15
11 117	ELI LILLY AND CO	USD	1 628 252	1 625 063	4.14
1 911	FAST RETAILING CO LTD	JPY	894 135	973 076	2.48
3 034	FISERV INC	USD	291 289	263 704	0.67
156 983	FORD MOTOR CO	USD	716 811	849 803	2.17
98 382	FREEMPORT-MCMORAN INC - B	USD	889 160	1 013 471	2.58
5 941	LSI CORP	USD	58 989	58 926	0.15
1 561	LULULEMON ATHLETICA INC	USD	243 292	433 644	1.11
8 279	MICROSOFT CORP	USD	1 368 490	1 500 120	3.82
7 323	MORGAN STANLEY	USD	255 442	314 919	0.80
1 019	NETFLIX INC	USD	302 503	412 844	1.05
19 714	ORACLE CORP	USD	918 446	970 122	2.47
115 385	ORICA LTD	AUD	1 157 007	1 176 979	3.00
2 578	PALO ALTO NETWORKS INC	USD	539 096	527 168	1.34
4 455	PROCTER & GAMBLE CO	USD	461 088	474 277	1.21
2 283	PUBLIC STORAGE	USD	388 925	390 050	0.99
8 587	QUALCOMM INC	USD	672 099	697 343	1.78
3 038	REGENERON PHARMACEUTICALS INC	USD	1 617 496	1 686 906	4.30
4 678	SALESFORCE.COM INC	USD	699 712	780 243	1.99
51 839	SONY CORP	JPY	2 872 329	3 158 999	8.06
47 484	SUMITOMO CORP	JPY	503 872	483 771	1.23
25 094	SURGUTNEFTEGAS PJSC - ADR	USD	94 435	119 309	0.30
32 857	TAIHEIYO CEMENT CORP	JPY	598 676	675 736	1.72
2 573	UNITED AIRLINES HOLDINGS INC	USD	68 817	79 287	0.20
7 116	VERIZON COMMUNICATIONS INC	USD	344 457	349 290	0.89
700	VESTAS WIND SYSTEMS A/S	DKK	63 210	63 434	0.16

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 820	WALMART INC	USD	884 416	833 976	2.13
1 630	WAYFAIR INC	USD	128 901	286 787	0.73
41 002	WELLS FARGO & CO	USD	897 007	934 560	2.38
1 926	ZOOM VIDEO COMMUNICATIONS INC	USD	302 439	434 775	1.11
Total Shares			37 090 672	39 497 338	100.65
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			37 090 672	39 497 338	100.65
Total Investments			37 090 672	39 497 338	100.65

MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	16.19	United States of America	58.26
Software and Computer Services	13.87	Japan	20.56
Finance and Credit Services	9.76	Australia	18.67
Retailers	9.48	Spain	1.36
Leisure Goods	8.05	Canada	1.27
Technology Hardware and Equipment	8.01	Russia	0.30
Banks	6.15	Denmark	0.16
Gas, Water and Multi-utilities	3.41	Netherlands	0.07
Telecommunications Service Providers	3.12		
Chemicals	3.00		100.65
Industrial Metals and Mining	2.58		
Automobiles and Parts	2.17		
Non-life Insurance	2.01		
Investment Banking and Brokerage Services	1.79		
Construction and Materials	1.72		
Telecommunications Equipment	1.34		
Health Care Providers	1.31		
Industrial Support Services	1.23		
Personal Care, Drug and Grocery Stores	1.21		
Personal Goods	1.11		
Real Estate Investment Trusts	0.99		
Electronic and Electrical Equipment	0.89		
Alternative Energy	0.54		
Oil, Gas and Coal	0.30		
Real Estate Investment and Services	0.22		
Travel and Leisure	0.20		
	100.65		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
6 546 630	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	6 783 571	6 829 575	3.22
6 768 550	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	7 245 301	7 193 277	3.39
6 768 550	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	7 224 136	7 235 512	3.41
6 102 790	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	6 638 070	6 649 051	3.13
1 482 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	1 555 407	1 568 119	0.74
1 088 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	1 163 704	1 169 089	0.55
1 354 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	1 702 434	1 669 672	0.79
2 961 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	3 028 644	3 039 190	1.43
8 183 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	8 464 020	8 541 717	4.03
7 889 250	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	8 280 456	8 347 300	3.93
7 528 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	8 198 481	8 256 246	3.89
7 836 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	8 448 042	8 481 914	4.00
9 235 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	11 550 808	11 405 171	5.38
6 802 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	9 455 051	9 196 787	4.33
1 331 520	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	1 355 370	1 372 198	0.65
2 483 010	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	2 650 764	2 678 870	1.26
4 248 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	4 214 492	4 234 661	2.00
4 193 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	4 257 183	4 295 058	2.02
4 345 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	4 598 887	4 546 434	2.14
2 774 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	2 861 263	2 928 761	1.38
4 312 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	4 600 675	4 603 966	2.17
3 725 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	3 993 680	3 999 272	1.88
3 845 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	4 167 359	4 166 942	1.96
3 668 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	4 011 063	4 008 757	1.89
4 986 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	5 894 094	6 012 318	2.83
2 756 940.	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	3 892 757	3 838 350	1.81
3 046 510	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	3 291 596	3 291 267	1.55
3 418 450	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	3 698 402	3 710 010	1.75
2 376 320	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	3 086 677	3 057 326	1.44
1 273 380	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	1 308 581	1 315 873	0.62
3 377 660	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	3 473 986	3 524 588	1.66
3 686 990	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	3 937 402	3 925 944	1.85
3 147 210	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	3 568 392	3 642 298	1.72
2 483 680	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	2 942 830	2 919 268	1.38
2 123 070	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	2 648 964	2 701 203	1.27
2 122 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	2 245 741	2 257 532	1.06
2 835 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	3 067 793	3 055 308	1.44
2 490 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	2 695 279	2 720 997	1.28
2 042 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	2 702 067	2 675 959	1.26
5 574 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	6 070 552	6 021 369	2.84
4 484 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	4 817 700	4 916 033	2.32
4 769 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	5 314 307	5 321 155	2.51
5 219 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	5 780 076	5 840 583	2.75
5 083 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	6 376 645	6 318 118	2.98

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 198 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	7 133 409	7 061 015	3.33
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			210 396 111	210 544 053	99.22
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			210 396 111	210 544 053	99.22
Total Investments			210 396 111	210 544 053	99.22

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.22	France	26.99
	99.22	Italy	20.09
		Spain	16.72
		Germany	13.15
		Austria	5.05
		Belgium	4.74
		Portugal	4.36
		Netherlands	4.13
		Finland	2.08
		Ireland	1.91
			99.22

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 878 880	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	5 138 501	5 121 751	1.94
5 171 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	5 348 934	5 432 311	2.06
1 366 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	1 426 474	1 429 477	0.54
5 171 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	5 480 391	5 548 207	2.10
4 976 450	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	5 272 405	5 329 380	2.02
4 976 450	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	5 368 837	5 415 124	2.05
5 757 070	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	6 079 102	6 240 721	2.36
2 683 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	3 877 549	3 859 693	1.46
3 317 640	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	4 949 618	4 906 524	1.86
2 293 070	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	3 855 231	3 812 206	1.44
2 683 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	4 102 287	4 057 217	1.54
1 312 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	1 382 791	1 398 697	0.53
898 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	946 148	960 905	0.36
1 224 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	1 295 430	1 311 687	0.50
1 034 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	1 283 304	1 294 558	0.49
8 852 230	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	11 137 423	11 230 912	4.27
7 896 950	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	7 966 419	8 048 414	3.05
6 494 950	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	6 892 165	6 932 190	2.63
8 418 010	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	9 050 717	9 138 591	3.47
7 843 670	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	8 436 930	8 533 835	3.23
8 395 570	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	10 338 087	10 347 623	3.93
7 353 610	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	11 215 937	11 147 557	4.23
1 580 120	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	1 644 565	1 716 943	0.65
1 861 330	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	2 020 743	2 062 521	0.78
1 834 760	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	2 244 584	2 281 377	0.86
4 347 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	4 196 539	4 405 424	1.67
4 504 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	4 848 107	4 825 721	1.83
3 746 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	4 037 496	4 021 593	1.52
3 873 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	4 421 228	4 403 330	1.67
3 954 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	4 597 064	4 582 607	1.74
4 909 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	5 791 178	5 926 390	2.25
4 667 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	5 840 948	6 004 656	2.28
5 630 030	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	7 708 926	7 645 919	2.90
5 222 960	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	7 228 190	7 225 234	2.74
1 561 240	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	1 585 224	1 596 196	0.60
1 964 240	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	2 012 733	2 012 462	0.76
2 873 460	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	3 073 279	3 126 123	1.18
2 995 430	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	3 257 930	3 299 017	1.25
3 775 260	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	5 517 705	5 492 739	2.08
2 383 930	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	2 483 676	2 522 556	0.96
3 001 660	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	3 177 900	3 267 517	1.24
2 415 420	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	2 624 906	2 651 286	1.00
2 542 640	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	3 751 486	3 704 728	1.40
975 780	PORTUGAL OBRIGACOES DO TESOURO OT 0.7% 15/10/2027	EUR	986 520	1 012 547	0.38

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 167 300	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	2 488 768	2 469 248	0.94
2 200 640	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	2 432 322	2 530 560	0.96
1 218 630	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	1 633 905	1 613 734	0.61
1 247 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	1 275 720	1 275 706	0.48
2 123 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	2 269 072	2 271 716	0.86
1 975 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	2 070 296	2 145 680	0.81
1 844 120	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	2 747 019	2 720 612	1.03
4 110 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	4 048 285	4 151 840	1.57
4 022 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	4 089 901	4 116 919	1.56
2 380 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	2 438 351	2 489 194	0.94
4 107 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	4 479 074	4 488 869	1.70
4 129 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	4 504 285	4 517 952	1.71
4 160 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	4 562 908	4 572 339	1.73
4 350 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	4 752 958	4 757 378	1.80
3 663 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	5 064 415	5 135 270	1.95
4 977 920	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	7 479 294	7 387 432	2.80
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			260 232 180	261 928 915	99.25
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			260 232 180	261 928 915	99.25
Total Investments			260 232 180	261 928 915	99.25

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.25	France	24.78
	99.25	Germany	19.38
		Italy	18.58
		Spain	15.77
		Belgium	5.88
		Netherlands	4.60
		Austria	3.19
		Portugal	2.89
		Ireland	2.30
		Finland	1.88
			99.25

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 005 580	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050	EUR	1 010 187	1 011 050	0.89
1 616 120	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	2 104 533	2 206 440	1.94
2 047 090	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	3 206 635	3 353 522	2.95
2 190 740	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	3 523 963	3 680 377	3.23
1 400 640	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	2 428 021	2 472 004	2.18
1 975 260	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	3 385 771	3 404 005	3.00
1 328 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	2 466 829	2 483 054	2.19
1 472 470	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	2 942 598	2 965 083	2.61
216 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	222 582	218 847	0.19
215 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	220 507	220 507	0.19
268 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	326 459	352 171	0.31
328 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	488 652	508 528	0.45
502 800	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	508 231	519 171	0.46
771 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	793 526	806 341	0.71
2 391 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	2 657 840	2 801 035	2.47
1 904 510	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	2 301 102	2 401 682	2.11
933 550	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 181 262	1 336 713	1.18
1 814 800	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	2 203 038	2 314 705	2.04
1 896 900	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	2 392 047	2 632 025	2.32
1 854 880	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	2 919 097	3 076 133	2.71
1 191 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	2 304 246	2 466 678	2.17
1 108 450	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	2 235 522	2 421 786	2.13
1 905 880	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	3 108 805	3 198 353	2.82
2 596 710	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	4 624 367	4 779 220	4.20
342 620	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	390 484	423 958	0.37
410 510	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	464 759	504 952	0.44
617 440	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	766 667	836 329	0.74
927 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	896 038	900 321	0.79
1 071 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	1 082 085	1 154 752	1.02
934 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	972 407	982 867	0.87
1 244 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	1 291 574	1 384 908	1.22
692 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	702 434	772 943	0.68
1 075 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	1 159 324	1 256 772	1.11
785 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	911 305	935 241	0.82
1 179 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	1 348 224	1 438 404	1.27
1 177 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	1 352 425	1 488 728	1.31
959 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	1 193 424	1 298 409	1.14
2 004 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	2 525 971	2 635 020	2.32
1 295 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	1 831 796	1 942 332	1.71
1 618 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	2 304 343	2 420 641	2.13
1 592 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	2 276 518	2 392 235	2.11
359 140	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	366 228	360 095	0.32
352 250	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	395 969	422 513	0.37
794 700	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	925 108	1 002 776	0.88

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
532 320	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	636 613	694 321	0.61
616 790	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	760 083	790 780	0.70
477 590	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	676 708	753 164	0.66
445 040	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	610 354	679 990	0.60
699 390	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	1 181 960	1 233 465	1.09
1 242 550	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	2 129 570	2 193 710	1.93
645 940	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	704 256	716 360	0.63
1 188 040	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	1 963 047	2 056 996	1.81
1 153 840	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	2 049 016	2 107 108	1.85
1 129 380	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	1 887 390	1 910 516	1.68
283 320	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	416 802	452 641	0.40
649 050	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	908 720	966 663	0.85
236 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	249 920	265 958	0.23
144 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	160 663	160 663	0.14
180 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	223 928	276 692	0.24
531 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	644 268	701 021	0.62
431 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	710 334	854 526	0.75
507 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	819 240	859 284	0.76
272 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	571 787	627 749	0.55
1 009 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	1 663 101	1 699 055	1.50
626 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	585 903	585 373	0.52
862 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	885 864	885 864	0.78
1 087 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	1 228 560	1 251 409	1.10
1 041 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	1 335 239	1 408 213	1.24
1 244 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	1 589 022	1 725 739	1.52
959 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	1 443 638	1 583 673	1.39
1 467 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	2 152 113	2 233 918	1.97
1 464 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	2 359 044	2 480 675	2.18
1 351 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	2 216 742	2 313 628	2.04
1 024 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	1 798 244	1 899 612	1.67
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			107 275 032	112 552 392	99.08
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			107 275 032	112 552 392	99.08
Total Investments			107 275 032	112 552 392	99.08

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.08
	99.08

Geographical classification	%
France	25.32
Germany	18.99
Italy	18.49
Spain	14.41
Belgium	7.16
Netherlands	5.98
Austria	4.79
Ireland	1.55
Portugal	1.25
Finland	1.14
	99.08

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
6 441 570	BUNDESobligation 0% 05/04/2024	EUR	6 618 797	6 619 035	0.97
5 346 750	BUNDESobligation 0% 07/10/2022	EUR	5 443 051	5 433 902	0.79
5 621 920	BUNDESobligation 0% 08/04/2022	EUR	5 712 877	5 691 632	0.83
5 895 260	BUNDESobligation 0% 08/10/2021	EUR	5 976 591	5 945 429	0.87
4 389 190	BUNDESobligation 0% 11/04/2025	EUR	4 542 258	4 540 398	0.66
5 075 670	BUNDESobligation 0% 13/10/2023	EUR	5 187 300	5 199 389	0.76
5 075 400	BUNDESobligation 0% 14/04/2023	EUR	5 175 103	5 179 699	0.76
6 166 600	BUNDESobligation 0% 18/10/2024	EUR	6 378 096	6 358 998	0.93
5 755 690	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	6 045 028	6 040 884	0.88
2 054 670	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	2 124 094	2 138 706	0.31
8 090 790	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	8 281 376	8 441 526	1.23
7 262 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	7 608 580	7 628 467	1.11
2 194 810	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050	EUR	2 228 070	2 206 881	0.32
1 096 480	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	1 143 076	1 159 253	0.17
8 359 260	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	8 700 696	8 883 804	1.30
7 263 900	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	7 680 141	7 794 165	1.14
6 994 070	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	7 289 770	7 489 600	1.09
8 360 340	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	8 841 697	8 938 458	1.30
6 991 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	7 425 811	7 605 288	1.11
8 087 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	8 579 613	8 764 825	1.28
6 171 690	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	6 635 946	6 617 903	0.97
7 541 920	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	8 192 962	8 216 922	1.20
6 167 760	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	7 964 902	8 420 226	1.23
5 620 210	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	5 995 012	5 895 038	0.86
5 622 380	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/02/2023	EUR	6 045 502	5 956 068	0.87
6 171 750	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2023	EUR	6 659 995	6 572 297	0.96
6 168 480	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	6 765 173	6 709 764	0.98
7 264 690	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	7 778 510	7 624 655	1.11
6 171 400	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	6 813 693	6 735 466	0.98
6 169 650	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 04/01/2022	EUR	6 576 730	6 425 536	0.94
6 167 910	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	6 811 736	6 701 588	0.98
4 386 600	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.25% 04/09/2021	EUR	4 660 438	4 537 762	0.66
7 815 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	12 135 196	12 802 813	1.86
8 360 970	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	13 261 665	14 045 595	2.04
5 211 690	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2021	EUR	5 617 467	5 413 851	0.79
5 344 960	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	9 077 707	9 383 077	1.37
7 540 310	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	12 693 880	13 089 979	1.90
5 071 350	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	9 243 472	9 478 860	1.37
3 771 313.56	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	5 476 311	5 426 732	0.79
6 716 350	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	11 506 932	11 666 973	1.69
5 619 450	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	11 012 666	11 315 325	1.64
5 894 440	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	9 733 750	9 644 483	1.40
4 659 193.51	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	7 022 515	6 890 481	1.00
3 221 230	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	5 408 171	5 354 651	0.78

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
7 540 240	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	7 935 731	7 974 558	1.16
3 561 640	BUNDESSCHATZANWEISUNGEN 0% 10/09/2021	EUR	3 605 027	3 589 189	0.52
4 251 460	BUNDESSCHATZANWEISUNGEN 0% 10/12/2021	EUR	4 307 290	4 294 612	0.63
3 837 020	BUNDESSCHATZANWEISUNGEN 0% 11/03/2022	EUR	3 887 302	3 881 721	0.57
1 119 000	FINLAND GOVERNMENT BOND 0% 15/04/2022	EUR	1 133 785	1 131 645	0.17
1 244 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	1 262 190	1 269 004	0.19
866 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	887 387	887 563	0.13
648 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	657 997	657 914	0.10
1 436 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	1 496 359	1 518 857	0.22
1 447 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	1 508 044	1 541 996	0.22
960 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	995 136	1 027 008	0.15
1 321 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	1 385 696	1 415 452	0.21
970 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	1 030 828	1 070 104	0.16
1 057 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	1 125 120	1 135 429	0.17
982 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	1 090 496	1 140 789	0.17
783 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	956 663	1 029 684	0.15
1 077 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	1 153 781	1 141 405	0.17
1 109 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	1 181 856	1 165 115	0.17
1 074 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	1 192 121	1 182 152	0.17
971 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	1 428 709	1 505 001	0.22
1 107 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	1 374 299	1 385 853	0.20
1 312 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	1 642 901	1 617 368	0.24
4 560 870	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	4 728 136	4 795 755	0.70
4 962 600	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	6 138 584	6 294 066	0.92
3 485 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2022	EUR	3 532 440	3 521 427	0.51
913 130	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2023	EUR	928 692	927 946	0.14
559 180	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	570 195	573 886	0.08
4 742 720	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	4 807 759	4 825 125	0.70
4 375 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	4 436 683	4 473 587	0.65
4 443 570	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	4 536 471	4 557 770	0.66
3 771 340	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2022	EUR	3 816 575	3 815 842	0.56
4 819 120	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	4 858 562	4 911 647	0.72
4 391 930	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	4 466 070	4 584 297	0.67
4 233 210	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	4 387 297	4 478 313	0.65
3 963 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	4 153 308	4 229 981	0.62
4 732 310	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	4 984 163	5 137 396	0.75
1 017 900	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	1 063 786	1 064 316	0.16
4 790 240	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	5 053 913	5 210 344	0.76
4 039 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	4 329 690	4 429 966	0.65
3 884 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	4 150 943	4 204 724	0.61
3 783 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	4 248 653	4 404 675	0.64
3 964 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	4 380 255	4 642 032	0.68
5 470 780	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	6 174 559	6 447 314	0.94
3 160 550	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	3 819 870	3 985 612	0.58

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 908 150	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	5 307 448	5 248 530	0.77
1 547 610	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 960 731	2 213 469	0.32
3 012 010	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	3 640 231	3 841 216	0.56
4 408 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	4 867 228	4 865 033	0.71
3 146 270	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	3 965 246	4 365 292	0.64
4 145 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	4 650 180	4 610 691	0.67
4 597 400	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	4 998 702	4 906 345	0.72
5 124 980	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	6 259 729	6 315 257	0.92
5 528 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	6 062 320	5 894 051	0.86
3 074 800	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	4 765 430	5 098 787	0.74
4 481 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	4 868 342	4 710 283	0.69
4 956 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	6 150 849	6 120 572	0.89
1 975 340	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	3 768 290	4 092 114	0.60
1 839 280	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	3 664 255	4 020 850	0.59
3 162 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	5 068 008	5 306 292	0.77
5 348 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	6 404 945	6 222 689	0.91
4 304 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	7 538 786	7 921 258	1.16
3 454 080	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	5 683 628	5 836 014	0.85
4 489 750	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	6 788 120	6 806 910	0.99
3 830 300	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	6 468 653	6 588 691	0.96
3 653 030	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	5 055 083	4 938 531	0.72
1 262 080	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	1 689 589	1 588 959	0.23
3 793 160	NETHERLANDS GOVERNMENT BOND 0% 15/01/2022	EUR	3 843 812	3 830 048	0.56
3 790 800	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	3 854 407	3 877 913	0.57
2 664 000	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	2 730 100	2 751 752	0.40
3 748 650	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	3 865 375	3 907 855	0.57
3 013 960	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	3 136 382	3 187 850	0.46
1 811 550	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	1 972 287	2 009 371	0.29
4 093 940	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	4 297 371	4 358 306	0.64
3 793 820	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	4 047 271	4 129 194	0.60
3 053 700	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	3 265 566	3 350 856	0.49
4 339 990	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	4 723 894	4 654 422	0.68
3 774 190	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	4 222 757	4 181 840	0.61
3 756 410	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	4 071 915	3 980 968	0.58
3 343 010	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	4 393 262	4 511 893	0.66
4 078 370	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	6 660 113	7 063 044	1.03
4 064 080	NETHERLANDS GOVERNMENT BOND 3.25% 15/07/2021	EUR	4 378 098	4 226 318	0.62
1 048 250	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	1 205 877	1 167 426	0.17
3 959 860	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	6 930 056	7 235 377	1.06
3 876 030	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	6 376 984	6 561 731	0.96
3 212 960	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	4 747 508	4 681 395	0.68
2 031 528	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	2 607 041	2 457 946	0.36
1 327 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	1 345 944	1 351 151	0.20
792 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	811 016	810 216	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
718 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	731 629	734 658	0.11
694 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2023	EUR	707 118	705 590	0.10
966 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	979 134	979 427	0.14
1 474 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	1 541 675	1 575 853	0.23
1 303 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	1 348 440	1 385 284	0.20
1 403 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	1 478 901	1 524 219	0.22
423 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	465 258	479 196	0.07
1 746 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	1 842 708	1 880 267	0.27
1 526 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	1 652 784	1 667 613	0.24
344 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	430 108	532 701	0.08
1 026 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	1 237 874	1 354 525	0.20
1 425 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	1 567 776	1 563 795	0.23
1 655 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	1 804 505	1 785 249	0.26
831 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	1 373 183	1 664 451	0.24
1 098 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	1 412 481	1 475 932	0.22
976 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	1 548 783	1 654 125	0.24
1 459 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	1 648 650	1 600 377	0.23
2 207 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	2 401 500	2 316 202	0.34
1 181 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.65% 20/04/2022	EUR	1 317 108	1 272 764	0.19
523 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	1 081 052	1 207 293	0.18
1 944 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	3 148 619	3 271 946	0.48
1 274 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	1 695 487	1 669 704	0.24
1 310 015.63	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	1 959 654	1 932 077	0.28
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			671 364 934	680 096 778	99.19
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			671 364 934	680 096 778	99.19
Total Investments			671 364 934	680 096 778	99.19

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.19
	99.19

Geographical classification	%
Germany	49.11
France	29.61
Netherlands	11.98
Austria	5.31
Finland	3.18
	99.19

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 348	ADOBE INC	USD	690 282	1 022 108	1.60
27 066	AKZO NOBEL NV	EUR	2 383 219	2 424 030	3.80
87	ALIGN TECHNOLOGY INC	USD	33 524	23 876	0.04
387	ALPHABET CLASS - A	USD	473 877	548 785	0.86
707	ALPHABET INC	USD	943 636	999 422	1.57
805	AMAZON.COM INC	USD	2 165 044	2 220 850	3.48
1 056 258	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 024 774	3 634 934	5.70
2 130 974	BANCO SANTANDER SA	EUR	5 111 127	5 204 456	8.16
1 519	BERKSHIRE HATHAWAY INC - B	USD	325 641	271 157	0.43
5 045	CME GROUP INC	USD	878 738	820 014	1.29
8 540	COLOPLAST A/S	DKK	1 350 041	1 322 967	2.07
85 366	DAIMLER AG	EUR	3 347 901	3 465 540	5.43
589 980	EDP - ENERGIAS DE PORTUGAL SA	EUR	2 753 947	2 816 203	4.42
39 437	ELISA OYJ	EUR	2 360 155	2 398 059	3.76
99 878	EQUINOR ASA	NOK	1 506 467	1 414 260	2.22
3 797	FACEBOOK INC	USD	646 401	862 185	1.35
50 290	FERROVIAL SA	EUR	1 431 744	1 338 652	2.10
126 687	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 197 624	1 272 628	2.00
94 712	GJENSIDIGE FORSIKRING ASA	NOK	1 796 077	1 738 731	2.73
349 136	ING GROEP NV	EUR	2 484 104	2 430 435	3.81
25 903	METLIFE INC	USD	797 035	945 978	1.48
39 713	NESTE OYJ	EUR	1 571 540	1 552 653	2.43
70 570	NOKIAN RENKAAT OYJ	EUR	1 519 747	1 548 754	2.43
67 245	NOVO NORDISK A/S	DKK	4 389 538	4 351 309	6.82
32 000	NTT DOCOMO INC	JPY	874 646	854 836	1.34
61 835	ORION OYJ - B	EUR	3 037 944	2 990 516	4.69
113 084	ORKLA ASA	NOK	981 498	988 183	1.55
4 118	PUBLIC STORAGE	USD	809 063	790 203	1.24
26 891	QIAGEN NV	EUR	1 182 456	1 157 969	1.82
3 565	SALESFORCE.COM INC	USD	571 933	667 831	1.05
25 775	SOFTBANK GROUP CORP	JPY	1 039 734	1 302 069	2.04
86 567	SWEDISH MATCH AB	SEK	6 067 181	6 086 026	9.53
72 584	TELENOR ASA	NOK	1 056 072	1 054 115	1.65
87 742	TOSOH CORP	JPY	1 082 093	1 195 539	1.87
32 046	UNILEVER NV	EUR	1 751 291	1 700 644	2.67
12 990	VESTAS WIND SYSTEMS A/S	DKK	1 074 983	1 322 112	2.07
1 788	ZOETIS INC	USD	239 717	245 028	0.38
Total Shares			62 950 794	64 983 057	101.88
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			62 950 794	64 983 057	101.88
Total Investments			62 950 794	64 983 057	101.88

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.67	Spain	15.95
Pharmaceuticals and Biotechnology	13.71	United States of America	14.76
Automobiles and Parts	9.86	Netherlands	14.09
Tobacco	9.54	Finland	13.31
Telecommunications Service Providers	8.79	Denmark	10.97
Software and Computer Services	6.43	Sweden	9.54
Chemicals	5.67	Norway	8.15
Oil, Gas and Coal	4.65	Germany	5.43
Electricity	4.42	Japan	5.26
Retailers	3.48	Portugal	4.42
Non-life Insurance	3.15		
Personal Care, Drug and Grocery Stores	2.67		101.88
Medical Equipment and Services	2.11		
Construction and Materials	2.10		
Alternative Energy	2.07		
Food Producers	1.55		
Life Insurance	1.48		
Investment Banking and Brokerage Services	1.29		
Real Estate Investment Trusts	1.24		
	101.88		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
300 000	AAREAL BANK AG 0.375% 15/07/2025	EUR	309 225	310 494	0.03
258 000	ABBOTT IRELAND FINANCING DAC 1.5% 27/09/2026	EUR	272 702	276 064	0.03
640 000	ABBVIE INC 0.75% 18/11/2027	EUR	645 054	640 742	0.06
500 000	ABBVIE INC 1.375% 17/05/2024	EUR	516 015	515 978	0.05
200 000	ABERTIS INFRASTRUCTURAS SA 2.375% 27/09/2027	EUR	203 317	201 594	0.02
500 000	ABERTIS INFRASTRUCTURAS SA 3% 27/03/2031	EUR	509 662	517 873	0.05
100 000	ABN AMRO BANK NV 0.6% 15/01/2027	EUR	101 079	98 798	0.01
104 000	ABN AMRO BANK NV 3.5% 18/01/2022	EUR	110 301	110 265	0.01
400 000	ABN AMRO BANK NV 3.5% 21/09/2022	EUR	440 712	434 832	0.04
400 000	ABN AMRO BANK NV 4.25% 06/04/2021	EUR	414 754	414 120	0.04
200 000	ACCOR SA 1.25% 25/01/2024	EUR	208 950	192 154	0.02
200 000	ACCOR SA 2.375% 17/09/2023	EUR	197 716	201 116	0.02
1 200 000	ACTION LOGEMENT SERVICES 0.5% 30/10/2034	EUR	1 218 955	1 224 498	0.11
621 000	AIRBUS SE 1.625% 09/06/2030	EUR	637 950	629 837	0.06
150 000	AKELIUS RESIDENTIAL PROPERTY AB 3.375% 23/09/2020	EUR	152 979	151 016	0.01
100 000	ALSTRIA OFFICE REIT-AG 2.25% 24/03/2021	EUR	100 794	100 503	0.01
371 000	ALTRIA GROUP INC 1% 15/02/2023	EUR	371 926	374 636	0.04
200 000	ALTRIA GROUP INC 3.125% 15/06/2031	EUR	218 240	218 599	0.02
200 000	AMADEUS CAPITAL MARKETS SAU 1.625% 17/11/2021	EUR	199 792	201 825	0.02
300 000	AMADEUS IT GROUP SA 0.875% 18/09/2023	EUR	287 518	296 013	0.03
300 000	AMADEUS IT GROUP SA 2.5% 20/05/2024	EUR	303 325	310 457	0.03
300 000	AMADEUS IT GROUP SA 2.875% 20/05/2027	EUR	304 919	317 655	0.03
800 000	AMERICAN HONDA FINANCE CORP 0.35% 26/08/2022	EUR	795 729	797 704	0.07
500 000	AMERICAN HONDA FINANCE CORP 0.55% 17/03/2023	EUR	483 968	500 770	0.05
75 000	ANHEUSER-BUSCH INBEV SA/NV 0.8% 20/04/2023	EUR	75 710	76 325	0.01
1 777 000	ANHEUSER-BUSCH INBEV SA/NV 1.15% 22/01/2027	EUR	1 757 174	1 821 327	0.17
5 065 000	ANHEUSER-BUSCH INBEV SA/NV 2% 17/03/2028	EUR	5 144 818	5 473 770	0.51
360 000	APPLE INC 1% 10/11/2022	EUR	364 846	369 965	0.03
8 381 000	APPLE INC 1.375% 24/05/2029	EUR	9 081 148	9 235 819	0.87
6 177 000	ARCELORMITTAL 2.25% 17/01/2024	EUR	6 162 637	6 102 072	0.57
1 200 000	ARKEA HOME LOANS SFH SA 0.01% 04/10/2030	EUR	1 191 882	1 208 676	0.11
500 000	ARKEA HOME LOANS SFH 4.5% 13/04/2021	EUR	521 048	519 023	0.05
245 000	ASTRAZENECA PLC 0.875% 24/11/2021	EUR	249 698	248 088	0.02
100 000	AT&T INC FRN 03/08/2020	EUR	99 940	100 024	0.01
200 000	AT&T INC 1.45% 01/06/2022	EUR	203 625	203 630	0.02
300 000	AT&T INC 2.05% 19/05/2032	EUR	308 622	312 699	0.03
100 000	AUCHAN HOLDING SA 0.625% 07/02/2022	EUR	100 653	98 613	0.01
136 000	AURIZON NETWORK PTY LTD 2% 18/09/2024	EUR	147 686	142 907	0.01
100 000	AUSNET SERVICES HOLDINGS PTY LTD 1.5% 26/02/2027	EUR	105 454	107 471	0.01
900 000	AXA BANK EUROPE SCF 0.01% 22/01/2027	EUR	891 369	914 778	0.09
600 000	AXA BANK EUROPE SCF 0.375% 23/03/2023	EUR	609 441	611 604	0.06
150 000	AXA BANK EUROPE SCF 3.5% 05/11/2020	EUR	155 551	152 045	0.01
2 000 000	AXA HOME LOAN SFH SA 0.125% 25/06/2035	EUR	1 989 390	1 991 500	0.19
1 743 000	A2A SPA - EMTN - 1.25% 16/03/2024	EUR	1 798 419	1 804 571	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	BANCA MONTE DEI PASCHI DI SIENA SPA 0.875% 08/10/2026	EUR	204 284	204 855	0.02
1 000 000	BANCA MONTE DEI PASCHI DI SIENA SPA 2% 29/01/2024	EUR	1 059 855	1 061 935	0.10
4 100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	4 052 541	4 095 469	0.38
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.5% 14/01/2027	EUR	557 034	574 935	0.05
1 500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	1 500 112	1 507 080	0.14
400 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	402 276	402 538	0.04
1 800 000	BANCO DE SABADELL SA FRN 07/11/2025	EUR	1 655 284	1 710 054	0.16
100 000	BANCO DE SABADELL SA 0.875% 05/03/2023	EUR	95 523	98 036	0.01
500 000	BANCO SANTANDER SA 1.375% 03/03/2021	EUR	502 655	505 230	0.05
500 000	BANCO SANTANDER SA 1.375% 09/02/2022	EUR	504 515	506 630	0.05
9 100 000	BANCO SANTANDER SA 1.5% 25/01/2026	EUR	10 031 010	9 972 781	0.93
479 000	BANK OF AMERICA CORP FRN 04/05/2023	EUR	479 460	479 833	0.04
1 153 000	BANK OF AMERICA CORP FRN 08/08/2029	EUR	1 093 988	1 118 324	0.10
126 000	BANK OF NOVA SCOTIA 0.5% 30/04/2024	EUR	124 333	126 368	0.01
229 000	BANK OF SCOTLAND 4.75% 08/06/2022	EUR	251 619	251 488	0.02
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/01/2030	EUR	287 437	298 065	0.03
16 670 000	BARCLAYS PLC FRN 02/04/2025	EUR	17 712 427	17 921 917	1.68
468 000	BARCLAYS PLC 1.375% 24/01/2026	EUR	466 860	472 249	0.04
493 000	BARCLAYS PLC 1.5% 01/04/2022	EUR	492 842	500 001	0.05
200 000	BARCLAYS PLC 1.5% 03/09/2023	EUR	198 955	204 852	0.02
190 000	BARCLAYS PLC 1.875% 08/12/2023	EUR	197 952	196 625	0.02
450 000	BARRY CALLEBAUT SERVICES NV 2.375% 24/05/2024	EUR	479 282	481 264	0.05
1 041 000	BAT INTERNATIONAL FINANCE PLC 2.25% 16/01/2030	EUR	959 896	1 080 485	0.10
1 000	BAYER AG 1.875% 25/01/2021	EUR	1 014	1 005	0.00
484 000	BAYERISCHE LANDESBANK 0.875% 10/09/2025	EUR	512 044	514 475	0.05
538 000	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	531 576	534 939	0.05
400 000	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	EUR	396 500	401 984	0.04
200 000	BELFIUS BANK SA 0.75% 12/09/2022	EUR	196 258	201 017	0.02
300 000	BERLIN HYP AG 0.125% 05/01/2024	EUR	304 211	305 307	0.03
197 000	BERRY GLOBAL INC - REGS - 1.5% 15/01/2027	EUR	181 927	186 374	0.02
1 100 000	BERTELSMANN SE & CO KGAA 1.25% 29/09/2025	EUR	1 161 108	1 146 811	0.11
390 000	BEVCO LUX SARL 1.75% 09/02/2023	EUR	387 088	392 716	0.04
3 868 000	BNG BANK NV 0.1% 15/01/2030	EUR	3 871 264	3 943 850	0.37
200 000	BNP PARIBAS HOME LOAN SFH SA 3.875% 12/07/2021	EUR	212 053	208 690	0.02
100 000	BNP PARIBAS SA 1.125% 10/10/2023	EUR	99 691	102 036	0.01
315 000	BNP PARIBAS SA 1.125% 22/11/2023	EUR	319 203	321 672	0.03
200 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	190 043	204 466	0.02
200 000	BNP PARIBAS SA 1.25% 19/03/2025	EUR	203 876	205 808	0.02
442 000	BOOKING HOLDINGS INC 1.8% 03/03/2027	EUR	421 454	459 315	0.04
1 040 000	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	1 145 680	1 107 902	0.10
1 800 000	BPCE SFH SA 0.01% 08/11/2026	EUR	1 781 811	1 832 976	0.17
600 000	BPCE SFH SA 0.375% 10/02/2023	EUR	613 692	611 799	0.06
200 000	BPCE SFH SA 0.5% 11/10/2022	EUR	205 264	203 953	0.02
500 000	BPCE SFH SA 0.625% 29/05/2031	EUR	529 668	538 030	0.05

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	BPCE SFH SA 0.75% 02/09/2025	EUR	209 567	211 116	0.02
300 000	BPCE SFH SA 0.875% 30/06/2031	EUR	332 223	332 223	0.03
900 000	BPCE SFH SA 1% 08/06/2029	EUR	982 899	994 149	0.09
300 000	BPCE SFH SA 2.375% 29/11/2023	EUR	332 144	328 274	0.03
600 000	BPCE SFH SA 3.75% 13/09/2021	EUR	640 980	629 622	0.06
200 000	BPCE SFH SA 4% 23/03/2022	EUR	215 486	215 110	0.02
3 744 000	BPER BANCA 0.875% 22/01/2022	EUR	3 815 529	3 803 416	0.36
20 400 000	BPIFRANCE FINANCEMENT SA 0.875% 25/11/2026	EUR	21 659 854	21 707 946	2.04
1 892 000	BRAMBLES FINANCE LTD 2.375% 12/06/2024	EUR	1 999 532	2 001 641	0.19
622 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1.5% 23/06/2027	EUR	648 721	648 276	0.06
332 000	CADENT FINANCE PLC 0.625% 22/09/2024	EUR	333 083	336 050	0.03
13 000 000	CAISSE CENTRALE DU CREDIT IMMOBILIER DE FRANCE SA 0.05% 25/03/2025	EUR	13 128 279	13 140 400	1.23
1 200 000	CAISSE DE REFINANCEMENT DE L'HABITAT SA 0.01% 08/10/2029	EUR	1 211 914	1 216 146	0.11
3 000 000	CAISSE DE REFINANCEMENT DE L'HABITAT SA 2.4% 17/01/2025	EUR	3 365 160	3 376 755	0.32
101 000	CAISSE DE REFINANCEMENT DE L'HABITAT SA 3.3% 23/09/2022	EUR	109 311	109 337	0.01
52 485	CAISSE DE REFINANCEMENT DE L'HABITAT SA 4% 10/01/2022	EUR	56 023	56 006	0.01
1 653 280	CAISSE DE REFINANCEMENT DE L'HABITAT SA 4.3% 24/02/2023	EUR	1 887 733	1 859 494	0.17
300 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL SADIR 1.25% 22/01/2035	EUR	355 974	350 786	0.03
100 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.1% 13/11/2029	EUR	101 094	102 388	0.01
100 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.45% 16/01/2034	EUR	117 698	118 966	0.01
300 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 2.375% 17/01/2024	EUR	331 431	329 160	0.03
99 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 4.25% 26/01/2021	EUR	102 772	101 616	0.01
700 000	CAIXABANK SA 1.125% 12/01/2023	EUR	685 819	702 258	0.07
500 000	CAIXABANK SA 4.5% 26/01/2022	EUR	539 500	537 700	0.05
13 200 000	CAJAMAR CAJA RURAL SCC 1.25% 26/01/2022	EUR	13 562 666	13 498 584	1.27
100 000	CAPGEMINI SE 0.625% 23/06/2025	EUR	100 002	100 034	0.01
800 000	CAPGEMINI SE 2.375% 15/04/2032	EUR	857 074	880 900	0.08
100 000	CATERPILLAR INTERNATIONAL FINANCE DAC 0.75% 13/10/2020	EUR	100 770	100 231	0.01
400 000	CIE DE FINANCEMENT FONCIER SA 0.625% 12/11/2021	EUR	404 889	405 250	0.04
200 000	CIE DE FINANCEMENT FONCIER SA 1.2% 29/04/2031	EUR	224 212	227 704	0.02
130 000	CIE DE FINANCEMENT FONCIER SA 4% 24/10/2025	EUR	159 387	159 877	0.01
391 000	CIE DE FINANCEMENT FONCIER SA 4.25% 19/01/2022	EUR	423 416	419 027	0.04
442 000	CIE DE FINANCEMENT FONCIER SA 4.875% 25/05/2021	EUR	463 614	462 741	0.04
400 000	CIE DE FINANCEMENT FONCIER SA 5.75% 04/10/2021	EUR	432 840	430 770	0.04
200 000	CIE DE SAINT-GOBAIN 1.75% 03/04/2023	EUR	203 841	207 540	0.02
100 000	CIE DE SAINT-GOBAIN 3.625% 28/03/2022	EUR	105 716	106 079	0.01
100 000	CIF EUROMORTGAGE SA 4.125% 19/01/2022	EUR	108 829	106 865	0.01
1 673 000	CITIGROUP INC FRN 24/07/2026	EUR	1 706 041	1 732 860	0.16
200 000	CITIGROUP INC 1.25% 10/04/2029	EUR	207 660	208 250	0.02
410 000	CITIGROUP INC 1.375% 27/10/2021	EUR	413 660	417 466	0.04
100 000	CITYCON TREASURY BV 2.5% 01/10/2024	EUR	95 201	94 449	0.01
354 000	COCA-COLA EUROPEAN PARTNERS PLC 1.75% 27/03/2026	EUR	376 333	376 231	0.04
100 000	COCA-COLA HBC FINANCE BV 1.875% 11/11/2024	EUR	104 105	106 660	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	COENTREPRISE DE TRANSPORT D'ELECTRICITE SA 1.5% 29/07/2028	EUR	102 880	107 377	0.01
2 199 000	COMCAST CORP 0.75% 20/02/2032	EUR	2 137 902	2 144 817	0.20
109 000	COMMERZBANK AG 0.125% 09/01/2024	EUR	110 769	110 866	0.01
191 000	COMMERZBANK AG 0.125% 15/12/2026	EUR	195 464	195 884	0.02
1 000 000	COMMERZBANK AG 0.25% 23/07/2020	EUR	1 000 542	1 000 460	0.09
500 000	COMMERZBANK AG 0.25% 26/01/2022	EUR	504 968	505 078	0.05
39 000	COMMERZBANK AG 0.5% 09/06/2026	EUR	40 774	40 847	0.00
200 000	COMMERZBANK AG 0.5% 13/09/2023	EUR	191 898	196 676	0.02
301 000	COMMERZBANK AG 0.625% 24/08/2027	EUR	319 203	319 785	0.03
3 000	COMMERZBANK AG 0.625% 28/08/2024	EUR	3 021	3 003	0.00
13 000	COMMERZBANK AG 0.875% 08/09/2025	EUR	13 791	13 810	0.00
300 000	COMMERZBANK AG 0.875% 22/01/2027	EUR	276 445	288 149	0.03
300 000	COMMERZBANK AG 1% 04/03/2026	EUR	306 362	304 977	0.03
100 000	COMMERZBANK AG 1.125% 19/09/2025	EUR	95 394	99 458	0.01
100 000	COMMERZBANK AG 1.25% 09/01/2034	EUR	117 587	116 251	0.01
100 000	COMMERZBANK AG 1.25% 23/10/2023	EUR	96 327	100 688	0.01
117 000	COMMERZBANK AG 1.5% 21/09/2022	EUR	117 006	118 732	0.01
7 054 000	COMMONWEALTH BANK OF AUSTRALIA 3% 03/05/2022	EUR	7 486 727	7 484 399	0.70
100 000	CONTINENTAL AG 0% 12/09/2023	EUR	99 395	97 884	0.01
957 000	CONTINENTAL AG 2.5% 27/08/2026	EUR	991 954	1 009 936	0.09
500 000	COOPERATIEVE RABOBANK UA 0.875% 01/02/2029	EUR	543 598	545 665	0.05
700 000	COOPERATIEVE RABOBANK UA 0.875% 08/02/2028	EUR	757 677	759 388	0.07
150 000	COVESTRO AG 1% 07/10/2021	EUR	152 402	151 002	0.01
900 000	COVIVIO 1.625% 23/06/2030	EUR	895 680	899 181	0.08
250 000	CPPIB CAPITAL INC - REGS - 0.375% 20/06/2024	EUR	254 654	255 026	0.02
17 999 000	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	18 953 794	19 150 035	1.80
1 000 000	CREDIT AGRICOLE CARIPARMA SPA 1.125% 21/03/2025	EUR	1 059 985	1 064 035	0.10
16 400 000	CREDIT AGRICOLE HOME LOAN SFH SA 0.125% 16/12/2024	EUR	16 573 676	16 728 574	1.57
200 000	CREDIT AGRICOLE HOME LOAN SFH SA 0.125% 28/08/2020	EUR	200 206	200 180	0.02
200 000	CREDIT AGRICOLE HOME LOAN SFH SA 0.25% 23/02/2024	EUR	201 876	204 405	0.02
300 000	CREDIT AGRICOLE HOME LOAN SFH SA 1.25% 24/03/2031	EUR	338 529	343 161	0.03
400 000	CREDIT AGRICOLE HOME LOAN SFH SA 3.875% 12/01/2021	EUR	416 788	409 086	0.04
850 000	CREDIT AGRICOLE HOME LOAN SFH SA 4% 16/07/2025	EUR	1 057 788	1 036 635	0.10
300 000	CREDIT AGRICOLE PUBLIC SECTOR SCF SA 0.01% 13/09/2028	EUR	301 954	304 043	0.03
257 000	CREDIT AGRICOLE PUBLIC SECTOR SCF SA 0.25% 31/10/2026	EUR	263 154	265 219	0.02
3 400 000	CREDIT AGRICOLE PUBLIC SECTOR SCF SA 0.5% 10/10/2025	EUR	3 546 375	3 545 384	0.33
100 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	89 342	98 717	0.01
7 000 000	CREDIT AGRICOLE SA/LONDON - EMTN - FRN 20/04/2022	EUR	6 937 563	7 033 390	0.66
4 200 000	CREDIT AGRICOLE SA/LONDON FRN 06/03/2023	EUR	4 183 608	4 188 450	0.39
200 000	CREDIT AGRICOLE SA/LONDON FRN 17/01/2022	EUR	199 316	200 782	0.02
200 000	CREDIT AGRICOLE SA/LONDON 1.375% 13/03/2025	EUR	204 170	207 512	0.02
400 000	CREDIT AGRICOLE SA/LONDON 1.75% 05/03/2029	EUR	430 970	431 048	0.04
2 100 000	CREDIT MUTUEL - CIC HOME LOAN SFH SA 0.625% 10/02/2025	EUR	2 184 448	2 192 484	0.21
400 000	CREDIT MUTUEL - CIC HOME LOAN SFH SA 2.5% 11/09/2023	EUR	436 040	436 698	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	CREDIT MUTUEL - CIC HOME LOAN SFH SA 3.125% 09/09/2020	EUR	509 319	503 418	0.05
500 000	CREDIT MUTUEL - CIC HOME LOAN SFH SA 4.125% 19/01/2024	EUR	588 260	579 995	0.05
300 000	CREDIT MUTUEL - CIC HOME LOAN SFH 1.75% 19/06/2024	EUR	324 740	325 046	0.03
300 000	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	299 722	300 189	0.03
6 900 000	CREDIT MUTUEL HOME LOAN SFH SA 0.125% 09/04/2025	EUR	7 042 446	7 043 761	0.66
500 000	CREDIT MUTUEL HOME LOAN SFH SA 0.25% 30/04/2024	EUR	508 443	511 485	0.05
263 000	CREDIT SUISSE AG/LONDON FRN 18/05/2022	EUR	265 523	265 730	0.02
561 000	CREDIT SUISSE GROUP AG FRN 02/04/2026	EUR	613 380	622 037	0.06
100 000	CREDIT SUISSE GROUP AG FRN 14/01/2028	EUR	100 177	97 406	0.01
975 000	CREDIT SUISSE GROUP AG FRN 17/07/2025	EUR	973 422	995 675	0.09
620 000	CREDIT SUISSE GROUP AG 0.65% 10/09/2029	EUR	588 473	603 685	0.06
729 000	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	731 393	741 958	0.07
100 000	CRITERIA CAIXA SA 1.375% 10/04/2024	EUR	100 297	101 495	0.01
1 573 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 09/08/2021	EUR	1 572 028	1 572 685	0.15
679 000	DAIMLER INTERNATIONAL FINANCE BV 1% 11/11/2025	EUR	633 344	674 030	0.06
200 000	DANAHER CORP 2.5% 30/03/2030	EUR	229 895	229 439	0.02
100 000	DANONE SA 1.208% 03/11/2028	EUR	100 198	108 707	0.01
100 000	DANSKE BANK A/S 1.25% 11/06/2021	EUR	101 543	101 545	0.01
1 050 000	DANSKE BANK A/S 3.75% 23/06/2022	EUR	1 136 195	1 135 964	0.11
104 000	DANSKE KIINNITYSLUOTTOPANKKI OYJ 0.01% 14/01/2028	EUR	104 327	105 459	0.01
300 000	DB PRIVAT- UND FIRMENKUNDENBANK AG 3.625% 15/02/2021	EUR	312 030	307 590	0.03
100 000	DE VOLKSBANK NV 0.5% 30/01/2026	EUR	104 384	104 236	0.01
200 000	DEUTSCHE APOTHEKER-UND AERZTEBANK EG 0.15% 07/03/2023	EUR	202 327	202 894	0.02
3 100 000	DEUTSCHE BANK AG FRN 07/12/2020	EUR	3 088 239	3 092 668	0.29
9 900 000	DEUTSCHE BANK AG FRN 10/09/2021	EUR	9 758 875	9 783 180	0.92
12 800 000	DEUTSCHE BANK AG FRN 16/05/2022	EUR	12 257 599	12 500 992	1.17
3 335 000	DEUTSCHE BANK AG 0.125% 21/01/2030	EUR	3 383 567	3 413 655	0.32
54 000	DEUTSCHE BANK AG 0.25% 08/03/2024	EUR	55 140	55 193	0.01
100 000	DEUTSCHE BANK AG 0.5% 22/01/2026	EUR	104 073	104 360	0.01
4 744 000	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	4 802 157	4 852 874	0.45
200 000	DEUTSCHE BANK SA ESPANOLA 0.625% 15/12/2021	EUR	202 346	202 614	0.02
600 000	DEUTSCHE BANK SA ESPANOLA 1.125% 20/01/2023	EUR	622 338	619 842	0.06
200 000	DEUTSCHE KREDITBANK AG 1.375% 25/02/2021	EUR	203 607	202 285	0.02
5 000	DEUTSCHE TELEKOM AG 0.875% 25/03/2026	EUR	5 092	5 149	0.00
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 01/12/2022	EUR	99 450	101 284	0.01
4 079 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	4 128 702	4 132 148	0.39
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.25% 13/07/2022	EUR	107 485	108 347	0.01
95 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.5% 28/10/2030	EUR	131 225	129 198	0.01
3 698 000	DH EUROPE FINANCE II SARL 0.2% 18/03/2026	EUR	3 651 849	3 641 475	0.34
401 000	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	393 496	392 435	0.04
3 257 000	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	3 133 552	3 142 711	0.29
1 279 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	1 318 775	1 385 445	0.13
20 217 000	DNB BANK ASA 0.05% 14/11/2023	EUR	20 168 887	20 211 237	1.89
100 000	DNB BOLIGKREDITT AS 0.375% 20/11/2024	EUR	102 516	103 009	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
104 000	DNB BOLIGKREDITT AS 1.875% 21/11/2022	EUR	109 478	109 618	0.01
419 000	DNB BOLIGKREDITT AS 2.75% 21/03/2022	EUR	442 305	441 599	0.04
2 955 000	DNB BOLIGKREDITT AS 3.875% 16/06/2021	EUR	3 077 071	3 075 829	0.29
145 000	DOVER CORP 0.75% 04/11/2027	EUR	148 689	138 258	0.01
2 000	DZ HYP AG 0.01% 29/01/2024	EUR	2 020	2 028	0.00
200 000	DZ HYP AG 0.25% 21/01/2021	EUR	201 242	200 708	0.02
165 000	EASYJET PLC 1.75% 09/02/2023	EUR	136 995	148 870	0.01
211 000	EIKA BOLIGKREDITT AS 2.125% 30/01/2023	EUR	226 672	224 351	0.02
2 800 000	ELIA TRANSMISSION BELGIUM SA 3.25% 04/04/2028	EUR	3 354 268	3 409 840	0.32
100 000	ELM BV FOR RELX FINANCE BV 2.5% 24/09/2020	EUR	100 666	100 549	0.01
300 000	EMERSON ELECTRIC CO 2% 15/10/2029	EUR	338 410	336 717	0.03
200 000	ENAGAS FINANCIACIONES SAU 1.375% 05/05/2028	EUR	216 158	216 612	0.02
500 000	ENGIE SA 0% 04/03/2027	EUR	486 805	488 748	0.05
630 000	ENI SPA 0.625% 19/09/2024	EUR	644 207	634 785	0.06
3 737 000	ENI SPA 2% 18/05/2031	EUR	4 103 354	4 126 170	0.39
100 000	E.ON INTERNATIONAL FINANCE BV 5.528% 21/02/2023	EUR	113 359	113 352	0.01
9 000	E.ON SE 0% 28/08/2024	EUR	8 810	8 905	0.00
40 000	E.ON SE 0.35% 28/02/2030	EUR	35 939	38 797	0.00
200 000	ERSTE GROUP BANK AG 0.375% 16/04/2024	EUR	201 111	201 175	0.02
200 000	ESSITY AB 1.125% 27/03/2024	EUR	201 913	206 090	0.02
400 000	EURO HYPOTHEKENBANK 4.125% 07/04/2021	EUR	417 120	413 880	0.04
100 000	EUROGRID GMBH 3.875% 22/10/2020	EUR	103 127	101 179	0.01
17 000	EVONIK FINANCE BV 0% 08/03/2021	EUR	16 896	16 983	0.00
1 891 000	FCA BANK SPA/IRELAND 0.625% 24/11/2022	EUR	1 811 398	1 853 246	0.17
150 000	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 1.661% 04/12/2026	EUR	147 017	149 742	0.01
200 000	FCE BANK PLC 0.869% 13/09/2021	EUR	187 881	193 413	0.02
350 000	FCE BANK PLC 1.134% 10/02/2022	EUR	309 778	338 028	0.03
1 643 000	FCE BANK PLC 1.875% 24/06/2021	EUR	1 616 720	1 610 814	0.15
100 000	FEDERATION DES CAISSES DESJARDINS DU QUEBEC 0.25% 27/09/2021	EUR	99 564	100 452	0.01
200 000	FERROVIAL EMISIONES SA 1.382% 14/05/2026	EUR	200 088	202 692	0.02
100 000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.5% 21/05/2027	EUR	105 342	103 470	0.01
100 000	FIDELITY NATIONAL INFORMATION SERVICES INC 2% 21/05/2030	EUR	109 570	107 132	0.01
100 000	FIRMENICH PRODUCTIONS PARTICIPATIONS SAS 1.75% 30/04/2030	EUR	99 486	104 222	0.01
150 000	FLUOR CORP 1.75% 21/03/2023	EUR	122 185	113 519	0.01
182 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 29/05/2030	EUR	184 274	188 067	0.02
124 000	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	116 023	122 873	0.01
8 383 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 17/05/2021	EUR	8 341 941	8 348 461	0.78
391 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO 2.625% 15/03/2023	EUR	410 421	409 700	0.04
236 000	GENERAL ELECTRIC CO 1.5% 17/05/2029	EUR	223 214	222 870	0.02
100 000	GENERAL MILLS INC 1% 27/04/2023	EUR	101 346	101 320	0.01
181 000	GENERAL MOTORS FINANCIAL CO INC 2.2% 01/04/2024	EUR	180 061	178 051	0.02
1 163 000	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	1 221 059	1 178 788	0.11
39 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	39 128	39 761	0.00
59 000	GOLDMAN SACHS GROUP INC FRN 21/04/2023	EUR	57 401	58 283	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
472 000	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	477 192	493 788	0.05
200 000	GOLDMAN SACHS GROUP INC 2% 27/07/2023	EUR	204 164	208 703	0.02
6 000	GOLDMAN SACHS GROUP INC 3% 12/02/2031	EUR	7 224	7 108	0.00
1 114 000	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	1 234 211	1 243 764	0.12
116 000	HAMBURG COMMERCIAL BANK AG 0.375% 27/04/2023	EUR	117 920	118 373	0.01
231 000	HEIDELBERGCEMENT AG 2.25% 30/03/2023	EUR	235 328	239 539	0.02
377 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 0.5% 09/08/2022	EUR	368 777	374 252	0.04
1 421 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.625% 07/04/2026	EUR	1 399 003	1 454 884	0.14
566 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.75% 24/04/2028	EUR	552 763	578 302	0.05
80 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 3.25% 21/10/2021	EUR	82 324	82 711	0.01
400 000	HERA SPA 0.875% 14/10/2026	EUR	402 604	411 312	0.04
1 000	HOCHTIEF AG 0.5% 03/09/2027	EUR	959	991	0.00
118 000	HONEYWELL INTERNATIONAL INC 0% 10/03/2024	EUR	116 749	116 674	0.01
2 609 000	HSBC HOLDINGS PLC 1.5% 15/03/2022	EUR	2 669 346	2 668 967	0.25
100 000	IBERDROLA INTERNATIONAL BV 1.75% 17/09/2023	EUR	106 309	105 142	0.01
100 000	IBERDROLA INTERNATIONAL BV 3% 31/01/2022	EUR	104 400	104 623	0.01
800 000	ICADE 1.125% 17/11/2025	EUR	823 440	790 904	0.07
250 000	ILLINOIS TOOL WORKS INC 0.25% 05/12/2024	EUR	242 669	250 191	0.02
600 000	IMPERIAL BRANDS FINANCE PLC 2.125% 12/02/2027	EUR	601 739	615 615	0.06
900 000	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	902 286	902 124	0.08
1 000 000	ING BANK NV 2% 28/08/2020	EUR	1 004 120	1 003 925	0.09
200 000	ING GROEP NV FRN 03/09/2025	EUR	193 236	195 774	0.02
1 200 000	ING GROEP NV FRN 20/09/2023	EUR	1 200 602	1 200 702	0.11
500 000	ING GROEP NV 2% 20/09/2028	EUR	534 127	557 565	0.05
200 000	INMOBILIARIA COLONIAL SOCIMI SA 1.45% 28/10/2024	EUR	193 535	200 688	0.02
1 200 000	INMOBILIARIA COLONIAL SOCIMI SA 2% 17/04/2026	EUR	1 215 913	1 216 548	0.11
136 000	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	134 492	136 679	0.01
651 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	686 883	696 469	0.07
539 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.8% 25/09/2026	EUR	524 424	544 994	0.05
7 764 000	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	7 681 194	7 740 241	0.73
600 000	INTESA SANPAOLO SPA 0.625% 20/01/2022	EUR	610 752	608 628	0.06
9 715 000	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	8 775 189	9 871 168	0.93
1 227 000	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	1 269 832	1 277 651	0.12
183 000	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	185 622	190 210	0.02
247 000	INTESA SANPAOLO SPA 5% 27/01/2021	EUR	259 944	254 454	0.02
300 000	IREN SPA 0.875% 14/10/2029	EUR	290 176	303 255	0.03
200 000	IREN SPA 1.95% 19/09/2025	EUR	210 623	215 030	0.02
165 000	ISS GLOBAL A/S 2.125% 02/12/2024	EUR	171 885	171 843	0.02
550 000	ITALGAS SPA - EMTN - 1.125% 14/03/2024	EUR	556 072	567 947	0.05
516 000	ITALGAS SPA 0.5% 19/01/2022	EUR	523 134	518 681	0.05
500 000	ITALGAS SPA 0.875% 24/04/2030	EUR	503 179	506 620	0.05
367 000	ITALGAS SPA 1.625% 18/01/2029	EUR	397 242	396 455	0.04
200 000	JOHNSON CONTROLS INTERNATIONAL PLC 1% 15/09/2023	EUR	202 398	202 342	0.02
1 011 000	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	1 015 220	1 034 384	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
50 000	JPMORGAN CHASE & CO 3.875% 23/09/2020	EUR	50 619	50 449	0.00
400 000	KBC BANK NV 0.375% 01/09/2022	EUR	408 750	406 438	0.04
500 000	KBC BANK NV 2% 31/01/2023	EUR	535 833	530 755	0.05
3 300 000	KBC GROUP NV FRN 24/11/2022	EUR	3 234 866	3 290 578	0.31
130 000	KONINKLIJKE DSM NV 0.25% 23/06/2028	EUR	130 161	129 899	0.01
184 000	KONINKLIJKE PHILIPS NV 0.5% 06/09/2023	EUR	187 353	186 297	0.02
75 000	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027	EUR	77 126	77 210	0.01
400 000	KREDITANSTALT FUER WIEDERAUFBAU 0.25% 15/09/2025	EUR	415 285	415 904	0.04
428 000	KREDITANSTALT FUER WIEDERAUFBAU 0.5% 15/09/2027	EUR	455 172	456 254	0.04
9 000	KREDITANSTALT FUER WIEDERAUFBAU 0.5% 28/09/2026	EUR	9 476	9 549	0.00
7 300 000	LA BANQUE POSTALE HOME LOAN SFH SA 0.25% 12/02/2035	EUR	7 484 471	7 483 923	0.70
300 000	LA BANQUE POSTALE HOME LOAN SFH SA 0.375% 24/01/2025	EUR	307 226	309 477	0.03
250 000	LA BANQUE POSTALE HOME LOAN SFH SA 0.625% 23/06/2027	EUR	264 488	265 013	0.02
499 000	LANDESBANK BADEN-WUERTTEMBERG 0% 25/10/2022	EUR	502 196	503 636	0.05
26 000	LANDESBANK BADEN-WUERTTEMBERG 0.01% 16/07/2027	EUR	26 267	26 501	0.00
200 000	LANDESBANK BADEN-WUERTTEMBERG 0.05% 11/11/2021	EUR	201 713	201 206	0.02
630 000	LANDESBANK BADEN-WUERTTEMBERG 0.25% 21/07/2020	EUR	632 120	630 265	0.06
200 000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 27/02/2025	EUR	205 930	206 787	0.02
237 000	LANDESBANK BADEN-WUERTTEMBERG 0.875% 15/09/2025	EUR	251 250	252 077	0.02
300 000	LANSFORSKRINGAR HYPOTEK AB 0.25% 12/04/2023	EUR	303 774	304 719	0.03
300 000	LANSFORSKRINGAR HYPOTEK AB 0.25% 22/04/2022	EUR	302 459	303 158	0.03
3 667 000	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	3 361 362	3 535 940	0.33
200 000	LEASEPLAN CORP NV 0.75% 03/10/2022	EUR	192 628	197 648	0.02
500 000	LLOYDS BANK PLC 0.5% 11/04/2023	EUR	508 773	511 155	0.05
200 000	LLOYDS BANK PLC 0.625% 14/09/2022	EUR	203 269	204 272	0.02
100 000	LLOYDS BANK PLC 0.625% 26/03/2025	EUR	103 631	104 122	0.01
200 000	LLOYDS BANK PLC 4.875% 13/01/2023	EUR	226 287	226 308	0.02
696 000	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	771 368	772 866	0.07
3 269 000	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	3 159 083	3 252 605	0.30
111 000	LOGICOR FINANCING SARL 0.75% 15/07/2024	EUR	106 049	109 410	0.01
300 000	LOGICOR FINANCING SARL 1.5% 14/11/2022	EUR	311 485	303 638	0.03
1 632 000	LOGICOR FINANCING SARL 1.625% 15/07/2027	EUR	1 676 864	1 645 488	0.15
329 000	MASTERCARD INC 2.1% 01/12/2027	EUR	361 027	373 958	0.04
500 000	MCDONALD'S CORP 1% 15/11/2023	EUR	511 303	512 645	0.05
100 000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.375% 10/11/2025	EUR	108 131	107 594	0.01
590 000	MEDTRONIC GLOBAL HOLDINGS SCA 0% 02/12/2022	EUR	575 451	586 631	0.05
327 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	321 133	341 816	0.03
408 000	METRO AG 1.375% 28/10/2021	EUR	417 680	408 173	0.04
900 000	MICROSOFT CORP 2.125% 06/12/2021	EUR	922 757	924 732	0.09
700 000	MMB SCF SACA 0.05% 17/09/2029	EUR	695 380	704 340	0.07
10 000	MMB SCF SACA 0.75% 31/10/2025	EUR	10 462	10 521	0.00
100 000	MOHAWK INDUSTRIES INC 2% 14/01/2022	EUR	102 051	102 077	0.01
1 710 000	MORGAN STANLEY FRN 27/01/2022	EUR	1 693 856	1 712 172	0.16
300 000	MORGAN STANLEY 1% 02/12/2022	EUR	298 173	303 804	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 410 000	MORGAN STANLEY 1.875% 27/04/2027	EUR	1 510 657	1 529 998	0.14
300 000	MORGAN STANLEY 1.875% 30/03/2023	EUR	305 609	311 694	0.03
514 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 4% 19/08/2022	EUR	559 336	537 703	0.05
325 000	MUENCHENER HYPOTHEKENBANK EG - EMTN - 0.625% 07/05/2027	EUR	343 398	344 871	0.03
200 000	MUENCHENER HYPOTHEKENBANK EG 0.25% 14/10/2020	EUR	200 937	200 414	0.02
98 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 10/11/2021	EUR	99 484	99 012	0.01
2 034 000	MUENCHENER HYPOTHEKENBANK EG 0.5% 22/04/2026	EUR	2 116 417	2 128 245	0.20
300 000	MUENCHENER HYPOTHEKENBANK EG 1.375% 16/04/2021	EUR	304 449	304 212	0.03
200 000	MUENCHENER HYPOTHEKENBANK EG 1.5% 25/06/2024	EUR	214 821	214 913	0.02
447 000	MYLAN NV 3.125% 22/11/2028	EUR	508 011	503 561	0.05
65 000	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	67 779	69 391	0.01
3 827 000	NATIONAL BANK OF CANADA 0.5% 26/01/2022	EUR	3 876 674	3 877 573	0.36
100 000	NATIONAL BANK OF CANADA 0.75% 13/03/2025	EUR	102 910	104 613	0.01
100 000	NATIONAL GRID NORTH AMERICA INC 0.75% 11/02/2022	EUR	100 022	100 742	0.01
2 300 000	NATIONAL WESTMINSTER BANK PLC 0.5% 15/05/2024	EUR	2 350 807	2 361 330	0.22
255 000	NATIONWIDE BUILDING SOCIETY 0.125% 25/01/2021	EUR	255 557	255 722	0.02
147 000	NATIONWIDE BUILDING SOCIETY 0.625% 25/03/2027	EUR	151 490	154 515	0.01
200 000	NATIONWIDE BUILDING SOCIETY 4.375% 28/02/2022	EUR	217 354	215 572	0.02
1 000 000	NATIONWIDE BUILDING SOCIETY 4.625% 08/02/2021	EUR	1 048 965	1 029 990	0.10
500 000	NATURGY FINANCE BV 1.375% 19/01/2027	EUR	508 228	526 765	0.05
11 200 000	NEDERLANDSE FINANCIERINGS-MAATSCHAPPIJ VOOR ONTWIKKELINGSLANDEN NV 0.125% 03/04/2027	EUR	11 287 417	11 422 936	1.07
100 000	NEDERLANDSE FINANCIERINGS-MAATSCHAPPIJ VOOR ONTWIKKELINGSLANDEN NV 0.125% 20/04/2022	EUR	101 128	101 140	0.01
500 000	NEDERLANDSE WATERSCHAPSBANK NV 0.125% 17/01/2024	EUR	509 413	509 588	0.05
2 564 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	2 671 152	2 676 469	0.25
100 000	NIBC BANK NV 0.25% 22/04/2022	EUR	100 938	100 961	0.01
500 000	NORDEA BANK FINLAND ABP 0.625% 17/03/2027	EUR	525 310	529 910	0.05
200 000	NORDEA KIINNITYSLUOTTOPANKKI OYJ 0.125% 18/06/2027	EUR	204 698	205 145	0.02
100 000	NORDEA KIINNITYSLUOTTOPANKKI OYJ 4% 10/02/2021	EUR	104 381	102 719	0.01
2 280 000	NORDEA MORTGAGE BANK PLC 0.625% 23/05/2025	EUR	2 374 394	2 386 281	0.22
120 000	NRW BANK 0.25% 02/02/2024	EUR	122 231	122 737	0.01
250 000	NYKREDIT REALKREDIT A/S 0.75% 20/01/2027	EUR	226 737	243 249	0.02
140 000	OMV AG 0.75% 04/12/2023	EUR	137 868	142 842	0.01
283 000	OMV AG 1% 14/12/2026	EUR	293 152	295 305	0.03
100 000	OMV AG 2.625% 27/09/2022	EUR	103 983	105 817	0.01
2 000 000	ONTARIO TEACHERS' FINANCE TRUST 0.5% 06/05/2025	EUR	2 037 074	2 039 350	0.19
1 000 000	OP MORTGAGE BANK 0.05% 22/02/2023	EUR	1 010 682	1 012 335	0.09
102 000	OP MORTGAGE BANK 0.625% 01/09/2025	EUR	106 481	107 115	0.01
400 000	OP MORTGAGE BANK 0.625% 15/02/2029	EUR	422 701	427 954	0.04
400 000	OP MORTGAGE BANK 0.75% 07/06/2027	EUR	424 154	428 102	0.04
300 000	ORANGE SA 0% 04/09/2026	EUR	296 661	292 811	0.03
100 000	ORANGE SA 1.875% 12/09/2030	EUR	109 927	112 247	0.01
200 000	ORSTED A/S 4.875% 16/12/2021	EUR	216 185	213 921	0.02
59 000	PEUGEOT SA 2% 23/03/2024	EUR	59 460	59 860	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
180 000	PEUGEOT SA 2.375% 14/04/2023	EUR	182 697	183 308	0.02
350 000	PFIZER INC 0.25% 06/03/2022	EUR	349 442	351 727	0.03
1 000	RCI BANQUE SA FRN 04/11/2024	EUR	881	925	0.00
1 000	RCI BANQUE SA FRN 12/01/2023	EUR	929	960	0.00
937 000	RCI BANQUE SA FRN 12/04/2021	EUR	922 172	928 783	0.09
63 000	RCI BANQUE SA 0.5% 15/09/2023	EUR	57 875	61 021	0.01
72 000	RCI BANQUE SA 0.625% 10/11/2021	EUR	69 900	70 843	0.01
1 000	RCI BANQUE SA 0.75% 10/04/2023	EUR	975	973	0.00
35 000	RCI BANQUE SA 0.75% 26/09/2022	EUR	35 190	34 182	0.00
200 000	RCI BANQUE SA 1.375% 08/03/2024	EUR	198 045	198 514	0.02
300 000	RED ELECTRICA CORP SA 0.875% 14/04/2025	EUR	310 960	311 582	0.03
200 000	RED ELECTRICA FINANCIACIONES SAU 1% 21/04/2026	EUR	207 935	210 345	0.02
200 000	RED ELECTRICA FINANCIACIONES SAU 1.125% 24/04/2025	EUR	208 904	210 531	0.02
200 000	REDEXIS GAS FINANCE BV 2.75% 08/04/2021	EUR	201 438	202 373	0.02
486 000	RELX FINANCE BV 0% 18/03/2024	EUR	468 584	479 927	0.04
755 000	ROYAL BANK OF CANADA - REGS - 0.5% 16/12/2020	EUR	757 869	758 043	0.07
2 350 000	ROYAL BANK OF CANADA 0.125% 23/07/2024	EUR	2 260 066	2 336 558	0.22
1 250 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 02/03/2026	EUR	1 282 704	1 282 406	0.12
200 000	SANTANDER CONSUMER FINANCE SA 1% 27/02/2024	EUR	202 692	202 765	0.02
2 063 000	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	2 131 176	2 078 142	0.19
911 000	SANTANDER UK PLC 1.625% 26/11/2020	EUR	924 189	918 680	0.09
50 000	SANTANDER UK PLC 4.25% 12/04/2021	EUR	51 788	51 784	0.00
400 000	SCHAEFFLER AG 1.125% 26/03/2022	EUR	385 283	390 076	0.04
1 000	SCHAEFFLER AG 2.875% 26/03/2027	EUR	900	996	0.00
2 564 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 09/02/2026	EUR	2 654 445	2 652 047	0.25
700 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.625% 30/01/2023	EUR	716 947	717 273	0.07
100 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 16/06/2022	EUR	102 180	102 213	0.01
600 000	SKANDINAVISKA ENSKILDA BANKEN AB 4.125% 07/04/2021	EUR	625 464	620 760	0.06
400 000	SOLVAY SA 1.625% 02/12/2022	EUR	407 704	411 474	0.04
250 000	SPAREBANK 1 BOLIGKREDITT AS 0.125% 14/05/2026	EUR	252 848	254 860	0.02
500 000	SPAREBANK 1 BOLIGKREDITT AS 0.375% 19/06/2023	EUR	510 140	510 380	0.05
500 000	SPAREBANK 1 BOLIGKREDITT AS 1% 30/01/2029	EUR	540 620	547 128	0.05
200 000	SPAREBANK 1 BOLIGKREDITT AS 4% 03/02/2021	EUR	208 724	205 261	0.02
500 000	SPAREBANK 1 SR-BANK ASA 0.625% 25/03/2024	EUR	489 248	503 430	0.05
176 000	SSE PLC 1.25% 16/04/2025	EUR	181 648	181 631	0.02
220 000	SSE PLC 1.75% 08/09/2023	EUR	233 576	229 978	0.02
500 000	STADSHYPOTEK AB 0.375% 24/02/2021	EUR	503 895	502 618	0.05
249 000	STADSHYPOTEK AB 0.5% 11/07/2025	EUR	259 261	259 005	0.02
100 000	STRYKER CORP 1.125% 30/11/2023	EUR	104 174	102 656	0.01
1 100 000	SVENSKA HANDELSBANKEN AB 0.5% 18/02/2030	EUR	989 342	1 080 514	0.10
2 000 000	SVERIGES SAKERSTALLDA OBLIGATIONER AB 0.375% 05/06/2029	EUR	2 065 030	2 089 580	0.20
463 000	SVERIGES SAKERSTALLDA OBLIGATIONER AB 1.25% 19/04/2033	EUR	534 747	534 288	0.05
200 000	SYDNEY AIRPORT FINANCE CO PTY LTD 1.75% 26/04/2028	EUR	201 478	201 716	0.02
1 100 000	TELEFONICA EMISIONES SA 1.069% 05/02/2024	EUR	1 128 958	1 130 866	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	TELEFONICA EMISIONES SA 1.201% 21/08/2027	EUR	305 561	309 966	0.03
100 000	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	104 077	105 135	0.01
200 000	TELEFONICA EMISIONES SA 1.477% 14/09/2021	EUR	202 618	203 431	0.02
100 000	TELEFONICA EMISIONES SA 1.528% 17/01/2025	EUR	104 154	105 036	0.01
800 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	856 263	860 780	0.08
400 000	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	414 569	429 966	0.04
300 000	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	311 846	316 352	0.03
200 000	TELEFONICA EMISIONES SA 1.93% 17/10/2031	EUR	211 988	216 580	0.02
200 000	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	229 205	236 529	0.02
500 000	TELEFONICA EMISIONES SA 3.961% 26/03/2021	EUR	515 265	514 308	0.05
100 000	TELEFONICA EMISIONES SA 3.987% 23/01/2023	EUR	109 375	109 892	0.01
256 000	TELEKOM FINANZMANAGEMENT GMBH 3.125% 03/12/2021	EUR	267 503	267 306	0.03
800 000	TELEKOM FINANZMANAGEMENT GMBH 4% 04/04/2022	EUR	852 412	853 092	0.08
200 000	TELEPERFORMANCE 1.5% 03/04/2024	EUR	199 454	203 050	0.02
250 000	TELSTRA CORP LTD 3.5% 21/09/2022	EUR	273 468	268 178	0.03
300 000	TELSTRA CORP LTD 3.625% 15/03/2021	EUR	309 065	307 647	0.03
460 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.875% 02/02/2022	EUR	461 685	464 158	0.04
800 000	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027	EUR	824 024	850 888	0.08
984 000	TERNA RETE ELETTRICA NAZIONALE SPA 4.9% 28/10/2024	EUR	1 165 430	1 179 226	0.11
225 000	TESCO CORPORATE TREASURY SERVICES PLC 1.375% 24/10/2023	EUR	228 319	229 897	0.02
2 044 000	THERMO FISHER SCIENTIFIC FINANCE I BV FRN 07/08/2020	EUR	2 043 960	2 044 010	0.19
554 000	THERMO FISHER SCIENTIFIC INC 0.125% 01/03/2025	EUR	546 950	546 950	0.05
200 000	THERMO FISHER SCIENTIFIC INC 0.5% 01/03/2028	EUR	196 675	196 557	0.02
1 889 000	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	1 871 964	1 915 342	0.18
120 000	THERMO FISHER SCIENTIFIC INC 1.4% 23/01/2026	EUR	125 543	125 543	0.01
200 000	THERMO FISHER SCIENTIFIC INC 2% 15/04/2025	EUR	214 515	214 489	0.02
117 000	THERMO FISHER SCIENTIFIC INC 2.375% 15/04/2032	EUR	133 927	133 627	0.01
340 000	TORONTO-DOMINION BANK 0.25% 12/01/2023	EUR	342 596	344 811	0.03
500 000	TORONTO-DOMINION BANK 0.625% 06/06/2025	EUR	521 718	521 763	0.05
250 000	TRANSURBAN FINANCE CO PTY LTD 1.75% 29/03/2028	EUR	249 974	256 621	0.02
272 000	TRANSURBAN FINANCE CO PTY LTD 2.5% 08/10/2020	EUR	272 188	272 141	0.03
50 000	UNICREDIT BANK AG - EMTN - 0.5% 04/05/2026	EUR	52 222	52 288	0.00
7 053 000	UNICREDIT BANK AG 0.01% 24/06/2030	EUR	7 110 014	7 119 050	0.67
210 000	UNICREDIT BANK AG 0.125% 01/03/2022	EUR	211 367	211 744	0.02
600 000	UNICREDIT BANK AG 0.125% 22/11/2029	EUR	607 245	614 586	0.06
300 000	UNICREDIT BANK AG 0.125% 26/10/2023	EUR	303 964	304 974	0.03
8 000 000	UNICREDIT BANK AG 0.25% 15/01/2032	EUR	8 250 640	8 283 480	0.78
7 000	UNICREDIT BANK AG 0.75% 24/07/2023	EUR	7 223	7 242	0.00
200 000	UNICREDIT BANK AG 0.85% 22/05/2034	EUR	218 431	222 520	0.02
400 000	UNICREDIT BANK AG 1.875% 12/09/2022	EUR	423 316	419 968	0.04
600 000	UNICREDIT BANK AUSTRIA AG 0.25% 21/06/2030	EUR	620 502	621 306	0.06
100 000	UNICREDIT BANK AUSTRIA AG 0.625% 16/01/2026	EUR	104 049	105 010	0.01
100 000	UNICREDIT BANK AUSTRIA AG 4.125% 24/02/2021	EUR	104 479	102 909	0.01
200 000	UNICREDIT SPA 0.375% 31/10/2026	EUR	204 730	204 935	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
253 000	UNICREDIT SPA 2% 04/03/2023	EUR	257 132	261 201	0.02
250 000	UNIONE DI BANCHE ITALIANE SPA 1% 22/07/2022	EUR	245 861	249 680	0.02
6 557 000	UNIONE DI BANCHE ITALIANE SPA 1% 27/01/2023	EUR	6 801 247	6 756 791	0.63
215 000	UNIONE DI BANCHE ITALIANE SPA 1.5% 10/04/2024	EUR	212 162	218 465	0.02
400 000	VEOLIA ENVIRONNEMENT SA 0.892% 14/01/2024	EUR	402 612	408 604	0.04
100 000	VEOLIA ENVIRONNEMENT SA 0.927% 04/01/2029	EUR	99 036	102 825	0.01
200 000	VEOLIA ENVIRONNEMENT SA 1.59% 10/01/2028	EUR	208 129	216 242	0.02
400 000	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	429 077	446 512	0.04
312 000	VERIZON COMMUNICATIONS INC 2.625% 01/12/2031	EUR	371 541	366 862	0.03
400 000	VIVENDI SA 0.875% 18/09/2024	EUR	415 494	405 436	0.04
100 000	VIVENDI SA 1.125% 24/11/2023	EUR	100 587	102 193	0.01
300 000	VODAFONE GROUP PLC 1.25% 25/08/2021	EUR	302 757	304 136	0.03
2 942 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	3 276 616	3 239 347	0.30
50 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.25% 16/10/2020	EUR	50 142	49 970	0.00
100 000	VONOVIA FINANCE BV 0.75% 25/01/2022	EUR	99 769	100 781	0.01
2 400 000	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	2 407 188	2 493 264	0.23
1 293 000	WELLS FARGO & CO - EMTN - FRN 31/01/2022	EUR	1 278 276	1 291 726	0.12
700 000	WELLS FARGO & CO - EMTN - 1.5% 24/05/2027	EUR	731 816	726 467	0.07
150 000	WELLS FARGO & CO 1.375% 26/10/2026	EUR	156 122	155 059	0.01
2 213 000	WELLS FARGO & CO 2% 27/04/2026	EUR	2 365 575	2 369 425	0.22
100 000	WELLS FARGO & CO 2.625% 16/08/2022	EUR	103 287	104 610	0.01
200 000	WL BANK AG WESTFAELISCHE LANDSCHAFT BODENKREDITBANK 0.5% 01/04/2027	EUR	209 452	210 518	0.02
Total Bonds			546 410 935	551 220 975	51.67
Supranationals, Governments and Local Public Authorities, Debt Instruments					
198 000	AFRICAN DEVELOPMENT BANK 0.25% 21/11/2024	EUR	204 219	203 222	0.02
2 181 000	AFRICAN DEVELOPMENT BANK 0.5% 21/03/2029	EUR	2 290 952	2 298 610	0.22
206 000	AFRICAN DEVELOPMENT BANK 0.875% 24/05/2028	EUR	220 700	222 976	0.02
11 500 000	AGENCE FRANCAISE DE DEVELOPPEMENT 0.375% 30/04/2024	EUR	11 782 684	11 798 713	1.11
400 000	AGENCE FRANCAISE DE DEVELOPPEMENT 2.25% 28/05/2026	EUR	455 672	457 746	0.04
3 608 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	3 626 880	3 652 703	0.34
39 000	ASIAN DEVELOPMENT BANK 0.2% 25/05/2023	EUR	39 573	39 676	0.00
171 000	BELGIQU BELGIQUE GROIP INC 0% 28/03/2023	EUR	173 554	173 768	0.02
18 559 373	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	19 429 250	19 414 495	1.82
200 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE 3.375% 25/04/2021	EUR	207 135	206 175	0.02
1 400 000	CAISSE DES DEPOTS ET CONSIGNATIONS 0% 19/06/2024	EUR	1 420 909	1 421 833	0.13
21 000	COUNCIL OF EUROPE 0.375% 27/10/2022	EUR	21 460	21 416	0.00
7 656 640	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	7 771 145	7 845 606	0.74
14 615 966	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2030	EUR	15 437 968	15 320 528	1.44
14 057 224	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	14 658 803	14 611 499	1.37
28 812 382	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	29 209 516	29 509 497	2.77
400 000	DEXIA KOMMUNALBANK DEUTSCHLAND GMBH 0.375% 03/03/2022	EUR	406 780	405 030	0.04
11 941 986	DUTCH FUNGIBLE STRIP 0% 15/01/2021	EUR	12 079 677	11 980 678	1.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
12 829 776	DUTCH FUNGIBLE STRIP 0% 15/01/2022	EUR	12 983 284	12 951 146	1.21
7 967 790	DUTCH FUNGIBLE STRIP 0% 15/01/2024	EUR	8 033 892	8 137 663	0.76
1 427 089	DUTCH FUNGIBLE STRIP 0% 15/01/2025	EUR	1 429 165	1 464 322	0.14
1 498 450	DUTCH FUNGIBLE STRIP 0% 15/01/2026	EUR	1 488 493	1 543 119	0.14
11 528 018	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	11 329 209	11 900 431	1.12
358 500	DUTCH FUNGIBLE STRIP 0% 15/01/2028	EUR	354 246	370 503	0.03
2 096 584	DUTCH FUNGIBLE STRIP 0% 15/01/2029	EUR	2 118 420	2 166 568	0.20
291 500	DUTCH FUNGIBLE STRIP 0% 15/01/2030	EUR	291 688	300 854	0.03
516 274	DUTCH FUNGIBLE STRIP 0% 15/01/2031	EUR	486 162	531 602	0.05
11 471	DUTCH FUNGIBLE STRIP 0% 15/01/2032	EUR	11 006	11 775	0.00
458 500	DUTCH FUNGIBLE STRIP 0% 15/01/2033	EUR	420 837	468 938	0.04
419 500	DUTCH FUNGIBLE STRIP 0% 15/01/2034	EUR	379 683	427 305	0.04
63 500	DUTCH FUNGIBLE STRIP 0% 15/01/2035	EUR	56 803	64 395	0.01
351 000	DUTCH FUNGIBLE STRIP 0% 15/01/2036	EUR	332 582	354 764	0.03
26 500	DUTCH FUNGIBLE STRIP 0% 15/01/2037	EUR	23 211	26 720	0.00
5 000	DUTCH FUNGIBLE STRIP 0% 15/01/2038	EUR	4 301	5 028	0.00
5 000	DUTCH FUNGIBLE STRIP 0% 15/01/2039	EUR	4 745	5 014	0.00
175 000	DUTCH FUNGIBLE STRIP 0% 15/07/2020	EUR	176 867	175 039	0.02
471 000	EUROPEAN FINANCIAL STABILITY FACILITY 0.4% 31/05/2026	EUR	494 868	495 574	0.05
400 000	EUROPEAN FINANCIAL STABILITY FACILITY 1.625% 17/07/2020	EUR	404 200	400 380	0.04
110 000	EUROPEAN FINANCIAL STABILITY FACILITY 1.75% 29/10/2020	EUR	111 938	110 836	0.01
9 100 000	EUROPEAN INVESTMENT BANK 0% 15/05/2028	EUR	9 394 780	9 411 038	0.88
90 000	EUROPEAN INVESTMENT BANK 0.25% 14/10/2024	EUR	92 980	93 257	0.01
600 000	EUROPEAN INVESTMENT BANK 0.625% 22/01/2029	EUR	652 893	654 516	0.06
200 000	EUROPEAN INVESTMENT BANK 0.875% 13/09/2024	EUR	212 341	212 366	0.02
42 000	EUROPEAN INVESTMENT BANK 1.625% 15/03/2023	EUR	44 556	44 558	0.00
60 000	EUROPEAN INVESTMENT BANK 3.625% 15/01/2021	EUR	61 359	61 347	0.01
99 520	EUROPEAN INVESTMENT BANK 5.625% 15/02/2028	EUR	147 140	144 558	0.01
390 744.09	EUROPEAN STABILITY MECHANISM 0.1% 03/11/2020	EUR	392 637	391 594	0.04
148	EUROPEAN STABILITY MECHANISM 0.75% 15/03/2027	EUR	159	160	0.00
1 279 908	EUROPEAN STABILITY MECHANISM 1.125% 03/05/2032	EUR	1 451 339	1 465 987	0.14
1 001 814	EUROPEAN STABILITY MECHANISM 1.375% 04/03/2021	EUR	1 016 230	1 014 702	0.10
282	EUROPEAN STABILITY MECHANISM 2.125% 20/11/2023	EUR	310	307	0.00
90 000	EUROPEAN UNION 0.625% 04/11/2023	EUR	93 051	93 396	0.01
50 000	EUROPEAN UNION 2.75% 21/09/2021	EUR	52 721	52 007	0.00
944 138	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	1 024 595	1 023 913	0.10
1 980 750	FRANCE GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2034	EUR	1 662 156	1 949 910	0.18
11 000	FRANCE GOVERNMENT BOND OAT PRINCIPAL STRIP 0% 25/04/2029	EUR	11 283	11 232	0.00
5 890 045	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025	EUR	6 027 681	6 038 297	0.57
5 998 226	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2027	EUR	6 032 534	6 146 532	0.58
1 530 641	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2029	EUR	1 480 321	1 562 050	0.15

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 036 406	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2030	EUR	941 741	1 050 439	0.10
1 126 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2031	EUR	1 002 951	1 135 695	0.11
5 733 324	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2032	EUR	5 139 189	5 732 034	0.54
4 674 471	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2033	EUR	4 029 023	4 637 145	0.43
1 035	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2035	EUR	987	1 011	0.00
766 057	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2036	EUR	616 124	738 513	0.07
1 839 002	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2037	EUR	1 565 375	1 755 484	0.16
3 324 759	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038	EUR	2 557 538	3 136 993	0.29
5 782 419	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2039	EUR	4 431 492	5 406 764	0.51
325 078	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2040	EUR	237 624	299 862	0.03
1 015	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2042	EUR	706	908	0.00
16 385	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	13 706	14 483	0.00
195 459	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2044	EUR	129 459	170 949	0.02
263 687	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2045	EUR	170 130	227 612	0.02
6 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2046	EUR	3 780	5 136	0.00
299 042	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2047	EUR	184 090	253 695	0.02
519 156	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	315 389	436 652	0.04
3 154	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	2 384	2 625	0.00
195 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2021	EUR	197 190	196 020	0.02
195 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2023	EUR	196 582	198 430	0.02
1 232 448	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2024	EUR	1 232 349	1 260 307	0.12
155 306	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2026	EUR	151 824	159 533	0.01
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2029	EUR	449 821	497 172	0.05
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2030	EUR	442 613	494 891	0.05
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2031	EUR	434 477	492 655	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
310 171	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2032	EUR	280 103	309 720	0.03
487 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2034	EUR	410 697	481 077	0.05
484 357	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2037	EUR	469 629	461 447	0.04
366 489	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2039	EUR	348 454	342 517	0.03
43 276	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2020	EUR	43 714	43 348	0.00
310 670	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2021	EUR	314 476	313 131	0.03
114 274	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2022	EUR	115 434	115 905	0.01
834 319	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2024	EUR	829 714	854 389	0.08
21 712	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2025	EUR	21 335	22 303	0.00
5 875 094.38	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2026	EUR	5 807 766	6 029 639	0.57
319 106	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2028	EUR	298 852	326 406	0.03
174 517	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2029	EUR	160 172	177 769	0.02
360 560	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2030	EUR	324 809	365 364	0.03
684 510	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2031	EUR	603 885	689 469	0.06
899 010	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2033	EUR	761 790	890 582	0.08
893 380	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2034	EUR	743 645	877 295	0.08
1 076 080	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2035	EUR	876 462	1 046 160	0.10
1 172 764	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2036	EUR	987 630	1 129 254	0.11
1 076 092	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2037	EUR	839 373	1 025 021	0.10
42 672 198	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	37 751 456	40 187 182	3.78
32 856 917	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	35 688 361	35 648 604	3.34
19 144 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0% 21/02/2030	EUR	19 212 190	19 378 130	1.82
7 356 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.01% 24/04/2028	EUR	7 404 121	7 485 907	0.70
200 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.25% 21/05/2029	EUR	207 048	207 559	0.02
41 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.5% 16/04/2030	EUR	43 469	43 581	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 977 692	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2026	EUR	4 796 902	4 738 116	0.44
614 855	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2031	EUR	528 692	519 549	0.05
2 280 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	2 374 022	2 483 432	0.23
2 200 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	2 367 750	2 834 434	0.27
2 877 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2032	EUR	2 990 498	3 132 247	0.29
169 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	178 012	178 023	0.02
85 123 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/09/2020	EUR	85 890 691	85 727 798	8.05
8 353 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	9 325 832	9 326 667	0.87
300 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	336 767	337 146	0.03
246 000	ITALY CERTIFICATI DI CREDITO DEL TESORO/ CCTS-EU FRN 15/10/2024	EUR	246 893	246 887	0.02
141 615	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2023	EUR	144 135	144 162	0.01
50 000	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2025	EUR	51 694	51 221	0.00
237 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2027	EUR	225 555	243 253	0.02
287 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2028	EUR	267 931	294 186	0.03
287 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2029	EUR	284 541	293 065	0.03
207 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2030	EUR	209 488	210 527	0.02
7 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2032	EUR	6 620	7 706	0.00
237 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2033	EUR	198 030	235 288	0.02
411 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2035	EUR	326 512	396 217	0.04
2 022	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2037	EUR	1 836	1 925	0.00
217 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2039	EUR	189 047	199 903	0.02
5 250 682	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2021	EUR	5 285 258	5 272 131	0.49
1 867 446	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2025	EUR	1 889 162	1 908 605	0.18
90 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2027	EUR	86 326	92 562	0.01
1 253 851	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2028	EUR	1 259 904	1 280 395	0.12
195 000	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2029	EUR	199 306	198 559	0.02
95 000	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2030	EUR	96 575	96 365	0.01
120 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2031	EUR	121 883	121 321	0.01
518 909	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2033	EUR	442 521	515 282	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
356 500	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2034	EUR	292 856	349 643	0.03
4 653 083	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2035	EUR	3 723 444	4 498 903	0.42
27 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2036	EUR	21 623	26 563	0.00
77 752	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/09/2022	EUR	78 929	78 846	0.01
200 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0% 12/01/2022	EUR	200 890	201 236	0.02
200 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0.25% 20/03/2023	EUR	202 798	203 466	0.02
200 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0.375% 08/02/2024	EUR	204 603	205 336	0.02
1 500 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 1.125% 27/05/2021	EUR	1 520 595	1 520 723	0.14
400 000	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 1.875% 26/06/2023	EUR	427 070	427 136	0.04
3 368 606	NETHERLAND GOVERNMENT STRIP 0% 15/01/2025	EUR	3 372 497	3 446 606	0.32
4 700 000	NETHERLAND GOVERNMENT STRIP 3.75% 15/01/2037	EUR	4 090 974	4 721 456	0.44
660 711	NETHERLANDS GOVERNMENT BOND COUPON STRIP 0% 15/01/2024	EUR	665 213	673 810	0.06
154 934	NETHERLANDS GOVERNMENT BOND PRINCIPAL STRIP 0% 15/01/2037	EUR	136 130	157 387	0.01
1 500 000	SFIL SA 0.75% 06/02/2026	EUR	1 575 458	1 578 338	0.15
70 000	SNCF RESEAU FRN 28/02/2023	EUR	97 946	96 235	0.01
20 502	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2024	EUR	20 551	20 652	0.00
1 000	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2022	EUR	1 007	1 006	0.00
11 472 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	11 606 822	11 588 728	1.09
587 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	674 553	674 645	0.06
4 573 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	6 220 057	6 212 809	0.58
7 265 938	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	10 799 146	10 781 889	1.01
200 000	STATE OF BRANDENBURG 0.375% 29/01/2035	EUR	201 312	208 583	0.02
116 000	STATE OF HESSE 0.125% 20/06/2024	EUR	118 361	118 424	0.01
368 000	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.5% 15/12/2021	EUR	372 564	372 878	0.03
300 000	UNEDIC ASSEO - EMTN - 0.625% 03/03/2026	EUR	318 378	314 532	0.03
2 300 000	UNEDIC ASSEO 0.25% 25/11/2029	EUR	2 338 582	2 347 829	0.22
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			498 819 414	510 539 272	47.86
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 045 230 349	1 061 760 247	99.53
Total Investments			1 045 230 349	1 061 760 247	99.53

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	47.86	France	24.90
Banks	32.32	Germany	14.88
Investment Banking and Brokerage Services	9.86	Italy	14.74
Telecommunications Service Providers	1.30	Netherlands	9.54
Technology Hardware and Equipment	1.02	United States of America	6.91
Electricity	0.80	Spain	6.90
Beverages	0.77	United Kingdom	5.37
Industrial Metals and Mining	0.57	Luxembourg	3.35
Medical Equipment and Services	0.51	Belgium	3.07
Oil, Gas and Coal	0.50	Canada	2.78
Gas, Water and Multi-utilities	0.48	Norway	2.45
Finance and Credit Services	0.42	Australia	1.04
Software and Computer Services	0.36	Sweden	0.89
Industrial Transportation	0.34	Ireland	0.88
Pharmaceuticals and Biotechnology	0.30	Finland	0.50
Automobiles and Parts	0.28	Philippines	0.35
Real Estate Investment and Services	0.27	Ivory Coast	0.26
Travel and Leisure	0.25	Austria	0.25
Real Estate Investment Trusts	0.22	Switzerland	0.22
General Industrials	0.18	Denmark	0.17
Media	0.15	Guernsey	0.07
Chemicals	0.13	European Union	0.01
Mortgage Real Estate Investment Trusts	0.13		
Personal Care, Drug and Grocery Stores	0.09		99.53
Aerospace and Defense	0.07		
Construction and Materials	0.06		
Tobacco	0.06		
Telecommunications Equipment	0.05		
Electronic and Electrical Equipment	0.04		
Industrial Engineering	0.04		
Health Care Providers	0.03		
Consumer Services	0.02		
Food Producers	0.02		
Industrial Support Services	0.02		
Household Goods and Home Construction	0.01		
	99.53		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
300 000	AKER BP ASA - 144A - 4.75% 15/06/2024	USD	300 547	302 880	0.18
2 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.95% 15/01/2028	USD	2 109	2 282	0.00
49 000	ALLY FINANCIAL INC 4.625% 19/05/2022	USD	50 103	51 034	0.03
1 331 000	AMERICAN EXPRESS CO FRN 01/08/2022	USD	1 315 725	1 332 830	0.81
89 000	AMERICAN HONDA FINANCE CORP FRN 05/11/2021	USD	87 604	88 868	0.05
600 000	AMERICAN HONDA FINANCE CORP FRN 10/05/2023	USD	574 971	592 917	0.36
692 000	AMERICAN HONDA FINANCE CORP FRN 20/07/2020	USD	690 633	692 606	0.42
3 021 000	APPLE INC FRN 09/02/2022	USD	3 038 488	3 041 149	1.85
2 422 000	APPLE INC FRN 11/05/2022	USD	2 431 504	2 435 551	1.48
48 000	APPLE INC 2.5% 09/02/2022	USD	49 446	49 598	0.03
250 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD - 144A - FRN 19/08/2020	USD	250 144	250 164	0.15
420 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 01/06/2021	USD	422 862	423 060	0.26
250 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD/NEW YORK NY 2.625% 19/05/2022	USD	259 859	260 134	0.16
1 500 000	BANK OF AMERICA CORP FRN 05/02/2026	USD	1 460 840	1 476 840	0.90
165 000	BANK OF AMERICA CORP VAR 17/05/2022 FRN 17/05/2022	USD	169 049	168 963	0.10
3 740 000	BANK OF NEW YORK MELLON CORP FRN 30/10/2023	USD	3 755 813	3 785 309	2.31
36 000	BARCLAYS PLC FRN 07/08/2020	USD	36 033	36 033	0.02
250 000	BOEING CO 2.25% 15/06/2026	USD	235 093	245 135	0.15
200 000	CAMPBELL SOUP CO FRN 15/03/2021	USD	199 850	200 244	0.12
275 000	CAPITAL ONE FINANCIAL CORP FRN 30/01/2023	USD	260 386	270 009	0.16
198 000	CAPITAL ONE FINANCIAL CORP FRN 30/10/2020	USD	197 848	198 171	0.12
2 000	CC HOLDINGS GS V LLC / CROWN CASTLE GS III CORP 3.849% 15/04/2023	USD	2 134	2 163	0.00
75 000	CITIGROUP INC 3.3% 27/04/2025	USD	79 521	82 733	0.05
472 000	DEUTSCHE BANK AG/NEW YORK NY FRN 16/11/2022	USD	444 661	456 164	0.28
407 000	GEORGIA POWER CO 3.25% 01/04/2026	USD	436 778	447 431	0.27
25 000	GOLDMAN SACHS GROUP INC 3.75% 25/02/2026	USD	26 869	27 994	0.02
134 000	GOLDMAN SACHS GROUP INC 3.85% 26/01/2027	USD	146 416	150 843	0.09
95 000	HARLEY-DAVIDSON FINANCIAL SERVICES INC FRN 02/03/2021	USD	93 964	94 568	0.06
170 000	IBM CREDIT LLC FRN 05/02/2021	USD	169 199	170 156	0.10
2 000	JOHNSON CONTROLS INTERNATIONAL PLC 3.9% 14/02/2026	USD	2 097	2 239	0.00
250 000	NATIONAL AUSTRALIA BANK LTD/NEW YORK 2.5% 22/05/2022	USD	258 590	259 203	0.16
300 000	NEW YORK LIFE GLOBAL FUNDING - 144A - FRN 06/08/2021	USD	297 642	300 861	0.18
40 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.5% 15/12/2026	USD	42 338	42 676	0.03
50 000	PROCTER & GAMBLE CO 2.15% 11/08/2022	USD	52 083	51 915	0.03
50 000	PUBLIC SERVICE ELECTRIC & GAS CO 3% 15/05/2027	USD	53 460	54 960	0.03
9 000	PUBLIC SERVICE ELECTRIC AND GAS CO 2.45% 15/01/2030	USD	9 521	9 659	0.01
520 000	ROYAL BANK OF CANADA FRN 22/07/2020	USD	520 923	520 452	0.32
184 000	SOUTHERN POWER CO 2.5% 15/12/2021	USD	188 016	188 757	0.11
26 000	SPIRIT AIRLINES PASS THROUGH TRUST 2015-1A 4.1% 01/10/2029	USD	15 327	15 970	0.01
50 000	STANLEY BLACK & DECKER INC 2.3% 15/03/2030	USD	49 724	52 430	0.03
350 000	STEEL DYNAMICS INC 5% 15/12/2026	USD	368 888	370 050	0.22
250 000	SVENSKA HANDELSBANKEN AB 1.875% 07/09/2021	USD	248 440	254 109	0.15
1 444 000	TD AMERITRADE HOLDING CORP FRN 01/11/2021	USD	1 439 032	1 441 379	0.88

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
900 000	UNICREDIT SPA FRN 14/01/2022	USD	898 306	909 905	0.55
827 000	UNICREDIT SPA 3.75% 12/04/2022	USD	829 342	848 287	0.52
100 000	UNITED AIRLINES 2015-1 CLASS AA PASS THROUGH TRUST 3.45% 01/12/2027	USD	73 620	78 131	0.05
250 000	WALT DISNEY CO 3.375% 15/11/2026	USD	281 640	281 640	0.17
Total Bonds			22 817 438	23 018 452	13.98
Supranationals, Governments and Local Public Authorities, Debt Instruments					
6 000	AFRICAN DEVELOPMENT BANK 3% 06/12/2021	USD	6 237	6 233	0.00
450 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT FRN 11/02/2021	USD	451 101	450 830	0.27
15 180 000	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	17 857 254	17 806 852	10.81
18 536 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2042	USD	22 235 471	23 861 785	14.49
1 774 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	2 361 616	2 410 966	1.46
693 700	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	954 325	958 065	0.58
17 276 100	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	23 911 722	24 313 412	14.76
28 898 700	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	41 263 289	42 643 644	25.90
17 663 600	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	24 232 251	25 902 014	15.74
1 003 400	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	1 519 994	1 603 167	0.97
360 200	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2037	USD	550 121	576 039	0.35
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			135 343 381	140 533 007	85.33
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			158 160 819	163 551 459	99.31
Total Investments			158 160 819	163 551 459	99.31

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	85.33	United States of America	96.72
Banks	6.08	Italy	1.07
Technology Hardware and Equipment	3.37	Canada	0.32
Investment Banking and Brokerage Services	2.00	Australia	0.31
Finance and Credit Services	1.12	Germany	0.28
Electricity	0.27	United Kingdom	0.28
Industrial Metals and Mining	0.22	Norway	0.18
Oil, Gas and Coal	0.18	Sweden	0.15
Telecommunications Service Providers	0.17		
Aerospace and Defense	0.15		99.31
Food Producers	0.12		
Gas, Water and Multi-utilities	0.11		
Travel and Leisure	0.06		
Alternative Energy	0.04		
Industrial Engineering	0.03		
Industrial Transportation	0.03		
Personal Care, Drug and Grocery Stores	0.03		
	99.31		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 070 300	UNITED STATES TREASURY NOTE/BOND 0.125% 15/05/2023	USD	4 062 557	4 064 561	1.43
4 070 300	UNITED STATES TREASURY NOTE/BOND 0.125% 30/04/2022	USD	4 065 244	4 067 614	1.44
4 457 900	UNITED STATES TREASURY NOTE/BOND 0.125% 30/06/2022	USD	4 455 449	4 455 375	1.57
4 264 100	UNITED STATES TREASURY NOTE/BOND 0.125% 31/05/2022	USD	4 261 510	4 261 115	1.50
3 822 100	UNITED STATES TREASURY NOTE/BOND 0.25% 15/04/2023	USD	3 823 582	3 830 776	1.35
4 264 100	UNITED STATES TREASURY NOTE/BOND 0.25% 15/06/2023	USD	4 273 601	4 273 609	1.51
3 876 300	UNITED STATES TREASURY NOTE/BOND 0.375% 31/03/2022	USD	3 888 673	3 890 526	1.37
3 296 400	UNITED STATES TREASURY NOTE/BOND 0.5% 15/03/2023	USD	3 318 322	3 325 771	1.17
3 463 100	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2022	USD	3 484 788	3 518 579	1.24
2 664 100	UNITED STATES TREASURY NOTE/BOND 1.125% 30/09/2021	USD	2 588 684	2 695 750	0.95
2 998 600	UNITED STATES TREASURY NOTE/BOND 1.125% 31/07/2021	USD	2 927 313	3 029 396	1.07
3 095 000	UNITED STATES TREASURY NOTE/BOND 1.125% 31/08/2021	USD	3 019 288	3 129 231	1.10
3 065 300	UNITED STATES TREASURY NOTE/BOND 1.25% 31/10/2021	USD	2 999 825	3 109 256	1.10
2 542 300	UNITED STATES TREASURY NOTE/BOND 1.375% 15/02/2023	USD	2 583 503	2 622 535	0.93
2 716 300	UNITED STATES TREASURY NOTE/BOND 1.375% 15/10/2022	USD	2 711 930	2 791 216	0.99
2 510 300	UNITED STATES TREASURY NOTE/BOND 1.375% 30/06/2023	USD	2 600 219	2 600 119	0.92
2 850 700	UNITED STATES TREASURY NOTE/BOND 1.375% 31/01/2022	USD	2 858 309	2 905 148	1.03
2 476 200	UNITED STATES TREASURY NOTE/BOND 1.5% 15/01/2023	USD	2 496 222	2 559 574	0.90
3 447 300	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2022	USD	3 466 806	3 545 065	1.25
3 273 600	UNITED STATES TREASURY NOTE/BOND 1.5% 15/09/2022	USD	3 280 394	3 370 531	1.19
2 400 100	UNITED STATES TREASURY NOTE/BOND 1.5% 28/02/2023	USD	2 452 357	2 484 848	0.88
3 205 500	UNITED STATES TREASURY NOTE/BOND 1.5% 30/09/2021	USD	3 205 973	3 258 583	1.15
3 622 500	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2021	USD	3 628 195	3 690 857	1.30
2 483 300	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2022	USD	2 454 387	2 535 499	0.90
2 599 000	UNITED STATES TREASURY NOTE/BOND 1.5% 31/03/2023	USD	2 695 690	2 693 812	0.95
2 797 700	UNITED STATES TREASURY NOTE/BOND 1.5% 31/08/2021	USD	2 795 733	2 840 869	1.00
3 518 100	UNITED STATES TREASURY NOTE/BOND 1.5% 31/10/2021	USD	3 526 452	3 580 370	1.26
2 121 300	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2022	USD	2 143 160	2 186 933	0.77
5 549 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2022	USD	5 569 934	5 740 606	2.04
3 130 000	UNITED STATES TREASURY NOTE/BOND 1.625% 15/12/2022	USD	3 147 957	3 242 242	1.14
2 530 100	UNITED STATES TREASURY NOTE/BOND 1.625% 30/04/2023	USD	2 633 931	2 633 480	0.93
2 442 300	UNITED STATES TREASURY NOTE/BOND 1.625% 31/05/2023	USD	2 546 570	2 545 341	0.90
3 052 000	UNITED STATES TREASURY NOTE/BOND 1.625% 31/08/2022	USD	3 071 044	3 148 077	1.11
2 935 900	UNITED STATES TREASURY NOTE/BOND 1.625% 31/12/2021	USD	2 946 009	3 000 020	1.06
2 379 600	UNITED STATES TREASURY NOTE/BOND 1.75% 15/05/2022	USD	2 389 774	2 449 870	0.86
4 484 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/05/2023	USD	4 689 126	4 686 497	1.65
3 564 500	UNITED STATES TREASURY NOTE/BOND 1.75% 15/06/2022	USD	3 593 454	3 675 071	1.30
2 826 100	UNITED STATES TREASURY NOTE/BOND 1.75% 15/07/2022	USD	2 833 759	2 917 072	1.03
2 698 400	UNITED STATES TREASURY NOTE/BOND 1.75% 28/02/2022	USD	2 695 732	2 769 125	0.98
2 718 100	UNITED STATES TREASURY NOTE/BOND 1.75% 30/04/2022	USD	2 730 767	2 796 871	0.99
2 918 300	UNITED STATES TREASURY NOTE/BOND 1.75% 30/06/2022	USD	2 932 477	3 010 402	1.06
2 638 500	UNITED STATES TREASURY NOTE/BOND 1.75% 30/09/2022	USD	2 669 397	2 732 299	0.96
3 045 300	UNITED STATES TREASURY NOTE/BOND 1.75% 30/11/2021	USD	3 027 913	3 113 454	1.10
2 426 100	UNITED STATES TREASURY NOTE/BOND 1.75% 31/01/2023	USD	2 462 924	2 524 478	0.89

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 595 400	UNITED STATES TREASURY NOTE/BOND 1.75% 31/03/2022	USD	2 591 231	2 666 981	0.94
3 016 500	UNITED STATES TREASURY NOTE/BOND 1.75% 31/05/2022	USD	3 035 795	3 107 357	1.10
3 173 700	UNITED STATES TREASURY NOTE/BOND 1.75% 31/07/2021	USD	3 176 997	3 227 621	1.14
2 843 100	UNITED STATES TREASURY NOTE/BOND 1.875% 28/02/2022	USD	2 846 016	2 923 617	1.03
2 986 900	UNITED STATES TREASURY NOTE/BOND 1.875% 30/04/2022	USD	3 005 135	3 080 002	1.09
2 793 500	UNITED STATES TREASURY NOTE/BOND 1.875% 30/09/2022	USD	2 831 493	2 900 659	1.02
2 796 800	UNITED STATES TREASURY NOTE/BOND 1.875% 30/11/2021	USD	2 793 610	2 864 091	1.01
2 840 400	UNITED STATES TREASURY NOTE/BOND 1.875% 31/01/2022	USD	2 831 325	2 916 835	1.03
2 344 900	UNITED STATES TREASURY NOTE/BOND 1.875% 31/03/2022	USD	2 343 047	2 414 614	0.85
2 776 400	UNITED STATES TREASURY NOTE/BOND 1.875% 31/05/2022	USD	2 807 862	2 866 855	1.01
2 904 100	UNITED STATES TREASURY NOTE/BOND 1.875% 31/07/2022	USD	2 946 873	3 007 341	1.06
2 713 500	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2022	USD	2 751 721	2 813 547	0.99
2 463 900	UNITED STATES TREASURY NOTE/BOND 1.875% 31/10/2022	USD	2 492 583	2 561 889	0.90
2 821 700	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2022	USD	2 823 063	2 905 138	1.03
4 699 900	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2023	USD	4 866 295	4 924 602	1.74
3 936 500	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2021	USD	3 919 269	4 034 755	1.42
5 349 600	UNITED STATES TREASURY NOTE/BOND 2% 30/11/2022	USD	5 427 813	5 585 730	1.98
2 784 000	UNITED STATES TREASURY NOTE/BOND 2% 31/07/2022	USD	2 839 457	2 890 126	1.02
2 614 600	UNITED STATES TREASURY NOTE/BOND 2% 31/08/2021	USD	2 601 616	2 670 160	0.94
2 639 100	UNITED STATES TREASURY NOTE/BOND 2% 31/10/2021	USD	2 627 349	2 703 230	0.95
2 877 500	UNITED STATES TREASURY NOTE/BOND 2% 31/10/2022	USD	2 919 555	3 000 254	1.06
2 660 000	UNITED STATES TREASURY NOTE/BOND 2% 31/12/2021	USD	2 656 573	2 732 724	0.96
2 900 200	UNITED STATES TREASURY NOTE/BOND 2.125% 15/05/2022	USD	2 933 379	3 006 115	1.06
3 273 800	UNITED STATES TREASURY NOTE/BOND 2.125% 15/08/2021	USD	3 256 808	3 345 038	1.18
2 719 000	UNITED STATES TREASURY NOTE/BOND 2.125% 30/06/2022	USD	2 762 129	2 825 313	1.00
2 533 100	UNITED STATES TREASURY NOTE/BOND 2.125% 30/09/2021	USD	2 524 775	2 594 654	0.92
2 688 500	UNITED STATES TREASURY NOTE/BOND 2.125% 31/12/2021	USD	2 700 663	2 766 950	0.98
5 112 600	UNITED STATES TREASURY NOTE/BOND 2.125% 31/12/2022	USD	5 207 223	5 362 247	1.90
3 006 500	UNITED STATES TREASURY NOTE/BOND 2.25% 15/04/2022	USD	3 032 639	3 118 312	1.10
2 636 400	UNITED STATES TREASURY NOTE/BOND 2.25% 31/07/2021	USD	2 639 697	2 695 403	0.95
2 977 700	UNITED STATES TREASURY NOTE/BOND 2.375% 15/03/2022	USD	3 015 066	3 089 602	1.09
2 782 100	UNITED STATES TREASURY NOTE/BOND 2.375% 31/01/2023	USD	2 870 484	2 939 901	1.04
3 183 900	UNITED STATES TREASURY NOTE/BOND 2.5% 15/01/2022	USD	3 223 553	3 297 947	1.16
2 991 100	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2022	USD	3 022 747	3 103 864	1.10
2 513 400	UNITED STATES TREASURY NOTE/BOND 2.5% 31/03/2023	USD	2 681 486	2 673 830	0.94
2 529 300	UNITED STATES TREASURY NOTE/BOND 2.625% 15/07/2021	USD	2 546 472	2 593 418	0.92
2 443 200	UNITED STATES TREASURY NOTE/BOND 2.625% 28/02/2023	USD	2 574 591	2 602 399	0.92
2 695 200	UNITED STATES TREASURY NOTE/BOND 2.625% 30/06/2023	USD	2 892 407	2 892 300	1.02
2 494 100	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2021	USD	2 519 442	2 566 204	0.91
2 372 500	UNITED STATES TREASURY NOTE/BOND 2.75% 15/09/2021	USD	2 394 641	2 446 095	0.86
2 575 100	UNITED STATES TREASURY NOTE/BOND 2.75% 30/04/2023	USD	2 767 182	2 762 207	0.98
2 652 300	UNITED STATES TREASURY NOTE/BOND 2.75% 31/05/2023	USD	2 854 019	2 850 612	1.01
2 903 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/10/2021	USD	2 939 050	3 004 852	1.06
2 851 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2021	USD	2 890 303	2 956 458	1.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
459 000	UNITED STATES TREASURY NOTE/BOND 7.125% 15/02/2023	USD	543 339	542 552	0.19
385 600	UNITED STATES TREASURY NOTE/BOND 7.25% 15/08/2022	USD	448 370	443 290	0.16
225 900	UNITED STATES TREASURY NOTE/BOND 7.625% 15/11/2022	USD	265 252	265 627	0.09
890 700	UNITED STATES TREASURY NOTE/BOND 8% 15/11/2021	USD	1 011 631	985 791	0.35
276 500	UNITED STATES TREASURY NOTE/BOND 8.125% 15/08/2021	USD	312 223	301 125	0.11
2 210 900	UNITED STATES TREASURY NOTE/BOND 2.625% 15/12/2021	USD	2 240 521	2 289 829	0.81
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			276 213 704	281 422 486	99.34
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			276 213 704	281 422 486	99.34
Total Investments			276 213 704	281 422 486	99.34

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.34
	99.34

Geographical classification	%
United States of America	99.34
	99.34

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
388 500	UNITED STATES TREASURY NOTE/BOND - WHEN ISSUED 2.25% 30/04/2024	USD	418 315	418 578	1.22
482 800	UNITED STATES TREASURY NOTE/BOND 0.25% 30/06/2025	USD	481 943	481 943	1.40
462 400	UNITED STATES TREASURY NOTE/BOND 0.25% 31/05/2025	USD	461 273	461 748	1.34
441 800	UNITED STATES TREASURY NOTE/BOND 0.375% 30/04/2025	USD	442 502	443 735	1.29
346 200	UNITED STATES TREASURY NOTE/BOND 0.5% 30/04/2027	USD	345 838	346 688	1.01
421 200	UNITED STATES TREASURY NOTE/BOND 0.5% 30/06/2027	USD	421 505	421 505	1.23
390 400	UNITED STATES TREASURY NOTE/BOND 0.5% 31/05/2027	USD	390 572	390 767	1.14
421 200	UNITED STATES TREASURY NOTE/BOND 0.625% 31/03/2025	USD	424 118	425 610	1.24
284 600	UNITED STATES TREASURY NOTE/BOND 0.625% 31/03/2027	USD	286 495	287 446	0.84
421 400	UNITED STATES TREASURY NOTE/BOND 1.125% 28/02/2025	USD	437 074	438 189	1.28
277 400	UNITED STATES TREASURY NOTE/BOND 1.25% 31/07/2023	USD	286 167	286 546	0.83
337 100	UNITED STATES TREASURY NOTE/BOND 1.25% 31/08/2024	USD	350 334	351 191	1.02
162 300	UNITED STATES TREASURY NOTE/BOND 1.375% 28/02/2027	USD	168 870	169 324	0.49
275 000	UNITED STATES TREASURY NOTE/BOND 1.375% 30/09/2023	USD	285 195	285 634	0.83
367 400	UNITED STATES TREASURY NOTE/BOND 1.375% 31/01/2025	USD	384 986	385 913	1.12
274 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2023	USD	283 997	284 338	0.83
262 800	UNITED STATES TREASURY NOTE/BOND 1.375% 31/08/2026	USD	263 915	278 056	0.81
611 100	UNITED STATES TREASURY NOTE/BOND 1.5% 15/08/2026	USD	622 802	651 109	1.90
357 600	UNITED STATES TREASURY NOTE/BOND 1.5% 30/09/2024	USD	375 722	376 542	1.10
400 200	UNITED STATES TREASURY NOTE/BOND 1.5% 30/11/2024	USD	421 324	422 119	1.23
229 000	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2027	USD	238 266	244 458	0.71
373 300	UNITED STATES TREASURY NOTE/BOND 1.5% 31/10/2024	USD	392 504	393 365	1.15
577 600	UNITED STATES TREASURY NOTE/BOND 1.625% 15/02/2026	USD	574 433	617 899	1.80
609 100	UNITED STATES TREASURY NOTE/BOND 1.625% 15/05/2026	USD	615 248	652 638	1.90
230 500	UNITED STATES TREASURY NOTE/BOND 1.625% 30/09/2026	USD	235 277	247 481	0.72
245 400	UNITED STATES TREASURY NOTE/BOND 1.625% 30/11/2026	USD	248 737	263 729	0.77
270 900	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2023	USD	283 521	283 811	0.83
259 900	UNITED STATES TREASURY NOTE/BOND 1.625% 31/10/2026	USD	264 426	279 190	0.81
353 100	UNITED STATES TREASURY NOTE/BOND 1.75% 30/06/2024	USD	373 854	374 505	1.09
353 900	UNITED STATES TREASURY NOTE/BOND 1.75% 31/07/2024	USD	375 056	375 714	1.09
352 700	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2024	USD	375 531	376 176	1.10
241 100	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2026	USD	250 423	261 140	0.76
269 900	UNITED STATES TREASURY NOTE/BOND 1.875% 30/06/2026	USD	277 008	293 433	0.85
273 600	UNITED STATES TREASURY NOTE/BOND 1.875% 31/07/2026	USD	284 858	297 647	0.87
280 600	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2024	USD	299 119	299 627	0.87
606 700	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2025	USD	653 560	654 902	1.91
610 400	UNITED STATES TREASURY NOTE/BOND 2% 15/08/2025	USD	616 551	662 760	1.93
560 000	UNITED STATES TREASURY NOTE/BOND 2% 15/11/2026	USD	583 690	614 863	1.79
263 300	UNITED STATES TREASURY NOTE/BOND 2% 30/04/2024	USD	280 832	281 175	0.82
468 400	UNITED STATES TREASURY NOTE/BOND 2% 31/05/2024	USD	500 203	500 823	1.46
565 500	UNITED STATES TREASURY NOTE/BOND 2.125% 15/05/2025	USD	573 740	615 643	1.79
256 400	UNITED STATES TREASURY NOTE/BOND 2.125% 29/02/2024	USD	274 116	274 327	0.80
247 400	UNITED STATES TREASURY NOTE/BOND 2.125% 30/09/2024	USD	266 690	267 036	0.78
264 500	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2023	USD	281 744	281 859	0.82

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
254 000	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2024	USD	274 428	274 836	0.80
614 300	UNITED STATES TREASURY NOTE/BOND 2.125% 31/03/2024	USD	657 569	658 118	1.92
277 600	UNITED STATES TREASURY NOTE/BOND 2.125% 31/05/2026	USD	289 769	305 663	0.89
252 500	UNITED STATES TREASURY NOTE/BOND 2.125% 31/07/2024	USD	271 556	271 872	0.79
502 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	548 740	561 567	1.64
618 700	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2024	USD	671 510	672 354	1.96
624 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2025	USD	638 821	687 473	2.00
265 600	UNITED STATES TREASURY NOTE/BOND 2.25% 31/01/2024	USD	284 861	285 002	0.83
300 400	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2026	USD	311 929	332 387	0.97
255 200	UNITED STATES TREASURY NOTE/BOND 2.25% 31/10/2024	USD	276 846	277 152	0.81
243 600	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2023	USD	260 948	260 976	0.76
266 900	UNITED STATES TREASURY NOTE/BOND 2.25% 31/12/2024	USD	290 271	290 649	0.85
602 700	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2027	USD	680 596	680 111	1.98
650 700	UNITED STATES TREASURY NOTE/BOND 2.375% 15/08/2024	USD	707 180	707 687	2.05
277 200	UNITED STATES TREASURY NOTE/BOND 2.375% 29/02/2024	USD	299 031	299 115	0.87
251 700	UNITED STATES TREASURY NOTE/BOND 2.375% 30/04/2026	USD	265 325	280 588	0.82
614 300	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2024	USD	667 930	668 193	1.95
443 000	UNITED STATES TREASURY NOTE/BOND 2.5% 15/08/2023	USD	475 299	475 016	1.38
291 700	UNITED STATES TREASURY NOTE/BOND 2.5% 28/02/2026	USD	307 586	326 567	0.95
341 300	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2024	USD	369 215	369 242	1.08
270 100	UNITED STATES TREASURY NOTE/BOND 2.5% 31/01/2025	USD	297 354	297 553	0.87
271 500	UNITED STATES TREASURY NOTE/BOND 2.625% 31/01/2026	USD	286 235	305 500	0.89
211 100	UNITED STATES TREASURY NOTE/BOND 2.625% 31/03/2025	USD	219 327	234 452	0.68
372 400	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2023	USD	404 055	403 879	1.18
241 200	UNITED STATES TREASURY NOTE/BOND 2.625% 31/12/2025	USD	254 003	271 049	0.79
485 700	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2024	USD	530 311	530 248	1.54
575 700	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2023	USD	625 448	625 130	1.82
278 100	UNITED STATES TREASURY NOTE/BOND 2.75% 28/02/2025	USD	309 868	309 995	0.90
267 100	UNITED STATES TREASURY NOTE/BOND 2.75% 31/07/2023	USD	288 576	288 196	0.84
239 100	UNITED STATES TREASURY NOTE/BOND 2.75% 31/08/2023	USD	258 746	258 434	0.75
256 600	UNITED STATES TREASURY NOTE/BOND 2.75% 31/08/2025	USD	268 434	288 616	0.84
257 700	UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2025	USD	272 581	289 691	0.84
313 300	UNITED STATES TREASURY NOTE/BOND 2.875% 30/09/2023	USD	340 966	340 541	0.99
282 800	UNITED STATES TREASURY NOTE/BOND 2.875% 30/11/2023	USD	308 877	308 583	0.90
264 000	UNITED STATES TREASURY NOTE/BOND 2.875% 30/11/2025	USD	281 289	299 867	0.87
269 300	UNITED STATES TREASURY NOTE/BOND 2.875% 31/05/2025	USD	285 112	303 216	0.88
296 900	UNITED STATES TREASURY NOTE/BOND 2.875% 31/10/2023	USD	323 712	323 342	0.94
68 900	UNITED STATES TREASURY NOTE/BOND 6% 15/02/2026	USD	86 812	90 442	0.26
69 900	UNITED STATES TREASURY NOTE/BOND 6.25% 15/08/2023	USD	83 586	83 082	0.24
48 000	UNITED STATES TREASURY NOTE/BOND 6.5% 15/11/2026	USD	64 262	66 368	0.19
29 700	UNITED STATES TREASURY NOTE/BOND 6.625% 15/02/2027	USD	41 210	41 682	0.12
38 900	UNITED STATES TREASURY NOTE/BOND 6.75% 15/08/2026	USD	52 794	53 849	0.16
37 300	UNITED STATES TREASURY NOTE/BOND 6.875% 15/08/2025	USD	48 124	49 725	0.14
36 300	UNITED STATES TREASURY NOTE/BOND 7.5% 15/11/2024	USD	47 970	47 700	0.14

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
35 500	UNITED STATES TREASURY NOTE/BOND 7.625% 15/02/2025	USD	47 752	47 476	0.14
243 300	UNITED STATES TREASURY NOTE/BOND 2.75% 30/06/2025	USD	254 732	272 856	0.79
273 800	UNITED STATES TREASURY NOTE/BOND 3% 31/10/2025	USD	291 883	312 389	0.91
249 400	US TREASURY NOTES 2% 30/06/2024	USD	266 609	266 955	0.78
276 800	UNITED STATES TREASURY NOTE/BOND 2.875% 31/07/2025	USD	293 143	312 632	0.91
282 600	UNITED STATES TREASURY NOTE/BOND 3% 30/09/2025	USD	300 095	321 944	0.94
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			32 655 610	33 351 142	97.11
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			32 655 610	33 351 142	97.11
Total Investments			32 655 610	33 351 142	97.11

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	97.11
	97.11

Geographical classification	%
United States of America	97.11
	97.11

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
13 647 700	UNITED STATES TREASURY NOTE/BOND 1.125% 15/05/2040	USD	13 513 632	13 521 868	1.96
15 123 100	UNITED STATES TREASURY NOTE/BOND 1.25% 15/05/2050	USD	14 516 974	14 532 392	2.11
19 180 300	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2050	USD	21 888 926	21 967 388	3.19
12 849 100	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	13 389 365	15 236 206	2.21
18 142 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	20 117 683	21 816 717	3.17
16 153 700	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	18 149 777	19 949 820	2.89
13 096 600	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	14 258 970	16 151 775	2.34
12 378 800	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	13 485 564	15 330 401	2.22
12 212 000	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	13 341 804	15 146 666	2.20
7 051 600	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2042	USD	7 888 707	9 039 305	1.31
12 683 500	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	14 656 795	16 571 754	2.40
8 895 400	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	9 951 665	11 394 474	1.65
13 135 800	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	15 212 565	17 183 203	2.49
11 832 300	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	13 676 242	15 452 274	2.24
17 989 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	21 991 116	24 335 698	3.53
11 653 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2045	USD	13 546 130	15 352 828	2.23
11 483 600	UNITED STATES TREASURY NOTE/BOND 2.875% 15/11/2046	USD	13 406 934	15 269 628	2.22
12 953 100	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	15 550 233	17 642 511	2.56
14 779 300	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	17 930 290	20 231 531	2.94
17 927 400	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	21 993 535	24 750 926	3.59
4 918 000	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2042	USD	5 729 009	6 547 874	0.95
11 564 700	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	13 701 115	15 527 460	2.25
11 573 500	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2047	USD	13 969 894	15 774 333	2.29
16 878 100	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	20 522 502	23 210 088	3.37
11 818 400	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2044	USD	13 996 933	15 823 774	2.30
8 594 100	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2045	USD	10 221 216	11 583 214	1.68
5 784 100	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	6 885 502	7 848 330	1.14
8 671 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	10 289 223	11 754 668	1.71
15 718 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	19 557 889	22 028 483	3.20
12 405 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	14 962 469	16 917 319	2.45
4 937 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	5 896 651	6 684 547	0.97
11 631 200	UNITED STATES TREASURY NOTE/BOND 3.375% 15/05/2044	USD	14 579 858	16 450 820	2.39
17 684 300	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	23 107 141	25 982 126	3.78
3 366 200	UNITED STATES TREASURY NOTE/BOND 3.5% 15/02/2039	USD	4 212 213	4 762 129	0.69
12 019 900	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	15 663 055	17 596 052	2.55
9 732 700	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	12 535 181	14 215 874	2.06
4 701 800	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	6 112 726	6 926 363	1.01
9 378 500	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	12 380 293	13 959 335	2.03
4 782 000	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	6 306 445	7 124 415	1.03
4 291 300	UNITED STATES TREASURY NOTE/BOND 4.25% 15/05/2039	USD	5 987 016	6 630 059	0.96
4 747 700	UNITED STATES TREASURY NOTE/BOND 4.25% 15/11/2040	USD	6 575 238	7 417 522	1.08
2 492 800	UNITED STATES TREASURY NOTE/BOND 4.375% 15/02/2038	USD	3 505 332	3 874 360	0.56
4 811 000	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2040	USD	6 757 236	7 600 610	1.10
4 647 400	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2041	USD	6 594 101	7 390 110	1.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 931 800	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2039	USD	7 005 443	7 754 466	1.13
3 101 100	UNITED STATES TREASURY NOTE/BOND 4.5% 15/02/2036	USD	4 278 701	4 747 102	0.69
2 822 100	UNITED STATES TREASURY NOTE/BOND 4.5% 15/05/2038	USD	4 034 195	4 451 863	0.65
4 584 700	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	6 600 047	7 298 246	1.06
4 968 900	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	7 175 553	8 058 165	1.17
1 835 800	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2037	USD	2 662 923	2 928 101	0.42
5 068 100	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	7 468 086	8 407 522	1.22
2 369 600	UNITED STATES TREASURY NOTE/BOND 5% 15/05/2037	USD	3 538 624	3 886 523	0.56
3 051 200	UNITED STATES TREASURY NOTE/BOND 5.375% 15/02/2031	USD	4 203 133	4 532 924	0.66
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			615 481 850	686 572 142	99.63
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			615 481 850	686 572 142	99.63
Total Investments			615 481 850	686 572 142	99.63

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.63	United States of America	99.63
	99.63		99.63

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
100 000	AA BOND CO LTD 2.75% 31/07/2023	GBP	90 211	94 025	0.11
100 000	ABERTIS INFRASTRUCTURAS SA 3.375% 27/11/2026	GBP	103 778	103 839	0.12
200 000	ABN AMRO BANK NV 2.375% 07/12/2021	GBP	204 688	204 753	0.23
200 000	ABP FINANCE PLC 6.25% 14/12/2026	GBP	239 027	239 314	0.27
923 000	AKELIUS RESIDENTIAL PROPERTY AB 2.375% 15/08/2025	GBP	940 500	951 022	1.09
100 000	AMGEN INC 4% 13/09/2029	GBP	123 177	123 065	0.14
100 000	AMGEN INC 5.5% 07/12/2026	GBP	125 008	128 373	0.15
125 000	ANHEUSER-BUSCH INBEV SA/NV - EMTN - 2.25% 24/05/2029	GBP	129 758	129 519	0.15
1 779 000	ANNINGTON FUNDING PLC 3.935% 12/07/2047	GBP	2 139 023	2 178 678	2.49
100 000	AP MOLLER - MAERSK A/S 4% 04/04/2025	GBP	101 152	104 355	0.12
100 000	APPLE INC 3.05% 31/07/2029	GBP	119 956	119 844	0.14
1 052 000	AROUNDTOWN SA 3% 16/10/2029	GBP	1 042 552	1 057 386	1.21
2 052 000	AT&T INC 2.9% 04/12/2026	GBP	2 179 156	2 224 675	2.55
500 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 24/01/2022	GBP	500 823	502 163	0.57
200 000	BANCO SANTANDER SA 2.75% 12/09/2023	GBP	204 199	208 036	0.24
200 000	BANK OF NOVA SCOTIA 1.375% 05/12/2023	GBP	202 685	203 249	0.23
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 13/12/2022	GBP	102 021	102 733	0.12
2 336 000	BARCLAYS PLC 3.25% 12/02/2027	GBP	2 504 624	2 486 356	2.85
110 000	BAT CAPITAL CORP 2.125% 15/08/2025	GBP	113 251	113 194	0.13
200 000	BMW FINANCE NV 2.375% 01/12/2021	GBP	200 979	204 261	0.23
250 000	BMW INTERNATIONAL INVESTMENT BV 1.25% 11/07/2022	GBP	245 529	252 145	0.29
624 000	BMW INTERNATIONAL INVESTMENT BV 1.875% 11/09/2023	GBP	612 649	638 028	0.73
295 000	BNP PARIBAS SA 3.375% 23/01/2026	GBP	314 825	322 516	0.37
150 000	BOUYGUES SA 5.5% 06/10/2026	GBP	188 429	188 789	0.22
725 000	BP CAPITAL MARKETS PLC 2.03% 14/02/2025	GBP	756 952	757 125	0.87
100 000	BRITISH TELECOMMUNICATIONS PLC 3.125% 21/11/2031	GBP	93 446	110 788	0.13
489 000	BUNZL FINANCE PLC 2.25% 11/06/2025	GBP	496 686	504 880	0.58
1 000 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 10/01/2022	GBP	999 276	1 001 140	1.15
50 000	CIE DE SAINT-GOBAIN 5.625% 15/11/2024	GBP	58 898	58 898	0.07
2 000 000	CITIGROUP INC 1.75% 23/10/2026	GBP	2 023 525	2 037 780	2.33
929 000	COMCAST CORP 1.875% 20/02/2036	GBP	941 719	964 177	1.10
100 000	COMCAST CORP 5.5% 23/11/2029	GBP	138 515	138 456	0.16
100 000	CO-OPERATIVE BANK PLC 4.75% 11/11/2021	GBP	104 691	104 611	0.12
200 000	COVENTRY BUILDING SOCIETY 1.5% 23/01/2023	GBP	198 732	203 127	0.23
1 129 000	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 2.75% 08/08/2025	GBP	1 184 080	1 192 596	1.37
100 000	CRH FINANCE UK PLC 4.125% 02/12/2029	GBP	108 006	118 007	0.14
1 550 000	CYBG PLC FRN 25/09/2026	GBP	1 473 992	1 578 272	1.81
100 000	DAIMLER INTERNATIONAL FINANCE BV 1.5% 13/01/2022	GBP	100 213	100 281	0.11
100 000	DAIMLER INTERNATIONAL FINANCE BV 1.5% 18/08/2021	GBP	98 515	100 157	0.11
200 000	DEUTSCHE BANK AG 2.625% 16/12/2024	GBP	192 881	201 467	0.23
452 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2.5% 10/10/2025	GBP	473 014	483 706	0.55
50 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 6.5% 08/04/2022	GBP	55 031	55 038	0.06
1 001 000	DIGITAL STOUT HOLDING LLC 3.75% 17/10/2030	GBP	1 098 915	1 150 068	1.32
50 000	DWR CYMRU FINANCING UK PLC 6.015% 31/03/2028	GBP	68 013	67 965	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
92 000	ELECTRICITE DE FRANCE SA 5.875% 18/07/2031	GBP	128 362	128 393	0.15
75 000	ELECTRICITY NORTH WEST LTD 8.875% 25/03/2026	GBP	102 508	105 578	0.12
200 000	FIDELITY NATIONAL INFORMATION SERVICES INC 2.602% 21/05/2025	GBP	210 767	213 836	0.24
821 000	FIDELITY NATIONAL INFORMATION SERVICES INC 3.36% 21/05/2031	GBP	941 997	950 603	1.09
250 000	FIRSTGROUP PLC 5.25% 29/11/2022	GBP	253 364	254 923	0.29
100 000	FIRSTGROUP PLC 8.75% 08/04/2021	GBP	103 077	103 077	0.12
1 112 000	GKN HOLDINGS LTD 3.375% 12/05/2032	GBP	1 101 015	1 110 292	1.27
520 000	GKN HOLDINGS PLC 5.375% 19/09/2022	GBP	548 376	542 961	0.62
1 700 000	GLAXOSMITHKLINE CAPITAL PLC 1.625% 12/05/2035	GBP	1 729 084	1 735 139	1.99
200 000	GLAXOSMITHKLINE CAPITAL PLC 5.25% 19/12/2033	GBP	298 169	297 752	0.34
100 000	GLENCORE FINANCE EUROPE SA 6% 03/04/2022	GBP	105 297	106 873	0.12
2 802 000	GOLDMAN SACHS GROUP INC 3.125% 25/07/2029	GBP	3 016 430	3 102 542	3.56
280 000	HEATHROW FUNDING LTD 5.225% 15/02/2023	GBP	298 493	301 398	0.34
250 000	HEATHROW FUNDING LTD 6.75% 03/12/2026	GBP	321 009	313 320	0.36
210 000	HEATHROW FUNDING LTD 7.125% 14/02/2024	GBP	238 397	237 162	0.27
100 000	HENKEL AG & CO KGAA 1.25% 30/09/2026	GBP	99 711	102 548	0.12
328 000	HSBC HOLDINGS PLC FRN 22/07/2028	GBP	345 419	348 218	0.40
100 000	IBERDROLA FINANZAS SA 7.375% 29/01/2024	GBP	124 502	122 560	0.14
100 000	IMPERIAL BRANDS FINANCE PLC 9% 17/02/2022	GBP	110 854	112 703	0.13
100 000	INNOGY FINANCE BV 6.25% 03/06/2030	GBP	142 132	141 814	0.16
130 000	INTERCONTINENTAL HOTEL INC 3.875% 28/11/2022	GBP	129 103	133 149	0.15
400 000	INTERNATIONAL BUSINESS MACHINES CORP 2.75% 21/12/2020	GBP	404 457	404 182	0.46
30 000	KFW 5% 09/06/2036	GBP	49 045	49 323	0.06
100 000	KONINKLIJKE KPN NV 5% 18/11/2026	GBP	116 903	117 151	0.13
20 000	KREDITANSTALT FUER WIEDERAUFBAU 5.5% 18/06/2025	GBP	25 115	25 155	0.03
1 900 000	LEGAL & GENERAL GROUP PLC FRN 26/11/2049	GBP	1 881 514	1 869 761	2.14
100 000	LINDE FINANCE BV 5.875% 24/04/2023	GBP	114 343	114 763	0.13
430 000	LLOYDS BANK CORPORATE MARKETS PLC 1.75% 11/07/2024	GBP	412 718	436 394	0.50
1 000 000	LLOYDS BANK PLC FRN 14/01/2022	GBP	1 003 498	1 004 340	1.15
900 000	LLOYDS BANKING GROUP PLC FRN 15/01/2026	GBP	897 260	898 925	1.03
1 123 000	LLOYDS BANKING GROUP PLC 2.25% 16/10/2024	GBP	1 145 140	1 159 766	1.33
300 000	LVMH MOET HENNESSY LOUIS VUITTON SE 1.125% 11/02/2027	GBP	301 565	302 138	0.35
200 000	MACQUARIE BANK LTD 3.5% 18/12/2020	GBP	202 782	202 627	0.23
100 000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.55% 05/12/2023	GBP	98 460	99 857	0.11
200 000	NATIONAL AUSTRALIA BANK LTD 5.125% 09/12/2021	GBP	211 120	212 543	0.24
100 000	NATS EN ROUTE PLC 5.25% 31/03/2026	GBP	54 836	55 831	0.06
67 000	NESTLÉ HOLDING 1% 11/06/2021	GBP	67 434	67 435	0.08
130 000	NEXT GROUP PLC 3% 26/08/2025	GBP	130 480	130 527	0.15
200 000	NEXT GROUP PLC 4.375% 02/10/2026	GBP	211 889	212 856	0.24
100 000	NEXT PLC 5.375% 26/10/2021	GBP	107 532	103 695	0.12
100 000	PEPSICO INC 2.5% 01/11/2022	GBP	104 242	105 099	0.12
2 082 000	PFIZER INC - REGS - 2.735% 15/06/2043	GBP	2 529 149	2 534 876	2.90
1 447 000	PHOENIX GROUP HOLDINGS PLC 4.125% 20/07/2022	GBP	1 506 247	1 495 871	1.71
90 000	PORTERBROOK RAIL FINANCE LTD 6.5% 20/10/2020	GBP	91 918	91 285	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 781 000	PRUDENTIAL PLC FRN 20/10/2051	GBP	1 873 105	1 929 071	2.21
100 000	QUADGAS FINANCE PLC 3.375% 17/09/2029	GBP	98 632	105 321	0.12
180 000	RCI BANQUE SA 1.875% 08/11/2022	GBP	176 435	178 067	0.20
100 000	RIO TINTO FINANCE PLC 4% 11/12/2029	GBP	107 405	124 962	0.14
200 000	ROYAL BANK OF CANADA 1.375% 09/12/2024	GBP	197 536	204 171	0.23
1 490 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 28/03/2027	GBP	1 507 712	1 567 285	1.79
979 000	SANTANDER UK PLC FRN 13/04/2021	GBP	978 152	979 088	1.12
505 000	SEVERN TRENT UTILITIES FINANCE PLC 2.75% 05/12/2031	GBP	578 072	582 886	0.67
500 000	SEVERN TRENT UTILITIES FINANCE PLC 4.875% 24/01/2042	GBP	768 624	780 345	0.89
1 160 000	SKY PLC 2.875% 24/11/2020	GBP	1 170 369	1 169 760	1.34
100 000	SOUTH EASTERN POWER NETWORKS PLC 6.375% 12/11/2031	GBP	147 624	151 486	0.17
90 000	SOUTHERN WATER SERVICES FINANCE LTD 5% 31/03/2021	GBP	92 991	92 612	0.11
200 000	SOUTHERN WATER SERVICES FINANCE LTD 6.192% 31/03/2029	GBP	276 828	276 997	0.32
131 000	SP TRANSMISSION PLC 2% 13/11/2031	GBP	138 734	138 076	0.16
100 000	SSE PLC 8.375% 20/11/2028	GBP	149 713	152 726	0.17
100 000	STAGECOACH GROUP PLC 4% 29/09/2025	GBP	98 605	99 973	0.11
100 000	TESCO CORPORATE TREASURY SERVICES PLC 2.5% 02/05/2025	GBP	102 815	105 749	0.12
1 000 000	TORONTO-DOMINION BANK FRN 07/06/2021	GBP	999 545	999 820	1.14
74 000	TOTAL C INTL GROIP INC 2.25% 09/06/2022	GBP	76 204	76 537	0.09
717 000	TOYOTA MOTOR CREDIT CORP 1% 27/09/2022	GBP	720 186	719 553	0.82
290 000	TSB BANK PLC FRN 15/02/2024	GBP	293 313	294 027	0.34
563 000	UNILEVER PLC 1.875% 15/09/2029	GBP	586 693	618 436	0.71
1 100 000	UNITED UTILITIES WATER FINANCE PLC 2.625% 12/02/2031	GBP	1 223 480	1 247 570	1.43
100 000	UNITED UTILITIES WATER LTD 5.625% 20/12/2027	GBP	131 457	132 588	0.15
1 500 000	UNIVERSITY OF OXFORD 2.544% 08/12/2117	GBP	2 165 376	2 274 562	2.60
2 304 000	VERIZON COMMUNICATIONS INC 3.375% 27/10/2036	GBP	2 617 029	2 812 561	3.22
17 000	VOLKSWAGEN FINANCIAL SERVICES NV - DIP - 1.5% 12/04/2021	GBP	16 847	16 999	0.02
100 000	VOLKSWAGEN FINANCIAL SERVICES NV 1.75% 12/09/2022	GBP	100 309	100 529	0.12
1 100 000	VOLKSWAGEN FINANCIAL SERVICES NV 2.75% 02/10/2020	GBP	1 103 370	1 104 290	1.26
200 000	VOLKSWAGEN FINANCIAL SERVICES NV 2.75% 10/07/2023	GBP	199 046	206 665	0.24
574 000	WALGREENS BOOTS ALLIANCE INC 2.875% 20/11/2020	GBP	575 780	576 729	0.66
100 000	WALGREENS BOOTS ALLIANCE INC 3.6% 20/11/2025	GBP	98 456	103 790	0.12
100 000	WALMART INC 5.75% 19/12/2030	GBP	148 278	148 398	0.17
268 000	WELLS FARGO & CO 2.5% 02/05/2029	GBP	274 467	284 289	0.33
200 000	WESSEX WATER SERVICES FINANCE PLC 1.5% 17/09/2029	GBP	196 378	202 904	0.23
100 000	WESTERN POWER DISTRIBUTION EAST MIDLANDS PLC 5.25% 17/01/2023	GBP	110 850	110 892	0.13
200 000	WHITBREAD GROUP PLC 3.375% 16/10/2025	GBP	209 334	199 389	0.23
	Total Bonds		65 718 563	66 837 201	76.50
Supranationals, Governments and Local Public Authorities, Debt Instruments					
200 000	EUROPEAN INVESTMENT BANK 0.875% 15/03/2021	GBP	200 742	201 071	0.23
30 000	EUROPEAN INVESTMENT BANK 3.875% 08/06/2037	GBP	44 192	44 451	0.05
104 000	EUROPEAN INVESTMENT BANK 4.25% 07/12/2021	GBP	110 982	110 100	0.13
20 000	EUROPEAN INVESTMENT BANK 5.375% 07/06/2021	GBP	20 999	20 979	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
57 000	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	57 824	57 958	0.07
6 531 000	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	6 555 936	6 611 103	7.57
1 000	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	1 176	1 199	0.00
7 799 000	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	11 740 804	12 241 661	14.01
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			18 732 655	19 288 522	22.08
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			84 451 218	86 125 723	98.58
Total Investments			84 451 218	86 125 723	98.58

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	22.08	United Kingdom	59.82
Banks	20.40	United States of America	21.89
Investment Banking and Brokerage Services	17.23	Netherlands	4.28
Telecommunications Service Providers	8.63	Canada	2.76
Life Insurance	6.06	Luxembourg	1.64
Real Estate Investment and Services	4.79	France	1.55
General Industrials	3.30	Guernsey	1.37
Pharmaceuticals and Biotechnology	3.19	Jersey	1.31
Automobiles and Parts	2.21	Sweden	1.09
Software and Computer Services	1.80	Australia	1.05
Personal Care, Drug and Grocery Stores	1.73	Germany	0.55
Gas, Water and Multi-utilities	1.72	Cayman Islands	0.50
Industrial Transportation	1.21	Spain	0.50
Travel and Leisure	0.68	Belgium	0.15
Electricity	0.57	Denmark	0.12
Retailers	0.53		
Beverages	0.42		98.58
Personal Goods	0.35		
Construction and Materials	0.28		
Alternative Energy	0.23		
Tobacco	0.23		
Finance and Credit Services	0.21		
Oil, Gas and Coal	0.17		
Precious Metals and Mining	0.14		
Technology Hardware and Equipment	0.14		
Industrial Support Services	0.11		
Real Estate Investment Trusts	0.11		
Aerospace and Defense	0.06		
	98.58		

MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
10 379 270	UNITED KINGDOM GILT 1.75% 22/01/2049	GBP	12 265 006	13 405 865	1.81
14 276 560	UNITED KINGDOM GIL 1% 22/04/2024	GBP	14 558 997	14 864 326	2.00
1 398 790	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	1 398 784	1 409 379	0.19
5 626 730	UNITED KINGDOM GILT 0.125% 31/01/2023	GBP	5 631 813	5 651 881	0.76
1 684 780	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	1 688 562	1 691 014	0.23
6 618 360	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	6 672 457	6 730 210	0.91
12 266 100	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	12 230 863	12 416 237	1.67
2 934 490	UNITED KINGDOM GILT 0.5% 22/10/2061	GBP	2 933 679	2 884 604	0.39
14 188 190	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	14 414 443	14 667 183	1.98
3 756 460	UNITED KINGDOM GILT 0.625% 22/10/2050	GBP	3 728 576	3 748 947	0.51
14 140 370	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	14 209 526	14 499 394	1.95
14 799 410	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	15 324 891	15 834 777	2.13
12 589 040	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	13 118 057	13 696 246	1.85
3 442 070	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	3 765 914	3 880 934	0.52
13 765 360	UNITED KINGDOM GILT 1.5% 22/01/2021	GBP	14 017 663	13 881 402	1.87
15 074 540	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	15 966 214	16 499 235	2.22
10 349 390	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	10 705 159	12 577 614	1.70
5 866 730	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	7 149 288	7 713 577	1.04
5 850 740	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	6 995 326	8 879 083	1.20
12 443 030	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	12 954 554	12 943 613	1.74
11 945 930	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	13 036 313	14 326 754	1.93
9 381 860	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	11 146 850	13 050 167	1.76
16 067 650	UNITED KINGDOM GILT 2% 07/09/2025	GBP	17 463 303	17 825 772	2.40
13 637 380	UNITED KINGDOM GILT 2% 22/07/2020	GBP	13 923 137	13 652 927	1.84
13 420 970	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	14 394 261	14 415 330	1.94
8 278 210	UNITED KINGDOM GILT 2.5% 22/07/2065	GBP	12 132 140	14 697 134	1.98
13 075 370	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	14 552 863	14 622 448	1.97
11 711 850	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	16 357 118	18 395 803	2.48
11 831 240	UNITED KINGDOM GILT 3.5% 22/01/2045	GBP	17 332 300	19 517 997	2.63
8 345 900	UNITED KINGDOM GILT 3.5% 22/07/2068	GBP	15 535 327	18 784 117	2.53
10 425 970	UNITED KINGDOM GILT 3.75% 07/09/2020	GBP	10 953 746	10 498 431	1.41
12 157 740	UNITED KINGDOM GILT 3.75% 07/09/2021	GBP	13 152 020	12 700 948	1.71
10 104 770	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	16 854 847	19 351 645	2.61
16 253 530	UNITED KINGDOM GILT 4% 07/03/2022	GBP	17 960 623	17 373 398	2.34
10 112 050	UNITED KINGDOM GILT 4% 22/01/2060	GBP	19 193 115	22 452 796	3.03
12 747 430	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	18 644 410	20 046 608	2.70
16 227 510	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	22 622 340	23 784 661	3.21
9 750 900	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	14 908 371	16 301 555	2.20
13 279 430	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	17 134 049	17 454 881	2.35
10 641 860	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	16 516 922	18 148 628	2.45
10 109 030	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	16 897 205	18 991 835	2.56
8 468 710	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	14 708 116	16 696 062	2.25
11 134 030	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	20 977 675	24 120 762	3.25
13 613 630	UNITED KINGDOM GILT 4.5% 07/09/2034	GBP	20 012 501	21 316 222	2.87

MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
11 408 190	UNITED KINGDOM GILT 4.5% 07/12/2042	GBP	18 735 354	20 720 696	2.79
16 734 830	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	23 783 142	24 663 791	3.33
10 793 920	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	17 334 157	18 799 770	2.53
15 023 610	UNITED KINGDOM GILT 5% 07/03/2025	GBP	18 841 599	18 588 412	2.51
8 149 790	UNITED KINGDOM GILT 6% 07/12/2028	GBP	12 064 102	12 186 870	1.64
10 310 330	UNITED KINGDOM GILT 8% 07/06/2021	GBP	12 080 998	11 076 800	1.49
13 969 670	UNITED KINGDOM GILT 1.625% 22/10/2028	GBP	14 985 856	15 796 763	2.13
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			693 964 532	738 235 504	99.49
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			693 964 532	738 235 504	99.49
Total Investments			693 964 532	738 235 504	99.49

MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.49	United Kingdom	99.49
	99.49		99.49

MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
816 270	UNITED KINGDOM GILT INFLATION LINKED FRN 10/08/2041	GBP	1 345 234	1 476 349	2.37
1 088 460	UNITED KINGDOM GILT INFLATION LINKED FRN 10/08/2028	GBP	1 423 799	1 453 410	2.33
852 700	UNITED KINGDOM GILT INFLATION LINKED FRN 10/08/2048	GBP	1 581 206	1 800 021	2.89
530 280	UNITED KINGDOM GILT INFLATION LINKED FRN 17/07/2024	GBP	1 931 679	1 910 482	3.07
1 185 060	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2024	GBP	1 570 972	1 582 272	2.54
1 045 980	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2026	GBP	1 365 972	1 398 759	2.24
1 106 180	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2029	GBP	1 690 301	1 766 277	2.83
1 132 700	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2034	GBP	2 110 255	2 264 612	3.63
1 095 360	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2040	GBP	2 440 537	2 680 837	4.30
1 222 500	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2044	GBP	2 390 237	2 678 978	4.30
1 048 370	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2046	GBP	1 986 487	2 245 044	3.60
950 080	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2050	GBP	2 527 794	2 875 282	4.61
961 340	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2052	GBP	2 216 070	2 544 896	4.08
851 510	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2058	GBP	1 984 346	2 351 623	3.77
970 180	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2062	GBP	2 812 339	3 345 170	5.38
979 530	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2068	GBP	2 837 882	3 478 363	5.59
376 360	UNITED KINGDOM GILT INFLATION LINKED FRN 22/07/2030	GBP	1 426 616	1 459 411	2.34
1 223 880	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2022	GBP	1 969 866	1 931 928	3.10
1 101 590	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2027	GBP	2 176 766	2 226 171	3.57
1 046 350	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2032	GBP	2 143 064	2 275 083	3.65
944 020	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2036	GBP	1 533 277	1 671 644	2.68
1 015 730	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2037	GBP	2 493 566	2 710 269	4.35
976 360	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2042	GBP	2 345 934	2 598 197	4.17
908 520	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2047	GBP	2 502 851	2 821 760	4.53
790 550	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2055	GBP	3 071 312	3 525 321	5.67
464 910	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2056	GBP	1 016 628	1 211 792	1.94
563 620	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2065	GBP	1 479 824	1 801 040	2.89
706 190	UNITED KINGDOM GILT INFLATION LINKED FRN 26/01/2035	GBP	2 029 306	2 163 554	3.47
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			56 404 120	62 248 545	99.89
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			56 404 120	62 248 545	99.89
Total Investments			56 404 120	62 248 545	99.89

**MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR)
UCITS ETF**

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.89	United Kingdom	99.89
	99.89		99.89

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
11 040 100	UNITED STATES TREASURY NOTE/BOND 0.625% 15/05/2030	USD	10 994 428	11 010 733	6.86
13 012 800	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	USD	13 893 304	14 068 008	8.76
9 128 700	UNITED STATES TREASURY NOTE/BOND 1.625% 15/08/2029	USD	9 413 436	9 960 233	6.20
7 543 000	UNITED STATES TREASURY NOTE/BOND 1.75% 15/11/2029	USD	7 868 600	8 327 925	5.19
10 206 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	10 785 597	11 461 032	7.14
9 563 700	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	10 116 547	10 769 587	6.71
9 942 000	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2029	USD	10 860 069	11 473 665	7.14
11 574 400	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	12 695 174	13 563 808	8.45
11 281 100	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	12 399 537	13 160 080	8.20
11 947 100	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	13 283 808	14 099 490	8.78
12 227 700	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	13 601 960	14 482 121	9.02
12 101 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2028	USD	13 726 412	14 631 801	9.10
955 200	UNITED STATES TREASURY NOTE/BOND 5.25% 15/02/2029	USD	1 262 150	1 331 759	0.83
1 452 700	UNITED STATES TREASURY NOTE/BOND 5.25% 15/11/2028	USD	1 909 986	2 010 624	1.25
1 078 400	UNITED STATES TREASURY NOTE/BOND 5.5% 15/08/2028	USD	1 428 047	1 503 527	0.94
783 200	UNITED STATES TREASURY NOTE/BOND 6.125% 15/08/2029	USD	1 132 132	1 169 537	0.73
1 452 500	UNITED STATES TREASURY NOTE/BOND 6.125% 15/11/2027	USD	1 964 053	2 046 660	1.27
1 349 900	UNITED STATES TREASURY NOTE/BOND 6.25% 15/05/2030	USD	2 078 685	2 078 630	1.29
663 100	UNITED STATES TREASURY NOTE/BOND 6.375% 15/08/2027	USD	902 607	937 252	0.58
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			150 316 532	158 086 472	98.44
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			150 316 532	158 086 472	98.44
Total Investments			150 316 532	158 086 472	98.44

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	98.44
	98.44

Geographical classification	%
United States of America	98.44
	98.44

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity
CRB EX-Agriculture TR UCITS ETF**

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 137	AFTERPAY TOUCH GROUP LTD	AUD	45 133	47 744	0.20
9 599	AIRBUS SE	EUR	549 827	684 817	2.85
19 558	AMADEUS IT GROUP SA - A	EUR	1 525 143	1 018 809	4.24
21 684	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 121 416	1 068 305	4.44
6 460	ASM INTERNATIONAL NV	EUR	866 631	998 001	4.15
3 065	ASML HOLDING NV	EUR	935 552	1 125 338	4.68
27 515	AURIZON HOLDINGS LTD	AUD	90 262	93 205	0.39
236 733	BANCO SANTANDER SA	EUR	562 597	578 171	2.41
29 258	BAYER AG	EUR	2 107 067	2 161 934	8.98
27 026	DAIMLER AG	EUR	1 113 720	1 097 154	4.56
29 797	DEUTSCHE BANK AG - REG	EUR	210 812	283 260	1.18
5 410	DEUTSCHE BOERSE AG	EUR	918 409	978 579	4.07
5 557	ESSITY AB	SEK	179 104	179 594	0.75
3 737	FAST RETAILING CO LTD	JPY	2 041 277	2 137 210	8.88
78 309	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 064 428	786 649	3.27
3 168	FIELMANN AG	EUR	226 977	213 133	0.89
2 396	GEBERIT AG - REG	CHF	1 023 269	1 199 064	4.99
224 756	ING GROEP NV	EUR	1 255 693	1 564 590	6.51
2 155	KARDEX AG - REG	CHF	388 560	392 993	1.63
26 559	KBC GROUP NV	EUR	2 000 272	1 523 107	6.34
2 242	KDDI CORP	JPY	66 355	67 207	0.28
2 799	LAWSON INC	JPY	152 310	140 359	0.58
4 972	LIXIL GROUP CORP	JPY	76 277	69 406	0.29
113	MOBIMO HOLDING AG	CHF	32 561	32 676	0.14
4 050	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 049 767	1 052 582	4.38
17 499	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	397 568	408 015	1.70
11 361	NN GROUP NV	EUR	373 907	381 527	1.59
1 805	PUMA SE	EUR	139 242	139 518	0.58
5 380	RIO TINTO LTD	AUD	268 610	362 857	1.51
3 114	ROCHE HOLDING AG	CHF	1 123 274	1 079 070	4.49
4 507	SES SA	EUR	32 615	30 777	0.13
15 819	SWEDISH MATCH AB	SEK	1 108 699	1 112 142	4.63
316	TOKYO ELECTRON LTD	JPY	68 678	77 444	0.32
17 318	TOYOTA MOTOR CORP	JPY	1 109 636	1 085 455	4.52
Total Shares			24 225 648	24 170 692	100.55
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			24 225 648	24 170 692	100.55
Total Investments			24 225 648	24 170 692	100.55

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity
CRB EX-Agriculture TR UCITS ETF**

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	16.42	Germany	24.65
Pharmaceuticals and Biotechnology	13.48	Netherlands	23.05
Automobiles and Parts	12.35	Japan	16.58
Retailers	9.78	Switzerland	11.25
Technology Hardware and Equipment	9.16	Belgium	10.78
Construction and Materials	5.28	Spain	6.64
Tobacco	4.63	Sweden	5.37
Beverages	4.44	Australia	2.10
Non-life Insurance	4.38	Luxembourg	0.13
Software and Computer Services	4.24		
Investment Banking and Brokerage Services	4.07		100.55
Aerospace and Defense	2.85		
Telecommunications Service Providers	2.10		
Industrial Engineering	1.63		
Life Insurance	1.59		
Industrial Metals and Mining	1.51		
Personal Care, Drug and Grocery Stores	1.33		
Personal Goods	0.58		
Industrial Transportation	0.39		
Finance and Credit Services	0.20		
Real Estate Investment and Services	0.14		
	100.55		

MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
10 119 890	UNITED KINGDOM GILT 1% 22/04/2024	GBP	10 301 808	10 536 526	7.00
4 303 600	UNITED KINGDOM GILT 0.125% 31/01/2023	GBP	4 305 510	4 322 837	2.87
9 112 270	UNITED KINGDOM GILT 0.5% 22/07/2022	GBP	9 077 361	9 223 804	6.13
10 540 170	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	10 828 127	10 896 006	7.24
10 504 570	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	10 521 400	10 771 281	7.15
10 226 000	UNITED KINGDOM GILT 1.5% 22/01/2021	GBP	10 444 390	10 312 205	6.85
9 243 620	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	9 635 554	9 615 491	6.39
10 130 990	UNITED KINGDOM GILT 2% 22/07/2020	GBP	10 386 167	10 142 539	6.74
9 970 240	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	10 619 805	10 708 935	7.11
9 690 310	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	10 807 183	10 836 867	7.20
7 745 210	UNITED KINGDOM GILT 3.75% 07/09/2020	GBP	8 200 787	7 799 039	5.18
9 031 750	UNITED KINGDOM GILT 3.75% 07/09/2021	GBP	9 843 034	9 435 289	6.27
12 074 420	UNITED KINGDOM GILT 4% 07/03/2022	GBP	13 425 826	12 906 348	8.57
11 160 720	UNITED KINGDOM GILT 5% 07/03/2025	GBP	13 885 709	13 808 936	9.16
7 659 280	UNITED KINGDOM GILT 8% 07/06/2021	GBP	9 115 160	8 228 671	5.47
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			151 397 821	149 544 774	99.33
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			151 397 821	149 544 774	99.33
Total Investments			151 397 821	149 544 774	99.33

MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.33
	99.33

Geographical classification	%
United Kingdom	99.33
	99.33

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
71 765 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2022	USD	80 251 000	82 435 813	3.02
71 276 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2023	USD	78 282 057	81 131 785	2.98
71 254 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	79 280 685	82 500 150	3.03
48 687 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025	USD	73 700 092	76 264 483	2.80
71 278 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025	USD	76 988 387	81 226 954	2.98
34 775 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	49 861 524	52 208 704	1.92
73 758 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	81 359 343	86 219 975	3.16
28 658 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	42 112 871	44 265 829	1.62
66 905 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	71 609 657	76 596 675	2.81
27 183 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	37 384 092	39 729 070	1.46
67 498 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	71 570 436	76 976 755	2.82
24 605 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	35 488 200	37 698 416	1.38
62 864 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	68 219 077	72 842 198	2.67
71 391 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	74 876 476	76 952 707	2.82
26 378 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2040	USD	41 419 746	46 170 410	1.69
41 704 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2041	USD	65 220 799	72 972 763	2.68
40 214 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	47 940 664	54 681 141	2.01
39 991 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2043	USD	45 657 640	52 550 230	1.93
40 022 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2044	USD	52 687 772	60 146 218	2.21
39 991 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2045	USD	45 912 324	53 313 985	1.96
35 432 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2046	USD	42 886 241	49 719 290	1.82
32 516 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	37 725 980	44 093 690	1.62
32 527 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2048	USD	38 080 071	44 756 274	1.64
26 750 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2049	USD	32 019 553	36 410 364	1.34
13 910 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2050	USD	14 848 178	15 590 569	0.57
77 253 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2022	USD	80 337 391	82 666 425	3.03
81 770 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2023	USD	84 947 647	87 793 741	3.21
56 000 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2024	USD	58 062 148	59 867 911	2.20
61 774 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	63 945 194	64 348 286	2.36
29 181 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	59 456 846	62 312 814	2.29
33 900 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	70 938 020	74 805 540	2.74
8 714 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2032	USD	17 430 912	18 749 875	0.69
62 313 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2021	USD	70 898 103	72 140 766	2.65
71 285 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2022	USD	78 849 467	81 374 940	2.99
71 285 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	78 829 101	81 812 556	3.00
71 297 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2024	USD	76 573 363	80 447 121	2.95
71 287 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	77 808 045	82 353 225	3.02
64 057 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	68 091 883	72 816 771	2.67
64 189 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	68 163 977	73 190 957	2.69
63 763 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	68 090 418	73 489 388	2.70
69 206 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	71 814 969	75 961 266	2.79

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
61 185 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	62 289 053	64 074 690	2.35
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			2 541 909 402	2 705 660 720	99.27
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			2 541 909 402	2 705 660 720	99.27
Total Investments			2 541 909 402	2 705 660 720	99.27

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.27	United States of America	99.27
	99.27		99.27

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
1 242 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	1 279 347	1 290 981	0.40
1 878 000	ABN AMRO BANK NV 0.5% 15/04/2026	EUR	1 924 610	1 922 546	0.60
700 000	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	744 028	724 635	0.23
100 000	ADIF - ALTA VELOCIDAD 0.8% 05/07/2023	EUR	103 265	102 522	0.03
500 000	ADIF - ALTA VELOCIDAD 1.25% 04/05/2026	EUR	531 605	530 039	0.17
1 100 000	ADIF ALTA VELOCIDAD 0.55% 30/04/2030	EUR	1 089 035	1 091 530	0.34
200 000	ADIF ALTA VELOCIDAD 0.95% 30/04/2027	EUR	207 244	208 452	0.06
500 000	ALD SA 1.25% 11/10/2022	EUR	516 773	496 296	0.15
673 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4% 15/01/2024	USD	623 980	663 004	0.21
800 000	ALLIANDER NV 0.875% 22/04/2026	EUR	833 931	840 200	0.26
1 428 000	APPLE INC 2.85% 23/02/2023	USD	1 314 390	1 350 657	0.42
1 419 000	APPLE INC 3% 20/06/2027	USD	1 273 285	1 415 651	0.44
968 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	967 446	935 417	0.29
1 799 000	AVANGRID INC 3.15% 01/12/2024	USD	1 587 063	1 731 308	0.54
863 000	AVANGRID INC 3.8% 01/06/2029	USD	852 016	890 870	0.28
10 000	A2A SPA 1% 16/07/2029	EUR	10 327	10 111	0.00
1 500 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1% 21/06/2026	EUR	1 543 076	1 496 199	0.47
1 800 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	1 869 129	1 837 019	0.57
1 341 000	BANK OF AMERICA CORP VAR 17/05/2022 FRN 17/05/2022	USD	1 259 996	1 223 172	0.38
1 961 000	BANK OF NOVA SCOTIA 2.375% 18/01/2023	USD	1 802 492	1 818 687	0.57
225 000	BANK OF THE PHILIPPINE ISLANDS 2.5% 10/09/2024	USD	203 393	202 656	0.06
900 000	BANKINTER SA 0.625% 06/10/2027	EUR	875 239	851 218	0.27
379 000	BERLIN HYP AG 0.125% 05/05/2022	EUR	383 818	382 627	0.12
700 000	BERLIN HYP AG 0.5% 05/11/2029	EUR	698 277	702 448	0.22
500 000	BERLIN HYP AG 0.5% 26/09/2023	EUR	508 218	504 072	0.16
200 000	BERLIN HYP AG 1.125% 25/10/2027	EUR	207 677	205 740	0.06
1 487 000	BNP PARIBAS SA 0.5% 01/06/2022	EUR	1 507 283	1 502 175	0.47
481 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	478 594	473 045	0.15
1 537 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	1 501 825	1 638 986	0.51
700 000	BPCE SA 1.125% 14/12/2022	EUR	726 484	716 153	0.22
100 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.1% 13/11/2029	EUR	100 235	102 378	0.03
2 400 000	CASSA DEPOSITI E PRESTITI SPA 2.125% 27/09/2023	EUR	2 475 777	2 517 036	0.78
200 000	CEETRUS SA 2.75% 26/11/2026	EUR	190 843	194 767	0.06
804 000	CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	833 398	835 241	0.26
1 127 000	CGNPC INTERNATIONAL LTD 2% 11/09/2025	EUR	1 207 937	1 192 934	0.37
1 611 000	CHINA DEVELOPMENT BANK 2.75% 16/11/2022 2.75% 16/11/2022	USD	1 364 541	1 490 577	0.46
1 362 000	CITIGROUP INC 0.5% 29/01/2022	EUR	1 368 732	1 369 524	0.43
700 000	CNP ASSURANCES FRN 27/07/2050	EUR	685 859	678 689	0.21
1 000 000	COMMERZBANK AG 1.25% 23/10/2023	EUR	1 039 133	1 006 760	0.31
239 000	CONSORCIO TRANSMANTARO SA - REGS - 4.7% 16/04/2034	USD	227 569	237 757	0.07
1 200 000	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	1 194 188	1 184 148	0.37
500 000	COVIVIO 1.125% 17/09/2031	EUR	516 233	473 282	0.15
1 400 000	COVIVIO 1.875% 20/05/2026	EUR	1 506 506	1 443 749	0.45
839 000	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	810 870	797 935	0.25

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
955 000	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	972 349	978 266	0.31
1 177 000	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	1 251 614	1 252 461	0.39
2 600 000	CREDIT AGRICOLE HOME LOAN SFH SA 0.05% 06/12/2029	EUR	2 587 759	2 648 750	0.83
1 000 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	996 753	987 183	0.31
1 058 000	CREDIT SUISSE AG/LONDON 0.45% 19/05/2025	EUR	1 069 112	1 068 654	0.33
464 000	DANSKE BANK A/S 1.625% 15/03/2024	EUR	481 871	475 951	0.15
302 000	DEUTSCHE KREDITBANK AG 0.01% 07/11/2029	EUR	305 635	306 025	0.10
800 000	DEUTSCHE KREDITBANK AG 0.75% 26/09/2024	EUR	808 688	800 843	0.25
1 815 000	DIGITAL EURO FINCO LLC 2.5% 16/01/2026	EUR	1 980 157	1 965 436	0.61
431 000	DNB BOLIGKREDITT AS 0.625% 19/06/2025	EUR	447 690	450 889	0.14
798 000	DTE ELECTRIC CO 3.95% 01/03/2049	USD	853 673	866 836	0.27
915 000	DUKE ENERGY CAROLINAS LLC 3.95% 15/11/2028	USD	923 106	969 337	0.30
280 000	DUKE ENERGY FLORIDA LLC 2.5% 01/12/2029	USD	265 775	269 897	0.08
595 000	DUKE ENERGY PROGRESS LLC 3.45% 15/03/2029	USD	594 336	608 576	0.19
805 000	DUKE REALTY LP 2.875% 15/11/2029	USD	763 768	782 152	0.24
1 000 000	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	1 044 568	1 062 297	0.33
650 000	EDP FINANCE BV 0.375% 16/09/2026	EUR	649 124	641 023	0.20
763 000	EDP FINANCE BV 1.875% 13/10/2025	EUR	826 756	819 723	0.26
2 139 000	ELECTRICITE DE FRANCE SA - REGS - 3.625% 13/10/2025	USD	2 097 422	2 140 013	0.67
1 000 000	ELECTRICITE DE FRANCE SA 1% 13/10/2026	EUR	1 019 223	1 040 597	0.32
400 000	ENBW ENERGIE BADEN-WUERTTEMBERG FRN 05/08/2079	EUR	395 414	389 533	0.12
300 000	ENBW ENERGIE BADEN-WUERTTEMBERG FRN 05/11/2079	EUR	301 812	292 661	0.09
481 000	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033	EUR	558 797	562 407	0.18
1 599 000	ENEL FINANCE INTERNATIONAL NV 1% 16/09/2024	EUR	1 641 763	1 652 050	0.52
599 000	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	621 135	629 453	0.20
1 262 000	ENEL FINANCE INTERNATIONAL NV 1.5% 21/07/2025	EUR	1 353 049	1 338 352	0.42
600 000	ENGIE SA FRN PERPETUAL	EUR	597 150	585 054	0.18
1 000 000	ENGIE SA FRN PERPETUAL	EUR	1 083 021	1 049 278	0.33
1 600 000	ENGIE SA 0.375% 21/06/2027	EUR	1 608 243	1 593 832	0.50
1 700 000	ENGIE SA 0.375% 28/02/2023	EUR	1 712 230	1 712 509	0.53
1 100 000	ENGIE SA 1.375% 21/06/2039	EUR	1 169 604	1 120 236	0.35
1 300 000	ENGIE SA 1.375% 28/02/2029	EUR	1 425 137	1 379 936	0.43
400 000	ENGIE SA 1.5% 27/03/2028	EUR	443 676	431 728	0.13
1 600 000	ENGIE SA 2.375% 19/05/2026	EUR	1 811 767	1 797 637	0.56
1 687 000	E.ON SE 0.35% 28/02/2030	EUR	1 642 291	1 635 900	0.51
1 274 000	E.ON SE 0.875% 20/08/2031	EUR	1 292 212	1 286 897	0.40
241 000	E.ON SE 1% 07/10/2025	EUR	250 194	249 740	0.08
564 000	ERP OPERATING LP 4.15% 01/12/2028	USD	576 526	595 664	0.19
1 600 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	1 686 318	1 686 421	0.53
576 000	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023	EUR	577 959	579 749	0.18
487 000	FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026	EUR	503 796	489 766	0.15
773 000	FIBRIA OVERSEAS FINANCE LTD 5.5% 17/01/2027	USD	721 389	744 039	0.23
494 000	HERA SPA 0.875% 05/07/2027	EUR	506 303	503 459	0.16
798 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	632 811	679 954	0.21

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 488 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	1 559 341	1 542 709	0.48
1 400 000	IBERDROLA FINANZAS SA 1% 07/03/2024	EUR	1 448 119	1 440 376	0.45
2 400 000	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	2 491 543	2 574 960	0.80
800 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL	EUR	806 271	800 683	0.25
600 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL	EUR	637 878	619 028	0.19
900 000	IBERDROLA INTERNATIONAL BV FRN PERPETUAL	EUR	998 645	956 250	0.30
800 000	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	799 077	805 092	0.25
800 000	IBERDROLA INTERNATIONAL BV 2.5% 24/10/2022	EUR	864 573	844 767	0.26
1 100 000	ICADE 1.5% 13/09/2027	EUR	1 114 338	1 098 534	0.34
446 000	IGNITIS GRUPE UAB 1.875% 10/07/2028	EUR	465 338	460 516	0.14
172 000	IGNITIS GRUPE UAB 2% 14/07/2027	EUR	188 011	179 291	0.06
441 000	INDIAN RAILWAY FINANCE CORP LTD 3.835% 13/12/2027	USD	425 950	416 937	0.13
1 400 000	ING GROEP NV 2.5% 15/11/2030	EUR	1 579 537	1 660 447	0.52
914 000	ING GROEP NV 4.625% 06/01/2026	USD	921 896	954 872	0.30
2 858 000	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	3 013 893	3 025 335	0.94
194 000	INTERSTATE POWER & LIGHT CO 3.5% 30/09/2049	USD	194 201	189 300	0.06
531 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	537 414	525 185	0.16
64 000	INTESA SANPAOLO SPA 0.875% 27/06/2022	EUR	64 751	64 121	0.02
238 000	INVERSIONES CMPC SA - REGS - 4.375% 04/04/2027	USD	224 656	226 962	0.07
525 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	488 529	519 963	0.16
1 570 000	KFW 2% 2 GROIP INC 2% 29/09/2022	USD	1 448 735	1 453 612	0.45
187 000	KILROY REALTY LP 4.75% 15/12/2028	USD	182 188	186 962	0.06
360 000	KOMMUNALBANKEN AS - REGS - 2.125% 11/02/2025	USD	331 449	344 032	0.11
602 000	KOREA DEVELOPMENT BANK 0% 10/07/2024	EUR	603 793	594 449	0.19
1 527 000	KOREA HYDRO & NUCLEAR POWER CO LTD - REGS - 3.75% 25/07/2023	USD	1 430 737	1 474 754	0.46
678 000	KREDITANSTALT FUER WIEDERAUFBAU - EMTN - 0.05% 30/05/2024	EUR	692 204	693 411	0.22
588 000	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027	EUR	596 773	605 428	0.19
1 560 000	KREDITANSTALT FUER WIEDERAUFBAU 0.25% 30/06/2025	EUR	1 615 838	1 620 739	0.51
3 505 000	KREDITANSTALT FUER WIEDERAUFBAU 0.5% 28/09/2026	EUR	3 713 626	3 719 126	1.16
2 599 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	2 461 350	2 509 228	0.78
7 660 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 30/11/2021	USD	6 899 268	6 991 170	2.19
1 900 000	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	2 030 243	1 989 346	0.62
200 000	LA POSTE SA 1.45% 30/11/2028	EUR	216 749	215 720	0.07
500 000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 24/05/2024	EUR	501 797	498 842	0.16
100 000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 29/07/2026	EUR	99 409	98 708	0.03
1 423 000	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	1 472 230	1 428 236	0.45
260 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	277 737	283 791	0.09
504 000	LG CHEM LTD - REGS - 0.5% 15/04/2023	EUR	504 149	496 822	0.15
490 000	LG CHEM LTD - REGS - 3.25% 15/10/2024	USD	456 082	464 304	0.14
617 000	LINK FINANCE CAYMAN 2009 LTD 2.875% 21/07/2026	USD	593 378	582 340	0.18
662 000	MAF SUKUK LTD 3.9325% 28/02/2030	USD	612 369	579 064	0.18
481 000	MAF SUKUK LTD 4.638% 14/05/2029	USD	440 823	446 926	0.14
895 000	MASSACHUSETTS INSTITUTE OF TECHNOLOGY 3.959% 01/07/2038	USD	985 435	1 011 870	0.32
769 000	MIDAMERICAN ENERGY CO 3.15% 15/04/2050	USD	713 709	778 547	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
700 000	MIDAMERICAN ENERGY CO 3.65% 01/08/2048	USD	726 643	740 918	0.23
868 000	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	876 731	923 043	0.29
973 000	MIDAMERICAN ENERGY CO 4.25% 15/07/2049	USD	1 016 963	1 119 530	0.35
1 058 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	1 076 199	1 080 186	0.34
143 000	MITSUBISHI UFJ FINANCIAL GROUP INC 2.527% 13/09/2023	USD	131 639	133 794	0.04
872 000	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	896 825	886 334	0.28
572 000	MTR CORP CI LTD 2.5% 02/11/2026	USD	512 775	533 086	0.17
707 000	MUNICIP FINANCE GROIP INC 0.75% 07/09/2027	EUR	737 653	757 922	0.24
1 302 000	MUNICIP FINANCE GROIP INC 1.375% 21/09/2021	USD	1 165 725	1 174 257	0.37
142 000	MUNICIPALITY FINANCE PLC 0.05% 06/09/2029	EUR	143 661	144 556	0.05
603 000	NATIONA BK GROIP INC 3.625% 20/06/2023	USD	563 011	583 921	0.18
3 811 000	NATIONAL AUSTRALIA BANK LTD 0.625% 30/08/2023	EUR	3 890 154	3 889 727	1.22
1 351 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	1 355 312	1 355 281	0.42
2 500 000	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	2 560 315	2 573 403	0.80
966 000	NEDERLANDSE WATERSCHAPSBANK NV - REGS - 2.375% 24/03/2026	USD	921 150	942 625	0.29
1 345 000	NEDERLANDSE WATERSCHAPSBANK NV - REGS - 3.125% 05/12/2022	USD	1 287 207	1 275 173	0.40
782 000	NEDERLANDSE WATERSCHAPSBANK NV 0% 02/10/2034	EUR	751 177	775 351	0.24
2 939 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 03/09/2025	EUR	3 129 486	3 140 750	0.98
934 000	NORDEA BANK ABP 0.375% 28/05/2026	EUR	951 472	953 768	0.30
100 000	NORD/LB LUXEMBOURG SA COVERED BOND BANK 0.05% 28/01/2025	EUR	101 378	100 675	0.03
315 000	NORTHERN STATES POWER CO/MN 2.6% 01/06/2051	USD	285 134	285 134	0.09
696 000	NORTHERN STATES POWER CO/MN 2.9% 01/03/2050	USD	652 454	674 991	0.21
218 000	NRW BANK 0% 15/10/2029	EUR	222 255	221 220	0.07
809 000	NRW BANK 0% 18/02/2030	EUR	809 453	818 733	0.26
682 000	NRW BANK 0.375% 17/11/2026	EUR	706 798	710 945	0.22
155 000	NRW BANK 0.5% 13/09/2027	EUR	164 199	163 561	0.05
330 000	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	334 723	334 675	0.10
1 092 000	ORSTED A/S 1.5% 26/11/2029	EUR	1 140 186	1 201 151	0.37
449 000	OWENS CORNING 3.95% 15/08/2029	USD	440 872	436 011	0.14
2 009 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 3.75% 01/03/2023	USD	1 876 526	1 874 748	0.58
304 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 3.9% 20/08/2024	USD	294 356	289 537	0.09
1 641 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.45% 20/02/2029	USD	1 671 976	1 640 240	0.51
833 000	POSTNL NV 0.625% 23/09/2026	EUR	828 341	816 881	0.25
751 000	POWER FINANCE CORP LTD 3.75% 06/12/2027	USD	661 085	647 307	0.20
111 000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	111 392	109 126	0.03
153 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	159 943	160 033	0.05
269 000	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	289 481	291 551	0.09
257 000	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	297 478	291 608	0.09
107 000	PUBLIC SERVICE CO OF COLORADO 2.7% 15/01/2051	USD	95 658	97 836	0.03
878 000	PUBLIC SERVICE CO OF COLORADO 3.2% 01/03/2050	USD	872 014	875 601	0.27
328 000	PUBLIC SERVICE CO OF COLORADO 4.1% 15/06/2048	USD	407 356	367 942	0.11
800 000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	795 589	795 030	0.25
932 000	RAIL TRANSIT INTERNATIONAL DEVELOPMENT CO LTD 1.625% 22/06/2022	EUR	952 630	928 785	0.29
867 000	REC LTD 3.875% 07/07/2027	USD	731 170	748 631	0.23

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
400 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.35% 20/06/2029	EUR	413 542	409 998	0.13
100 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.875% 25/05/2027	EUR	107 423	106 523	0.03
203 000	RONGSHI INTERNATIONAL FINANCE LTD 3.25% 21/05/2024	USD	196 262	191 147	0.06
1 088 000	ROYAL SCHIPHOL GROUP NV 2% 06/04/2029	EUR	1 203 355	1 205 422	0.38
437 000	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 2.2% 23/05/2027	EUR	460 644	447 870	0.14
800 000	SBAB BANK AB 0.5% 13/05/2025	EUR	813 582	813 702	0.25
800 000	SOCIETE GENERALE SFH SA 0.125% 18/07/2029	EUR	814 543	819 902	0.26
45 000	SOUTHERN POWER CO 1% 20/06/2022	EUR	45 959	45 579	0.01
521 000	SOUTHERN POWER CO 2.5% 15/12/2021	USD	485 445	475 757	0.15
1 078 000	SOUTHERN POWER CO 4.15% 01/12/2025	USD	1 070 639	1 097 835	0.34
182 000	SOUTHWESTERN PUBLIC SERVICE CO 3.15% 01/05/2050	USD	173 639	174 778	0.05
2 587 000	SPAREBANK 1 BOLIGKREDITT AS 0.5% 30/01/2025	EUR	2 670 445	2 681 511	0.84
628 000	SPAREBANK 1 SMN 0.125% 11/09/2026	EUR	611 720	614 388	0.19
496 000	SPAREBANKEN SOER BOLIGKREDITT AS 0.01% 26/10/2026	EUR	496 275	501 601	0.16
550 000	SR-BOLIGKREDITT AS 0.01% 08/10/2026	EUR	552 502	558 270	0.17
1 562 000	SSE PLC 0.875% 06/09/2025	EUR	1 570 520	1 584 517	0.49
1 026 000	SSE PLC 1.375% 04/09/2027	EUR	1 095 372	1 072 890	0.33
695 000	STATE BANK OF INDIA/LONDON 4.5% 28/09/2023	USD	635 326	658 554	0.21
540 000	STEDIN HOLDING NV 0.5% 14/11/2029	EUR	553 850	541 007	0.17
1 330 000	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	1 348 691	1 358 128	0.42
919 000	SUZANO AUSTRIA GMBH - REGS - 5.75% 14/07/2026	USD	955 141	896 834	0.28
581 000	SVENSKA HANDELSBANKEN AB 0.375% 03/07/2023	EUR	589 434	588 720	0.18
884 000	SWEDBANK AB 0.25% 07/11/2022	EUR	889 478	886 643	0.28
482 000	SWIRE PROPERTIES MTN FINANCING LTD 3.5% 10/01/2028	USD	427 353	459 021	0.14
2 400 000	TELEFONICA EMISIONES SA 1.069% 05/02/2024	EUR	2 468 669	2 466 995	0.77
491 000	TELIA CO AB FRN 11/05/2081	EUR	474 984	464 491	0.14
602 000	TENNET HOLDING BV 0.75% 26/06/2025	EUR	615 004	620 031	0.19
664 000	TENNET HOLDING BV 0.875% 03/06/2030	EUR	698 966	694 089	0.22
455 000	TENNET HOLDING BV 1% 13/06/2026	EUR	472 230	476 617	0.15
257 000	TENNET HOLDING BV 1.25% 24/10/2033	EUR	273 669	276 598	0.09
952 000	TENNET HOLDING BV 1.375% 26/06/2029	EUR	990 410	1 035 775	0.32
934 000	TENNET HOLDING BV 1.5% 03/06/2039	EUR	1 004 789	1 015 339	0.32
422 000	TENNET HOLDING BV 1.875% 13/06/2036	EUR	496 447	487 241	0.15
542 000	TENNET HOLDING BV 2% 05/06/2034	EUR	637 410	635 873	0.20
1 291 000	TERNA RETE ELETTRICA NAZIONALE SPA 1% 23/07/2023	EUR	1 337 330	1 318 918	0.41
622 000	THREE GORGES FINANCE II CAYMAN ISLANDS LTD 1.3% 21/06/2024	EUR	647 279	627 197	0.20
754 000	UNIBAIL-RODAMCO-WESTFIELD SE 1% 14/03/2025	EUR	791 382	747 628	0.23
1 161 000	UNIONE DI BANCHE ITALIANE SPA 1.5% 10/04/2024	EUR	1 186 564	1 179 046	0.37
2 000	VATTENFALL AB 0.5% 24/06/2026	EUR	2 064	2 007	0.00
200 000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	USD	167 043	167 801	0.05
500 000	VERBUND AG 1.5% 20/11/2024	EUR	537 346	528 411	0.16
871 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	874 226	917 892	0.29
701 000	VESTEDA FINANCE BV 1.5% 24/05/2027	EUR	737 946	728 332	0.23
965 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	994 982	984 425	0.31

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
583 000	WELLTOWER INC 2.7% 15/02/2027	USD	536 451	539 914	0.17
1 452 000	WESTPAC BANKING CORP 0.625% 22/11/2024	EUR	1 486 727	1 487 512	0.46
25 000	WESTPAC SECURITIES NZ LTD/LONDON 0.3% 25/06/2024	EUR	25 271	25 175	0.01
Total Bonds			204 936 549	205 860 593	64.18
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 300 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.375% 17/09/2024	EUR	1 387 918	1 391 333	0.43
71 000	ASIAN DEVELOPMENT GROIP INC 0.35% 16/07/2025	EUR	73 889	73 547	0.02
1 310 000	ASIAN DEVELOPMENT BANK 1.875% 10/08/2022	USD	1 229 831	1 205 761	0.38
464 000	ASIAN DEVELOPMENT BANK 2.125% 19/03/2025	USD	432 111	445 809	0.14
1 513 000	ASIAN DEVELOPMENT BANK 2.375% 10/08/2027	USD	1 303 669	1 506 358	0.47
992 000	ASIAN DEVELOPMENT BANK 3.125% 26/09/2028	USD	1 022 620	1 044 360	0.33
900 000	CAISSE DES DEPOTS ET CONSIGNATIONS 0.2% 01/03/2022	EUR	914 004	909 616	0.28
2 551 000	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	2 574 900	2 504 572	0.78
1 542 000	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 29/01/2040	EUR	1 540 401	1 477 945	0.46
1 181 000	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	1 114 931	1 096 264	0.34
2 079 000	CHILE GOVERNMENT INTERNATIONAL BOND 3.5% 25/01/2050	USD	2 060 520	2 087 052	0.65
100 000	CITY OF PARIS FRANCE 1.75% 25/05/2031	EUR	116 013	116 829	0.04
2 923 000	CORP ANDINA DE FOMENTO 0.625% 20/11/2026	EUR	2 848 037	2 795 850	0.87
644 000	EUROFIMA 0.15% 10/10/2034	EUR	626 258	639 576	0.20
1 259 000	EUROFIMA 0.25% 09/02/2024	EUR	1 282 786	1 282 231	0.40
139 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 0% 10/01/2024	EUR	141 505	141 036	0.04
690 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 1.5% 13/02/2025	USD	641 906	640 425	0.20
933 000	EUROPEAN INVESTMENT BANK - REGS - 2.875% 13/06/2025	USD	897 881	929 217	0.29
2 036 000	EUROPEAN INVESTMENT BANK 0.5% 13/11/2037	EUR	1 906 632	2 220 869	0.69
926 000	EUROPEAN INVESTMENT BANK 0.5% 15/11/2023	EUR	963 187	961 828	0.30
864 000	EUROPEAN INVESTMENT BANK 1% 14/11/2042	EUR	1 055 235	1 048 539	0.33
997 000	EUROPEAN INVESTMENT BANK 1.125% 15/11/2032	EUR	1 151 316	1 161 910	0.36
5 299 000	EUROPEAN INVESTMENT BANK 1.25% 13/11/2026	EUR	5 840 741	5 908 475	1.84
1 848 000	EUROPEAN INVESTMENT BANK 1.5% 15/11/2047	EUR	2 196 950	2 499 862	0.78
1 388 000	EUROPEAN INVESTMENT BANK 1.625% 09/10/2029	USD	1 274 532	1 324 009	0.41
1 388 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	1 307 298	1 351 435	0.42
2 744 000	EUROPEAN INVESTMENT BANK 2.375% 24/05/2027	USD	2 613 872	2 730 245	0.85
950 000	EUROPEAN INVESTMENT BANK 2.5% 15/10/2024	USD	894 825	922 455	0.29
24 747 876	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	30 294 796	31 517 780	9.83
25 000	INSTITUTO DE CREDITO OFICIAL 0.2% 31/01/2024	EUR	25 404	25 358	0.01
1 579 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	1 347 591	1 516 006	0.47
257 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.125% 20/11/2025	USD	267 272	260 409	0.08
1 264 000	INTERNATIONAL FINANCE CORP 2% 24/10/2022	USD	1 165 806	1 170 764	0.37
5 176 310	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	5 807 776	5 922 568	1.85

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
7 153 270	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	8 010 575	8 289 066	2.58
564 000	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	590 045	607 537	0.19
646 000	KOMMUNEKREDIT 0.75% 05/07/2028	EUR	686 005	695 429	0.22
174 000	KOMMUNEKREDIT 0.75% 18/05/2027	EUR	184 203	186 151	0.06
1 005 000	KOMMUNINVEST I SVERIGE AB 1.625% 24/04/2023	USD	897 714	927 016	0.29
674 000	NORDIC INVESTMENT BANK 0.125% 10/06/2024	EUR	690 683	688 935	0.21
4 350 000	NORDIC INVESTMENT BANK 0.375% 19/09/2022	EUR	4 468 936	4 432 237	1.38
700 000	REGION OF ILE DE FRANCE 0.625% 23/04/2027	EUR	738 079	736 124	0.23
500 000	REGION OF ILE DE FRANCE 2.375% 24/04/2026	EUR	584 715	575 516	0.18
500 000	REGION OF ILE DE FRANCE 3.625% 27/03/2024	EUR	583 827	574 586	0.18
1 116 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1% 07/03/2029	EUR	1 193 918	1 201 123	0.37
507 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2% 08/03/2049	EUR	628 724	638 634	0.20
600 000	SNCF RESEAU EPIC 0.875% 22/01/2029	EUR	649 908	642 407	0.20
2 400 000	SNCF RESEAU EPIC 1% 09/11/2031	EUR	2 426 292	2 615 170	0.82
600 000	SNCF RESEAU 0.75% 25/05/2036	EUR	646 752	628 580	0.20
1 000 000	SNCF RESEAU 1.875% 30/03/2034	EUR	1 241 943	1 202 029	0.37
1 800 000	SNCF RESEAU 2.25% 20/12/2047	EUR	2 356 603	2 390 606	0.75
2 300 000	SOCIETE DU GRAND PARIS EPIC 1% 18/02/2070	EUR	2 289 845	2 343 925	0.73
2 800 000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	EUR	3 032 961	3 082 806	0.96
2 200 000	SOCIETE DU GRAND PARIS EPIC 1.7% 25/05/2050	EUR	2 703 325	2 716 221	0.85
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			112 927 466	116 004 391	36.17
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			317 864 015	321 864 984	100.35
Total Investments			317 864 015	321 864 984	100.35

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	36.17	France	24.60
Banks	25.08	Netherlands	12.32
Investment Banking and Brokerage Services	12.61	United States of America	9.98
Gas, Water and Multi-utilities	7.07	Germany	9.21
Electricity	5.14	Luxembourg	7.38
Technology Hardware and Equipment	2.81	Spain	4.16
Real Estate Investment Trusts	2.12	United Kingdom	2.83
Telecommunications Service Providers	1.73	Belgium	2.58
Finance and Credit Services	1.58	Italy	2.53
Real Estate Investment and Services	1.38	Finland	2.35
Industrial Transportation	0.89	Chile	2.30
General Industrials	0.63	Ireland	1.99
Electronic and Electrical Equipment	0.53	Australia	1.86
Alternative Energy	0.52	Norway	1.61
Consumer Services	0.47	Sweden	1.45
Industrial Materials	0.35	Philippines	1.40
Chemicals	0.30	Indonesia	1.19
Non-life Insurance	0.29	Cayman Islands	1.10
Life Insurance	0.21	Japan	1.08
Travel and Leisure	0.17	Denmark	0.99
Health Care Providers	0.16	Canada	0.96
Construction and Materials	0.14	South Korea	0.94
		Panama	0.87
		Hong Kong (China)	0.78
		Austria	0.69
		Switzerland	0.60
		India	0.57
		Poland	0.57
		China	0.46
		British Virgin Islands	0.35
		Portugal	0.33
		Lithuania	0.20
		Peru	0.07
		Singapore	0.05
	100.35		100.35

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
2 584	ACEA SPA	EUR	38 574	44 161	0.47
446	AEROPORTO GUGLIELMO MARCONI DI BOLOGNA SPA	EUR	6 279	3 880	0.04
2 972	AMPLIFON SPA	EUR	45 931	70 466	0.76
15 564	ANIMA HOLDING SPA	EUR	75 354	59 579	0.64
26 283	ARNOLDO MONDADORI EDITORE SPA	EUR	31 852	25 232	0.27
4 764	ASCOPIAVE SPA	EUR	17 462	17 865	0.19
30 885	ASSICURAZIONI GENERALI SPA	EUR	466 956	416 020	4.47
3 617	ASTM SPA	EUR	43 976	73 570	0.79
12 027	ATLANTIA SPA	EUR	292 586	171 986	1.85
7 338	AUTOGRILL SPA	EUR	69 591	34 327	0.37
1 097	AVIO SPA	EUR	11 979	16 740	0.18
2 984	AZIMUT HOLDING SPA	EUR	46 206	45 387	0.49
37 737	A2A SPA	EUR	56 667	47 567	0.51
7 623	BANCA FARMAFACTORING SPA	EUR	39 652	38 572	0.41
1 364	BANCA GENERALI SPA	EUR	35 529	36 364	0.39
1 527	BANCA IFIS SPA	EUR	36 690	13 056	0.14
6 277	BANCA MEDIOLANUM SPA	EUR	38 402	40 110	0.43
15 521	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	35 846	24 477	0.26
26 157	BANCA POPOLARE DI SONDRIO SCPA	EUR	77 684	43 970	0.47
9 951	BANCA SISTEMA SPA	EUR	10 577	14 509	0.16
35 777	BANCO BPM SPA	EUR	95 924	47 512	0.51
3 013	BF SPA	EUR	10 094	10 817	0.12
2 958	BIESSE SPA	EUR	24 040	33 218	0.36
21 961	BPER BANCA	EUR	69 429	48 578	0.52
1 976	BRUNELLO CUCINELLI SPA	EUR	55 293	52 245	0.56
1 745	BUZZI UNICEM SPA	EUR	36 592	33 452	0.36
14 727	CAIRO COMMUNICATION SPA	EUR	23 177	21 590	0.23
2 378	CAREL INDUSTRIES SPA	EUR	25 907	38 857	0.42
2 744	CEMENTIR HOLDING SPA	EUR	13 679	17 370	0.19
11 108	CERVED GROUP SPA	EUR	99 704	71 036	0.76
24 050	CNH INDUSTRIAL NV	EUR	236 511	149 783	1.61
4 437	CREDITO EMILIANO SPA	EUR	27 098	19 523	0.21
3 951	CREDITO VALTELLINESE SPA	EUR	36 830	20 778	0.22
686	DANIELI & C OFFICINE MECCANICHE SPA	EUR	12 879	7 807	0.08
1 160	DATALOGIC SPA	EUR	27 646	12 795	0.14
13 644	DAVIDE CAMPARI-MILANO NV	EUR	92 752	102 330	1.10
3 774	DE' LONGHI SPA	EUR	93 103	88 010	0.94
4 805	DEA CAPITAL SPA	EUR	7 029	6 112	0.07
550	DIASORIN SPA	EUR	45 033	93 720	1.01
851	DIGITAL BROS SPA	EUR	7 710	18 254	0.20
3 468	DOBANK SPA	EUR	37 603	27 848	0.30
594	EL.EN. SPA	EUR	20 050	13 365	0.14
3 760	ELICA SPA	EUR	7 530	10 133	0.11
14 905	ENAV SPA	EUR	63 762	59 799	0.64

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
124 211	ENEL SPA	EUR	635 880	953 691	10.25
59 548	ENI SPA	EUR	849 423	505 562	5.43
3 250	ERG SPA	EUR	52 428	62 368	0.67
6 386	ESPRINET SPA	EUR	18 775	24 075	0.26
5 900	EUROTECH SPA	EUR	25 716	32 834	0.35
2 541	EXOR NV	EUR	136 331	129 184	1.39
6 780	FALCK RENEWABLES SPA	EUR	20 447	36 883	0.40
2 970	FERRARI NV	EUR	288 590	450 994	4.84
26 913	FIAT CHRYSLER AUTOMOBILES NV	EUR	341 233	240 710	2.58
4 737	FIERA MILANO SPA	EUR	11 223	14 353	0.15
1 011	FILA SPA	EUR	14 995	8 877	0.10
28 624	FINCANTIERI SPA	EUR	27 633	17 518	0.19
14 892	FINECOBANK BANCA FINECO SPA	EUR	131 934	178 927	1.92
8 607	FRENI BREMBO SPA	EUR	94 913	70 793	0.76
1 509	GAROFALO HEALTH CARE SPA	EUR	7 497	7 243	0.08
37 512	GEDI GRUPPO EDITORIALE SPA	EUR	17 406	17 256	0.19
1 374	GRUPPO MUTUIONLINE SPA	EUR	22 701	26 133	0.28
18 821	HERA SPA	EUR	54 626	62 975	0.68
3 864	ILLIMITY BANK SPA	EUR	33 616	28 323	0.30
1 234	IMA INDUSTRIA MACCHINE AUTOMATICHE SPA	EUR	84 463	66 019	0.71
3 865	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	25 331	13 547	0.15
6 880	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	47 549	61 370	0.66
1 947	INTERPUMP GROUP SPA	EUR	52 245	51 479	0.55
340 161	INTESA SANPAOLO SPA	EUR	847 439	579 497	6.22
37 629	IREN SPA	EUR	85 899	83 010	0.89
11 965	ITALGAS SPA	EUR	60 917	61 859	0.66
820	ITALMOBILIARE SPA	EUR	18 123	23 780	0.26
28 578	JUVENTUS FOOTBALL CLUB SPA	EUR	23 465	26 412	0.28
2 009	LA DORIA SPA	EUR	23 023	22 782	0.24
9 633	LEONARDO SPA	EUR	119 427	56 835	0.61
8 725	MAIRE TECNIMONT SPA	EUR	30 400	15 007	0.16
1 950	MARR SPA	EUR	40 603	26 013	0.28
18 286	MEDIASET SPA	EUR	49 474	28 947	0.31
18 810	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	169 032	120 196	1.29
76 827	MOLMED	EUR	36 858	38 414	0.41
4 692	MONCLER SPA	EUR	132 167	159 716	1.71
4 799	MONDO TV SPA	EUR	5 711	9 310	0.10
8 650	NEXI SPA	EUR	92 072	133 210	1.43
36 010	OVS SPA	EUR	44 364	34 750	0.37
9 798	PIAGGIO & C SPA	EUR	22 544	21 066	0.23
9 586	PIRELLI & C SPA	EUR	64 381	36 187	0.39
11 151	POSTE ITALIANE SPA	EUR	77 801	86 309	0.93
5 844	PRYSMIAN SPA	EUR	136 147	120 503	1.29
5 633	RAI WAY SPA	EUR	27 594	32 953	0.35

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 507	RCS MEDIAGROUP SPA	EUR	7 127	4 015	0.04
2 361	RECORDATI SPA	EUR	85 976	104 946	1.13
34 804	RENO DE MEDICI SPA	EUR	15 431	24 641	0.26
1 217	REPLY SPA	EUR	63 565	87 441	0.94
26 149	RETELIT	EUR	37 101	46 022	0.49
84 050	RISANAMENTO SPA	EUR	5 270	4 875	0.05
1 269	SAES GETTERS SPA	EUR	20 427	30 456	0.33
30 500	SAFILO GROUP SPA	EUR	20 239	21 548	0.23
13 548	SAIPEM SPA	EUR	50 091	30 063	0.32
13 209	SALINI IMPREGILO SPA	EUR	29 811	18 427	0.20
3 967	SALVATORE FERRAGAMO SPA	EUR	64 948	47 802	0.51
649	SANLORENZO SPA/AMEGLIA	EUR	6 644	9 758	0.10
32 680	SARAS SPA	EUR	57 296	22 876	0.25
378	SESA SPA	EUR	12 552	20 261	0.22
53 363	SNAM SPA	EUR	218 950	231 275	2.48
9 114	SOCIETA CATTOLICA DI ASSICURAZIONI SC	EUR	68 703	46 573	0.50
2 152	SOL SPA	EUR	24 270	22 596	0.24
2 976	SPACE4 SPA	EUR	19 680	18 392	0.20
15 563	STMICROELECTRONICS NV	EUR	257 820	376 624	4.04
5 730	TAMBURI INVESTMENT PARTNERS SPA	EUR	33 925	33 349	0.36
7 174	TECHNOGYM SPA	EUR	60 614	53 231	0.57
1 206	TECNOINVESTIMENTI SPA	EUR	12 547	14 400	0.15
260 128	TELECOM ITALIA SPA/MILANO	EUR	184 312	90 967	0.98
11 422	TENARIS SA	EUR	140 725	65 654	0.70
33 990	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	172 778	207 951	2.23
580	TOD'S SPA	EUR	29 114	15 300	0.16
52 224	UNICREDIT SPA	EUR	785 465	427 609	4.59
4 411	UNIEURO SPA	EUR	24 233	32 950	0.35
23 104	UNIONE DI BANCHE ITALIANE SPA	EUR	81 217	67 233	0.72
11 706	UNIPOL GRUPPO SPA	EUR	45 382	40 526	0.43
29 488	UNIPOLSAI ASSICURAZIONI SPA	EUR	73 472	62 750	0.67
1 807	ZIGNAGO VETRO SPA	EUR	16 207	24 069	0.26
Total Shares			10 475 456	9 325 220	100.09
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			10 475 456	9 325 220	100.09
Total Investments			10 475 456	9 325 220	100.09

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.26	Italy	84.74
Electricity	14.52	Netherlands	14.65
Automobiles and Parts	8.41	Luxembourg	0.70
Technology Hardware and Equipment	6.42		
Oil, Gas and Coal	5.99		
Investment Banking and Brokerage Services	5.62		
Non-life Insurance	5.57		
Gas, Water and Multi-utilities	4.90		
Industrial Transportation	4.58		
Personal Goods	3.56		
Telecommunications Service Providers	2.44		
General Industrials	2.04		
Medical Equipment and Services	1.76		
Construction and Materials	1.58		
Pharmaceuticals and Biotechnology	1.54		
Life Insurance	1.43		
Industrial Support Services	1.18		
Media	1.18		
Industrial Engineering	1.15		
Beverages	1.10		
Household Goods and Home Construction	1.05		
Telecommunications Equipment	0.94		
Aerospace and Defense	0.79		
Leisure Goods	0.77		
Industrial Metals and Mining	0.70		
Travel and Leisure	0.65		
Food Producers	0.36		
Retailers	0.35		
Software and Computer Services	0.31		
Personal Care, Drug and Grocery Stores	0.28		
Chemicals	0.24		
Real Estate Investment Trusts	0.15		
Electronic and Electrical Equipment	0.14		
Health Care Providers	0.08		
Real Estate Investment and Services	0.05		
	100.09		100.09

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
21 307	ABN AMRO BANK NV	EUR	432 974	163 339	0.09
9 544	ACCOR SA	EUR	359 448	231 060	0.12
13 674	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	360 907	306 845	0.16
9 590	ADIDAS AG - REG - REG	EUR	1 880 130	2 240 224	1.19
910	ADYEN NV	EUR	844 120	1 178 905	0.63
90 132	AEGON NV	EUR	399 455	239 120	0.13
3 400	AENA SME SA	EUR	522 552	403 580	0.21
6 631	AERCAP HOLDINGS NV	USD	260 063	181 841	0.10
1 495	AEROPORTS DE PARIS	EUR	227 407	136 643	0.07
8 993	AGEAS SA/NV	EUR	361 549	283 639	0.15
3 201	AIR LIQUIDE SA	EUR	390 694	411 008	0.22
20 630	AIR LIQUIDE SA - PF 2022	EUR	2 033 943	2 648 892	1.40
29 587	AIRBUS SE	EUR	2 580 693	1 879 366	1.00
10 054	AKZO NOBEL NV	EUR	737 066	801 706	0.43
21 013	ALLIANZ SE - REG	EUR	3 900 540	3 819 323	2.02
9 675	ALSTOM SA	EUR	356 051	400 642	0.21
31 372	ALTICE EUROPE NV - A	EUR	151 883	107 763	0.06
21 723	AMADEUS IT GROUP SA - A	EUR	1 303 509	1 007 513	0.53
3 055	AMUNDI SA	EUR	202 298	212 934	0.11
3 667	ANDRITZ AG	EUR	157 498	118 811	0.06
38 381	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 452 951	1 683 583	0.89
36 107	ARCELORMITTAL SA	EUR	744 361	338 323	0.18
3 474	ARKEMA SA	EUR	324 075	295 776	0.16
58 037	AROUNDTOWN SA	EUR	410 998	295 873	0.16
21 441	ASML HOLDING NV	EUR	3 959 451	7 009 062	3.71
55 350	ASSICURAZIONI GENERALI SPA	EUR	802 704	745 565	0.40
24 957	ATLANTIA SPA	EUR	573 813	356 885	0.19
4 950	ATOS SE	EUR	400 378	375 705	0.20
97 425	AXA SA	EUR	2 165 631	1 813 274	0.96
335 868	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 945 555	1 029 100	0.55
837 072	BANCO SANTANDER SA	EUR	3 702 356	1 820 213	0.97
33 958	BANKINTER SA	EUR	237 032	144 152	0.08
46 265	BASF SE - REG	EUR	3 606 908	2 307 698	1.22
49 486	BAYER AG	EUR	4 238 952	3 255 684	1.72
16 678	BAYERISCHE MOTOREN WERKE AG	EUR	1 254 824	947 644	0.50
2 864	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	182 694	123 668	0.07
5 077	BEIERSDORF AG	EUR	496 914	513 285	0.27
2 087	BIOMERIEUX	EUR	169 651	255 240	0.14
56 658	BNP PARIBAS SA	EUR	2 998 991	2 003 993	1.06
44 450	BOLLORE SA	EUR	171 706	124 282	0.07
11 479	BOUYGUES SA	EUR	435 870	349 076	0.19
7 782	BRENNTAG AG	EUR	381 465	363 964	0.19
14 797	BUREAU VERITAS SA	EUR	316 055	277 888	0.15
180 775	CAIXABANK SA	EUR	606 870	343 563	0.18

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 104	CAPGEMINI SE	EUR	786 286	826 203	0.44
2 027	CARL ZEISS MEDITEC AG	EUR	176 743	175 944	0.09
30 497	CARREFOUR SA	EUR	492 077	419 486	0.22
2 185	CASINO GUICHARD PERRACHON SA	EUR	94 126	71 887	0.04
12 616	CELLNEX TELECOM SAU	EUR	424 577	684 292	0.36
26 064	CIE DE SAINT-GOBAIN	EUR	1 029 400	835 351	0.44
8 548	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	941 976	789 322	0.42
51 545	CNH INDUSTRIAL NV	EUR	486 879	321 022	0.17
8 646	CNP ASSURANCES	EUR	144 368	88 622	0.05
10 339	COCA-COLA EUROPEAN PARTNERS PLC	USD	366 672	347 594	0.18
2 789	COLRUYT SA	EUR	132 851	136 577	0.07
50 466	COMMERZBANK AG	EUR	468 747	200 199	0.11
5 541	CONTINENTAL AG	EUR	978 763	482 954	0.26
8 757	COVESTRO AG	EUR	595 033	296 424	0.16
2 417	COVIVIO	EUR	189 846	155 897	0.08
58 122	CREDIT AGRICOLE SA	EUR	693 174	489 852	0.26
39 554	CRH PLC	EUR	1 130 036	1 206 397	0.64
43 111	DAIMLER AG	EUR	2 468 429	1 558 247	0.83
31 105	DANONE SA	EUR	2 091 375	1 914 824	1.02
126	DASSAULT AVIATION SA	EUR	157 976	103 383	0.05
6 622	DASSAULT SYSTEMES SE	EUR	723 377	1 017 139	0.54
29 256	DAVIDE CAMPARI-MILANO NV	EUR	197 786	219 420	0.12
6 448	DELIVERY HERO SE	EUR	341 070	586 510	0.31
98 900	DEUTSCHE BANK AG - REG	EUR	1 187 815	837 090	0.44
9 571	DEUTSCHE BOERSE AG	EUR	1 073 612	1 541 410	0.82
12 044	DEUTSCHE LUFTHANSA AG - REG	EUR	268 931	107 697	0.06
49 827	DEUTSCHE POST AG - REG	EUR	1 689 758	1 621 869	0.86
167 888	DEUTSCHE TELEKOM AG - REG	EUR	2 447 954	2 509 086	1.33
17 213	DEUTSCHE WOHNEN SE	EUR	649 774	687 659	0.36
1 268	DIASORIN SPA	EUR	237 330	216 067	0.11
12 270	EDENRED	EUR	359 540	477 671	0.25
128 929	EDP - ENERGIAS DE PORTUGAL SA	EUR	426 284	547 948	0.29
4 196	EIFFAGE SA	EUR	371 975	341 554	0.18
31 267	ELECTRICITE DE FRANCE SA	EUR	331 733	256 702	0.14
1 556	ELIA GROUP SA/NV	EUR	163 299	150 310	0.08
7 165	ELISA OYJ	EUR	282 873	387 913	0.21
12 537	ENAGAS SA	EUR	290 734	272 680	0.14
15 999	ENDESA SA	EUR	308 944	350 858	0.19
409 685	ENEL SPA	EUR	2 275 342	3 145 561	1.66
92 001	ENGIE SA	EUR	1 235 971	1 012 011	0.54
128 140	ENI SPA	EUR	1 664 491	1 087 909	0.58
113 089	E.ON SE	EUR	1 072 142	1 132 586	0.60
14 072	ERSTE GROUP BANK AG	EUR	430 081	294 808	0.16
14 325	ESSILORLUXOTTICA SA	EUR	1 633 532	1 636 631	0.87

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 980	EURAZEO SE	EUR	120 834	90 328	0.05
664	EUROFINS SCIENTIFIC SE	EUR	338 002	370 910	0.20
10 563	EVONIK INDUSTRIES AG	EUR	292 282	238 829	0.13
5 463	EXOR NV	EUR	282 801	277 739	0.15
3 824	FAURECIA SE	EUR	206 152	132 960	0.07
6 349	FERRARI NV	EUR	695 760	964 096	0.51
24 411	FERROVIAL SA	EUR	449 287	578 541	0.31
55 270	FIAT CHRYSLER AUTOMOBILES NV	EUR	726 675	494 335	0.26
30 693	FINECOBANK BANCA FINECO SPA	EUR	294 757	368 776	0.20
22 372	FORTUM OYJ	EUR	395 078	378 199	0.20
2 096	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	154 831	81 367	0.04
10 734	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	866 598	819 004	0.43
21 057	FRESENIUS SE & CO KGAA	EUR	1 221 299	929 035	0.49
3 501	FUCHS PETROLUB SE - PFD	EUR	142 215	125 126	0.07
2 117	GALAPAGOS NV	EUR	364 560	370 581	0.20
25 249	GALP ENERGIA SGPS SA	EUR	363 471	259 938	0.14
7 728	GEA GROUP AG	EUR	258 863	217 543	0.12
2 309	GECINA SA	EUR	314 729	253 990	0.13
22 163	GETLINK SE - REG	EUR	251 041	284 573	0.15
15 025	GRIFOLS SA	EUR	385 611	406 126	0.22
5 686	GROUPE BRUXELLES LAMBERT SA	EUR	464 161	424 630	0.23
3 037	HANNOVER RUECK SE - REG	EUR	357 283	465 876	0.25
7 496	HEIDELBERGCEMENT AG	EUR	546 787	356 360	0.19
5 803	HEINEKEN HOLDING NV	EUR	464 569	422 749	0.22
13 056	HEINEKEN NV	EUR	1 111 280	1 071 375	0.57
5 234	HENKEL AG & CO KGAA	EUR	477 465	388 101	0.21
8 974	HENKEL AG & CO KGAA - PFD	EUR	904 221	743 765	0.39
1 595	HERMES INTERNATIONAL	EUR	835 384	1 186 361	0.63
1 245	HOCHTIEF AG	EUR	153 948	98 293	0.05
292 567	IBERDROLA SA	EUR	2 026 564	3 019 291	1.60
1 502	ICADE	EUR	115 926	93 124	0.05
745	ILIAD SA	EUR	125 535	129 369	0.07
54 946	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	1 538 586	1 295 077	0.69
63 010	INFINEON TECHNOLOGIES AG - REG	EUR	1 285 375	1 315 334	0.70
12 089	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	110 715	107 834	0.06
196 285	ING GROEP NV	EUR	2 384 531	1 216 574	0.65
3 049	INGENICO GROUP SA	EUR	264 990	432 958	0.23
749 686	INTESA SANPAOLO SPA	EUR	1 485 464	1 277 165	0.68
1 900	IPSEN SA	EUR	186 478	143 735	0.08
4 288	JCDECAUX SA	EUR	121 293	70 966	0.04
12 679	JERONIMO MARTINS SGPS SA	EUR	194 338	197 602	0.10
6 113	JUST EAT TAKEAWAY.COM NV	EUR	554 205	567 042	0.30
12 585	KBC GROUP NV	EUR	791 809	642 590	0.34
3 816	KERING SA	EUR	1 541 335	1 847 898	0.98

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 002	KERRY GROUP PLC	EUR	762 650	882 621	0.47
7 750	KINGSPAN GROUP PLC	EUR	321 686	444 463	0.24
3 272	KION GROUP AG	EUR	198 179	179 306	0.10
9 910	KLEPIERRE SA	EUR	297 369	175 754	0.09
2 436	KNORR-BREMSE AG	EUR	231 670	219 800	0.12
17 121	KONE OYJ - B	EUR	811 856	1 048 148	0.56
55 445	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 108 928	1 345 096	0.71
8 682	KONINKLIJKE DSM NV	EUR	772 485	1 069 622	0.57
179 946	KONINKLIJKE KPN NV	EUR	476 322	424 673	0.23
45 169	KONINKLIJKE PHILIPS NV	EUR	1 560 387	1 875 417	0.99
3 542	KONINKLIJKE VOPAK NV	EUR	141 798	166 757	0.09
10 952	L OREAL SA PRIME FIDELITY 20200	EUR	2 140 865	3 128 986	1.65
4 329	LA FRANCAISE DES JEUX SAEM	EUR	132 849	118 874	0.06
4 185	LANXESS	EUR	243 931	196 528	0.10
3 476	LEG IMMOBILIEN AG	EUR	391 128	392 788	0.21
13 446	LEGRAND SA	EUR	827 967	909 219	0.48
20 385	LEONARDO SPA	EUR	179 951	120 272	0.06
1 699	L'OREAL SA	EUR	441 381	485 404	0.26
13 991	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 996 631	5 463 485	2.89
54 292	MAPFRE SA	EUR	133 101	85 999	0.05
31 283	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	261 515	199 898	0.11
6 510	MERCK KGAA	EUR	588 316	672 483	0.36
9 070	METRO AG	EUR	124 385	76 333	0.04
9 758	MONCLER SPA	EUR	355 500	332 162	0.18
2 674	MTU AERO ENGINES AG	EUR	418 129	412 197	0.22
7 269	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 372 654	1 682 047	0.89
47 647	NATIXIS SA	EUR	256 250	110 779	0.06
14 871	NATURGY ENERGY GROUP SA	EUR	290 043	246 338	0.13
5 301	NELES OYJ	EUR	151 580	154 630	0.08
2 909	NEMETSCHEK SE	EUR	204 544	178 031	0.09
21 310	NESTE OYJ	EUR	488 586	741 801	0.39
18 973	NEXI SPA	EUR	280 435	292 184	0.15
14 709	NN GROUP NV	EUR	499 573	439 799	0.23
284 792	NOKIA OYJ	EUR	1 147 160	1 107 414	0.59
7 418	OMV AG	EUR	335 401	220 760	0.12
100 492	ORANGE SA	EUR	1 357 516	1 069 737	0.57
5 297	ORION OYJ - B	EUR	170 275	228 089	0.12
2 604	ORPEA	EUR	274 712	267 952	0.14
7 774	PADDY POWER BETFAIR PLC	EUR	804 426	909 558	0.48
10 696	PERNOD RICARD SA	EUR	1 441 942	1 497 975	0.79
29 625	PEUGEOT SA	EUR	516 910	428 970	0.23
20 148	PIRELLI & C SPA	EUR	127 560	76 059	0.04
7 713	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	472 895	394 597	0.21

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
26 316	POSTE ITALIANE SPA	EUR	181 161	203 686	0.11
24 551	PROSUS NV	EUR	1 713 093	2 031 350	1.08
7 662	PROXIMUS SADP	EUR	190 674	138 989	0.07
12 156	PRYSMIAN SPA	EUR	275 944	250 657	0.13
10 900	PUBLICIS GROUPE SA	EUR	521 638	314 029	0.17
4 178	PUMA SE	EUR	185 512	287 530	0.15
11 627	QIAGEN NV	EUR	351 142	445 779	0.24
7 456	RAIFFEISEN BANK INTERNATIONAL AG	EUR	190 145	118 252	0.06
6 002	RANDSTAD NV	EUR	287 787	238 039	0.13
5 267	RECORDATI SPA	EUR	192 464	234 118	0.12
21 804	RED ELECTRICA CORP SA	EUR	389 792	362 055	0.19
1 137	REMY COINTREAU SA	EUR	127 959	137 804	0.07
9 682	RENAULT SA	EUR	634 059	218 620	0.12
75 153	REPSOL SA	EUR	925 613	585 141	0.31
29 417	RWE AG	EUR	653 102	915 163	0.49
16 141	SAFRAN SA	EUR	1 501 077	1 440 100	0.76
23 726	SAMPO OYJ - A	EUR	932 533	726 490	0.39
56 842	SANOFI	EUR	4 309 908	5 152 726	2.72
52 599	SAP SE	EUR	5 230 551	6 539 107	3.46
1 792	SARTORIUS AG	EUR	288 958	524 339	0.28
1 393	SARTORIUS STEDIM BIOTECH	EUR	161 759	313 425	0.17
27 849	SCHNEIDER ELECTRIC SE	EUR	2 033 759	2 753 709	1.46
7 987	SCOR SE	EUR	250 954	194 883	0.10
5 420	SCOUT24 AG	EUR	372 456	374 251	0.20
1 140	SEB SA	EUR	163 783	167 694	0.09
19 315	SES SA	EUR	245 627	117 435	0.06
38 534	SIEMENS AG - REG	EUR	4 123 230	4 036 822	2.13
12 008	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	145 598	189 486	0.10
7 556	SIEMENS HEALTHINEERS AG	EUR	270 573	322 263	0.17
11 384	SMURFIT KAPPA GROUP PLC	EUR	372 295	338 788	0.18
102 601	SNAM SPA	EUR	441 047	444 673	0.24
40 836	SOCIETE GENERALE SA	EUR	1 390 401	604 373	0.32
4 456	SODEXO SA	EUR	414 805	268 251	0.14
776	SOFINA SA	EUR	190 453	182 360	0.10
3 733	SOLVAY SA	EUR	379 852	266 014	0.14
32 128	STMICROELECTRONICS NV	EUR	599 091	777 498	0.41
29 303	STORA ENSO OYJ - R	EUR	361 387	311 491	0.17
17 408	SUEZ SA	EUR	230 176	181 652	0.10
6 481	SYMRISE AG	EUR	495 360	670 784	0.36
6 548	TEAMVIEWER AG	EUR	299 097	318 233	0.17
421 189	TELECOM ITALIA SPA/MILANO	EUR	259 484	147 290	0.08
303 626	TELECOM ITALIA SPA/MILANO - RSP	EUR	162 390	104 751	0.06
52 449	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	174 122	137 784	0.07
245 187	TELEFONICA SA	EUR	1 753 576	1 041 309	0.55

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 308	TELENET GROUP HOLDING NV	EUR	110 698	84 565	0.04
2 958	TELEPERFORMANCE	EUR	439 538	668 212	0.35
23 786	TENARIS SA	EUR	271 391	136 722	0.07
70 872	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	393 895	433 595	0.23
5 367	THALES SA	EUR	471 034	385 780	0.20
20 382	THYSSENKRUPP AG	EUR	368 405	128 692	0.07
124 507	TOTAL SA	EUR	5 491 485	4 230 125	2.23
4 558	UBISOFT ENTERTAINMENT SA	EUR	327 958	334 557	0.18
6 368	UCB SA	EUR	442 871	656 541	0.35
9 929	UMICORE SA	EUR	407 911	416 124	0.22
6 970	UNIBAIL RODAMCO REITS	EUR	1 154 477	349 615	0.19
106 873	UNICREDIT SPA	EUR	1 465 344	875 076	0.46
73 578	UNILEVER NV	EUR	3 519 827	3 476 561	1.83
10 139	UNIPER SE	EUR	259 204	290 989	0.15
5 163	UNITED INTERNET AG - REG	EUR	247 035	194 697	0.10
26 885	UPM-KYMMENE OYJ	EUR	704 560	691 482	0.37
11 534	VALEO SA	EUR	518 941	269 434	0.14
27 145	VEOLIA ENVIRONNEMENT SA	EUR	545 980	543 443	0.29
3 430	VERBUND AG	EUR	125 809	136 720	0.07
25 955	VINCI SA	EUR	2 187 477	2 128 310	1.13
41 768	VIVENDI SA	EUR	901 104	953 981	0.51
5 846	VOESTALPINE AG	EUR	221 360	111 922	0.06
1 635	VOLKSWAGEN AG	EUR	253 032	234 296	0.12
9 348	VOLKSWAGEN AG - PFD	EUR	1 440 693	1 261 419	0.67
25 949	VONOVIA SE	EUR	1 108 451	1 416 296	0.75
22 354	WARTSILA OYJ ABP	EUR	331 361	164 481	0.09
1 350	WENDEL SE	EUR	163 816	114 548	0.06
13 752	WOLTERS KLUWER NV	EUR	694 519	956 039	0.51
6 907	WORLDLINE SA	EUR	427 190	532 392	0.28
7 642	ZALANDO SE	EUR	349 400	479 765	0.25
	Total Shares		196 554 349	188 504 858	99.95
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			196 554 349	188 504 858	99.95
Total Investments			196 554 349	188 504 858	99.95

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	7.18	France	32.12
Technology Hardware and Equipment	7.14	Germany	28.43
Banks	6.77	Netherlands	15.98
Pharmaceuticals and Biotechnology	6.30	Spain	7.51
Personal Care, Drug and Grocery Stores	5.82	Italy	5.96
Chemicals	5.36	Finland	3.15
Non-life Insurance	5.05	Belgium	2.88
Personal Goods	5.04	Ireland	2.01
Electricity	4.47	Luxembourg	0.67
Automobiles and Parts	4.40	Austria	0.53
Telecommunications Service Providers	4.25	Portugal	0.53
Oil, Gas and Coal	3.78	United Kingdom	0.18
Construction and Materials	3.52		
Beverages	2.85		99.95
Gas, Water and Multi-utilities	2.70		
General Industrials	2.62		
Aerospace and Defense	2.45		
Medical Equipment and Services	2.37		
Industrial Transportation	1.95		
Retailers	1.92		
Investment Banking and Brokerage Services	1.66		
Industrial Engineering	1.61		
Food Producers	1.48		
Health Care Providers	1.27		
Real Estate Investment and Services	1.27		
Industrial Support Services	1.23		
Travel and Leisure	0.80		
Real Estate Investment Trusts	0.75		
Media	0.71		
Life Insurance	0.67		
Consumer Services	0.61		
Telecommunications Equipment	0.59		
Industrial Materials	0.53		
Industrial Metals and Mining	0.31		
Alternative Energy	0.25		
Leisure Goods	0.18		
Household Goods and Home Construction	0.09		
	99.95		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 081	ABC-MART INC	JPY	24 243 333	25 751 110	0.06
19 867	ADVANTEST CORP	JPY	52 831 750	121 586 040	0.26
101 212	AEON CO LTD	JPY	177 092 500	253 536 060	0.55
16 134	AEON FINANCIAL SERVICE CO LTD	JPY	35 548 641	18 957 450	0.04
13 162	AEON MALL CO LTD	JPY	25 694 659	18 821 660	0.04
26 414	AGC INC/JAPAN	JPY	106 235 457	80 958 910	0.18
7 900	AICA KOGYO CO LTD	JPY	28 668 186	27 926 500	0.06
3 248	AIN HOLDINGS INC	JPY	24 752 129	22 930 880	0.05
24 326	AIR WATER INC	JPY	47 188 780	36 999 846	0.08
21 947	AISIN SEIKI CO LTD	JPY	118 054 810	68 913 580	0.15
59 191	AJINOMOTO CO INC	JPY	125 229 680	106 070 272	0.23
965	AKATSUKI INC	JPY	6 575 138	3 691 125	0.01
29 182	ALFRESA HOLDINGS CORP	JPY	61 974 894	65 688 682	0.14
23 678	ALPS ALPINE CO LTD	JPY	61 371 352	32 675 640	0.07
32 767	AMADA CO LTD	JPY	40 315 965	28 867 727	0.06
46 237	ANA HOLDINGS INC	JPY	185 197 431	113 326 887	0.25
15 664	AOZORA BANK LTD	JPY	60 676 816	29 385 664	0.06
2 489	ARIAKE JAPAN CO LTD	JPY	20 060 404	17 024 760	0.04
56 231	ASAHI GROUP HOLDINGS LTD	JPY	257 694 295	212 328 256	0.46
30 224	ASAHI INTECC CO LTD	JPY	54 592 852	92 636 560	0.20
173 491	ASAHI KASEI CORP	JPY	229 060 385	151 908 720	0.33
231 619	ASTELLAS PHARMA INC	JPY	343 681 502	416 798 391	0.90
16 868	AZBIL CORP	JPY	44 784 653	55 411 380	0.12
27 639	BANDAI NAMCO HOLDINGS INC	JPY	111 000 245	156 630 213	0.34
9 293	BENEFIT ONE INC	JPY	15 500 590	20 119 345	0.04
15 584	BIC CAMERA INC	JPY	19 312 806	17 796 928	0.04
76 976	BRIDGESTONE CORP	JPY	372 653 343	267 029 744	0.58
32 595	BROTHER INDUSTRIES LTD	JPY	80 019 583	63 299 490	0.14
12 213	CALBEE INC	JPY	45 929 581	36 431 379	0.08
143 803	CANON INC	JPY	520 038 370	306 947 504	0.67
12 371	CAPCOM CO LTD	JPY	33 213 389	48 494 320	0.11
23 609	CASIO COMPUTER CO LTD	JPY	37 448 630	44 148 830	0.10
22 173	CENTRAL JAPAN RAILWAY CO	JPY	439 098 512	370 067 370	0.80
87 918	CHIBA BANK LTD	JPY	66 586 828	44 662 344	0.10
81 695	CHUBU ELECTRIC POWER CO INC	JPY	118 466 071	110 451 640	0.24
83 499	CHUGAI PHARMACEUTICAL CO LTD	JPY	155 097 133	481 371 735	1.04
8 621	COLOPL INC	JPY	9 902 076	8 474 443	0.02
12 827	COMSYS HOLDINGS CORP	JPY	35 105 912	40 853 995	0.09
150 510	CONCORDIA FINANCIAL GROUP LTD	JPY	77 862 894	51 925 950	0.11
7 756	COSMO ENERGY HOLDINGS CO LTD	JPY	28 778 919	12 176 920	0.03
2 230	COSMOS PHARMACEUTICAL CORP	JPY	27 303 228	36 884 200	0.08
4 394	CREATE SD HOLDINGS CO LTD	JPY	12 432 178	14 719 900	0.03
15 718	CYBERAGENT INC	JPY	55 633 811	83 148 220	0.18
34 020	DAICEL CORP	JPY	43 744 372	28 338 660	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 645	DAIFUKU CO LTD	JPY	76 010 212	128 535 900	0.28
149 050	DAI-ICHI LIFE HOLDINGS INC	JPY	281 062 224	191 231 150	0.41
76 432	DAIICHI SANKYO CO LTD	JPY	255 626 605	673 060 192	1.45
5 287	DAIICHIKOSHO CO LTD	JPY	26 507 638	17 050 575	0.04
33 999	DAIKIN INDUSTRIES LTD	JPY	407 462 256	589 372 665	1.28
5 558	DAIKYONISHIKAWA CORP	JPY	8 661 135	2 673 398	0.01
9 151	DAITO TRUST CONSTRUCTION CO LTD	JPY	171 216 149	90 677 259	0.20
82 855	DAIWA HOUSE INDUSTRY CO LTD	JPY	311 837 063	210 617 410	0.46
211 389	DAIWA SECURITIES GROUP INC	JPY	129 015 005	95 061 633	0.21
2 224	DAIWABO HOLDINGS CO LTD	JPY	9 351 449	15 656 960	0.03
12 556	DENA CO LTD	JPY	29 531 725	16 875 264	0.04
9 571	DENKA CO LTD	JPY	33 771 379	25 238 727	0.05
58 793	DENSO CORP	JPY	317 830 966	247 224 565	0.54
26 391	DENTSU GROUP INC	JPY	127 408 418	67 429 005	0.15
11 038	DIC CORP	JPY	41 066 669	29 813 638	0.06
4 742	DIGITAL GARAGE INC	JPY	15 773 274	16 265 060	0.04
3 589	DIP CORP	JPY	8 884 624	7 827 609	0.02
3 511	DISCO CORP	JPY	79 186 796	91 601 990	0.20
16 784	DMG MORI CO LTD	JPY	30 746 584	21 936 688	0.05
6 683	DOWA HOLDINGS CO LTD	JPY	26 591 692	21 853 410	0.05
47 021	EAST JAPAN RAILWAY CO	JPY	474 244 518	351 434 954	0.76
31 936	EISAI CO LTD	JPY	196 045 419	272 925 056	0.59
2 994	ELECOM CO LTD	JPY	8 425 582	15 748 440	0.03
21 312	ELECTRIC POWER DEVELOPMENT CO LTD	JPY	60 235 655	43 583 040	0.09
401 874	ENEOS HOLDINGS INC	JPY	298 111 224	153 515 868	0.33
4 581	EN-JAPAN INC	JPY	21 475 185	12 167 136	0.03
7 967	EZAKI GLICO CO LTD	JPY	44 579 722	40 950 380	0.09
21 019	FAMILYMART UNY HOLDINGS CO LTD	JPY	34 730 250	38 864 131	0.08
25 419	FANUC CORP	JPY	561 993 668	489 569 940	1.06
3 439	FAST RETAILING CO LTD	JPY	136 223 644	212 186 300	0.46
8 035	FINANCIAL PRODUCTS GROUP CO LTD	JPY	9 710 774	4 756 720	0.01
16 068	FUJI ELECTRIC CO LTD	JPY	52 374 330	47 304 192	0.10
7 290	FUJITSU GENERAL LTD	JPY	15 837 649	16 089 030	0.03
25 785	FUJITSU LTD	JPY	218 284 684	325 406 700	0.71
8 211	FURUKAWA ELECTRIC CO LTD	JPY	29 047 819	21 422 499	0.05
2 803	FUYO GENERAL LEASE CO LTD	JPY	19 875 521	16 789 970	0.04
5 541	GMO PAYMENT GATEWAY INC	JPY	46 349 182	62 280 840	0.14
4 782	GOLDWIN INC	JPY	34 221 993	33 665 280	0.07
6 269	GUNGHO ONLINE ENTERTAINMENT INC	JPY	17 838 842	12 049 018	0.03
35 560	HAKUHODO DY HOLDINGS INC	JPY	52 875 775	45 552 360	0.10
19 169	HAMAMATSU PHOTONICS KK	JPY	70 628 641	89 519 230	0.19
33 666	HANKYU HANSHIN HOLDINGS INC	JPY	141 826 767	122 712 570	0.27
5 646	HARMONIC DRIVE SYSTEMS INC	JPY	29 271 465	33 367 860	0.07
32 405	HASEKO CORP	JPY	46 092 098	44 005 990	0.10

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
21 644	HAZAMA ANDO CORP	JPY	16 493 993	13 484 212	0.03
2 696	HIKARI TSUSHIN INC	JPY	40 239 970	66 186 800	0.14
33 280	HINO MOTORS LTD	JPY	42 758 078	24 227 840	0.05
4 119	HIROSE ELECTRIC CO LTD	JPY	59 945 853	48 686 580	0.11
7 056	HISAMITSU PHARMACEUTICAL CO INC	JPY	37 172 026	40 995 360	0.09
10 703	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	34 894 443	31 894 940	0.07
128 297	HITACHI LTD	JPY	504 861 613	436 594 691	0.95
28 498	HITACHI METALS LTD	JPY	42 194 891	36 562 934	0.08
4 617	HITACHI TRANSPORT SYSTEM LTD	JPY	12 119 750	13 296 960	0.03
210 273	HONDA MOTOR CO LTD	JPY	681 154 066	579 407 252	1.26
5 275	HORIBA LTD	JPY	33 342 491	29 962 000	0.06
53 341	HOYA CORP	JPY	357 135 053	547 278 660	1.19
54 971	HULIC CO LTD	JPY	59 492 101	55 630 652	0.12
33 473	ICHIGO INC	JPY	12 442 898	9 037 710	0.02
29 598	IDEMITSU KOSAN CO LTD	JPY	131 851 444	67 690 626	0.15
19 293	IHI CORP	JPY	37 747 457	30 058 494	0.07
21 924	IIDA GROUP HOLDINGS CO LTD	JPY	43 215 097	36 196 524	0.08
145 590	INPEX CORP	JPY	165 126 217	97 093 971	0.21
77 417	ISUZU MOTORS LTD	JPY	112 921 528	75 349 966	0.16
184 040	ITOCHU CORP	JPY	353 430 787	427 248 860	0.93
11 966	ITOCHU TECHNO-SOLUTIONS CORP	JPY	26 380 018	48 342 640	0.10
5 764	IWATANI CORP	JPY	19 764 874	21 730 280	0.05
5 348	IZUMI CO LTD	JPY	29 078 017	18 236 680	0.04
31 361	J FRONT RETAILING CO LTD	JPY	46 353 847	22 517 198	0.05
1 660	JAC RECRUITMENT CO LTD	JPY	3 102 818	1 895 720	0.00
44 826	JAPAN AIRLINES CO LTD	JPY	161 271 253	87 052 092	0.19
8 406	JAPAN AIRPORT TERMINAL CO LTD	JPY	34 612 009	38 583 540	0.08
75 583	JAPAN EXCHANGE GROUP INC	JPY	144 848 034	188 352 836	0.41
7 830	JAPAN LIFELINE CO LTD	JPY	12 341 087	11 142 090	0.02
154 895	JAPAN TOBACCO INC	JPY	528 174 105	310 022 343	0.67
71 297	JFE HOLDINGS INC	JPY	146 560 195	55 041 284	0.12
24 321	JSR CORP	JPY	50 955 542	50 587 680	0.11
25 624	JTEKT CORP	JPY	38 736 249	21 447 288	0.05
65 695	KAJIMA CORP	JPY	130 231 785	84 352 380	0.18
18 911	KAKAKU.COM INC	JPY	29 820 207	51 608 119	0.11
4 568	KAKEN PHARMACEUTICAL CO LTD	JPY	26 054 669	25 169 680	0.05
4 169	KANAMOTO CO LTD	JPY	13 538 366	9 817 995	0.02
9 861	KANEMATSU CORP	JPY	13 285 768	12 700 968	0.03
101 197	KANSAI ELECTRIC POWER CO INC	JPY	151 663 889	105 750 865	0.23
29 379	KANSAI PAINT CO LTD	JPY	76 558 781	66 778 467	0.14
63 985	KAO CORP	JPY	452 330 117	546 431 900	1.19
20 820	KAWASAKI HEAVY INDUSTRIES LTD	JPY	71 217 912	32 271 000	0.07
195 367	KDDI CORP	JPY	581 541 685	631 816 878	1.37
14 946	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	54 769 594	71 815 530	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13 829	KEIO CORP	JPY	70 654 932	85 186 640	0.18
18 553	KEISEI ELECTRIC RAILWAY CO LTD	JPY	60 746 090	62 616 375	0.14
14 932	KEWPIE CORP	JPY	38 643 058	30 386 620	0.07
19 124	KEYENCE CORP	JPY	588 908 392	861 153 720	1.86
19 313	KIKKOMAN CORP	JPY	75 845 676	100 234 470	0.22
25 316	KINTETSU GROUP HOLDINGS CO LTD	JPY	113 019 910	122 656 020	0.27
113 737	KIRIN HOLDINGS CO LTD	JPY	285 505 328	258 694 807	0.56
7 543	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	52 638 024	71 507 640	0.16
9 050	KOBE BUSSAN CO LTD	JPY	15 669 029	55 024 000	0.12
15 987	KOITO MANUFACTURING CO LTD	JPY	110 776 840	69 383 580	0.15
120 979	KOMATSU LTD	JPY	373 376 161	266 577 227	0.58
5 806	KOMEDA HOLDINGS CO LTD	JPY	11 142 392	10 619 174	0.02
9 512	KONAMI HOLDINGS CORP	JPY	49 787 045	34 148 080	0.07
58 426	KONICA MINOLTA INC	JPY	53 110 359	21 734 472	0.05
5 005	KOSE CORP	JPY	71 502 267	64 864 800	0.14
25 389	K'S HOLDINGS CORP	JPY	30 721 813	37 271 052	0.08
141 734	KUBOTA CORP	JPY	278 890 012	227 908 272	0.49
3 887	KUMAGAI GUMI CO LTD	JPY	12 873 486	10 028 460	0.02
41 177	KURARAY CO LTD	JPY	79 428 949	46 324 125	0.10
2 398	KUSURI NO AOKI HOLDINGS CO LTD	JPY	16 614 123	20 287 080	0.04
37 659	KYOCERA CORP	JPY	263 634 681	220 870 035	0.48
12 691	KYOWA EXEO CORP	JPY	29 550 397	32 679 325	0.07
26 798	KYOWA HAKKO KIRIN CO LTD	JPY	51 432 038	75 811 542	0.16
5 846	KYUDENKO CORP	JPY	24 239 993	18 590 280	0.04
55 054	KYUSHU ELECTRIC POWER CO INC	JPY	65 907 311	49 823 870	0.11
11 710	LASERTEC	JPY	36 792 243	118 973 600	0.26
6 595	LAWSON INC	JPY	46 325 093	35 678 950	0.08
34 712	LION CORP	JPY	73 960 222	89 799 944	0.19
21 024	MAEDA CORP	JPY	26 351 470	17 260 704	0.04
34 814	MAKITA CORP	JPY	151 083 544	136 296 810	0.30
273 889	MARUBENI CORP	JPY	210 987 106	133 520 888	0.29
5 311	MARUHA NICHIRO CORP	JPY	19 626 248	11 721 377	0.03
24 180	MARUI GROUP CO LTD	JPY	57 674 335	47 054 280	0.10
14 975	MATSUI SECURITIES CO LTD	JPY	13 349 735	12 429 250	0.03
10 819	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	42 713 178	42 356 385	0.09
78 661	MAZDA MOTOR CORP	JPY	120 544 073	50 815 006	0.11
11 011	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	54 382 320	64 084 020	0.14
136 897	MEBUKI FINANCIAL GROUP INC	JPY	53 844 484	34 224 250	0.07
28 416	MEDIPAL HOLDINGS CORP	JPY	58 015 365	58 991 616	0.13
17 661	MEIJI HOLDINGS CO LTD	JPY	149 455 730	151 531 380	0.33
3 185	MEITEC CORP	JPY	17 229 203	16 530 150	0.04
49 555	MINEBEA MITSUMI INC	JPY	94 206 929	96 780 915	0.21
32 967	MISUMI GROUP INC	JPY	92 716 642	88 813 098	0.19
174 927	mitsubishi chemical holdings corp	JPY	175 750 273	109 749 200	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
184 700	MITSUBISHI CORP	JPY	485 633 615	419 269 000	0.91
267 167	MITSUBISHI ELECTRIC CORP	JPY	453 702 887	373 900 217	0.81
184 647	MITSUBISHI ESTATE CO LTD	JPY	363 418 972	295 896 818	0.64
24 248	MITSUBISHI GAS CHEMICAL CO INC	JPY	57 261 531	39 524 240	0.09
44 773	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	194 371 074	113 857 739	0.25
1 329 070	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	874 495 468	560 335 912	1.22
66 879	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	39 786 725	34 108 290	0.07
231 449	MITSUMI & CO LTD	JPY	395 905 098	369 045 431	0.80
23 756	MITSUMI CHEMICALS INC	JPY	77 101 119	53 379 732	0.12
129 932	MITSUMI FUDOSAN CO LTD	JPY	317 770 421	248 105 154	0.54
6 503	MIXI INC	JPY	29 993 618	12 375 209	0.03
3 580 048	MIZUHO FINANCIAL GROUP INC	JPY	677 658 804	473 282 346	1.03
2 841	MODEC INC	JPY	9 121 039	4 335 366	0.01
18 691	MONOTARO CO LTD	JPY	36 376 243	80 745 120	0.18
6 304	MORINAGA & CO LTD/JAPAN	JPY	28 097 518	26 382 240	0.06
68 900	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	250 392 917	204 012 900	0.44
78 458	MURATA MANUFACTURING CO LTD	JPY	436 283 593	495 540 728	1.07
56 290	M3 INC	JPY	104 083 313	258 089 650	0.56
15 538	NABTESCO CORP	JPY	61 197 658	51 586 160	0.11
27 763	NAGOYA RAILROAD CO LTD	JPY	73 230 467	84 538 335	0.18
32 402	NEC CORP	JPY	102 654 008	167 518 340	0.36
73 085	NEXON CO LTD	JPY	107 968 205	178 108 145	0.39
32 024	NGK INSULATORS LTD	JPY	64 213 912	47 651 712	0.10
20 314	NGK SPARK PLUG CO LTD	JPY	45 597 149	31 364 816	0.07
10 303	NH FOODS LTD	JPY	60 799 471	44 560 475	0.10
7 323	NICHIAS CORP	JPY	20 332 651	16 425 489	0.04
12 766	NICHIREI CORP	JPY	35 948 726	40 021 410	0.09
64 300	NIDEC CORP	JPY	443 824 142	462 702 800	1.00
9 797	NIFCO INC/JAPAN	JPY	31 053 350	22 523 303	0.05
11 053	NIHON KOHDEN CORP	JPY	29 369 320	40 067 125	0.09
8 126	NIHON UNISYS LTD	JPY	22 676 892	27 343 990	0.06
40 717	NIKON CORP	JPY	52 378 618	36 726 734	0.08
16 386	NINTENDO CO LTD	JPY	659 380 062	786 691 860	1.70
6 894	NIPPO CORP	JPY	15 439 214	18 765 468	0.04
8 704	NIPPON EXPRESS CO LTD	JPY	61 465 762	48 568 320	0.11
66 803	NIPPON LIGHT METAL HOLDINGS CO LTD	JPY	20 058 027	12 558 964	0.03
21 635	NIPPON PAINT HOLDINGS CO LTD	JPY	88 480 714	169 618 400	0.37
7 020	NIPPON SHINYAKU CO LTD	JPY	60 576 267	61 565 400	0.13
1 866	NIPPON STEEL & SUMIKIN BUSSAN CORP	JPY	10 440 480	6 335 070	0.01
118 244	NIPPON STEEL CORP	JPY	281 383 173	119 840 294	0.26
36 262	NIPPON SUISAN KAISHA LTD	JPY	22 546 122	16 970 616	0.04
266 758	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	680 143 496	671 029 749	1.46
21 862	NIPPON TELEVISION HOLDINGS INC	JPY	40 353 784	25 491 092	0.06
6 443	NISHIMATSU CONSTRUCTION CO LTD	JPY	16 601 503	13 807 349	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
14 529	NISSAN CHEMICAL CORP	JPY	59 864 779	80 200 080	0.17
6 197	NISSIN ELECTRIC CO LTD	JPY	7 332 309	6 494 456	0.01
11 376	NISSIN FOODS HOLDINGS CO LTD	JPY	81 428 812	108 640 800	0.24
11 368	NITORI HOLDINGS CO LTD	JPY	187 914 666	240 149 000	0.52
18 453	NITTO DENKO CORP	JPY	165 445 940	112 563 300	0.24
9 927	NOF CORP	JPY	32 034 829	37 027 710	0.08
4 703	NOJIMA CORP	JPY	9 781 590	12 796 863	0.03
463 506	NOMURA HOLDINGS INC	JPY	273 563 207	223 595 294	0.48
15 954	NOMURA REAL ESTATE HOLDINGS INC	JPY	36 882 066	31 908 000	0.07
37 194	NOMURA RESEARCH INSTITUTE LTD	JPY	55 438 851	108 866 838	0.24
3 854	NS SOLUTIONS CORP	JPY	10 091 586	11 350 030	0.02
50 310	NSK LTD	JPY	69 427 512	40 197 690	0.09
69 840	NTT DATA CORP	JPY	84 803 050	83 738 160	0.18
187 763	NTT DOCOMO INC	JPY	508 155 125	541 132 966	1.17
1 547	OBARA GROUP INC	JPY	8 208 570	5 058 690	0.01
83 829	OBAYASHI CORP	JPY	106 141 311	84 499 632	0.18
9 062	OBIC CO LTD	JPY	75 234 769	170 999 940	0.37
39 774	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	89 251 511	105 440 874	0.23
109 277	OJI HOLDINGS CORP	JPY	67 240 316	54 747 777	0.12
147 799	OLYMPUS CORP	JPY	153 868 208	306 756 825	0.67
24 016	OMRON CORP	JPY	140 666 754	173 395 520	0.38
61 284	ONO PHARMACEUTICAL CO LTD	JPY	146 703 461	192 247 908	0.42
7 642	OPEN HOUSE CO LTD	JPY	15 254 094	28 198 980	0.06
5 303	ORACLE CORP JAPAN	JPY	43 538 971	67 454 160	0.15
71 296	ORIENT CORP	JPY	12 179 761	8 412 928	0.02
27 150	ORIENTAL LAND	JPY	260 444 465	386 616 000	0.84
164 737	ORIX CORP	JPY	290 803 200	218 853 105	0.47
51 791	OSAKA GAS CO LTD	JPY	108 100 420	110 211 248	0.24
12 289	OSG CORP	JPY	29 892 057	20 276 850	0.04
14 191	OTSUKA CORP	JPY	50 955 120	80 604 880	0.17
50 898	OTSUKA HOLDINGS CO LTD	JPY	226 010 821	239 169 702	0.52
14 607	OUTSOURCING INC	JPY	13 142 145	9 932 760	0.02
4 184	PALTAC CORPORATION	JPY	24 806 727	20 731 720	0.04
57 808	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	71 437 098	136 947 152	0.30
305 165	PANASONIC CORP	JPY	456 962 545	286 733 034	0.62
14 134	PARK24 CO LTD	JPY	36 335 408	26 077 230	0.06
33 285	PENTA-OCEAN CONSTRUCTION CO LTD	JPY	21 887 140	19 272 015	0.04
13 543	PEPTIDREAM INC	JPY	72 527 627	66 902 420	0.15
25 494	PERSOL HOLDINGS CO LTD	JPY	60 021 469	37 731 120	0.08
16 164	PIGEON CORP	JPY	67 053 709	67 403 880	0.15
4 377	PILOT CORP	JPY	21 674 509	14 334 675	0.03
11 384	POLA ORBIS HOLDINGS INC	JPY	41 260 967	21 356 384	0.05
4 274	PRESSANCE CORP	JPY	6 282 272	5 064 690	0.01
118 988	RAKUTEN INC	JPY	141 418 768	112 800 624	0.24

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
182 765	RECRUIT HOLDINGS CO LTD	JPY	610 185 312	672 940 730	1.45
14 002	RELO GROUP INC	JPY	35 763 901	28 396 056	0.06
127 732	RENEAS ELECTRONICS CORP	JPY	89 905 363	70 380 332	0.15
289 131	RESONA HOLDINGS INC	JPY	155 996 984	106 342 382	0.23
11 724	RESORTTRUST INC	JPY	22 170 296	16 354 980	0.04
5 140	RINNAI CORP	JPY	47 003 719	46 260 000	0.10
34 901	RYOHIN KEIKAKU CO LTD	JPY	106 144 426	53 224 025	0.12
7 070	SANKYU INC	JPY	33 659 415	28 633 500	0.06
49 749	SANTEN PHARMACEUTICAL CO LTD	JPY	88 772 369	98 652 267	0.21
24 921	SANWA HOLDINGS CORP	JPY	31 432 815	23 974 002	0.05
5 518	SAWAI PHARMACEUTICAL CO LTD	JPY	33 914 106	30 569 720	0.07
29 398	SBI HOLDINGS INC/JAPAN	JPY	54 877 586	68 438 544	0.15
4 646	SCREEN HOLDINGS CO LTD	JPY	33 048 272	23 369 380	0.05
6 020	SCSK CORP	JPY	28 375 827	31 544 800	0.07
27 071	SECOM CO LTD	JPY	229 728 518	255 090 033	0.55
35 840	SEIBU HOLDINGS INC	JPY	65 455 041	41 968 640	0.09
33 211	SEIKO EPSON CORP	JPY	83 397 063	40 949 163	0.09
56 266	SEKISUI CHEMICAL CO LTD	JPY	117 257 339	86 762 172	0.19
91 617	SEKISUI HOUSE LTD	JPY	174 277 604	188 043 893	0.41
6 228	SERIA CO LTD	JPY	34 693 469	23 884 380	0.05
102 912	SEVEN & I HOLDINGS CO LTD	JPY	440 724 031	362 250 240	0.79
87 997	SEVEN BANK LTD	JPY	34 378 139	25 959 115	0.06
31 866	SHIMADZU CORP	JPY	76 235 592	91 391 688	0.20
3 062	SHIMAMURA CO LTD	JPY	37 790 143	22 352 600	0.05
10 011	SHIMANO INC	JPY	157 010 602	207 728 250	0.45
84 994	SHIMIZU CORP	JPY	98 119 894	75 219 690	0.16
44 858	SHIN-ETSU CHEMICAL CO LTD	JPY	461 855 974	564 986 510	1.23
19 391	SHINSEI BANK LTD	JPY	32 969 584	25 169 518	0.05
34 186	SHIONOGI & CO LTD	JPY	205 532 253	230 755 500	0.50
4 214	SHIP HEALTHCARE HOLDINGS INC	JPY	15 340 847	18 899 790	0.04
53 058	SHISEIDO CO LTD	JPY	273 031 528	362 651 430	0.79
18 595	SHOWA DENKO KK	JPY	88 742 098	44 925 520	0.10
29 494	SKYLARK CO LTD	JPY	49 054 938	50 464 234	0.11
8 368	SMC CORP/JAPAN	JPY	347 838 296	461 746 240	1.00
8 037	SMS CO LTD	JPY	18 408 379	19 425 429	0.04
125 873	SOFTBANK GROUP CORP	JPY	580 737 581	686 007 850	1.48
10 211	SOHGO SECURITY SERVICES CO LTD	JPY	52 389 457	51 259 220	0.11
145 308	SOJITZ CORP	JPY	45 635 232	34 147 380	0.07
49 488	SOMPO HOLDINGS INC	JPY	219 569 058	183 452 016	0.40
113 168	SONY CORP	JPY	522 313 693	835 632 512	1.80
21 712	SONY FINANCIAL HOLDINGS INC	JPY	41 346 527	56 342 640	0.12
11 402	SOTETSU HOLDINGS INC	JPY	32 357 382	32 814 956	0.07
11 183	SQUARE ENIX HOLDINGS CO LTD	JPY	46 878 971	60 835 520	0.13
18 774	STANLEY ELECTRIC CO LTD	JPY	68 901 526	48 718 530	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 520	STARTS CORP INC	JPY	9 744 302	7 772 160	0.02
82 915	SUBARU CORP	JPY	309 271 787	185 853 973	0.40
5 288	SUGI HOLDINGS CO LTD	JPY	30 678 258	38 602 400	0.08
31 589	SUMCO CORP	JPY	59 199 305	52 090 261	0.11
192 194	SUMITOMO CHEMICAL CO LTD	JPY	126 877 326	61 886 468	0.13
165 995	SUMITOMO CORP	JPY	267 290 896	204 920 828	0.44
19 777	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	31 232 212	29 467 730	0.06
98 796	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	169 665 594	122 457 642	0.27
21 258	SUMITOMO FORESTRY CO LTD	JPY	35 060 365	28 762 074	0.06
15 288	SUMITOMO HEAVY INDUSTRIES LTD	JPY	64 447 621	35 850 360	0.08
33 738	SUMITOMO METAL MINING CO LTD	JPY	122 364 214	101 517 642	0.22
20 231	SUMITOMO MITSUI CONSTRUCTION CO LTD	JPY	12 103 566	9 468 108	0.02
176 551	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	728 748 609	535 302 632	1.16
49 743	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	197 517 673	150 472 575	0.33
59 214	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	212 077 643	175 451 082	0.38
24 072	SUMITOMO RUBBER INDUSTRIES LTD	JPY	44 573 042	25 564 464	0.06
9 885	SUNDRUG CO LTD	JPY	43 802 723	35 289 450	0.08
17 930	SUNTORY BEVERAGE & FOOD LTD	JPY	88 121 501	75 395 650	0.16
52 952	SUZUKI MOTOR CORP	JPY	303 345 334	193 645 464	0.42
19 162	SYSMEX CORP	JPY	137 820 974	157 703 260	0.34
16 883	TAIHEIYO CEMENT CORP	JPY	67 430 617	42 072 436	0.09
27 987	TAISEI CORP	JPY	153 868 130	109 709 040	0.24
25 087	TAIYO NIPPON SANJO CORP	JPY	40 143 856	45 181 687	0.10
11 886	TAIYO YUDEN CO LTD	JPY	23 805 001	39 758 670	0.09
170 753	TAKEDA PHARMACEUTICAL CO LTD	JPY	849 686 133	657 057 544	1.42
4 439	TAKEUCHI MANUFACTURING CO LTD	JPY	10 020 039	7 945 810	0.02
78 791	T&D HOLDINGS INC	JPY	118 381 195	72 566 511	0.16
12 825	TDK CORP	JPY	100 930 470	136 971 000	0.30
5 157	TECHNOPRO HOLDINGS INC	JPY	33 655 211	31 715 550	0.07
21 323	TEIJIN LTD	JPY	47 014 844	36 547 622	0.08
75 555	TERUMO CORP	JPY	189 672 594	308 339 955	0.67
2 347	T-GAIA CORP	JPY	5 236 047	4 769 104	0.01
15 506	THK CO LTD	JPY	54 329 833	41 307 984	0.09
26 266	TIS INC	JPY	47 370 464	59 728 884	0.13
27 840	TOBU RAILWAY CO LTD	JPY	90 123 799	99 249 600	0.22
34 784	TODA CORP	JPY	27 669 362	24 174 880	0.05
15 450	TOHO CO LTD/TOKYO	JPY	60 532 107	60 177 750	0.13
66 719	TOHOKU ELECTRIC POWER CO INC	JPY	93 197 046	68 453 694	0.15
28 001	TOKAI CARBON CO LTD	JPY	28 118 302	28 309 011	0.06
13 936	TOKAI HOLDINGS CORP	JPY	13 378 446	13 852 384	0.03
93 151	TOKIO MARINE HOLDINGS INC	JPY	442 147 322	437 623 398	0.95
7 612	TOKUYAMA CORP	JPY	16 747 458	19 273 584	0.04
5 293	TOKYO CENTURY CORP	JPY	25 947 172	29 164 430	0.06
16 970	TOKYO ELECTRON LTD	JPY	295 815 256	448 686 800	0.97

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
51 411	TOKYO GAS CO LTD	JPY	142 806 194	132 640 380	0.29
4 803	TOKYO SEIMITSU CO LTD	JPY	13 280 265	16 522 320	0.04
27 719	TOKYO TATEMONO CO LTD	JPY	38 923 637	34 260 684	0.07
10 603	TOKYU CONSTRUCTION CO LTD	JPY	9 329 496	5 916 474	0.01
67 425	TOKYU CORP	JPY	113 098 274	102 283 725	0.22
71 693	TOKYU FUDOSAN HOLDINGS CORP	JPY	47 572 936	36 133 272	0.08
12 004	TOMY CO LTD	JPY	13 051 505	10 203 400	0.02
4 917	TOPRE CORP	JPY	12 444 030	5 905 317	0.01
189 434	TORAY INDUSTRIES INC	JPY	189 737 295	96 137 755	0.21
3 420	TOSHIBA TEC CORP	JPY	10 689 834	14 090 400	0.03
40 416	TOSOH CORP	JPY	94 381 296	59 411 520	0.13
19 123	TOTO LTD	JPY	85 681 892	78 691 145	0.17
13 801	TOYO SUISAN KAISHA LTD	JPY	59 151 661	83 220 030	0.18
8 582	TOYODA GOSEI CO LTD	JPY	22 367 218	19 240 844	0.04
7 780	TOYOTA BOSHOKU CORP	JPY	16 510 309	11 257 660	0.02
21 672	TOYOTA INDUSTRIES CORP	JPY	138 609 982	123 747 120	0.27
102 358	TOYOTA MOTOR CORP	JPY	695 977 758	692 144 796	1.49
29 342	TOYOTA TSUSHO CORP	JPY	106 858 407	80 074 318	0.17
3 532	TPR CO LTD	JPY	11 202 028	4 732 880	0.01
11 698	TREND MICRO INC/JAPAN	JPY	64 196 484	70 421 960	0.15
6 126	TS TECH CO LTD	JPY	22 038 683	18 114 582	0.04
5 812	TSURUHA HOLDINGS INC	JPY	77 728 156	86 308 200	0.19
13 166	UBE INDUSTRIES LTD	JPY	39 771 673	24 383 432	0.05
4 913	ULVAC INC	JPY	29 570 711	15 279 430	0.03
51 553	UNICHARM CORP	JPY	145 334 433	227 864 260	0.49
2 793	UNITED ARROWS LTD	JPY	10 431 394	5 088 846	0.01
28 627	USS CO LTD	JPY	62 107 634	49 324 321	0.11
1 178	V TECHNOLOGY CO LTD	JPY	5 583 396	4 305 590	0.01
7 873	WELCIA HOLDINGS CO LTD	JPY	38 709 731	68 416 370	0.15
23 807	WEST JAPAN RAILWAY CO	JPY	189 323 556	143 937 122	0.31
2 725	WORKMAN CO LTD	JPY	16 004 267	25 805 750	0.06
18 453	YAKULT HONSHA CO LTD	JPY	141 746 383	117 176 550	0.25
15 841	YAMAHA CORP	JPY	65 177 445	80 313 870	0.17
34 843	YAMAHA MOTOR CO LTD	JPY	106 036 740	58 814 984	0.13
44 346	YAMATO HOLDINGS CO LTD	JPY	101 304 651	103 326 180	0.22
2 968	YAOKO CO LTD	JPY	15 988 089	22 853 600	0.05
28 662	YASKAWA ELECTRIC CORP	JPY	102 578 322	106 765 950	0.23
24 425	YOKOGAWA ELECTRIC CORP	JPY	46 330 106	41 034 000	0.09
15 412	YOKOHAMA RUBBER CO LTD	JPY	34 211 651	23 333 768	0.05
359 897	Z HOLDINGS CORP	JPY	143 349 123	189 305 822	0.41
7 467	ZENKOKU HOSHO CO LTD	JPY	32 445 895	30 241 350	0.07
12 631	ZENSHO HOLDINGS CO LTD	JPY	28 142 527	27 485 056	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
18 065	ZOZO INC	JPY	56 933 394	43 283 740	0.09
Total Shares			47 015 992 332	45 373 670 925	98.40
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			47 015 992 332	45 373 670 925	98.41
Other transferable securities					
Shares					
19 305	NIHON M&A CENTER INC	JPY	51 628 709	94 015 350	0.20
3 967	UT GROUP CO LTD	JPY	7 362 805	9 723 117	0.02
Total Shares			58 991 514	103 738 467	0.22
Total Other transferable securities			58 991 514	103 738 467	0.22
Total Investments			47 074 983 846	45 477 409 392	98.63

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	8.35	Japan	98.63
Technology Hardware and Equipment	7.46		
Automobiles and Parts	6.36		98.63
Industrial Support Services	6.15		
Industrial Engineering	6.14		
Telecommunications Service Providers	5.69		
Leisure Goods	5.47		
Travel and Leisure	5.35		
Electronic and Electrical Equipment	4.90		
Banks	4.42		
Chemicals	4.38		
Personal Care, Drug and Grocery Stores	4.05		
Retailers	3.39		
Software and Computer Services	2.93		
Investment Banking and Brokerage Services	2.22		
Industrial Transportation	2.13		
Real Estate Investment and Services	2.04		
Medical Equipment and Services	2.03		
Food Producers	2.02		
Construction and Materials	1.92		
Non-life Insurance	1.79		
Household Goods and Home Construction	1.55		
Beverages	1.19		
Media	0.94		
Electricity	0.82		
Industrial Metals and Mining	0.77		
Oil, Gas and Coal	0.73		
Life Insurance	0.69		
Tobacco	0.67		
Gas, Water and Multi-utilities	0.60		
Consumer Services	0.46		
General Industrials	0.37		
Real Estate Investment Trusts	0.33		
Personal Goods	0.13		
Industrial Materials	0.12		
Finance and Credit Services	0.06		
Telecommunications Equipment	0.01		
	98.63		

MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance 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					
24 320	AIRBUS SE	EUR	1 872 873	1 735 049	2.03
11 325	AKZO NOBEL NV	EUR	986 510	1 014 267	1.19
2 616	ALLREAL HOLDING AG	CHF	507 120	517 922	0.61
2 422	ALPHABET CLASS - A	USD	3 464 809	3 434 517	4.02
1 597	ALPHABET INC	USD	2 031 030	2 257 535	2.64
88 415	AMADEUS IT GROUP SA - A	EUR	5 653 542	4 605 688	5.38
1 293	AMAZON.COM INC	USD	3 381 635	3 567 154	4.17
1 113	AP MOLLER - MAERSK A/S - B	DKK	1 280 183	1 296 165	1.52
4 980	ASML HOLDING NV	EUR	1 529 053	1 828 446	2.14
8 057 177	BANCO DE SABADELL SA	EUR	3 237 442	2 797 175	3.27
3 059 967	BANCO SANTANDER SA	EUR	9 328 349	7 473 327	8.73
48 941	BAYER AG	EUR	3 661 310	3 616 350	4.23
72 943	BNP PARIBAS SA	EUR	3 937 848	2 897 720	3.39
108 068	DEUTSCHE POST AG - REG	EUR	3 801 214	3 950 807	4.62
231 440	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 088 982	1 104 753	1.29
13 375	EDP RENOVAVEIS SA	EUR	185 171	184 772	0.22
89 507	EQUINOR ASA	NOK	1 363 607	1 267 408	1.48
64 092	ESSITY AB	SEK	2 065 708	2 071 355	2.42
150 289	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 706 437	1 509 721	1.77
2 730	GEBERIT AG - REG	CHF	1 302 915	1 366 213	1.60
29 126	HELVETIA HOLDING AG	CHF	2 342 999	2 715 698	3.18
148 140	ING GROEP NV	EUR	1 139 636	1 031 245	1.21
21 524	KBC GROUP NV	EUR	1 171 276	1 234 359	1.44
7 979	MONSTER BEVERAGE CORP	USD	535 391	553 104	0.65
5 576	MOODY'S CORP	USD	1 432 028	1 531 894	1.79
40 227	NESTE OYJ	EUR	1 591 881	1 572 749	1.84
60 062	NOVO NORDISK A/S	DKK	3 829 051	3 886 509	4.55
26 652	ORSTED A/S	DKK	2 708 603	3 074 087	3.60
6 494	PEPSICO INC	USD	830 193	858 896	1.00
11 331	RAIFFEISEN BANK INTERNATIONAL AG	EUR	204 523	201 841	0.24
10 241	SYMRISE AG	EUR	1 164 978	1 190 476	1.39
380 131	TELEFONICA SA	EUR	1 850 809	1 813 232	2.12
584 398	TELE2 AB	SEK	7 805 191	7 749 819	9.05
60 368	TENARIS SA	EUR	396 155	389 728	0.46
23 031	UNILEVER NV	EUR	1 266 926	1 222 228	1.43
119 838	UNIPER SE	EUR	3 820 542	3 862 907	4.52
39 199	VESTAS WIND SYSTEMS A/S	DKK	3 249 096	3 989 642	4.66
7 555	VOCERA COMMUNICATIONS INC	USD	148 305	160 166	0.19
Total Shares			87 873 321	85 534 924	100.04
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			87 873 321	85 534 924	100.04
Total Investments			87 873 321	85 534 924	100.04

MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	18.28	Spain	19.73
Software and Computer Services	12.04	Germany	14.76
Telecommunications Service Providers	11.18	United States of America	14.46
Alternative Energy	9.18	Denmark	14.32
Pharmaceuticals and Biotechnology	8.77	Sweden	11.49
Industrial Transportation	6.14	Netherlands	9.76
Retailers	4.17	Switzerland	5.38
Personal Care, Drug and Grocery Stores	3.85	France	3.39
Gas, Water and Multi-utilities	3.60	Finland	1.84
Oil, Gas and Coal	3.32	Norway	1.48
Non-life Insurance	3.18	Belgium	1.44
Chemicals	2.58	Portugal	1.29
Technology Hardware and Equipment	2.14	Luxembourg	0.46
Aerospace and Defense	2.03	Austria	0.24
Investment Banking and Brokerage Services	1.79		
Automobiles and Parts	1.77		
Beverages	1.65		
Construction and Materials	1.60		
Electricity	1.51		
Real Estate Investment and Services	0.61		
Industrial Metals and Mining	0.46		
Telecommunications Equipment	0.19		
	100.04		100.04

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
11 722 660	BUNDESobligation 0% 07/10/2022	EUR	11 939 901	11 914 091	1.46
12 323 820	BUNDESobligation 0% 08/04/2022	EUR	12 509 950	12 476 882	1.53
12 924 980	BUNDESobligation 0% 08/10/2021	EUR	13 072 655	13 034 713	1.60
11 121 490	BUNDESobligation 0% 14/04/2023	EUR	11 380 414	11 349 925	1.39
12 323 820	BUNDESrepublik Deutschland Bundesanleihe 1.5% 04/09/2022	EUR	13 033 411	12 926 825	1.58
12 323 820	BUNDESrepublik Deutschland Bundesanleihe 1.5% 15/02/2023	EUR	13 160 503	13 055 485	1.60
13 526 140	BUNDESrepublik Deutschland Bundesanleihe 1.5% 15/05/2023	EUR	14 402 638	14 404 528	1.76
15 930 790	BUNDESrepublik Deutschland Bundesanleihe 1.75% 04/07/2022	EUR	16 883 607	16 720 320	2.05
13 526 140	BUNDESrepublik Deutschland Bundesanleihe 2% 04/01/2022	EUR	14 400 244	14 087 475	1.73
9 618 590	BUNDESrepublik Deutschland Bundesanleihe 2.25% 04/09/2021	EUR	10 082 081	9 949 566	1.22
11 422 080	BUNDESrepublik Deutschland Bundesanleihe 3.25% 04/07/2021	EUR	12 382 451	11 871 882	1.45
6 011 620	BUNDESSchatzanweisungen 0% 10/06/2022	EUR	6 094 143	6 094 099	0.75
7 815 100	BUNDESSchatzanweisungen 0% 10/09/2021	EUR	7 900 413	7 877 386	0.96
9 318 010	BUNDESSchatzanweisungen 0% 10/12/2021	EUR	9 431 561	9 412 681	1.15
8 416 270	BUNDESSchatzanweisungen 0% 11/03/2022	EUR	8 541 057	8 514 656	1.04
3 126 000	FINLAND GOVERNMENT BOND 0% 15/04/2022	EUR	3 169 203	3 161 386	0.39
3 006 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	3 193 660	3 186 210	0.39
3 096 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	3 308 176	3 252 596	0.40
17 585 790	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2022	EUR	17 811 336	17 766 572	2.18
7 824 720	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2023	EUR	7 965 050	7 951 324	0.97
23 935 260	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	24 327 451	24 347 665	2.98
19 036 390	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2022	EUR	19 311 869	19 262 542	2.36
26 110 870	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	27 925 639	27 916 697	3.41
23 194 030	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	25 047 891	24 750 581	3.03
27 907 140	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	30 230 724	29 754 034	3.63
22 628 340	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	24 629 759	23 782 159	2.91
747 810	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.25% 25/04/2022	EUR	900 619	869 284	0.11
6 376 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	8 111 560	8 029 921	0.98
3 065 930	IRELAND GOVERNMENT BOND 0% 18/10/2022	EUR	3 112 504	3 104 377	0.38
4 080 540	IRELAND GOVERNMENT BOND 0.8% 15/03/2022	EUR	4 208 523	4 175 657	0.51
4 211 700	IRELAND GOVERNMENT BOND 3.9% 20/03/2023	EUR	4 747 791	4 724 222	0.58
9 236 000	ITALY BUONI POLIENNALI DEL TESORO 0.05% 15/01/2023	EUR	9 208 624	9 207 184	1.13
9 411 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/11/2021	EUR	9 449 950	9 466 054	1.16
8 583 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 15/06/2023	EUR	8 673 772	8 673 207	1.06
10 913 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/08/2022	EUR	11 083 422	11 096 448	1.36
10 020 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2023	EUR	10 131 675	10 216 893	1.25
9 500 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/03/2023	EUR	9 609 080	9 687 245	1.19
8 071 000	ITALY BUONI POLIENNALI DEL TESORO 1% 15/07/2022	EUR	8 216 985	8 222 977	1.01
10 010 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 01/04/2022	EUR	10 224 152	10 207 297	1.25
10 692 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 15/04/2022	EUR	10 954 320	10 934 815	1.34
10 223 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	10 534 276	10 519 365	1.29
10 615 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 15/12/2021	EUR	11 022 359	10 959 138	1.34
16 922 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/08/2021	EUR	17 888 552	17 633 062	2.16
12 066 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/05/2023	EUR	13 441 942	13 515 368	1.66

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
15 021 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2021	EUR	16 167 004	15 872 691	1.94
12 406 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2022	EUR	13 678 845	13 440 164	1.65
11 774 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	13 537 233	13 146 613	1.61
12 852 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	14 696 231	14 444 106	1.77
10 992 000	ITALY CERTIFICATI DI CREDITO DEL TESORO ZERO COUPON 0% 29/11/2021	EUR	10 945 635	10 989 802	1.35
5 651 000	ITALY CERTIFICATI DI CREDITO DEL TESORO ZERO COUPON 0% 30/05/2022	EUR	5 614 819	5 633 538	0.69
9 433 000	ITALY 2 2 GROUP INC 2.3% 15/10/2021	EUR	9 791 804	9 725 046	1.19
7 884 240	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	8 560 321	8 559 683	1.05
8 430 690	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2022	EUR	9 296 811	9 115 852	1.12
9 765 270	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2021	EUR	10 841 497	10 356 166	1.27
9 617 990	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	11 023 264	10 678 566	1.31
9 245 940	NETHERLANDS GOVERNMENT BOND 0% 15/01/2022	EUR	9 360 466	9 335 441	1.14
9 169 010	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	9 930 704	9 716 767	1.19
9 915 560	NETHERLANDS GOVERNMENT BOND 3.25% 15/07/2021	EUR	10 764 504	10 313 868	1.26
6 462 270	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	7 299 372	7 194 898	0.88
1 613 310	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	2 000 552	1 951 879	0.24
6 220 500	PORTUGAL OBRIGACOES DO TESOURO OT 2.2% 17/10/2022	EUR	6 690 760	6 606 420	0.81
3 421 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2023	EUR	3 480 874	3 478 370	0.43
4 195 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	4 260 978	4 253 311	0.52
6 340 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	7 068 347	6 954 409	0.85
9 572 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	10 382 448	10 045 144	1.23
5 131 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.65% 20/04/2022	EUR	5 683 466	5 529 063	0.68
12 094 000	SPAIN GOVERNMENT BOND 0% 30/04/2023	EUR	12 157 274	12 198 372	1.49
12 591 000	SPAIN GOVERNMENT BOND 0.05% 31/10/2021	EUR	12 687 105	12 673 975	1.55
12 564 000	SPAIN GOVERNMENT BOND 0.4% 30/04/2022	EUR	12 787 122	12 753 842	1.56
11 228 000	SPAIN GOVERNMENT BOND 0.45% 31/10/2022	EUR	11 460 071	11 448 855	1.40
13 213 000	SPAIN GOVERNMENT BOND 0.75% 30/07/2021	EUR	13 452 656	13 389 129	1.64
13 025 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	15 224 563	14 968 070	1.83
13 783 000	SPAIN GOVERNMENT BOND 5.85% 31/01/2022	EUR	15 791 184	15 161 851	1.86
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			818 291 803	810 000 685	99.19
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			818 291 803	810 000 685	99.19
Total Investments			818 291 803	810 000 685	99.19

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.19	Italy	27.37
	99.19	France	22.58
		Germany	21.27
		Spain	11.34
		Belgium	4.74
		Netherlands	4.72
		Austria	3.71
		Ireland	1.47
		Finland	1.18
		Portugal	0.81
			99.19

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
6 075 940	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	6 471 884	6 471 301	1.44
8 955 950	BUNDESobligation 0% 05/04/2024	EUR	9 241 510	9 203 492	2.05
7 622 080	BUNDESobligation 0% 11/04/2025	EUR	7 899 770	7 884 966	1.76
7 050 430	BUNDESobligation 0% 13/10/2023	EUR	7 224 946	7 221 614	1.61
8 574 850	BUNDESobligation 0% 18/10/2024	EUR	8 820 450	8 842 385	1.97
8 574 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	9 222 314	9 194 383	2.05
8 574 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	9 378 772	9 327 808	2.08
8 574 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	9 423 657	9 358 248	2.09
8 574 850	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	9 481 882	9 317 003	2.08
4 859 080	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2024	EUR	6 206 190	6 063 646	1.35
10 480 370	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	11 158 908	11 084 668	2.47
2 201 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	2 245 008	2 245 218	0.50
1 531 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	1 562 732	1 569 352	0.35
1 906 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	2 127 931	2 097 801	0.47
14 595 150	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	15 293 122	15 347 676	3.42
13 994 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	14 291 867	14 304 229	3.19
15 692 340	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	15 986 766	16 091 710	3.58
14 110 390	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	15 636 450	15 566 864	3.46
13 266 240	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	15 017 253	14 750 998	3.29
17 118 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	20 598 160	19 916 278	4.43
3 060 630	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	3 575 987	3 504 574	0.78
4 379 020	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	5 590 380	5 590 958	1.25
2 477 000	ITALY BUONI POLIENNALI DEL TESORO 0.3% 15/08/2023	EUR	2 476 876	2 476 876	0.55
7 420 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	7 317 688	7 340 383	1.64
6 277 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	6 325 427	6 350 943	1.42
5 877 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	6 012 761	6 099 562	1.36
6 212 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	6 528 812	6 454 641	1.44
7 541 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	7 851 717	7 851 011	1.75
6 602 000	ITALY BUONI POLIENNALI DEL TESORO 1.75% 01/07/2024	EUR	6 929 624	6 926 488	1.54
5 824 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	6 137 669	6 135 060	1.37
6 661 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/10/2023	EUR	7 147 371	7 121 275	1.59
7 769 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	8 450 328	8 414 837	1.88
7 556 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	8 769 915	8 548 783	1.91
8 867 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	10 297 668	10 177 188	2.27
9 452 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	10 905 371	10 745 979	2.40
9 421 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	11 248 555	11 314 998	2.52
4 659 440	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	6 172 471	5 996 699	1.34
3 621 260	KINGDOM OF BELGIUM GOVERNMENT BOND 0.2% 22/10/2023	EUR	3 716 685	3 716 173	0.83
4 906 720	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	5 118 482	5 125 020	1.14
5 722 280	KINGDOM OF BELGIUM GOVERNMENT BOND 2.6% 22/06/2024	EUR	6 604 830	6 447 064	1.44
5 860 730	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	5 993 470	5 995 527	1.34
6 710 470	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	7 344 364	7 205 501	1.61
5 836 670	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	6 585 176	6 466 972	1.44
4 738 930	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	5 736 507	5 581 654	1.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
4 844 360	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	6 088 452	5 901 496	1.32
3 655 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	3 713 366	3 721 411	0.83
2 646 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	2 703 767	2 706 699	0.60
3 918 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	4 317 507	4 299 143	0.96
4 553 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	4 994 961	4 910 957	1.09
5 740 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	5 754 583	5 777 884	1.29
6 191 000	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	6 283 636	6 310 053	1.41
8 074 000	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	8 226 058	8 236 126	1.84
8 288 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	8 891 878	8 987 922	2.00
9 233 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	10 483 340	10 413 993	2.32
8 075 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	9 535 968	9 335 911	2.08
8 032 000	SPAIN GOVERNMENT BOND 4.4% 31/10/2023	EUR	9 440 266	9 300 253	2.07
6 694 000	SPAIN GOVERNMENT BOND 4.8% 31/01/2024	EUR	8 044 844	7 918 199	1.77
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			448 606 332	445 267 853	99.27
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			448 606 332	445 267 853	99.27
Total Investments			448 606 332	445 267 853	99.27

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.27
	99.27

Geographical classification	%
Italy	24.95
France	21.40
Germany	19.51
Spain	14.78
Belgium	4.85
Netherlands	4.38
Austria	3.49
Portugal	2.56
Ireland	2.03
Finland	1.32
	99.27

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 030 200	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	2 106 052	2 112 829	1.34
1 015 100	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030	EUR	1 064 761	1 064 761	0.67
4 973 990	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	8 667 360	8 641 562	5.47
4 364 930	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	7 254 667	7 173 064	4.54
914 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	987 209	1 007 877	0.64
925 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	1 089 925	1 073 241	0.68
1 034 390	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	1 048 589	1 048 589	0.66
6 450 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	7 465 973	7 509 781	4.75
9 328 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	10 941 514	10 988 995	6.95
5 888 390	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	9 880 569	9 950 614	6.30
6 529 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	11 237 486	11 228 480	7.10
1 218 120	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	1 245 416	1 245 416	0.79
812 080	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	808 440	832 634	0.53
938 970	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	1 048 132	1 082 257	0.68
1 015 100	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	1 160 646	1 162 168	0.74
3 209 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	3 064 686	3 121 811	1.98
4 566 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	4 729 949	4 697 592	2.97
2 842 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	2 938 730	2 938 729	1.86
3 230 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	3 612 144	3 583 233	2.27
3 005 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	3 563 823	3 665 559	2.32
5 099 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	7 485 146	7 249 197	4.59
4 215 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	6 348 692	6 254 343	3.96
6 043 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	8 864 492	8 854 808	5.60
2 762 500	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	3 024 330	3 090 685	1.96
1 518 800	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 748 838	1 761 762	1.11
1 580 310	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	2 222 680	2 221 584	1.41
1 665 580	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	2 441 801	2 457 730	1.56
3 980 150	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	6 681 626	6 811 151	4.31
2 850 090	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	2 927 796	2 941 549	1.86
2 752 120	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	3 655 655	3 714 646	2.35
1 299 590	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	1 316 937	1 300 084	0.82
1 407 520	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	1 709 075	1 680 649	1.06
1 613 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	2 127 505	2 161 404	1.37
3 930 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	4 139 979	4 241 453	2.68
4 667 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	5 422 761	5 372 837	3.40
3 900 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	4 672 215	4 728 906	2.99
4 646 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	7 527 882	7 467 887	4.73
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			156 233 481	156 439 867	99.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			156 233 481	156 439 867	99.00
Total Investments			156 233 481	156 439 867	99.00

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.00
	99.00

Geographical classification	%
France	25.77
Italy	25.54
Spain	13.80
Germany	12.02
Belgium	10.34
Netherlands	4.21
Ireland	2.74
Portugal	1.89
Austria	1.37
Finland	1.32
	99.00

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 134 140	BELGIUM GOVERNMENT BOND 0.8% 22/06/2025	EUR	2 247 984	2 273 008	0.24
3 145 730	BUNDESobligation 0% 05/04/2024	EUR	3 244 974	3 232 678	0.34
2 610 290	BUNDESobligation 0% 07/10/2022	EUR	2 659 341	2 652 916	0.28
2 744 150	BUNDESobligation 0% 08/04/2022	EUR	2 785 847	2 778 232	0.29
2 878 010	BUNDESobligation 0% 08/10/2021	EUR	2 911 235	2 902 444	0.30
2 677 210	BUNDESobligation 0% 11/04/2025	EUR	2 770 857	2 769 547	0.29
2 476 420	BUNDESobligation 0% 13/10/2023	EUR	2 539 325	2 536 547	0.26
2 476 420	BUNDESobligation 0% 14/04/2023	EUR	2 531 399	2 527 286	0.26
3 011 870	BUNDESobligation 0% 18/10/2024	EUR	3 102 328	3 105 840	0.32
3 346 520	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/02/2030	EUR	3 522 980	3 513 110	0.36
1 338 610	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/05/2035	EUR	1 388 617	1 393 091	0.14
3 948 890	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	4 100 358	4 119 561	0.43
3 547 310	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	3 685 784	3 726 130	0.39
669 300	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2030	EUR	702 086	702 086	0.07
1 874 050	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050	EUR	1 870 335	1 884 245	0.20
937 020	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	978 454	980 498	0.10
4 082 750	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	4 261 545	4 338 943	0.45
3 547 310	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	3 775 647	3 805 625	0.39
3 413 450	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/08/2028	EUR	3 631 005	3 655 532	0.38
4 082 750	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	4 356 046	4 364 419	0.45
3 413 450	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2028	EUR	3 696 309	3 714 346	0.39
3 948 890	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/08/2027	EUR	4 194 574	4 280 636	0.44
3 011 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	3 241 296	3 229 478	0.33
3 681 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	4 004 119	4 010 672	0.42
3 011 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	3 853 334	4 112 016	0.43
2 744 150	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	2 902 235	2 878 421	0.30
2 744 150	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/02/2023	EUR	2 929 558	2 907 070	0.30
3 011 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2023	EUR	3 230 455	3 207 461	0.33
3 011 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	3 294 951	3 276 342	0.34
3 547 310	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	3 759 650	3 723 115	0.39
3 011 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	3 309 747	3 287 034	0.34
3 011 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 04/01/2022	EUR	3 208 579	3 136 863	0.33
3 011 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	3 321 603	3 272 547	0.34
2 141 770	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.25% 04/09/2021	EUR	2 243 810	2 215 468	0.23
3 815 030	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	5 760 932	6 249 744	0.65
4 082 750	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	6 333 226	6 858 898	0.71
2 543 360	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2021	EUR	2 745 271	2 643 518	0.27
2 610 290	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	4 393 221	4 606 927	0.48
3 681 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4% 04/01/2037	EUR	6 147 733	6 343 834	0.66
2 476 420	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	4 482 166	4 627 513	0.48
1 840 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2028	EUR	2 667 949	2 647 449	0.27
3 279 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	5 701 922	5 697 796	0.59
2 744 150	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	5 341 877	5 525 840	0.57
2 878 010	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	4 769 843	4 729 549	0.49

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 275 630	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.625% 04/01/2028	EUR	3 404 371	3 365 475	0.35
1 706 730	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2024	EUR	2 175 176	2 129 828	0.22
1 572 870	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.25% 04/01/2030	EUR	2 648 167	2 614 881	0.27
1 840 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.5% 04/07/2027	EUR	2 820 635	2 782 935	0.29
3 681 170	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	3 895 411	3 893 426	0.40
1 338 610	BUNDESSCHATZANWEISUNGEN 0% 10/06/2022	EUR	1 357 160	1 356 976	0.14
1 740 190	BUNDESSCHATZANWEISUNGEN 0% 10/09/2021	EUR	1 759 465	1 754 059	0.18
2 074 840	BUNDESSCHATZANWEISUNGEN 0% 10/12/2021	EUR	2 100 451	2 095 920	0.22
1 874 050	BUNDESSCHATZANWEISUNGEN 0% 11/03/2022	EUR	1 901 919	1 895 958	0.20
697 000	FINLAND GOVERNMENT BOND 0% 15/04/2022	EUR	706 740	704 890	0.07
774 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	789 768	789 550	0.08
538 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	549 612	551 477	0.06
402 000	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	413 503	407 298	0.04
402 000	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	412 313	412 313	0.04
894 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	929 652	945 950	0.10
900 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2027	EUR	950 606	959 472	0.10
616 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	651 221	659 151	0.07
840 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2029	EUR	890 793	900 178	0.09
603 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	637 678	664 934	0.07
657 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	704 184	705 966	0.07
610 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	720 035	707 759	0.07
500 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	598 614	657 035	0.07
670 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	719 200	710 167	0.07
690 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	736 589	724 900	0.08
670 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	745 696	737 422	0.08
610 000	FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	879 505	945 738	0.10
710 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	884 615	888 913	0.09
817 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	1 024 031	1 007 475	0.10
5 126 460	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	5 378 401	5 390 780	0.56
6 071 910	FRANCE GOVERNMENT BOND OAT 2.5% 25/05/2030	EUR	7 532 405	7 703 492	0.80
3 915 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2022	EUR	3 967 422	3 956 085	0.41
1 742 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2023	EUR	1 772 985	1 770 521	0.18
1 786 500	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	1 826 869	1 833 217	0.19
5 329 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	5 430 855	5 421 490	0.56
4 915 500	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	5 021 930	5 024 280	0.52
5 511 840	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	5 634 072	5 652 116	0.59
4 238 830	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2022	EUR	4 301 652	4 289 187	0.44
5 416 670	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2029	EUR	5 469 016	5 520 562	0.57
682 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/11/2030	EUR	691 424	691 424	0.07
4 936 110	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	5 117 833	5 152 312	0.53
4 758 750	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	5 007 020	5 035 043	0.52
4 455 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2029	EUR	4 731 193	4 754 932	0.49
937 030	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2040	EUR	947 227	967 540	0.10
5 774 070	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	6 217 515	6 268 330	0.65

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 437 530	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	1 474 179	1 502 722	0.16
5 380 130	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	5 798 511	5 853 528	0.61
4 541 090	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	4 957 671	4 980 123	0.52
4 726 750	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	5 105 380	5 116 234	0.53
4 253 290	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	4 867 465	4 951 553	0.51
4 457 560	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	4 883 205	5 220 115	0.54
6 150 630	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	7 158 537	7 245 564	0.75
3 549 320	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	4 244 310	4 475 870	0.46
5 814 100	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	6 270 906	6 216 203	0.64
1 739 790	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	2 141 162	2 491 136	0.26
3 382 130	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	4 069 753	4 313 772	0.45
4 956 190	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	5 491 835	5 467 768	0.57
3 535 130	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	4 376 629	4 905 134	0.51
4 659 690	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	5 258 491	5 181 203	0.54
5 164 610	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	5 577 708	5 511 207	0.57
5 758 690	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	7 100 363	7 097 642	0.74
6 214 080	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	6 729 815	6 625 328	0.69
3 456 820	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	5 279 612	5 732 790	0.59
5 038 650	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	5 470 522	5 295 571	0.55
5 570 880	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	6 952 866	6 879 535	0.71
2 219 810	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	4 135 710	4 596 982	0.48
2 065 740	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	4 017 483	4 513 311	0.47
3 551 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/10/2038	EUR	5 649 905	5 960 554	0.62
6 012 750	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	7 191 154	6 995 473	0.73
4 839 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	8 402 624	8 906 737	0.91
3 882 500	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	6 372 610	6 560 920	0.68
5 043 990	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	7 707 948	7 646 335	0.79
4 305 270	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	7 282 655	7 403 470	0.77
4 103 360	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	5 686 351	5 547 455	0.58
166 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.25% 25/04/2022	EUR	200 397	193 570	0.02
1 419 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	1 846 654	1 788 032	0.19
682 690	IRELAND GOVERNMENT BOND 0% 18/10/2022	EUR	688 200	691 251	0.07
803 170	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	818 085	827 707	0.09
803 160	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	EUR	821 207	821 207	0.09
535 450	IRELAND GOVERNMENT BOND 0.4% 15/05/2035	EUR	546 799	549 002	0.06
908 620	IRELAND GOVERNMENT BOND 0.8% 15/03/2022	EUR	937 059	929 800	0.10
1 083 840	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	1 129 987	1 177 690	0.12
1 497 740	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	1 582 508	1 615 882	0.17
1 276 730	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	1 387 789	1 414 732	0.15
619 110	IRELAND GOVERNMENT BOND 1.3% 15/05/2033	EUR	669 420	713 586	0.07
669 310	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	758 737	766 280	0.08
638 520	IRELAND GOVERNMENT BOND 1.5% 15/05/2050	EUR	715 984	790 105	0.08
765 040	IRELAND GOVERNMENT BOND 1.7% 15/05/2037	EUR	861 042	941 045	0.10
1 150 670	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	1 377 363	1 558 594	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 258 500	IRELAND GOVERNMENT BOND 2.4% 15/05/2030	EUR	1 511 648	1 564 844	0.16
1 075 030	IRELAND GOVERNMENT BOND 3.4% 18/03/2024	EUR	1 255 838	1 230 963	0.13
937 820	IRELAND GOVERNMENT BOND 3.9% 20/03/2023	EUR	1 076 189	1 051 943	0.11
1 538 110	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	2 019 029	1 963 797	0.20
2 057 000	ITALY BUONI POLIENNALI DEL TESORO 0.05% 15/01/2023	EUR	2 047 221	2 050 582	0.21
870 000	ITALY BUONI POLIENNALI DEL TESORO 0.3% 15/08/2023	EUR	870 061	870 061	0.09
2 607 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	2 556 737	2 579 027	0.27
2 096 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/11/2021	EUR	2 109 194	2 108 262	0.22
1 912 000	ITALY BUONI POLIENNALI DEL TESORO 0.6% 15/06/2023	EUR	1 909 016	1 932 095	0.20
2 205 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	2 227 183	2 230 975	0.23
2 562 000	ITALY BUONI POLIENNALI DEL TESORO 0.85% 15/01/2027	EUR	2 531 871	2 553 955	0.26
2 430 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/08/2022	EUR	2 476 228	2 470 848	0.26
2 232 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2023	EUR	2 278 512	2 275 859	0.24
2 116 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	1 979 650	2 058 508	0.21
2 116 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/03/2023	EUR	2 160 620	2 157 706	0.22
1 798 000	ITALY BUONI POLIENNALI DEL TESORO 1% 15/07/2022	EUR	1 836 494	1 831 856	0.19
2 229 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 01/04/2022	EUR	2 283 547	2 272 934	0.24
2 529 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	2 582 764	2 590 556	0.27
2 982 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 01/04/2030	EUR	2 984 700	3 022 078	0.31
2 381 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 15/04/2022	EUR	2 446 671	2 435 073	0.25
1 727 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	1 670 658	1 677 297	0.17
2 065 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	2 141 733	2 143 202	0.22
2 277 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	2 354 360	2 343 010	0.24
2 182 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	2 283 192	2 267 229	0.24
2 649 000	ITALY BUONI POLIENNALI DEL TESORO 1.5% 01/06/2025	EUR	2 753 983	2 757 900	0.29
2 621 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	2 762 932	2 742 510	0.28
3 010 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	3 066 377	3 096 748	0.32
1 874 000	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	1 937 139	1 937 139	0.20
2 319 000	ITALY BUONI POLIENNALI DEL TESORO 1.75% 01/07/2024	EUR	2 438 915	2 432 979	0.25
1 674 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 01/07/2025	EUR	1 729 482	1 767 392	0.18
2 046 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	2 162 004	2 155 277	0.22
3 090 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	3 309 350	3 310 719	0.34
2 601 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	2 779 234	2 777 114	0.29
2 570 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	2 756 771	2 759 075	0.29
2 247 000	ITALY BUONI POLIENNALI DEL TESORO 2.1% 15/07/2026	EUR	2 413 014	2 412 447	0.25
2 364 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 15/12/2021	EUR	2 459 636	2 440 641	0.25
2 320 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	2 513 703	2 514 254	0.26
1 995 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	1 974 314	2 151 009	0.22
2 130 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	2 336 618	2 362 937	0.25
1 741 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	1 816 137	1 832 089	0.19
2 340 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/10/2023	EUR	2 515 340	2 501 694	0.26
2 729 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	2 969 658	2 955 862	0.31
2 213 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 15/11/2025	EUR	2 423 157	2 418 588	0.25
2 318 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	2 343 224	2 580 560	0.27

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 290 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	1 293 687	1 440 891	0.15
2 656 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	3 017 632	3 019 686	0.31
2 004 000	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	2 128 885	2 342 856	0.24
2 713 000	ITALY BUONI POLIENNALI DEL TESORO 3% 01/08/2029	EUR	3 137 862	3 144 313	0.33
1 462 000	ITALY BUONI POLIENNALI DEL TESORO 3.1% 01/03/2040	EUR	1 696 086	1 741 812	0.18
2 196 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	2 434 868	2 679 164	0.28
1 982 000	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	2 231 864	2 417 683	0.25
2 193 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	2 490 719	2 773 816	0.29
3 368 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	4 055 167	4 066 018	0.42
3 768 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/08/2021	EUR	3 986 296	3 926 331	0.41
2 654 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	3 003 070	3 002 709	0.31
1 786 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	2 203 593	2 418 101	0.25
3 734 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	4 581 635	4 909 762	0.51
3 115 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2024	EUR	3 620 837	3 575 272	0.37
3 008 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	3 576 425	3 627 167	0.38
2 687 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/05/2023	EUR	3 053 311	3 009 762	0.31
3 320 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/08/2023	EUR	3 832 133	3 774 508	0.39
3 345 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2021	EUR	3 602 686	3 534 662	0.37
3 202 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	4 006 632	4 119 757	0.43
2 413 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	3 305 550	3 619 186	0.38
2 763 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2022	EUR	3 051 988	2 993 324	0.31
3 309 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	4 024 769	3 974 241	0.41
3 362 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2034	EUR	4 885 728	4 779 722	0.50
3 015 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/08/2039	EUR	4 170 305	4 510 651	0.47
2 966 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/09/2040	EUR	4 099 630	4 456 890	0.46
3 861 750	ITALY BUONI POLIENNALI DEL TESORO 5.25% 01/11/2029	EUR	5 261 090	5 244 488	0.54
2 622 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/09/2022	EUR	3 015 320	2 927 673	0.30
2 862 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	3 281 736	3 216 545	0.33
2 780 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	4 121 296	4 125 047	0.43
3 985 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	5 651 727	5 839 221	0.61
3 582 530	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	4 920 755	4 955 929	0.51
1 662 970	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	2 349 592	2 315 270	0.24
1 636 600	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	2 165 112	2 106 304	0.22
2 448 000	ITALY CERTIFICATI DI CREDITO DEL TESORO ZERO COUPON 0% 29/11/2021	EUR	2 439 267	2 447 510	0.25
1 258 000	ITALY CERTIFICATI DI CREDITO DEL TESORO ZERO COUPON 0% 30/05/2022	EUR	1 250 020	1 254 113	0.13
2 101 000	ITALY 2 2 GROUP INC 2.3% 15/10/2021	EUR	2 184 810	2 166 047	0.22
1 070 890	KINGDOM OF BELGIUM GOVERNMENT BOND 0% 22/10/2027	EUR	1 087 194	1 094 867	0.11
1 347 310	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	1 371 510	1 380 386	0.14
1 271 950	KINGDOM OF BELGIUM GOVERNMENT BOND 0.2% 22/10/2023	EUR	1 305 838	1 305 288	0.14
669 310	KINGDOM OF BELGIUM GOVERNMENT BOND 0.4% 22/06/2040	EUR	681 203	671 090	0.07
1 723 450	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	1 798 444	1 800 126	0.19
1 837 640	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2027	EUR	1 974 213	1 985 276	0.21
1 970 970	KINGDOM OF BELGIUM GOVERNMENT BOND 0.8% 22/06/2028	EUR	2 113 975	2 144 277	0.22

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 054 630	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	2 239 294	2 262 867	0.23
2 061 990	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	2 201 401	2 237 857	0.23
1 821 450	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2031	EUR	1 952 433	2 037 838	0.21
1 001 420	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 141 702	1 161 617	0.12
656 460	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	727 220	787 404	0.08
1 481 040	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	1 671 380	1 868 821	0.19
992 050	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	1 166 773	1 293 961	0.13
1 149 470	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	1 385 719	1 473 724	0.15
890 040	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	1 221 473	1 403 602	0.15
1 755 590	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	1 938 727	1 905 991	0.20
829 400	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	1 114 954	1 267 265	0.13
2 009 920	KINGDOM OF BELGIUM GOVERNMENT BOND 2.6% 22/06/2024	EUR	2 309 407	2 264 496	0.23
1 041 980	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	1 449 780	1 464 805	0.15
1 303 410	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	2 125 059	2 298 733	0.24
1 877 270	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2022	EUR	2 069 027	2 029 836	0.21
1 098 200	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	1 580 419	1 620 504	0.17
2 315 660	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	3 851 010	4 088 275	0.42
2 174 440	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2021	EUR	2 414 105	2 306 015	0.24
2 141 640	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	2 473 289	2 377 799	0.25
1 433 380	KINGDOM OF BELGIUM GOVERNMENT BOND 4.5% 28/03/2026	EUR	1 864 398	1 844 158	0.19
2 624 300	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	4 341 839	4 490 912	0.47
2 589 530	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	3 794 464	3 767 585	0.39
2 058 800	NETHERLANDS GOVERNMENT BOND 0% 15/01/2022	EUR	2 084 770	2 078 729	0.22
2 058 550	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	2 106 645	2 105 897	0.22
768 100	NETHERLANDS GOVERNMENT BOND 0% 15/01/2027	EUR	789 380	793 732	0.08
1 879 200	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	1 931 104	1 939 504	0.20
2 037 380	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	2 094 722	2 126 006	0.22
1 635 190	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	1 709 879	1 730 276	0.18
1 203 810	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	1 308 376	1 335 049	0.14
2 223 970	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	2 372 150	2 368 106	0.25
2 058 900	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	2 192 900	2 241 257	0.23
1 656 790	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	1 806 252	1 818 576	0.19
2 357 020	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	2 570 715	2 530 897	0.26
2 050 100	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	2 301 118	2 271 490	0.24
2 041 670	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	2 222 637	2 163 639	0.22
1 814 610	NETHERLANDS GOVERNMENT BOND 2.5% 15/01/2033	EUR	2 364 803	2 449 252	0.25
2 214 080	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	3 540 539	3 833 502	0.40
2 207 900	NETHERLANDS GOVERNMENT BOND 3.25% 15/07/2021	EUR	2 394 924	2 296 591	0.24
1 438 960	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	1 630 200	1 602 095	0.17
2 150 330	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	3 696 325	3 926 868	0.41
2 104 750	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	3 426 426	3 560 500	0.37
1 744 050	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	2 579 578	2 541 151	0.26
359 240	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	447 927	434 630	0.05
856 880	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	861 175	857 206	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
669 310	PORTUGAL OBRIGACOES DO TESOURO OT 0.7% 15/10/2027	EUR	676 060	694 530	0.07
1 486 600	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	1 702 351	1 693 713	0.18
1 509 470	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	1 673 210	1 735 770	0.18
1 385 120	PORTUGAL OBRIGACOES DO TESOURO OT 2.2% 17/10/2022	EUR	1 488 812	1 471 053	0.15
928 050	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	1 102 011	1 108 138	0.11
1 898 380	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	2 163 206	2 197 014	0.23
1 498 140	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	1 729 052	1 760 884	0.18
835 890	PORTUGAL OBRIGACOES DO TESOURO OT 3.875% 15/02/2030	EUR	1 067 741	1 106 902	0.11
527 990	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	758 302	843 533	0.09
1 209 590	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/04/2037	EUR	1 660 782	1 801 503	0.19
1 280 630	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	1 636 352	1 629 358	0.17
1 664 530	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	2 007 920	1 960 533	0.20
1 701 550	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	2 124 455	2 072 862	0.21
1 284 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	1 306 303	1 307 330	0.14
929 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	949 869	950 311	0.10
856 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	874 996	875 705	0.09
762 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2023	EUR	773 673	774 779	0.08
935 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	950 229	947 997	0.10
1 457 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/02/2029	EUR	1 559 344	1 559 063	0.16
1 280 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	1 352 032	1 361 754	0.14
1 355 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	1 427 721	1 472 099	0.15
441 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	468 940	496 981	0.05
1 710 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	1 806 593	1 842 884	0.19
268 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.85% 30/06/2120	EUR	299 024	299 023	0.03
1 502 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	1 630 395	1 641 341	0.17
335 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	399 937	514 955	0.05
990 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	1 174 523	1 306 988	0.14
1 377 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	1 517 596	1 510 955	0.16
1 600 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	1 750 476	1 725 792	0.18
804 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	1 274 821	1 594 059	0.17
1 064 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.4% 23/05/2034	EUR	1 360 809	1 425 749	0.15
944 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	1 472 038	1 599 929	0.17
1 412 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	1 574 084	1 548 837	0.16
2 132 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	2 307 212	2 237 385	0.23
1 143 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.65% 20/04/2022	EUR	1 264 598	1 231 674	0.13
506 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	1 015 881	1 167 797	0.12
1 881 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	3 024 466	3 167 416	0.33
1 232 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	1 632 447	1 614 487	0.17
1 264 920	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	1 887 083	1 866 124	0.19
2 693 000	SPAIN GOVERNMENT BOND 0% 30/04/2023	EUR	2 709 829	2 716 241	0.28
2 016 000	SPAIN GOVERNMENT BOND 0% 31/01/2025	EUR	2 020 685	2 029 306	0.21
2 804 000	SPAIN GOVERNMENT BOND 0.05% 31/10/2021	EUR	2 825 345	2 822 478	0.29
2 175 000	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	2 207 564	2 216 825	0.23
2 836 000	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	2 889 731	2 892 947	0.30

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 798 000	SPAIN GOVERNMENT BOND 0.4% 30/04/2022	EUR	2 841 401	2 840 278	0.29
2 501 000	SPAIN GOVERNMENT BOND 0.45% 31/10/2022	EUR	2 553 381	2 550 195	0.26
2 819 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	2 843 562	2 847 697	0.30
2 759 000	SPAIN GOVERNMENT BOND 0.6% 31/10/2029	EUR	2 797 840	2 824 112	0.29
2 943 000	SPAIN GOVERNMENT BOND 0.75% 30/07/2021	EUR	2 995 901	2 982 230	0.31
1 633 000	SPAIN GOVERNMENT BOND 0.8% 30/07/2027	EUR	1 673 270	1 707 922	0.18
1 165 000	SPAIN GOVERNMENT BOND 1% 31/10/2050	EUR	1 028 116	1 089 392	0.11
1 606 000	SPAIN GOVERNMENT BOND 1.2% 31/10/2040	EUR	1 650 528	1 650 528	0.17
2 591 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	2 727 949	2 796 337	0.29
3 362 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	3 652 555	3 631 834	0.38
2 818 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	3 064 465	3 080 018	0.32
2 833 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	3 082 247	3 099 869	0.32
2 854 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	3 121 421	3 136 888	0.33
2 984 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	3 251 573	3 263 452	0.34
2 705 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	2 877 005	2 965 627	0.31
2 912 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	3 156 488	3 157 918	0.33
2 026 000	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	2 280 765	2 332 433	0.24
2 877 000	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	3 206 584	3 210 099	0.33
3 078 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	3 529 753	3 543 517	0.37
3 148 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	3 497 783	3 522 927	0.37
2 572 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	2 971 879	3 118 653	0.32
1 940 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	2 438 186	2 624 335	0.27
3 243 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	3 678 659	3 657 812	0.38
2 318 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	2 871 895	3 215 646	0.33
1 788 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	2 613 782	2 952 667	0.31
2 836 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	3 334 002	3 278 841	0.34
2 734 000	SPAIN GOVERNMENT BOND 4.2% 31/01/2037	EUR	3 922 903	4 163 281	0.43
2 821 000	SPAIN GOVERNMENT BOND 4.4% 31/10/2023	EUR	3 308 966	3 266 436	0.34
3 066 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	3 844 826	3 811 007	0.40
2 729 000	SPAIN GOVERNMENT BOND 4.7% 30/07/2041	EUR	4 292 758	4 624 154	0.48
2 352 000	SPAIN GOVERNMENT BOND 4.8% 31/01/2024	EUR	2 820 539	2 782 134	0.29
2 517 000	SPAIN GOVERNMENT BOND 4.9% 30/07/2040	EUR	4 025 993	4 310 438	0.45
2 513 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	3 485 553	3 523 050	0.37
1 909 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	3 249 057	3 541 367	0.37
2 901 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	3 468 568	3 333 771	0.35
3 063 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	4 845 569	4 923 405	0.51
3 070 000	SPAIN GOVERNMENT BOND 5.85% 31/01/2022	EUR	3 509 764	3 377 123	0.35
3 136 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	4 303 042	4 259 974	0.44
3 414 460	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	5 114 234	5 067 195	0.53
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			942 068 269	956 364 269	99.18
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			942 068 269	956 364 269	99.18
Total Investments			942 068 269	956 364 269	99.18

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.18
	99.18

Geographical classification	%
France	24.32
Italy	22.22
Germany	18.05
Spain	14.39
Belgium	6.11
Netherlands	4.79
Austria	3.74
Portugal	2.17
Ireland	1.93
Finland	1.46
	99.18

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
7 136 000	BTPS INFLATION FRN 15/05/2023	EUR	7 269 115	7 301 715	1.64
13 377 810	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2023	EUR	15 235 340	14 805 627	3.32
13 418 350	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	15 285 801	15 170 441	3.40
14 066 960	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	17 187 727	17 480 534	3.92
7 540 220	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2046	EUR	9 701 443	11 047 206	2.48
9 203 120	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2025	EUR	10 140 671	9 983 561	2.24
2 468 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2026	EUR	2 615 250	2 613 420	0.59
9 856 610	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	10 948 391	10 986 737	2.46
6 937 810	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	7 725 911	7 657 263	1.72
6 125 420	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2021	EUR	6 637 186	6 471 594	1.45
16 096 340	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	19 923 972	19 033 299	4.25
14 632 890	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2023	EUR	19 341 199	18 189 889	4.08
14 528 300	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	16 572 690	16 262 805	3.64
17 156 020	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	23 804 967	23 222 159	5.19
7 447 100	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	14 170 494	13 657 934	3.06
12 051 380	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2030	EUR	14 561 410	14 863 980	3.33
8 582 070	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2032	EUR	16 971 419	16 856 526	3.78
5 379 500	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2036	EUR	6 124 305	6 398 875	1.43
9 686 340	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2040	EUR	17 117 518	17 986 552	4.03
8 056 690	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2047	EUR	9 153 791	10 411 996	2.33
8 245 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2022	EUR	8 646 368	8 646 196	1.94
2 108 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	2 117 310	2 117 310	0.47
12 870 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	13 413 678	14 024 251	3.14
5 838 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	5 749 032	5 705 973	1.28
14 037 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2021	EUR	17 045 352	16 313 114	3.66
14 311 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	19 122 568	18 432 166	4.13
10 734 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	12 508 263	12 227 923	2.74
10 192 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	13 344 487	13 105 487	2.94
11 843 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2032	EUR	12 212 665	12 897 056	2.89
10 603 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2035	EUR	15 605 307	15 903 601	3.56
9 756 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2041	EUR	13 190 999	13 961 477	3.13
10 679 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	12 605 413	12 436 023	2.79
5 072 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2021	EUR	5 478 032	5 370 693	1.20
3 990 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2023	EUR	4 261 200	4 221 940	0.95
8 593 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	9 409 129	9 762 649	2.19
9 279 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2030	EUR	10 464 907	11 118 815	2.49
5 925 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2033	EUR	6 448 391	6 876 106	1.54
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			442 111 701	443 522 893	99.38
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			442 111 701	443 522 893	99.38
Total Investments			442 111 701	443 522 893	99.38

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.38
	99.38

Geographical classification	%
France	43.60
Italy	31.51
Germany	13.11
Spain	11.16
	99.38

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 205	ADECCO GROUP AG - REG	CHF	161 218	159 682	0.06
8 152	AFTERPAY TOUCH GROUP LTD	AUD	259 132	277 047	0.10
11 468	ALPHABET CLASS - A	USD	11 704 900	13 161 499	4.80
5 158	ALPHABET INC	USD	5 278 569	5 901 156	2.15
5 723	AMAZON.COM INC	USD	12 504 824	12 778 305	4.66
118 980	AMERICAN AIRLINES GROUP INC	USD	1 263 173	1 258 565	0.46
43 626	APPLE INC	USD	10 973 085	12 880 311	4.69
1 581	ASX LTD	AUD	74 236	75 217	0.03
428 114	AT&T INC	USD	10 647 270	10 474 268	3.82
3 351	AUTODESK INC	USD	444 509	648 700	0.24
743 264	AXA SA	EUR	16 661 325	12 574 769	4.58
5 036 186	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	13 980 606	14 026 664	5.11
440 865	BANK OF AMERICA CORP	USD	8 344 627	8 474 135	3.09
33 354	BAUSCH HEALTH COS INC	CAD	493 782	492 315	0.18
21 355	BAWAG GROUP AG	EUR	592 374	596 716	0.22
34 327	BCE INC	CAD	1 149 391	1 154 913	0.42
88 934	BERKSHIRE HATHAWAY INC - B	USD	13 565 973	12 848 620	4.68
322 140	BNP PARIBAS SA	EUR	11 683 369	10 357 229	3.77
6 604	BOEING CO	USD	990 714	979 706	0.36
8 572	CIGNA CORP	USD	1 106 850	1 301 838	0.47
72 899	CITIGROUP INC	USD	2 600 102	3 014 870	1.10
14 203	COLES GROUP LTD	AUD	134 412	135 888	0.05
23 267	COSTCO WHOLESALE CORP	USD	5 606 127	5 709 657	2.08
8 670	CREE INC	USD	450 342	415 330	0.15
103 784	CSL LTD	AUD	16 872 163	16 597 487	6.05
32 457	DANAHER CORP	USD	4 504 210	4 645 051	1.69
337 433	DANONE SA	EUR	20 105 673	18 882 090	6.87
473 212	ENGIE SA	EUR	5 348 810	4 731 647	1.72
788	ESSITY AB	SEK	19 273	20 611	0.01
36 577	FACEBOOK INC	USD	6 126 193	6 721 930	2.45
241 484	FITBIT INC - A	USD	1 291 137	1 262 545	0.46
58 594	FORD MOTOR CO	USD	392 053	288 325	0.11
15 692	FORTESCUE METALS GROUP LTD	AUD	120 539	121 104	0.04
246 175	GENERAL MOTORS CO	USD	4 253 662	5 040 697	1.84
14 291	HOLOGIC INC	USD	476 074	659 270	0.24
12 484	IQVIA HOLDINGS INC	USD	1 500 604	1 433 511	0.52
52 839	IRON MOUNTAIN INC	USD	1 172 234	1 116 147	0.41
58 117	JOHNSON & JOHNSON	USD	6 879 572	6 614 656	2.41
153 296	JUNIPER NETWORKS INC	USD	3 008 168	2 836 176	1.03
5 448	KEYSIGHT TECHNOLOGIES INC	USD	422 772	444 363	0.16
756	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	101 362	101 636	0.04
22 999	LIVE NATION ENTERTAINMENT INC	USD	895 179	825 150	0.30
6 998	LULULEMON ATHLETICA INC	USD	1 241 115	1 767 130	0.64
30 430	MERCK & CO INC	USD	1 873 827	1 904 479	0.69

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
415 540	METLIFE INC	USD	11 424 420	12 282 018	4.47
47 467	MONSTER BEVERAGE CORP	USD	2 400 973	2 663 032	0.97
38 017	NEXTERA ENERGY INC	USD	7 768 888	7 389 630	2.69
672 348	ORKLA ASA	NOK	4 756 761	4 755 067	1.73
2 315	PALO ALTO NETWORKS INC	USD	430 922	430 310	0.16
1 345	REGENERON PHARMACEUTICALS INC	USD	645 935	678 874	0.25
5 218	SALESFORCE.COM INC	USD	683 915	791 111	0.29
172 941	SANOFI	EUR	11 420 247	14 250 485	5.19
5 391	SOLAREdge TECHNOLOGIES INC	USD	433 814	605 511	0.22
5 159	SONOVA HOLDING AG	CHF	845 095	833 474	0.30
112 719	STARBUCKS CORP	USD	6 903 259	6 713 393	2.45
69 702	TECK RESOURCES LTD - B	CAD	565 299	588 963	0.21
4 918	UNITED AIRLINES HOLDINGS INC	USD	332 110	137 758	0.05
5 231	UNITED RENTALS INC	USD	650 668	630 977	0.23
803 993	VIVENDI SA	EUR	14 923 283	16 692 149	6.08
2 225	WATERS CORP	USD	376 627	324 857	0.12
2 988	WORKDAY INC	USD	433 776	453 089	0.17
Total Shares			272 271 522	275 932 103	100.53
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			272 271 522	275 932 103	100.53
Total Investments			272 271 522	275 932 103	100.53

MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	14.78	United States of America	57.75
Banks	13.29	France	28.23
Telecommunications Service Providers	10.32	Australia	6.27
Software and Computer Services	10.08	Spain	5.11
Non-life Insurance	9.26	Norway	1.73
Food Producers	8.61	Canada	0.81
Retailers	6.79	Switzerland	0.40
Technology Hardware and Equipment	4.84	Austria	0.22
Life Insurance	4.47	Sweden	0.01
Travel and Leisure	3.72		
Electricity	2.69		100.53
Automobiles and Parts	1.94		
Gas, Water and Multi-utilities	1.72		
General Industrials	1.69		
Telecommunications Equipment	1.19		
Beverages	0.97		
Medical Equipment and Services	0.66		
Personal Goods	0.64		
Investment Banking and Brokerage Services	0.55		
Health Care Providers	0.47		
Real Estate Investment Trusts	0.41		
Aerospace and Defense	0.36		
Industrial Support Services	0.29		
Industrial Metals and Mining	0.26		
Alternative Energy	0.22		
Electronic and Electrical Equipment	0.16		
Finance and Credit Services	0.10		
Industrial Transportation	0.04		
Personal Care, Drug and Grocery Stores	0.01		
	100.53		

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders 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					
6 212	ADOBE INC	USD	2 205 428	2 704 146	4.37
1 520	ALIGN TECHNOLOGY INC	USD	543 096	417 149	0.67
1 835	ALPHABET CLASS - A	USD	2 483 450	2 602 122	4.21
1 584	ALPHABET INC	USD	2 004 261	2 239 158	3.62
13 353	ASML HOLDING NV	EUR	4 556 968	4 902 656	7.93
31 781	BAYERISCHE MOTOREN WERKE AG	EUR	2 143 854	2 028 180	3.28
13 668	CADENCE DESIGN SYSTEMS INC	USD	990 307	1 311 581	2.12
3 166	CBRE GROUP INC	USD	177 451	143 167	0.23
26 594	DELTA AIR LINES INC	USD	647 298	745 962	1.21
9 389	DEUTSCHE BOERSE AG	EUR	1 595 358	1 698 313	2.75
608	EQUINIX INC	USD	424 159	426 998	0.69
177 144	ESSITY AB	SEK	5 709 414	5 725 022	9.25
9 981	HCA HEALTHCARE INC	USD	1 123 761	968 756	1.57
7 220	HOLOGIC INC	USD	329 304	411 540	0.67
29 844	INDUSTRIA DE DISENO TEXTIL SA	EUR	688 407	790 050	1.28
196 160	ING GROEP NV	EUR	1 700 350	1 365 525	2.21
14 087	KBC GROUP NV	EUR	1 055 448	807 862	1.31
5 599	KEYSIGHT TECHNOLOGIES INC	USD	528 236	564 267	0.91
4 818	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	718 723	800 324	1.29
481	MERCADOLIBRE INC	USD	276 690	474 155	0.77
12 788	MICROSOFT CORP	USD	2 343 401	2 602 486	4.21
1 724	MOHAWK INDUSTRIES INC	USD	131 438	175 434	0.28
7 744	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 973 659	2 012 642	3.25
1 957	NINTENDO CO LTD	JPY	830 109	870 886	1.41
12 604	NN GROUP NV	EUR	414 816	423 270	0.68
59 701	NORSK HYDRO ASA	NOK	163 897	164 430	0.27
421 943	NSK LTD	JPY	2 798 651	3 124 924	5.05
18 328	OMRON CORP	JPY	1 240 602	1 226 567	1.98
131 571	ORICA LTD	AUD	1 487 456	1 507 362	2.44
328 907	ORKLA ASA	NOK	2 854 705	2 874 151	4.65
3 726	PEPSICO INC	USD	476 332	492 801	0.80
4 863	PROCTER & GAMBLE CO	USD	572 618	581 469	0.94
1 035	PROLOGIS INC	USD	97 694	96 597	0.16
98 395	RESONA HOLDINGS INC	JPY	321 649	335 447	0.54
6 843	ROCHE HOLDING AG	CHF	2 468 389	2 371 252	3.83
10 350	SALESFORCE.COM INC	USD	1 639 725	1 938 866	3.14
10 302	SAP SE	EUR	1 435 914	1 438 468	2.33
19 013	SONY CORP	JPY	1 189 283	1 301 311	2.10
2 984	SYMRISE AG	EUR	343 980	346 878	0.56
9 609	TOKYO ELECTRON LTD	JPY	2 006 576	2 354 933	3.81
7 185	UCB SA	EUR	824 186	832 000	1.35
5 928	UNILEVER NV	EUR	289 116	314 592	0.51
53 774	VALERO ENERGY CORP	USD	3 175 355	3 162 986	5.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
779	VARIAN MEDICAL SYSTEMS INC	USD	79 972	95 443	0.15
654	WATERS CORP	USD	130 800	117 982	0.19
2 822	3M CO	USD	439 047	440 204	0.71
Total Shares			59 631 333	62 330 314	100.79
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			59 631 333	62 330 314	100.79
Total Investments			59 631 333	62 330 314	100.79

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	23.98	United States of America	36.72
Technology Hardware and Equipment	11.73	Japan	14.90
Personal Care, Drug and Grocery Stores	10.71	Germany	12.17
Automobiles and Parts	8.33	Netherlands	11.33
Pharmaceuticals and Biotechnology	5.18	Sweden	9.26
Oil, Gas and Coal	5.11	Switzerland	5.13
Food Producers	4.65	Norway	4.91
Banks	4.06	Belgium	2.65
Leisure Goods	3.51	Australia	2.44
Non-life Insurance	3.25	Spain	1.28
Chemicals	3.00		
Electronic and Electrical Equipment	2.90		100.79
Investment Banking and Brokerage Services	2.75		
Medical Equipment and Services	1.69		
Health Care Providers	1.57		
Industrial Transportation	1.29		
Retailers	1.28		
Travel and Leisure	1.21		
Real Estate Investment Trusts	0.85		
Beverages	0.80		
Consumer Services	0.77		
General Industrials	0.71		
Life Insurance	0.68		
Household Goods and Home Construction	0.28		
Industrial Metals and Mining	0.27		
Real Estate Investment and Services	0.23		
	100.79		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
26 809	ABB LTD	CHF	561 657	603 484	0.10
25 653	ABBOTT LABORATORIES	USD	2 052 656	2 345 454	0.39
25 692	ABBVIE INC	USD	2 176 626	2 522 441	0.41
426	ABC-MART INC	JPY	26 515	24 916	0.00
656	ABIOMED INC	USD	159 399	158 463	0.03
6 154	ABN AMRO BANK NV	EUR	117 452	52 986	0.01
9 238	ACCENTURE PLC - A	USD	1 685 549	1 983 583	0.33
2 756	ACCOR SA	EUR	112 137	74 940	0.01
5 806	ACOM CO LTD	JPY	22 987	22 119	0.00
3 949	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	131 374	99 529	0.02
11 176	ACTIVISION BLIZZARD INC	USD	633 797	848 258	0.14
2 257	ADECCO GROUP AG - REG	CHF	124 703	105 900	0.02
2 770	ADIDAS AG - REG - REG	EUR	755 493	726 759	0.12
2 777	ADMIRAL GROUP PLC	GBP	76 150	78 884	0.01
7 013	ADOBE INC	USD	2 071 619	3 052 829	0.49
1 007	ADVANCE AUTO PARTS INC	USD	148 942	143 447	0.02
17 015	ADVANCED MICRO DEVICES INC	USD	639 367	895 159	0.15
2 953	ADVANTEST CORP	JPY	118 049	167 515	0.03
263	ADYEN NV	EUR	270 505	382 676	0.06
26 030	AEGON NV	EUR	116 885	77 562	0.01
982	AENA SME SA	EUR	170 227	130 918	0.02
9 495	AEON CO LTD	JPY	192 403	220 466	0.04
1 422	AEON MALL CO LTD	JPY	23 121	18 848	0.00
1 915	AERCAP HOLDINGS NV	USD	93 205	58 982	0.01
432	AEROPORTS DE PARIS	EUR	76 878	44 347	0.01
9 658	AES CORP	USD	158 543	139 944	0.02
9 985	AFLAC INC	USD	478 410	359 760	0.06
3 107	AFTERPAY TOUCH GROUP LTD	AUD	99 073	130 468	0.02
2 849	AGC INC/JAPAN	JPY	94 454	80 940	0.01
2 598	AGEAS SA/NV	EUR	132 078	92 032	0.02
4 521	AGILENT TECHNOLOGIES INC	USD	346 942	399 521	0.07
9 295	AGL ENERGY LTD	AUD	127 588	109 113	0.02
7 869	AGNC INVESTMENT CORP	USD	132 812	101 510	0.02
3 477	AGNICO EAGLE MINES LTD	CAD	175 152	221 918	0.04
175 935	AIA GROUP LTD	HKD	1 680 463	1 641 202	0.27
2 092	AIR CANADA	CAD	60 817	26 034	0.00
3 531	AIR LIQUIDE SA	EUR	459 084	509 214	0.08
3 351	AIR LIQUIDE SA - PF 2022	EUR	410 575	483 256	0.08
3 210	AIR PRODUCTS AND CHEMICALS INC	USD	673 982	775 087	0.13
2 631	AIR WATER INC	JPY	41 434	37 093	0.01
8 544	AIRBUS SE	EUR	1 054 316	609 550	0.10
2 293	AISIN SEIKI CO LTD	JPY	84 848	66 738	0.01
6 741	AJINOMOTO CO INC	JPY	115 274	111 970	0.02
2 356	AKAMAI TECHNOLOGIES INC	USD	194 994	252 304	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 903	AKZO NOBEL NV	EUR	259 744	259 993	0.04
1 545	ALBEMARLE CORP	USD	119 311	119 289	0.02
7 153	ALCON INC	CHF	385 141	410 357	0.07
1 785	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	263 573	289 616	0.05
3 221	ALEXION PHARMACEUTICALS INC	USD	360 515	361 525	0.06
4 577	ALFA LAVAL AB	SEK	101 857	100 416	0.02
2 800	ALFRESA HOLDINGS CORP	JPY	64 406	58 421	0.01
7 626	ALGONQUIN POWER & UTILITIES CORP	CAD	107 262	98 263	0.02
1 089	ALIGN TECHNOLOGY INC	USD	271 871	298 865	0.05
12 618	ALIMENTATION COUCHE-TARD INC - B	CAD	370 661	394 377	0.06
209	ALLEGHANY CORP	USD	142 498	102 230	0.02
1 347	ALLEGION PLC	USD	140 074	137 690	0.02
3 564	ALLIANT ENERGY CORP	USD	178 989	170 502	0.03
6 068	ALLIANZ SE - REG	EUR	1 353 332	1 238 744	0.20
4 610	ALLSTATE CORP	USD	470 786	447 124	0.07
5 456	ALLY FINANCIAL INC	USD	149 640	108 192	0.02
1 638	ALNYLAM PHARMACEUTICALS INC	USD	162 488	242 604	0.04
4 363	ALPHABET CLASS - A	USD	5 392 757	6 186 951	1.01
4 464	ALPHABET INC	USD	5 497 243	6 310 354	1.03
2 794	ALSTOM SA	EUR	124 617	129 948	0.02
4 059	ALTAGAS LTD	CAD	57 229	46 639	0.01
9 060	ALTICE EUROPE NV - A	EUR	50 908	34 954	0.01
4 874	ALTICE USA INC	USD	123 604	109 860	0.02
27 034	ALTRIA GROUP INC	USD	1 335 651	1 061 085	0.17
4 805	AMADA CO LTD	JPY	50 055	39 238	0.01
6 274	AMADEUS IT GROUP SA - A	EUR	462 037	326 823	0.05
6 156	AMAZON.COM INC	USD	11 309 371	16 983 295	2.78
2 374	AMBU A/S	DKK	79 363	74 555	0.01
23 334	AMCOR PLC	USD	242 329	238 240	0.04
143	AMERCO	USD	49 817	43 213	0.01
3 579	AMEREN CORP	USD	265 360	251 818	0.04
7 189	AMERICAN ELECTRIC POWER CO INC	USD	621 304	572 532	0.09
9 991	AMERICAN EXPRESS CO	USD	1 122 588	951 143	0.16
1 117	AMERICAN FINANCIAL GROUP INC/OH	USD	110 415	70 885	0.01
12 706	AMERICAN INTERNATIONAL GROUP INC	USD	592 661	396 173	0.07
6 443	AMERICAN TOWER CORP	USD	1 329 103	1 665 773	0.27
2 632	AMERICAN WATER WORKS CO INC	USD	301 665	338 633	0.06
1 793	AMERIPRISE FINANCIAL INC	USD	253 281	269 022	0.04
2 246	AMERISOURCEBERGEN CORP	USD	194 827	226 329	0.04
3 333	AMETEK INC	USD	288 391	297 870	0.05
8 580	AMGEN INC	USD	1 773 179	2 023 679	0.33
49 992	AMP LTD	AUD	58 592	63 848	0.01
4 336	AMPHENOL CORP - A	USD	410 090	415 432	0.07
3 633	AMPOL LTD	AUD	73 071	73 339	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
882	AMUNDI SA	EUR	61 719	69 046	0.01
1 684	ANA HOLDINGS INC	JPY	54 536	38 258	0.01
5 356	ANALOG DEVICES INC	USD	569 097	656 860	0.11
1 059	ANDRITZ AG	EUR	44 984	38 537	0.01
17 867	ANGLO AMERICAN PLC	GBP	423 699	412 694	0.07
11 084	ANHEUSER-BUSCH INBEV SA/NV	EUR	849 546	546 075	0.09
20 807	ANNALY CAPITAL MANAGEMENT INC	USD	190 499	136 494	0.02
1 250	ANSYS INC	USD	270 119	364 663	0.06
3 670	ANTHEM INC	USD	1 020 579	965 137	0.16
5 736	ANTOFAGASTA PLC	GBP	63 623	66 451	0.01
1 977	AO SMITH CORP	USD	94 374	93 156	0.02
3 369	AON PLC - A	USD	628 643	648 869	0.11
1 727	AOZORA BANK LTD	JPY	45 556	30 031	0.00
47	AP MOLLER - MAERSK A/S - A	DKK	53 134	50 995	0.01
95	AP MOLLER - MAERSK A/S - B	DKK	114 204	110 634	0.02
17 164	APA GROUP	AUD	123 394	131 528	0.02
2 520	APOLLO GLOBAL MANAGEMENT INC	USD	120 514	125 798	0.02
63 649	APPLE INC	USD	15 145 642	23 219 154	3.80
13 359	APPLIED MATERIALS INC	USD	675 651	807 552	0.13
3 905	APTIV PLC	USD	319 137	304 278	0.05
3 302	ARAMARK	USD	121 205	74 526	0.01
10 428	ARCELORMITTAL SA	EUR	184 445	109 743	0.02
5 900	ARCH CAPITAL GROUP LTD	USD	212 763	169 035	0.03
8 116	ARCHER-DANIELS-MIDLAND CO	USD	340 444	323 828	0.05
834	ARISTA NETWORKS INC	USD	188 330	175 165	0.03
8 360	ARISTOCRAT LEISURE LTD	AUD	167 181	146 774	0.02
1 003	ARKEMA SA	EUR	97 925	95 912	0.02
16 761	AROUNDTOWN SA	EUR	140 296	95 970	0.02
1 173	ARROW ELECTRONICS INC	USD	86 367	80 573	0.01
2 738	ARTHUR J GALLAGHER & CO	USD	238 879	266 928	0.04
5 622	ASAHI GROUP HOLDINGS LTD	JPY	245 182	196 771	0.03
2 896	ASAHI INTECC CO LTD	JPY	75 192	82 275	0.01
18 181	ASAHI KASEI CORP	JPY	189 608	147 558	0.02
44 708	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	95 642	101 591	0.02
6 558	ASHTREAD GROUP PLC	GBP	183 752	220 320	0.04
4 438	ASM PACIFIC TECHNOLOGY LTD	HKD	52 372	46 582	0.01
6 192	ASML HOLDING NV	EUR	1 505 298	2 273 441	0.37
14 580	ASSA ABLOY AB	SEK	314 791	296 478	0.05
15 985	ASSICURAZIONI GENERALI SPA	EUR	290 861	241 834	0.04
5 183	ASSOCIATED BRITISH FOODS PLC	GBP	156 587	122 638	0.02
870	ASSURANT INC	USD	98 144	89 862	0.01
27 114	ASTELLAS PHARMA INC	JPY	424 612	452 256	0.07
19 088	ASTRAZENECA PLC	GBP	1 673 894	1 986 086	0.33
2 817	ASX LTD	AUD	145 244	165 595	0.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 107	ATCO LTD/CANADA - CLASS 1	CAD	37 691	32 730	0.01
2 083	ATHENE HOLDING LTD	USD	87 340	64 969	0.01
7 208	ATLANTIA SPA	EUR	163 761	115 768	0.02
9 769	ATLAS COPCO AB	SEK	319 380	413 759	0.07
5 677	ATLAS COPCO AB - B	SEK	165 228	209 978	0.03
1 779	ATMOS ENERGY CORP	USD	183 921	177 153	0.03
1 429	ATOS SE	EUR	111 301	121 818	0.02
104 343	AT&T INC	USD	3 614 025	3 154 289	0.51
17 678	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	87 061	74 768	0.01
28 410	AURIZON HOLDINGS LTD	AUD	98 639	96 237	0.02
27 107	AUSNET SERVICES	AUD	32 388	31 167	0.01
41 257	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	715 969	529 477	0.09
14 053	AUTO TRADER GROUP PLC	GBP	90 082	91 403	0.02
3 201	AUTODESK INC	USD	530 969	765 647	0.13
1 206	AUTOLIV INC	USD	91 667	77 799	0.01
6 281	AUTOMATIC DATA PROCESSING INC	USD	977 834	935 178	0.15
343	AUTOZONE INC	USD	347 424	386 945	0.06
1 078	AVALARA INC	USD	116 081	143 471	0.02
2 045	AVALONBAY COMMUNITIES INC	USD	400 591	316 239	0.05
6 272	AVANTOR INC	USD	118 656	106 624	0.02
1 212	AVERY DENNISON CORP	USD	138 861	138 277	0.02
940	AVEVA GROUP	GBP	53 176	47 527	0.01
57 049	AVIVA PLC	GBP	290 322	192 858	0.03
28 136	AXA SA	EUR	699 198	588 157	0.10
3 077	AXALTA COATING SYSTEMS LTD	USD	82 826	69 386	0.01
617	AZRIELI GROUP LTD	ILS	39 421	27 936	0.00
10 705	A2 MILK CO LTD	NZD	101 754	139 136	0.02
46 637	BAE SYSTEMS PLC	GBP	329 248	278 555	0.05
9 507	BAKER HUGHES CO	USD	207 663	146 313	0.02
4 739	BALL CORP	USD	301 343	329 313	0.05
674	BALOISE HOLDING AG - REG	CHF	110 817	101 076	0.02
96 997	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	516 873	333 799	0.05
241 743	BANCO SANTANDER SA	EUR	1 007 960	590 406	0.10
2 957	BANDAI NAMCO HOLDINGS INC	JPY	152 819	155 326	0.03
16 509	BANK HAPOALIM BM	ILS	117 702	98 169	0.02
21 332	BANK LEUMI LE-ISRAEL BM	ILS	139 778	106 693	0.02
114 276	BANK OF AMERICA CORP	USD	3 346 273	2 714 055	0.45
18 990	BANK OF EAST ASIA LTD	HKD	53 139	43 368	0.01
785	BANK OF KYOTO LTD	JPY	32 388	27 795	0.00
9 304	BANK OF MONTREAL	CAD	662 843	493 611	0.08
11 654	BANK OF NEW YORK MELLON CORP	USD	541 678	450 427	0.07
17 639	BANK OF NOVA SCOTIA	CAD	945 838	727 567	0.12
9 807	BANKINTER SA	EUR	68 913	46 758	0.01
438	BANQUE CANTONALE VAUDOISE	CHF	41 294	42 572	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
252 030	BARCLAYS PLC	GBP	509 754	356 310	0.06
14 813	BARRATT DEVELOPMENTS PLC	GBP	117 483	90 763	0.01
25 864	BARRICK GOLD CORP	CAD	431 857	693 686	0.11
44	BARRY CALLEBAUT AG - REG	CHF	87 914	83 908	0.01
13 361	BASF SE - REG	EUR	953 834	748 520	0.12
4 618	BAUSCH HEALTH COS INC	CAD	108 928	84 221	0.01
7 427	BAXTER INTERNATIONAL INC	USD	597 324	639 465	0.11
14 292	BAYER AG	EUR	1 093 621	1 056 065	0.17
4 816	BAYERISCHE MOTOREN WERKE AG	EUR	369 811	307 345	0.05
827	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	52 111	40 108	0.01
2 235	BCE INC	CAD	100 373	92 910	0.02
3 945	BECTON DICKINSON AND CO	USD	973 384	943 920	0.16
1 466	BEIERSDORF AG	EUR	164 081	166 465	0.03
561	BEIGENE LTD	USD	87 043	105 692	0.02
1 026	BENESSE HOLDINGS INC	JPY	27 897	27 484	0.00
1 832	BERKELEY GROUP HOLDINGS	GBP	97 721	94 279	0.02
20 162	BERKSHIRE HATHAWAY INC - B	USD	4 173 221	3 599 119	0.58
3 388	BEST BUY CO INC	USD	246 660	295 671	0.05
42 854	BHP GROUP LTD	AUD	1 053 287	1 056 868	0.17
30 725	BHP GROUP PLC	GBP	649 257	628 067	0.10
2 532	BIOGEN INC	USD	734 563	677 437	0.11
2 616	BIOMARIN PHARMACEUTICAL INC	USD	227 173	322 657	0.05
603	BIOMERIEUX	EUR	53 168	82 829	0.01
325	BIO-RAD LABORATORIES INC	USD	121 742	146 734	0.02
2 176	BLACK KNIGHT INC	USD	139 045	157 891	0.03
7 629	BLACKBERRY LTD	CAD	52 545	37 080	0.01
2 218	BLACKROCK INC	USD	1 060 572	1 206 792	0.20
9 799	BLACKSTONE GROUP INC - A	USD	530 065	555 211	0.09
7 354	BLUESCOPE STEEL LTD	AUD	67 244	59 189	0.01
16 363	BNP PARIBAS SA	EUR	835 348	650 034	0.11
53 702	BOC HONG KONG HOLDINGS LTD	HKD	198 445	170 796	0.03
7 782	BOEING CO	USD	2 553 988	1 426 441	0.23
3 979	BOLIDEN AB	SEK	98 605	90 542	0.01
12 837	BOLLORE SA	EUR	52 769	40 312	0.01
597	BOOKING HOLDINGS INC	USD	1 096 240	950 627	0.16
2 039	BOOZ ALLEN HAMILTON HOLDING CORP	USD	150 251	158 614	0.03
3 003	BORGWARNER INC	USD	114 683	106 006	0.02
2 139	BOSTON PROPERTIES INC	USD	272 458	193 323	0.03
20 310	BOSTON SCIENTIFIC CORP	USD	792 196	713 084	0.12
3 316	BOUYGUES SA	EUR	129 113	113 258	0.02
294 623	BP PLC	GBP	1 816 638	1 118 309	0.18
22 450	BRAMBLES LTD	AUD	177 702	168 016	0.03
2 247	BRENNTAG AG	EUR	113 480	118 034	0.02
7 794	BRIDGESTONE CORP	JPY	295 473	250 613	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
32 840	BRISTOL-MYERS SQUIBB CO	USD	1 850 295	1 930 992	0.32
33 369	BRITISH AMERICAN TOBACCO PLC	GBP	1 329 231	1 279 996	0.21
12 806	BRITISH LAND CO PLC	GBP	90 325	61 140	0.01
5 811	BROADCOM INC	USD	1 633 879	1 834 010	0.30
1 670	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	191 043	210 737	0.03
19 457	BROOKFIELD ASSET MANAGEMENT INC	CAD	664 573	638 273	0.10
3 264	BROTHER INDUSTRIES LTD	JPY	61 601	58 754	0.01
3 482	BROWN & BROWN INC	USD	137 262	141 926	0.02
4 492	BROWN-FORMAN CORP - B	USD	264 430	285 961	0.05
129 380	BT GROUP PLC	GBP	309 568	182 321	0.03
25 109	BUDWEISER BREWING CO APAC LTD	HKD	87 111	73 055	0.01
2 064	BUNGE LTD	USD	111 772	84 892	0.01
4 900	BUNZL PLC	GBP	132 326	131 138	0.02
5 887	BURBERRY GROUP PLC	GBP	142 851	116 346	0.02
4 273	BUREAU VERITAS SA	EUR	102 826	90 129	0.01
964	BURLINGTON STORES INC	USD	182 397	189 841	0.03
15 083	B2GOLD CORP	CAD	82 624	85 491	0.01
66	CABLE ONE INC	USD	124 387	117 140	0.02
5 798	CABOT OIL & GAS CORP	USD	115 924	99 610	0.02
4 076	CADENCE DESIGN SYSTEMS INC	USD	258 390	391 133	0.06
3 867	CAE INC	CAD	89 392	62 519	0.01
52 207	CAIXABANK SA	EUR	161 051	111 438	0.02
1 238	CALBEE INC	JPY	37 728	34 230	0.01
1 416	CAMDEN PROPERTY TRUST	USD	143 710	129 168	0.02
5 757	CAMECO CORP	CAD	56 553	58 837	0.01
2 633	CAMPBELL SOUP CO	USD	117 197	130 676	0.02
1 211	CANADIAN APARTMENT PROPERTIES REIT	CAD	49 146	43 202	0.01
6 480	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	519 976	431 709	0.07
10 379	CANADIAN NATIONAL RAILWAY CO	CAD	904 006	915 276	0.15
17 211	CANADIAN NATURAL RESOURCES LTD	CAD	448 182	297 587	0.05
1 989	CANADIAN PACIFIC RAILWAY LTD	CAD	449 574	504 282	0.08
842	CANADIAN TIRE CORP LTD - A	CAD	89 029	72 725	0.01
1 889	CANADIAN UTILITIES LTD	CAD	51 902	46 878	0.01
14 600	CANON INC	JPY	402 229	288 860	0.05
3 307	CANOPY GROWTH CORP	CAD	90 725	53 392	0.01
2 340	CAPGEMINI SE	EUR	269 361	267 942	0.04
6 650	CAPITAL ONE FINANCIAL CORP	USD	586 265	416 224	0.07
39 305	CAPITALAND COMMERCIAL TRUST	SGD	55 344	47 615	0.01
37 349	CAPITALAND LTD	SGD	94 578	78 176	0.01
37 533	CAPITALAND MALL TRUST	SGD	65 183	52 733	0.01
4 245	CARDINAL HEALTH INC	USD	222 327	221 547	0.04
586	CARL ZEISS MEDITEC AG	EUR	62 822	57 129	0.01
1 556	CARLSBERG AS - B	DKK	205 843	205 546	0.03
2 026	CARLYLE GROUP INC	USD	56 242	56 525	0.01

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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)					
2 377	CARMAX INC	USD	189 351	212 860	0.03
6 868	CARNIVAL CORP	USD	286 785	112 773	0.02
8 970	CARREFOUR SA	EUR	159 394	138 577	0.02
11 927	CARRIER GLOBAL CORP	USD	174 243	265 018	0.04
631	CASINO GUICHARD PERRACHON SA	EUR	27 878	23 316	0.00
2 883	CASIO COMPUTER CO LTD	JPY	46 215	49 972	0.01
2 272	CATALENT INC	USD	176 038	166 538	0.03
8 003	CATERPILLAR INC	USD	1 068 482	1 012 380	0.17
1 606	CBOE GLOBAL MARKETS INC	USD	175 338	149 808	0.02
4 869	CBRE GROUP INC	USD	248 177	220 176	0.04
2 184	CCL INDUSTRIES INC	CAD	89 048	70 362	0.01
1 767	CDK GLOBAL INC	USD	89 844	73 189	0.01
2 077	CDW CORP/DE	USD	228 430	241 306	0.04
1 739	CELANESE CORP - A	USD	183 441	150 145	0.02
3 644	CELLNEX TELECOM SAU	EUR	148 573	221 991	0.04
15 193	CENOVUS ENERGY INC	CAD	120 299	70 833	0.01
8 535	CENTENE CORP	USD	487 123	542 399	0.09
7 306	CENTERPOINT ENERGY INC	USD	190 344	136 403	0.02
2 061	CENTRAL JAPAN RAILWAY CO	JPY	406 611	318 840	0.05
13 481	CENTURYLINK INC	USD	184 104	135 214	0.02
4 538	CERNER CORP	USD	303 675	311 080	0.05
3 145	CF INDUSTRIES HOLDINGS INC	USD	132 603	88 500	0.01
3 497	CGI INC	CAD	249 667	219 600	0.04
1 962	CH ROBINSON WORLDWIDE INC	USD	158 874	155 116	0.03
16 839	CHARLES SCHWAB CORP	USD	730 001	568 148	0.09
2 138	CHARTER COMMUNICATIONS INC	USD	893 701	1 090 466	0.18
1 693	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	186 851	181 879	0.03
3 327	CHENIERE ENERGY INC	USD	193 248	160 761	0.03
27 339	CHEVRON CORP	USD	3 063 096	2 439 459	0.40
7 664	CHIBA BANK LTD	JPY	43 379	36 088	0.01
384	CHIPOTLE MEXICAN GRILL INC	USD	267 942	404 106	0.07
15	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	107 405	123 475	0.02
1	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	77 549	85 905	0.01
1 534	CHR HANSEN HOLDING A/S	DKK	133 510	158 117	0.03
6 574	CHUBB LTD	USD	936 572	832 400	0.14
9 367	CHUBU ELECTRIC POWER CO INC	JPY	134 123	117 386	0.02
9 831	CHUGAI PHARMACEUTICAL CO LTD	JPY	274 572	525 334	0.09
4 292	CHUGOKU ELECTRIC POWER CO INC	JPY	56 112	57 327	0.01
3 573	CHURCH & DWIGHT CO INC	USD	247 368	276 193	0.05
3 071	CI FINANCIAL CORP	CAD	47 346	38 939	0.01
7 527	CIE DE SAINT-GOBAIN	EUR	285 530	270 949	0.04
7 593	CIE FINANCIERE RICHEMONT SA - REG	CHF	558 964	484 320	0.08
2 468	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	283 942	255 960	0.04
5 419	CIGNA CORP	USD	1 009 026	1 016 875	0.17

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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)					
1 413	CIMIC GROUP LTD	AUD	35 621	23 465	0.00
2 248	CINCINNATI FINANCIAL CORP	USD	211 144	143 939	0.02
1 282	CINTAS CORP	USD	299 835	341 474	0.06
61 691	CISCO SYSTEMS INC	USD	2 881 744	2 877 268	0.46
30 643	CITIGROUP INC	USD	2 044 805	1 565 857	0.26
6 218	CITIZENS FINANCIAL GROUP INC	USD	215 897	156 942	0.03
1 691	CITRIX SYSTEMS INC	USD	185 076	250 116	0.04
6 545	CITY DEVELOPMENTS LTD	SGD	46 198	39 503	0.01
37 376	CK ASSET HOLDINGS LTD	HKD	265 694	222 795	0.04
38 891	CK HUTCHISON HOLDINGS LTD	HKD	366 682	249 891	0.04
9 554	CK INFRASTRUCTURE HOLDINGS LTD	HKD	68 798	49 185	0.01
2 897	CLARIANT AG - REG	CHF	60 000	56 897	0.01
1 819	CLOROX CO	USD	288 762	399 034	0.07
23 835	CLP HOLDINGS LTD	HKD	255 345	233 722	0.04
5 213	CME GROUP INC	USD	1 013 045	847 321	0.14
4 130	CMS ENERGY CORP	USD	242 171	241 275	0.04
14 886	CNH INDUSTRIAL NV	EUR	147 985	104 127	0.02
2 497	CNP ASSURANCES	EUR	48 345	28 746	0.00
7 372	COCA-COLA AMATIL LTD	AUD	51 251	43 955	0.01
1 798	COCA-COLA BOTTLERS JAPAN HOLDINGS INC	JPY	45 160	32 565	0.01
59 289	COCA-COLA CO	USD	3 011 795	2 649 033	0.44
2 986	COCA-COLA EUROPEAN PARTNERS PLC	USD	147 642	112 751	0.02
2 907	COCA-COLA HBC AG	GBP	90 017	72 843	0.01
933	COCHLEAR LTD	AUD	129 134	121 363	0.02
2 511	COGNEX CORP	USD	123 142	149 957	0.02
7 981	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	514 226	453 480	0.07
19 404	COLES GROUP LTD	AUD	192 028	229 385	0.04
11 816	COLGATE-PALMOLIVE CO	USD	815 921	865 640	0.14
1 729	COLOPLAST A/S	DKK	202 575	267 847	0.04
806	COLRUYT SA	EUR	46 469	44 331	0.01
66 095	COMCAST CORP	USD	2 710 840	2 576 383	0.42
2 057	COMERICA INC	USD	140 229	78 372	0.01
14 575	COMMERZBANK AG	EUR	100 808	64 939	0.01
25 751	COMMONWEALTH BANK OF AUSTRALIA	AUD	1 340 279	1 230 786	0.20
25 948	COMPASS GROUP PLC	GBP	555 735	356 519	0.06
7 082	COMPUTERSHARE LTD	AUD	79 364	64 606	0.01
7 082	CONAGRA BRANDS INC	USD	209 947	249 074	0.04
2 861	CONCHO RESOURCES INC	USD	257 955	147 342	0.02
15 378	CONCORDIA FINANCIAL GROUP LTD	JPY	61 221	49 177	0.01
15 727	CONOCOPHILLIPS	USD	911 600	660 849	0.11
4 856	CONSOLIDATED EDISON INC	USD	411 550	349 292	0.06
2 437	CONSTELLATION BRANDS INC - A	USD	455 162	426 353	0.07
292	CONSTELLATION SOFTWARE INC/CANADA	CAD	266 192	328 633	0.05
1 600	CONTINENTAL AG	EUR	222 222	156 630	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
715	COOPER COS INC	USD	212 945	202 803	0.03
3 060	COPART INC	USD	228 518	254 806	0.04
11 108	CORNING INC	USD	324 180	287 697	0.05
10 902	CORTEVA INC	USD	322 100	292 065	0.05
300	COSMOS PHARMACEUTICAL CORP	JPY	45 163	45 993	0.01
566	COSTAR GROUP INC	USD	312 698	402 239	0.07
6 427	COSTCO WHOLESALE CORP	USD	1 742 764	1 948 731	0.32
970	COUPA SOFTWARE INC	USD	221 830	268 729	0.04
2 529	COVESTRO AG	EUR	130 221	96 149	0.02
698	COVIVIO	EUR	71 458	50 565	0.01
16 785	CREDIT AGRICOLE SA	EUR	208 076	158 885	0.03
35 323	CREDIT SUISSE GROUP AG - REG	CHF	431 099	365 249	0.06
11 423	CRH PLC	EUR	382 624	391 307	0.06
1 875	CRODA INTERNATIONAL PLC	GBP	117 643	121 767	0.02
2 750	CRONOS GROUP	CAD	31 305	16 516	0.00
1 505	CROWDSTRIKE HOLDINGS INC - A	USD	132 898	150 936	0.02
6 048	CROWN CASTLE INTERNATIONAL CORP	USD	817 526	1 012 133	0.17
1 972	CROWN HOLDINGS INC	USD	123 697	128 436	0.02
5 418	CROWN RESORTS LTD	AUD	43 745	36 072	0.01
6 603	CSL LTD	AUD	1 115 614	1 304 749	0.21
11 257	CSX CORP	USD	782 506	785 063	0.13
2 186	CUMMINS INC	USD	351 180	378 746	0.06
18 971	CVS HEALTH CORP	USD	1 255 341	1 232 546	0.20
1 405	CYBERAGENT INC	JPY	54 339	68 892	0.01
551	CYBERARK SOFTWARE LTD	USD	65 880	54 698	0.01
3 533	DAI NIPPON PRINTING CO LTD	JPY	84 794	80 854	0.01
3 610	DAICEL CORP	JPY	34 468	27 873	0.00
1 407	DAIFUKU CO LTD	JPY	77 888	122 852	0.02
15 741	DAI-ICHI LIFE HOLDINGS INC	JPY	244 413	187 197	0.03
8 342	DAIICHI SANKYO CO LTD	JPY	470 660	680 907	0.11
3 613	DAIKIN INDUSTRIES LTD	JPY	468 581	580 538	0.10
12 450	DAIMLER AG	EUR	664 528	505 423	0.08
4 840	DAIRY FARM INTERNATIONAL HOLDINGS LTD	USD	33 327	22 506	0.00
928	DAITO TRUST CONSTRUCTION CO LTD	JPY	118 021	85 235	0.01
8 330	DAIWA HOUSE INDUSTRY CO LTD	JPY	252 249	196 272	0.03
29	DAIWA HOUSE REIT INVESTMENT CORP	JPY	72 541	68 276	0.01
21 036	DAIWA SECURITIES GROUP INC	JPY	102 995	87 685	0.01
9 115	DANAHER CORP	USD	1 234 227	1 611 805	0.26
8 982	DANONE SA	EUR	698 064	621 025	0.10
10 034	DANSKE BANK A/S	DKK	172 409	133 486	0.02
1 871	DARDEN RESTAURANTS INC	USD	192 202	141 766	0.02
37	DASSAULT AVIATION SA	EUR	49 497	34 097	0.01
1 912	DASSAULT SYSTEMES SE	EUR	285 266	329 850	0.05
1 533	DATADOG INC	USD	110 122	133 294	0.02

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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)					
8 449	DAVIDE CAMPARI-MILANO NV	EUR	74 545	71 171	0.01
1 279	DAVITA INC	USD	85 531	101 220	0.02
26 163	DBS GROUP HOLDINGS LTD	SGD	471 114	390 087	0.06
1 431	DCC PLC	GBP	118 403	118 995	0.02
4 334	DEERE & CO	USD	689 275	681 088	0.11
1 862	DELIVERY HERO SE	EUR	113 470	190 225	0.03
3 515	DELL TECHNOLOGIES INC	USD	174 991	193 114	0.03
2 328	DELTA AIR LINES INC	USD	120 153	65 300	0.01
1 605	DEMANT A/S	DKK	49 150	42 302	0.01
6 262	DENSO CORP	JPY	271 771	244 072	0.04
3 235	DENTSPLY SIRONA INC	USD	160 120	142 534	0.02
3 176	DENTSU GROUP INC	JPY	114 987	75 216	0.01
28 562	DEUTSCHE BANK AG - REG	EUR	245 402	271 520	0.04
2 764	DEUTSCHE BOERSE AG	EUR	403 690	499 961	0.08
3 478	DEUTSCHE LUFTHANSA AG - REG	EUR	65 806	34 930	0.01
14 389	DEUTSCHE POST AG - REG	EUR	483 963	526 041	0.09
48 486	DEUTSCHE TELEKOM AG - REG	EUR	798 197	813 861	0.13
4 971	DEUTSCHE WOHNEN SE	EUR	207 725	223 048	0.04
1 332	DEXCOM INC	USD	262 778	539 993	0.09
15 949	DEXUS	AUD	128 783	101 024	0.02
33 995	DIAGEO PLC	GBP	1 305 740	1 126 333	0.19
2 302	DIAMONDBACK ENERGY INC	USD	193 503	96 270	0.02
367	DIASORIN SPA	EUR	76 658	70 238	0.01
3 821	DIGITAL REALTY TRUST INC	USD	481 422	543 002	0.09
20 002	DIRECT LINE INSURANCE GROUP PLC	GBP	81 010	66 976	0.01
448	DISCO CORP	JPY	87 705	108 341	0.02
4 485	DISCOVER FINANCIAL SERVICES	USD	325 497	224 654	0.04
2 300	DISCOVERY COMMUNICATIONS INC - A	USD	64 556	48 530	0.01
4 918	DISCOVERY COMMUNICATIONS INC - C	USD	132 158	94 721	0.02
3 519	DISH NETWORK CORP - A	USD	118 585	121 441	0.02
13 794	DNB ASA	NOK	236 592	181 738	0.03
2 480	DOCUSIGN INC	USD	239 386	427 081	0.07
3 704	DOLLAR GENERAL CORP	USD	523 908	705 649	0.12
3 443	DOLLAR TREE INC	USD	325 408	319 097	0.05
4 287	DOLLARAMA INC	CAD	138 656	142 143	0.02
12 190	DOMINION ENERGY INC	USD	958 305	989 584	0.16
562	DOMINO'S PIZZA INC	USD	160 191	207 625	0.03
2 099	DOVER CORP	USD	203 368	202 679	0.03
10 790	DOW INC	USD	537 902	439 800	0.07
5 063	DR HORTON INC	USD	242 089	280 743	0.05
3 567	DROPBOX INC	USD	71 849	77 654	0.01
3 076	DSV PANALPINA A/S	DKK	299 044	375 372	0.06
2 796	DTE ENERGY CO	USD	331 655	300 570	0.05
10 663	DUKE ENERGY CORP	USD	951 533	851 867	0.14

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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)					
5 358	DUKE REALTY CORP	USD	173 094	189 620	0.03
10 756	DUPONT DE NEMOURS INC	USD	716 385	571 466	0.09
2 246	DYNATRACE INC	USD	85 553	91 188	0.01
4 404	EAST JAPAN RAILWAY CO	JPY	393 174	305 098	0.05
2 119	EAST WEST BANCORP INC	USD	97 351	76 793	0.01
1 978	EASTMAN CHEMICAL CO	USD	147 743	137 748	0.02
6 014	EATON CORP PLC	USD	510 715	526 105	0.09
11 581	EBAY INC	USD	426 481	607 423	0.10
3 710	ECOLAB INC	USD	672 391	738 105	0.12
3 544	EDENRED	EUR	162 874	154 959	0.03
5 275	EDISON INTERNATIONAL	USD	351 003	286 485	0.05
37 234	EDP - ENERGIAS DE PORTUGAL SA	EUR	150 790	177 732	0.03
9 126	EDWARDS LIFESCIENCES CORP	USD	612 930	630 698	0.10
1 212	EIFFAGE SA	EUR	122 967	110 806	0.02
3 652	EISAI CO LTD	JPY	263 970	289 289	0.05
5 797	ELANCO ANIMAL HEALTH INC	USD	161 231	124 346	0.02
385	ELBIT SYSTEMS	ILS	55 726	52 729	0.01
1 991	ELECTRIC POWER DEVELOPMENT CO LTD	JPY	46 723	37 740	0.01
9 029	ELECTRICITE DE FRANCE SA	EUR	112 687	83 257	0.01
3 281	ELECTROLUX AB	SEK	56 544	54 867	0.01
4 214	ELECTRONIC ARTS INC	USD	432 697	556 459	0.09
12 521	ELI LILLY AND CO	USD	1 517 887	2 055 698	0.34
449	ELIA GROUP SA/NV	EUR	52 589	48 715	0.01
2 069	ELISA OYJ	EUR	105 161	125 810	0.02
3 528	EMERA INC	CAD	146 308	138 372	0.02
8 900	EMERSON ELECTRIC CO	USD	594 527	552 067	0.09
2 487	EMPIRE CO LTD	CAD	57 866	59 362	0.01
119	EMS-CHEMIE HOLDING AG	CHF	72 416	92 180	0.02
3 620	ENAGAS SA	EUR	92 213	88 431	0.01
29 455	ENBRIDGE INC	CAD	1 043 845	892 722	0.15
4 621	ENDESA SA	EUR	115 331	113 818	0.02
118 315	ENEL SPA	EUR	835 530	1 020 295	0.17
44 603	ENEOS HOLDINGS INC	JPY	212 066	157 931	0.03
26 569	ENGIE SA	EUR	405 101	328 251	0.05
37 007	ENI SPA	EUR	552 980	352 882	0.06
2 905	ENTERGY CORP	USD	309 769	272 518	0.04
8 463	EOG RESOURCES INC	USD	678 334	428 736	0.07
32 660	E.ON SE	EUR	345 384	367 371	0.06
803	EPAM SYSTEMS INC	USD	155 380	202 364	0.03
9 587	EPIROC AB - A	SEK	102 261	119 469	0.02
5 673	EPIROC AB - B	SEK	58 210	69 385	0.01
3 465	EQT AB	SEK	54 975	62 166	0.01
1 763	EQUIFAX INC	USD	233 214	303 024	0.05
1 243	EQUINIX INC	USD	656 800	872 959	0.14

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
14 570	EQUINOR ASA	NOK	282 403	206 309	0.03
6 093	EQUITABLE HOLDINGS INC	USD	131 148	117 534	0.02
2 517	EQUITY LIFESTYLE PROPERTIES INC	USD	169 738	157 262	0.03
5 411	EQUITY RESIDENTIAL	USD	410 049	318 275	0.05
370	ERIE INDEMNITY CO - A	USD	69 573	71 003	0.01
4 064	ERSTE GROUP BANK AG	EUR	140 992	95 626	0.02
3 240	ESSENTIAL UTILITIES INC	USD	145 601	136 858	0.02
963	ESSEX PROPERTY TRUST INC	USD	273 325	220 691	0.04
4 137	ESSILORLUXOTTICA SA	EUR	565 980	530 859	0.09
8 823	ESSITY AB	SEK	261 705	285 146	0.05
3 234	ESTEE LAUDER COS INC - A	USD	576 310	610 191	0.10
3 217	E*TRADE FINANCIAL CORP	USD	147 636	159 981	0.03
571	EURAZEO SE	EUR	38 854	29 257	0.00
192	EUROFINS SCIENTIFIC SE	EUR	99 119	120 459	0.02
594	EVEREST RE GROUP LTD	USD	144 266	122 483	0.02
3 316	EVERGY INC	USD	205 447	196 606	0.03
4 800	EVERSOURCE ENERGY	USD	377 943	399 696	0.07
1 850	EVOLUTION GAMING GROUP AB	SEK	109 402	110 325	0.02
23 554	EVOLUTION MINING LTD	AUD	95 315	91 950	0.02
3 051	EVONIK INDUSTRIES AG	EUR	85 290	77 478	0.01
7 392	EVRAZ PLC	GBP	42 630	26 341	0.00
2 152	EXACT SCIENCES CORP	USD	192 921	187 095	0.03
14 173	EXELON CORP	USD	635 583	514 338	0.08
1 578	EXOR NV	EUR	107 046	90 105	0.01
1 956	EXPEDIA GROUP INC	USD	215 440	160 783	0.03
2 469	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	178 880	187 743	0.03
13 213	EXPERIAN PLC	GBP	394 034	460 225	0.08
1 886	EXTRA SPACE STORAGE INC	USD	192 724	174 210	0.03
61 565	EXXON MOBIL CORP	USD	4 149 906	2 753 187	0.45
34 996	FACEBOOK INC	USD	6 428 481	7 946 541	1.30
551	FACTSET RESEARCH SYSTEMS INC	USD	150 912	180 987	0.03
425	FAIR ISAAC CORP	USD	171 451	177 667	0.03
390	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	172 852	120 100	0.02
3 670	FAMILYMART UNY HOLDINGS CO LTD	JPY	90 021	62 899	0.01
2 877	FANUC CORP	JPY	520 007	513 612	0.08
853	FAST RETAILING CO LTD	JPY	457 822	487 835	0.08
8 353	FASTENAL CO	USD	274 916	357 843	0.06
1 104	FAURECIA SE	EUR	53 310	43 113	0.01
1 045	FEDERAL REALTY INVESTMENT TRUST	USD	128 627	89 044	0.01
3 608	FEDEX CORP	USD	603 903	505 914	0.08
3 279	FERGUSON PLC	GBP	256 563	267 885	0.04
1 834	FERRARI NV	EUR	274 250	312 789	0.05
7 050	FERROVIAL SA	EUR	180 240	187 662	0.03
15 962	FIAT CHRYSLER AUTOMOBILES NV	EUR	226 493	160 346	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)					
4 049	FIDELITY NATIONAL FINANCIAL INC - A	USD	161 580	124 142	0.02
8 965	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 105 302	1 202 117	0.20
10 314	FIFTH THIRD BANCORP	USD	275 202	198 854	0.03
8 864	FINECOBANK BANCA FINECO SPA	EUR	98 036	119 617	0.02
1 553	FIRST CAPITAL REAL ESTATE INVESTMENT TRUST	CAD	23 823	15 826	0.00
8 524	FIRST QUANTUM MINERALS LTD	CAD	77 742	67 715	0.01
2 490	FIRST REPUBLIC BANK/CA	USD	250 792	263 915	0.04
7 866	FIRSTENERGY CORP	USD	342 435	305 043	0.05
8 407	FISERV INC	USD	821 114	820 691	0.13
8 358	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	105 893	191 544	0.03
1 242	FLEETCOR TECHNOLOGIES INC	USD	317 563	312 400	0.05
1 952	FLIR SYSTEMS INC	USD	94 641	79 193	0.01
738	FLUTTER ENTERTAINMENT PLC	GBP	66 034	96 612	0.02
1 886	FMC CORP	USD	161 124	187 883	0.03
56 647	FORD MOTOR CO	USD	484 848	344 414	0.06
24 634	FORTESCUE METALS GROUP LTD	AUD	156 965	234 903	0.04
2 133	FORTINET INC	USD	196 618	292 797	0.05
6 742	FORTIS INC/CANADA	CAD	259 994	255 569	0.04
4 399	FORTIVE CORP	USD	320 039	297 636	0.05
6 461	FORTUM OYJ	EUR	142 427	122 674	0.02
2 036	FORTUNE BRANDS HOME & SECURITY INC	USD	113 475	130 161	0.02
5 016	FOX CORP	USD	115 875	134 529	0.02
2 477	FOX CORP	USD	59 746	66 483	0.01
2 743	FRANCO-NEVADA CORP	CAD	253 550	381 941	0.06
4 337	FRANKLIN RESOURCES INC	USD	120 963	90 947	0.01
605	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	46 082	26 378	0.00
21 107	FREEMPORT-MCMORAN INC - B	USD	240 572	244 208	0.04
3 100	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	241 052	265 659	0.04
6 081	FRESENIUS SE & CO KGAA	EUR	328 577	301 334	0.05
1 012	FUCHS PETROLUB SE - PFD	EUR	43 724	40 623	0.01
1 838	FUJI ELECTRIC CO LTD	JPY	55 987	50 156	0.01
5 290	FUJIFILM HOLDINGS CORP	JPY	242 929	226 045	0.04
2 915	FUJITSU LTD	JPY	246 056	340 986	0.06
2 421	FUKUOKA FINANCIAL GROUP INC	JPY	47 491	38 171	0.01
884	F5 NETWORKS INC	USD	126 968	123 300	0.02
611	GALAPAGOS NV	EUR	121 818	120 127	0.02
31 806	GALAXY ENTERTAINMENT GROUP LTD	HKD	218 078	216 473	0.04
7 291	GALP ENERGIA SGPS SA	EUR	112 871	84 305	0.01
2 080	GARMIN LTD	USD	174 513	202 800	0.03
1 296	GARTNER INC	USD	181 657	157 244	0.03
2 232	GEA GROUP AG	EUR	65 203	70 568	0.01
539	GEBERIT AG - REG	CHF	255 188	269 739	0.04
667	GECINA SA	EUR	107 045	82 406	0.01
3 582	GENERAL DYNAMICS CORP	USD	633 072	535 366	0.09

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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)					
127 144	GENERAL ELECTRIC CO	USD	1 278 291	868 394	0.14
8 798	GENERAL MILLS INC	USD	450 129	542 397	0.09
18 709	GENERAL MOTORS CO	USD	648 561	473 338	0.08
946	GENMAB A/S	DKK	194 330	316 477	0.05
88 002	GENTING SINGAPORE LTD	SGD	59 181	47 942	0.01
2 115	GENUINE PARTS CO	USD	203 724	183 920	0.03
1 117	GEORGE WESTON LTD	CAD	85 558	81 560	0.01
6 400	GETLINK SE - REG	EUR	96 363	92 296	0.02
2 892	GILDAN ACTIVEWEAR INC	CAD	84 244	44 653	0.01
18 382	GILEAD SCIENCES INC	USD	1 271 575	1 414 311	0.23
134	GIVAUDAN SA - REG	CHF	379 076	498 916	0.08
2 909	GJENSIDIGE FORSIKRING ASA	NOK	54 574	53 404	0.01
72 973	GLAXOSMITHKLINE PLC	GBP	1 512 610	1 475 634	0.24
145 370	GLENCORE PLC	GBP	457 364	307 541	0.05
4 359	GLOBAL PAYMENTS INC	USD	679 814	739 374	0.12
1 486	GLOBE LIFE INC	USD	132 550	110 306	0.02
53	GLP J-REIT	JPY	70 786	76 883	0.01
627	GMO PAYMENT GATEWAY INC	JPY	49 004	65 324	0.01
1 863	GN STORE NORD A/S	DKK	100 616	99 215	0.02
2 524	GODADDY INC	USD	174 712	185 085	0.03
4 777	GOLDMAN SACHS GROUP INC	USD	999 232	944 031	0.16
23 938	GOODMAN GROUP	AUD	219 735	244 747	0.04
28 337	GPT GROUP	AUD	110 545	81 357	0.01
4 047	GREAT-WEST LIFECO INC	CAD	93 021	70 718	0.01
4 339	GRIFOLS SA	EUR	133 804	131 727	0.02
1 173	GROUPE BRUXELLES LAMBERT SA	EUR	112 741	98 388	0.02
1 201	GUIDEWIRE SOFTWARE INC	USD	137 273	133 131	0.02
8 477	GVC HOLDINGS PLC	GBP	82 560	77 571	0.01
1 014	H LUNDBECK A/S	DKK	40 996	38 109	0.01
3 404	HAKUHODO DY HOLDINGS INC	JPY	50 273	40 418	0.01
12 800	HALLIBURTON CO	USD	305 305	166 144	0.03
5 523	HALMA PLC	GBP	137 579	157 160	0.03
2 010	HAMAMATSU PHOTONICS KK	JPY	77 185	87 007	0.01
29 911	HANG LUNG PROPERTIES LTD	HKD	66 465	70 856	0.01
11 168	HANG SENG BANK LTD	HKD	243 174	187 467	0.03
3 343	HANKYU HANSHIN HOLDINGS INC	JPY	125 584	112 947	0.02
877	HANNOVER RUECK SE - REG	EUR	143 788	151 099	0.02
4 829	HARGREAVES LANSDOWN PLC	GBP	109 830	97 167	0.02
5 211	HARTFORD FINANCIAL SERVICES GROUP INC	USD	275 019	200 884	0.03
1 892	HASBRO INC	USD	173 983	141 805	0.02
3 938	HCA HEALTHCARE INC	USD	508 164	382 222	0.06
2 359	HD SUPPLY HOLDINGS INC	USD	91 937	81 739	0.01
7 353	HEALTHPEAK PROPERTIES INC	USD	228 802	202 649	0.03
631	HEICO CORP	USD	71 644	62 879	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 053	HEICO CORP	USD	96 900	85 546	0.01
2 165	HEIDELBERGCEMENT AG	EUR	150 487	115 599	0.02
1 676	HEINEKEN HOLDING NV	EUR	157 651	137 133	0.02
3 771	HEINEKEN NV	EUR	380 846	347 557	0.06
20 750	HENDERSON LAND DEVELOPMENT CO LTD	HKD	100 526	78 711	0.01
1 512	HENKEL AG & CO KGAA	EUR	141 162	125 922	0.02
2 591	HENKEL AG & CO KGAA - PFD	EUR	264 462	241 188	0.04
11 687	HENNES & MAURITZ AB - B	SEK	205 347	169 347	0.03
2 086	HENRY SCHEIN INC	USD	131 497	121 802	0.02
460	HERMES INTERNATIONAL	EUR	316 550	384 284	0.06
2 154	HERSHEY CO	USD	288 935	279 201	0.05
3 996	HESS CORP	USD	232 321	207 033	0.03
18 811	HEWLETT PACKARD ENTERPRISE CO	USD	276 307	183 031	0.03
4 094	HEXAGON AB - B	SEK	214 608	239 049	0.04
270	HIKARI TSUSHIN INC	JPY	55 147	61 440	0.01
2 115	HIKMA PHARMACEUTICALS PLC	GBP	67 130	58 015	0.01
4 036	HILTON WORLDWIDE HOLDINGS INC	USD	362 154	296 444	0.05
4 209	HINO MOTORS LTD	JPY	38 105	28 402	0.00
422	HIROSE ELECTRIC CO LTD	JPY	49 165	46 235	0.01
759	HISAMITSU PHARMACEUTICAL CO INC	JPY	38 409	40 875	0.01
1 489	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	39 889	41 129	0.01
14 161	HITACHI LTD	JPY	492 381	446 678	0.07
3 151	HITACHI METALS LTD	JPY	38 527	37 473	0.01
38 246	HK ELECTRIC INVESTMENTS & HK ELECTRIC INVESTMENTS LTD	HKD	38 042	39 675	0.01
55 338	HKT TRUST & HKT LTD	HKD	82 951	80 967	0.01
360	HOCHTIEF AG	EUR	44 526	31 922	0.01
2 237	HOLLYFRONTIER CORP	USD	104 874	65 320	0.01
3 830	HOLOGIC INC	USD	179 395	218 310	0.04
15 869	HOME DEPOT INC	USD	3 342 288	3 975 343	0.64
23 677	HONDA MOTOR CO LTD	JPY	649 885	604 736	0.10
10 366	HONEYWELL INTERNATIONAL INC	USD	1 672 653	1 498 820	0.25
155 324	HONG KONG & CHINA GAS CO LTD	HKD	284 601	240 487	0.04
17 431	HONG KONG EXCHANGES & CLEARING LTD	HKD	563 691	742 177	0.12
16 965	HONGKONG LAND HOLDINGS LTD	USD	99 488	70 065	0.01
4 278	HORMEL FOODS CORP	USD	184 584	206 499	0.03
700	HOSHIZAKI CORP	JPY	56 107	59 953	0.01
10 268	HOST HOTELS & RESORTS INC	USD	174 367	110 792	0.02
5 707	HOWMET AEROSPACE INC	USD	111 947	90 456	0.01
5 531	HOYA CORP	JPY	436 037	526 005	0.09
20 851	HP INC	USD	431 193	363 433	0.06
295 501	HSBC HOLDINGS PLC	GBP	2 229 538	1 382 335	0.23
4 415	HULIC CO LTD	JPY	45 109	41 414	0.01
1 922	HUMANA INC	USD	609 545	745 256	0.12
14 826	HUNTINGTON BANCSHARES INC/OH	USD	199 049	133 953	0.02

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
593	HUNTINGTON INGALLS INDUSTRIES INC	USD	133 373	103 473	0.02
6 079	HUSQVARNA AB - B	SEK	47 392	49 785	0.01
4 775	HYDRO ONE LTD	CAD	85 383	89 504	0.01
1 556	IA FINANCIAL CORP INC	CAD	66 072	51 935	0.01
84 492	IBERDROLA SA	EUR	790 931	979 339	0.16
1 463	ICA GRUPPEN AB	SEK	61 270	69 376	0.01
434	ICADE	EUR	40 019	30 222	0.00
2 909	IDEMITSU KOSAN CO LTD	JPY	87 728	61 666	0.01
1 108	IDEX CORP	USD	168 466	175 108	0.03
1 242	IDEX LABORATORIES INC	USD	305 591	410 059	0.07
1 213	IGM FINANCIAL INC	CAD	32 268	29 381	0.00
5 525	IHS MARKIT LTD	USD	351 459	417 138	0.07
2 100	IIDA GROUP HOLDINGS CO LTD	JPY	35 055	32 137	0.01
215	ILIAD SA	EUR	28 298	41 933	0.01
4 639	ILLINOIS TOOL WORKS INC	USD	734 575	811 129	0.13
2 138	ILLUMINA INC	USD	647 352	791 808	0.13
13 767	IMPERIAL BRANDS PLC	GBP	360 725	261 704	0.04
3 764	IMPERIAL OIL LTD	CAD	93 170	60 356	0.01
2 680	INCYTE CORP	USD	217 769	278 640	0.05
15 869	INDUSTRIA DE DISENO TEXTIL SA	EUR	478 307	420 094	0.07
2 308	INDUSTRIVARDEN AB - C	SEK	50 945	52 295	0.01
18 197	INFINEON TECHNOLOGIES AG - REG	EUR	380 347	426 642	0.07
21 851	INFORMA PLC	GBP	189 123	127 003	0.02
3 491	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	35 599	34 975	0.01
56 686	ING GROEP NV	EUR	627 363	394 607	0.06
880	INGENICO GROUP SA	EUR	88 017	140 349	0.02
5 144	INGERSOLL RAND INC	USD	139 255	144 649	0.02
973	INGREDION INC	USD	87 382	80 759	0.01
14 910	INPEX CORP	JPY	139 909	92 167	0.02
915	INSULET CORP	USD	168 177	177 748	0.03
33 618	INSURANCE AUSTRALIA GROUP LTD	AUD	171 637	133 552	0.02
2 080	INTACT FINANCIAL CORP	CAD	195 509	197 323	0.03
62 217	INTEL CORP	USD	3 337 975	3 722 443	0.60
6 140	INTER PIPELINE LTD	CAD	93 990	56 981	0.01
8 051	INTERCONTINENTAL EXCHANGE INC	USD	696 029	737 472	0.12
2 516	INTERCONTINENTAL HOTELS GROUP PLC	GBP	150 335	110 889	0.02
12 924	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 739 850	1 560 831	0.26
1 247	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	163 823	152 708	0.03
5 419	INTERNATIONAL PAPER CO	USD	234 409	190 803	0.03
5 641	INTERPUBLIC GROUP OF COS INC	USD	122 232	96 800	0.02
2 348	INTERTEK GROUP PLC	GBP	157 967	157 823	0.03
216 506	INTESA SANPAOLO SPA	EUR	520 806	414 262	0.07
3 789	INTUIT INC	USD	962 324	1 122 264	0.18
1 687	INTUITIVE SURGICAL INC	USD	904 551	961 303	0.16

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 613	INVESCO LTD	USD	99 605	60 396	0.01
2 153	INVESTMENT AB LATOUR - B	SEK	38 613	39 054	0.01
6 626	INVESTOR AB - B	SEK	322 631	349 697	0.06
7 882	INVITATION HOMES INC REITS	USD	215 292	216 991	0.04
1 944	IONIS PHARMACEUTICALS INC	USD	118 229	114 618	0.02
540	IPG PHOTONICS CORP	USD	77 729	86 611	0.01
549	IPSEN SA	EUR	58 571	46 647	0.01
2 805	IQVIA HOLDINGS INC	USD	389 524	397 973	0.07
4 180	IRON MOUNTAIN INC	USD	134 050	109 098	0.02
4 875	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	42 767	27 926	0.00
10 245	ISRAEL CHEMICALS LTD	ILS	47 499	30 371	0.00
16 933	ISRAEL DISCOUNT BANK A	ILS	67 804	51 372	0.01
7 932	ISUZU MOTORS LTD	JPY	94 019	71 560	0.01
800	ITO EN LTD	JPY	45 937	45 085	0.01
19 612	ITOCHU CORP	JPY	401 650	422 017	0.07
1 340	ITOCHU TECHNO-SOLUTIONS CORP	JPY	35 656	50 179	0.01
52 702	ITV PLC	GBP	85 188	48 630	0.01
1 659	J M SMUCKER CO	USD	180 271	175 539	0.03
25 752	J SAINSBURY PLC	GBP	75 862	66 406	0.01
1 116	JACK HENRY & ASSOCIATES INC	USD	163 371	205 377	0.03
1 935	JACOBS ENGINEERING GROUP INC	USD	159 650	164 088	0.03
6 444	JAMES HARDIE INDUSTRIES PLC	AUD	103 631	122 098	0.02
1 662	JAPAN AIRLINES CO LTD	JPY	50 153	29 917	0.00
754	JAPAN AIRPORT TERMINAL CO LTD	JPY	32 264	32 079	0.01
7 375	JAPAN EXCHANGE GROUP INC	JPY	127 943	170 353	0.03
5 885	JAPAN POST BANK CO LTD	JPY	60 114	43 748	0.01
22 941	JAPAN POST HOLDINGS CO LTD	JPY	229 438	163 033	0.03
3 292	JAPAN POST INSURANCE CO LTD	JPY	55 122	43 116	0.01
11	JAPAN PRIME REALTY INVESTMENT CORP	JPY	45 293	32 219	0.01
19	JAPAN REAL ESTATE INVESTMENT CORP	JPY	117 544	97 391	0.02
38	JAPAN RETAIL FUND INVESTMENT CORP	JPY	74 622	47 375	0.01
17 455	JAPAN TOBACCO INC	JPY	397 783	323 828	0.05
1 376	JARDINE CYCLE & CARRIAGE LTD	SGD	31 853	19 885	0.00
3 080	JARDINE MATHESON HOLDINGS LTD	USD	182 164	128 559	0.02
3 106	JARDINE STRATEGIC HOLDINGS LTD	USD	103 517	66 934	0.01
817	JAZZ PHARMACEUTICALS PLC	USD	109 203	90 148	0.01
1 236	JB HUNT TRANSPORT SERVICES INC	USD	132 717	148 740	0.02
1 239	JCDECAUX SA	EUR	34 757	23 031	0.00
6 371	JD SPORTS FASHION PLC	GBP	61 906	48 979	0.01
3 662	JERONIMO MARTINS SGPS SA	EUR	59 479	64 101	0.01
7 136	JFE HOLDINGS INC	JPY	98 942	51 064	0.01
3 228	JGC HOLDINGS CORP	JPY	47 263	33 930	0.01
38 327	JOHNSON & JOHNSON	USD	5 281 034	5 389 925	0.88
11 111	JOHNSON CONTROLS INTERNATIONAL PLC	USD	421 427	379 330	0.06

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 816	JOHNSON MATTHEY PLC	GBP	104 361	72 998	0.01
750	JONES LANG LASALLE INC	USD	110 047	77 595	0.01
44 717	JPMORGAN CHASE & CO	USD	5 141 648	4 206 081	0.68
3 056	JSR CORP	JPY	54 095	58 919	0.01
3 039	JTEKT CORP	JPY	34 723	23 577	0.00
3 256	JULIUS BAER GROUP LTD	CHF	142 481	136 245	0.02
4 808	JUNIPER NETWORKS INC	USD	120 143	109 911	0.02
1 765	JUST EAT TAKEAWAY.COM NV	EUR	174 439	183 884	0.03
6 475	KAJIMA CORP	JPY	85 914	77 063	0.01
1 958	KAKAKU.COM INC	JPY	42 509	49 528	0.01
1 388	KAMIGUMI CO LTD	JPY	30 373	27 198	0.00
10 261	KANSAI ELECTRIC POWER CO INC	JPY	126 970	99 391	0.02
2 488	KANSAI PAINT CO LTD	JPY	52 782	52 419	0.01
1 399	KANSAS CITY SOUTHERN	USD	182 783	208 857	0.03
7 009	KAO CORP	JPY	541 312	554 821	0.09
2 034	KAWASAKI HEAVY INDUSTRIES LTD	JPY	46 023	29 223	0.00
3 635	KBC GROUP NV	EUR	251 073	208 460	0.03
23 988	KDDI CORP	JPY	655 535	719 073	0.12
1 342	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	57 799	59 770	0.01
3 233	KEIKYU CORP	JPY	57 014	49 476	0.01
1 428	KEIO CORP	JPY	83 486	81 536	0.01
1 869	KEISEI ELECTRIC RAILWAY CO LTD	JPY	66 538	58 469	0.01
3 732	KELLOGG CO	USD	235 368	246 536	0.04
21 142	KEPPEL CORP LTD	SGD	99 448	90 324	0.01
1 102	KERING SA	EUR	603 079	599 362	0.10
2 311	KERRY GROUP PLC	EUR	271 585	286 295	0.05
9 461	KERRY PROPERTIES LTD	HKD	32 617	24 414	0.00
5 117	KEURIG DR PEPPER INC	USD	143 047	145 323	0.02
14 109	KEYCORP	USD	244 800	171 848	0.03
2 555	KEYENCE CORP	JPY	805 717	1 066 428	0.18
3 170	KEYERA CORP	CAD	72 886	48 108	0.01
2 732	KEYSIGHT TECHNOLOGIES INC	USD	241 876	275 331	0.05
2 077	KIKKOMAN CORP	JPY	100 611	99 918	0.02
4 972	KIMBERLY-CLARK CORP	USD	646 164	702 792	0.12
29 655	KINDER MORGAN	USD	556 705	449 866	0.07
30 696	KINGFISHER PLC	GBP	86 826	83 744	0.01
2 238	KINGSPAN GROUP PLC	EUR	116 678	144 156	0.02
3 519	KINNEVIK AB - B	SEK	35 894	92 577	0.02
18 240	KINROSS GOLD CORP	CAD	78 288	131 241	0.02
2 415	KINTETSU GROUP HOLDINGS CO LTD	JPY	115 501	108 455	0.02
945	KION GROUP AG	EUR	57 280	58 163	0.01
11 937	KIRIN HOLDINGS CO LTD	JPY	263 206	251 663	0.04
3 964	KIRKLAND LAKE GOLD LTD	CAD	148 513	162 691	0.03
7 306	KKR & CO INC	USD	191 358	225 609	0.04

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 281	KLA CORP	USD	321 499	443 609	0.07
2 861	KLEPIERRE SA	EUR	94 094	56 988	0.01
1 864	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	65 582	77 747	0.01
704	KNORR-BREMSE AG	EUR	71 448	71 345	0.01
735	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	59 636	64 585	0.01
900	KOBE BUSSAN CO LTD	JPY	46 662	50 721	0.01
1 449	KOITO MANUFACTURING CO LTD	JPY	73 627	58 290	0.01
12 685	KOMATSU LTD	JPY	301 255	259 085	0.04
1 304	KONAMI HOLDINGS CORP	JPY	55 014	43 392	0.01
4 945	KONE OYJ - B	EUR	282 120	340 014	0.06
16 012	KONINKLIJKE AHOLD DELHAIZE NV	EUR	395 662	436 289	0.07
2 507	KONINKLIJKE DSM NV	EUR	290 585	346 899	0.06
51 967	KONINKLIJKE KPN NV	EUR	150 743	137 746	0.02
13 045	KONINKLIJKE PHILIPS NV	EUR	559 639	608 330	0.10
1 023	KONINKLIJKE VOPAK NV	EUR	51 422	54 094	0.01
430	KOSE CORP	JPY	69 169	51 655	0.01
9 772	KRAFT HEINZ CO	USD	339 373	311 629	0.05
11 646	KROGER CO	USD	324 818	394 217	0.06
15 095	KUBOTA CORP	JPY	226 755	224 987	0.04
785	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	118 050	130 397	0.02
4 646	KURARAY CO LTD	JPY	58 434	48 447	0.01
1 375	KURITA WATER INDUSTRIES LTD	JPY	37 099	38 120	0.01
4 668	KYOCERA CORP	JPY	285 490	253 769	0.04
3 931	KYOWA HAKKO KIRIN CO LTD	JPY	84 372	103 080	0.02
5 544	KYUSHU ELECTRIC POWER CO INC	JPY	53 855	46 506	0.01
2 165	KYUSHU RAILWAY CO	JPY	68 410	56 169	0.01
1 792	L OREAL SA PRIME FIDELITY 20200	EUR	470 518	575 024	0.09
1 250	LA FRANCAISE DES JEUX SAEM	EUR	42 638	38 552	0.01
1 414	LABORATORY CORP OF AMERICA HOLDINGS	USD	232 311	234 880	0.04
7 615	LAFARGEHOLCIM LTD - REG	CHF	348 241	333 593	0.05
2 118	LAM RESEARCH CORP	USD	495 435	685 088	0.11
2 125	LAMB WESTON HOLDINGS INC	USD	160 191	135 851	0.02
10 247	LAND SECURITIES GROUP PLC	GBP	112 396	70 016	0.01
1 208	LANXESS	EUR	72 103	63 714	0.01
5 000	LAS VEGAS SANDS CORP	USD	298 073	227 700	0.04
1 100	LASERTEC	JPY	90 453	103 592	0.02
748	LAWSON INC	JPY	42 276	37 509	0.01
835	LEAR CORPORATION	USD	107 690	91 032	0.01
1 004	LEG IMMOBILIEN AG	EUR	125 569	127 424	0.02
86 779	LEGAL & GENERAL GROUP PLC	GBP	290 932	236 856	0.04
3 883	LEGRAND SA	EUR	280 503	294 904	0.05
1 954	LEIDOS HOLDINGS INC	USD	162 370	183 031	0.03
9 621	LENDLEASE GROUP	AUD	102 857	81 940	0.01
3 999	LENNAR CORP	USD	216 337	246 418	0.04

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
505	LENNOX INTERNATIONAL INC	USD	120 485	117 660	0.02
5 887	LEONARDO SPA	EUR	63 063	39 011	0.01
366	LIBERTY BROADBAND CORP	USD	49 224	44 722	0.01
1 558	LIBERTY BROADBAND CORP	USD	167 420	193 130	0.03
2 378	LIBERTY GLOBAL PLC - A	USD	56 491	51 983	0.01
6 065	LIBERTY GLOBAL PLC - C	USD	139 236	130 458	0.02
2 958	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	111 255	93 798	0.02
2 529	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	100 959	87 124	0.01
1 267	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	53 115	43 737	0.01
2 842	LINCOLN NATIONAL CORP	USD	159 389	104 557	0.02
7 762	LINDE PLC	USD	1 444 695	1 646 398	0.27
860	LINE CORP	JPY	34 943	43 205	0.01
30 079	LINK REIT	HKD	310 152	245 856	0.04
3 283	LION CORP	JPY	65 230	78 724	0.01
2 332	LIVE NATION ENTERTAINMENT INC	USD	136 647	103 378	0.02
3 938	LIXIL GROUP CORP	JPY	63 319	54 972	0.01
4 245	LKQ CORP	USD	127 818	111 219	0.02
1 022 435	LLOYDS BANKING GROUP PLC	GBP	722 486	393 837	0.06
2 619	LOBLAW COS LTD	CAD	131 162	127 122	0.02
3 692	LOCKHEED MARTIN CORP	USD	1 336 132	1 347 285	0.22
3 768	LOEWS CORP	USD	180 712	129 205	0.02
2 392	LOGITECH INTERNATIONAL SA - REG	CHF	141 352	156 158	0.03
4 579	LONDON STOCK EXCHANGE GROUP PLC	GBP	367 220	472 876	0.08
1 083	LONZA GROUP AG - REG	CHF	377 271	571 697	0.09
1 862	L'OREAL SA	EUR	511 339	597 486	0.10
11 150	LOWE'S COS INC	USD	1 197 513	1 506 588	0.25
1 801	LULULEMON ATHLETICA INC	USD	362 602	561 930	0.09
1 105	LUNDBERGFÖRETAGEN AB - B	SEK	41 885	50 146	0.01
2 703	LUNDIN ENERGY AB	SEK	79 102	65 162	0.01
9 615	LUNDIN MINING CORP	CAD	49 149	51 392	0.01
4 041	LVMH MOËT HENNESSY LOUIS VUITTON SE	EUR	1 580 658	1 772 342	0.29
3 882	LYONDELLBASELL INDUSTRIES NV - A	USD	327 233	255 125	0.04
3 216	L3HARRIS TECHNOLOGIES INC	USD	604 868	545 659	0.09
4 898	MACQUARIE GROUP LTD	AUD	422 381	399 952	0.07
1 856	MAGELLAN FINANCIAL GROUP LTD	AUD	65 591	74 128	0.01
4 226	MAGNA INTERNATIONAL INC	CAD	210 215	187 592	0.03
3 279	MAKITA CORP	JPY	117 338	118 990	0.02
28 298	MANULIFE FINANCIAL CORP	CAD	488 970	383 743	0.06
15 679	MAPFRE SA	EUR	41 830	27 894	0.00
31 276	MAPLETREE COMMERCIAL TRUST	SGD	53 099	43 269	0.01
38 700	MAPLETREE LOGISTICS TRUST	SGD	55 933	53 817	0.01
9 441	MARATHON PETROLEUM CORP	USD	523 606	352 905	0.06
201	MARKEL CORP	USD	221 418	185 557	0.03
552	MARKETAXESS HOLDINGS INC	USD	189 880	276 508	0.05

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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)					
4 008	MARRIOTT INTERNATIONAL INC/MD - A	USD	500 470	343 606	0.06
7 330	MARSH & MCLENNAN COS INC	USD	721 179	787 022	0.13
905	MARTIN MARIETTA MATERIALS INC	USD	204 383	186 946	0.03
23 997	MARUBENI CORP	JPY	163 213	108 435	0.02
2 828	MARUI GROUP CO LTD	JPY	58 404	51 011	0.01
828	MARUICHI STEEL TUBE LTD	JPY	22 858	20 561	0.00
9 757	MARVELL TECHNOLOGY GROUP LTD	USD	234 092	342 080	0.06
4 040	MASCO CORP	USD	165 705	202 848	0.03
748	MASIMO CORP	USD	179 220	170 537	0.03
13 017	MASTERCARD INC	USD	3 376 359	3 849 127	0.62
1 147	MATCH GROUP INC	USD	248 518	370 940	0.06
795	MATCH GROUP INC	USD	56 906	85 105	0.01
3 919	MAXIM INTEGRATED PRODUCTS INC	USD	222 170	237 531	0.04
8 361	MAZDA MOTOR CORP	JPY	78 074	50 064	0.01
1 798	MCCORMICK & CO INC/MD	USD	272 412	322 579	0.05
10 844	MCDONALD'S CORP	USD	2 078 706	2 000 393	0.33
958	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	44 713	51 681	0.01
2 352	MCKESSON CORP	USD	326 404	360 844	0.06
13 758	MEBUKI FINANCIAL GROUP INC	JPY	35 124	31 881	0.01
40 062	MEDIBANK PVT LTD	AUD	83 420	82 472	0.01
7 578	MEDICAL PROPERTIES TRUST INC	USD	157 288	142 466	0.02
9 034	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	87 732	64 836	0.01
2 668	MEDIPAL HOLDINGS CORP	JPY	57 180	51 340	0.01
19 504	MEDTRONIC PLC	USD	1 954 525	1 788 517	0.29
1 678	MEIJI HOLDINGS CO LTD	JPY	120 735	133 450	0.02
3 178	MELCO RESORTS & ENTERTAINMENT LTD	USD	65 643	49 323	0.01
70 673	MELROSE INDUSTRIES PLC	GBP	173 058	99 548	0.02
651	MERCADOLIBRE INC	USD	346 025	641 736	0.11
1 189	MERCARI INC	JPY	29 527	36 700	0.01
36 894	MERCK & CO INC	USD	2 958 726	2 853 013	0.46
1 880	MERCK KGAA	EUR	210 935	218 120	0.04
9 908	MERCURY NZ LTD	NZD	30 081	29 978	0.00
18 642	MERIDIAN ENERGY LTD	NZD	52 950	57 724	0.01
11 324	METLIFE INC	USD	509 467	413 552	0.07
2 619	METRO AG	EUR	38 963	24 756	0.00
3 685	METRO INC/CN	CAD	144 853	151 511	0.02
349	METTLER-TOLEDO INTERNATIONAL INC	USD	243 637	281 137	0.05
37 820	M&G PLC	GBP	104 832	78 296	0.01
6 806	MGM RESORTS INTERNATIONAL	USD	185 055	114 341	0.02
3 485	MICROCHIP TECHNOLOGY INC	USD	312 519	367 005	0.06
16 160	MICRON TECHNOLOGY INC	USD	749 665	832 563	0.14
105 112	MICROSOFT CORP	USD	14 637 929	21 391 342	3.50
1 662	MID-AMERICA APARTMENT COMMUNITIES INC	USD	198 114	190 582	0.03
5 327	MINEBEA MITSUMI INC	JPY	94 296	96 433	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
57 227	MIRVAC GROUP	AUD	112 692	85 500	0.01
4 164	MISUMI GROUP INC	JPY	100 920	103 979	0.02
18 624	mitsubishi chemical holdings corp	JPY	138 082	108 307	0.02
19 671	MITSUBISHI CORP	JPY	514 490	413 896	0.07
26 567	MITSUBISHI ELECTRIC CORP	JPY	353 710	344 631	0.06
17 223	MITSUBISHI ESTATE CO LTD	JPY	305 268	255 827	0.04
2 269	MITSUBISHI GAS CHEMICAL CO INC	JPY	34 766	34 282	0.01
4 661	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	172 755	109 866	0.02
1 642	MITSUBISHI MATERIALS CORP	JPY	42 809	34 625	0.01
9 817	MITSUBISHI MOTORS CORP	JPY	46 211	24 205	0.00
177 856	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	912 347	695 037	0.11
5 860	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	33 141	27 702	0.00
24 012	mitsui & co ltd	JPY	396 898	354 888	0.06
2 677	MITSUI CHEMICALS INC	JPY	62 962	55 756	0.01
13 518	MITSUI FUDOSAN CO LTD	JPY	314 742	239 260	0.04
1 300	MIURA CO LTD	JPY	55 429	54 044	0.01
2 052	MIZRAHI TEFAHOT BANK LTD	ILS	45 291	38 313	0.01
350 842	MIZUHO FINANCIAL GROUP INC	JPY	527 617	429 914	0.07
3 959	MODERNA INC	USD	244 076	254 207	0.04
885	MOHAWK INDUSTRIES INC	USD	119 747	90 058	0.01
885	MOLINA HEALTHCARE INC	USD	164 119	157 512	0.03
2 764	MOLSON COORS BEVERAGE CO - B	USD	151 587	94 971	0.02
2 819	MONCLER SPA	EUR	112 101	107 776	0.02
20 845	MONDELEZ INTERNATIONAL INC	USD	1 065 793	1 065 805	0.18
7 063	MONDI PLC	GBP	150 802	131 821	0.02
660	MONGODB INC	USD	95 933	149 384	0.02
1 819	MONOTARO CO LTD	JPY	48 358	72 838	0.01
5 866	MONSTER BEVERAGE CORP	USD	357 009	406 631	0.07
2 454	MOODY'S CORP	USD	508 081	674 187	0.11
17 448	MORGAN STANLEY	USD	794 372	842 738	0.14
5 235	MOSAIC CO	USD	115 566	65 490	0.01
2 481	MOTOROLA SOLUTIONS INC	USD	378 794	347 663	0.06
6 394	MOWI ASA	NOK	145 337	121 060	0.02
6 411	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	201 251	175 956	0.03
1 234	MSCI INC	USD	288 727	411 934	0.07
1 898	M&T BANK CORP	USD	289 334	197 335	0.03
22 374	MTR CORP LTD	HKD	126 586	115 905	0.02
772	MTU AERO ENGINES AG	EUR	178 649	133 659	0.02
2 099	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	528 382	545 524	0.09
8 438	MURATA MANUFACTURING CO LTD	JPY	441 120	493 993	0.08
7 508	MYLAN NV	USD	171 783	120 729	0.02
6 364	M3 INC	JPY	153 344	270 463	0.04
1 655	NABTESCO CORP	JPY	48 212	50 930	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 685	NAGOYA RAILROAD CO LTD	JPY	76 221	75 783	0.01
1 681	NASDAQ INC	USD	165 717	200 829	0.03
46 494	NATIONAL AUSTRALIA BANK LTD	AUD	778 894	583 243	0.10
4 885	NATIONAL BANK OF CANADA	CAD	236 073	220 647	0.04
51 034	NATIONAL GRID PLC	GBP	583 511	623 760	0.10
5 615	NATIONAL OILWELL VARCO INC	USD	133 790	68 784	0.01
2 498	NATIONAL RETAIL PROPERTIES INC	USD	124 892	88 629	0.01
13 760	NATIXIS SA	EUR	64 258	35 932	0.01
4 295	NATURGY ENERGY GROUP SA	EUR	107 025	79 908	0.01
3 590	NEC CORP	JPY	136 685	172 038	0.03
1 531	NELES OYJ	EUR	52 084	50 159	0.01
840	NEMETSCHKE SE	EUR	65 956	57 739	0.01
6 155	NESTE OYJ	EUR	204 616	240 641	0.04
43 292	NESTLE SA	CHF	4 332 467	4 785 357	0.78
3 218	NETAPP INC	USD	188 203	142 783	0.02
6 383	NETFLIX INC	USD	2 140 094	2 904 520	0.47
1 275	NEUROCRINE BIOSCIENCES INC	USD	141 143	155 550	0.03
22 400	NEW WORLD DEVELOPMENT CO LTD	HKD	123 313	106 357	0.02
11 752	NEWCREST MINING LTD	AUD	225 150	255 117	0.04
5 851	NEWELL BRANDS INC	USD	105 955	92 914	0.02
11 748	NEWMONT CORP	USD	472 358	725 322	0.12
5 654	NEWS CORP	USD	72 674	67 056	0.01
5 479	NEXI SPA	EUR	90 114	94 768	0.02
6 986	NEXON CO LTD	JPY	102 115	157 806	0.03
1 934	NEXT PLC	GBP	142 777	116 948	0.02
7 113	NEXTERA ENERGY INC	USD	1 557 440	1 708 329	0.28
3 883	NGK INSULATORS LTD	JPY	60 062	53 556	0.01
2 223	NGK SPARK PLUG CO LTD	JPY	43 635	31 815	0.01
1 164	NH FOODS LTD	JPY	45 869	46 664	0.01
4 536	NIBE INDUSTRIER AB - B	SEK	100 581	100 247	0.02
904	NICE LTD	ILS	128 620	168 449	0.03
6 446	NIDEC CORP	JPY	428 758	429 952	0.07
5 184	NIELSEN HOLDINGS PLC	USD	113 707	77 034	0.01
18 073	NIKE INC - B	USD	1 578 179	1 772 058	0.29
4 364	NIKON CORP	JPY	58 986	36 486	0.01
1 645	NINTENDO CO LTD	JPY	612 500	732 043	0.12
18	NIPPON BUILDING FUND INC	JPY	124 172	102 442	0.02
1 012	NIPPON EXPRESS CO LTD	JPY	57 454	52 342	0.01
2 091	NIPPON PAINT HOLDINGS CO LTD	JPY	94 246	151 953	0.02
31	NIPPON PROLOGIS REIT INC	JPY	78 506	94 249	0.02
690	NIPPON SHINYAKU CO LTD	JPY	58 433	56 090	0.01
11 740	NIPPON STEEL CORP	JPY	179 872	110 289	0.02
18 716	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	440 432	436 391	0.07
2 176	NIPPON YUSEN KK	JPY	35 962	30 577	0.01

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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)					
5 561	NISOURCE INC	USD	150 333	126 457	0.02
1 812	NISSAN CHEMICAL CORP	JPY	80 892	92 712	0.02
33 766	NISSAN MOTOR CO LTD	JPY	223 739	124 942	0.02
2 930	NISSHIN SEIFUN GROUP INC	JPY	56 078	43 698	0.01
919	NISSIN FOODS HOLDINGS CO LTD	JPY	66 462	81 350	0.01
1 135	NITORI HOLDINGS CO LTD	JPY	163 529	222 245	0.04
2 250	NITTO DENKO CORP	JPY	123 179	127 219	0.02
1 527	NMC HEALTH PLC	GBP	45 101	-	0.00
4 248	NN GROUP NV	EUR	160 983	142 657	0.02
82 247	NOKIA OYJ	EUR	379 140	359 203	0.06
45 728	NOMURA HOLDINGS INC	JPY	205 584	204 469	0.03
1 615	NOMURA REAL ESTATE HOLDINGS INC	JPY	34 186	29 939	0.00
62	NOMURA REAL ESTATE MASTER FUND INC	JPY	95 514	74 364	0.01
4 715	NOMURA RESEARCH INSTITUTE LTD	JPY	89 975	127 921	0.02
47 132	NORDEA BANK ABP	SEK	369 161	325 338	0.05
800	NORDSON CORP	USD	150 850	151 768	0.02
3 751	NORFOLK SOUTHERN CORP	USD	669 420	658 563	0.11
19 563	NORSK HYDRO ASA	NOK	74 574	53 881	0.01
10 765	NORTHERN STAR RESOURCES LTD	AUD	105 748	99 020	0.02
2 892	NORTHERN TRUST CORP	USD	273 972	229 451	0.04
2 316	NORTHROP GRUMMAN CORP	USD	758 115	712 031	0.12
8 297	NORTONLIFELock INC	USD	187 816	164 530	0.03
31 251	NOVARTIS AG - REG	CHF	2 690 614	2 718 258	0.45
25 740	NOVO NORDISK A/S	DKK	1 398 465	1 665 591	0.27
3 106	NOVOZYMES A/S - B	DKK	149 702	179 500	0.03
3 603	NRG ENERGY INC	USD	135 464	117 314	0.02
5 264	NSK LTD	JPY	48 106	38 985	0.01
9 192	NTT DATA CORP	JPY	113 154	102 157	0.02
16 938	NTT DOCOMO INC	JPY	443 053	452 475	0.07
4 390	NUCOR CORP	USD	231 624	181 790	0.03
8 313	NUTRIEN LTD	CAD	390 412	266 232	0.04
8 903	NVIDIA CORP	USD	2 004 943	3 382 339	0.55
51	NVR INC	USD	166 192	166 196	0.03
22 196	NWS HOLDINGS LTD	HKD	37 893	19 159	0.00
4 058	NXP SEMICONDUCTORS NV	USD	430 956	462 774	0.08
9 434	OBAYASHI CORP	JPY	94 422	88 145	0.01
1 036	OBIC CO LTD	JPY	131 022	181 205	0.03
6 723	OCADO GROUP PLC	GBP	108 388	168 463	0.03
12 995	OCCIDENTAL PETROLEUM CORP	USD	547 199	237 809	0.04
4 306	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	98 565	105 809	0.02
2 912	OGE ENERGY CORP	USD	116 778	88 408	0.01
28 705	OIL SEARCH LTD	AUD	113 385	62 650	0.01
12 464	OJI HOLDINGS CORP	JPY	69 091	57 881	0.01
1 649	OKTA INC	USD	207 550	330 179	0.05

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 391	OLD DOMINION FREIGHT LINE INC	USD	160 927	235 900	0.04
16 894	OLYMPUS CORP	JPY	225 482	325 008	0.05
3 296	OMEGA HEALTHCARE INVESTORS INC	USD	132 369	97 990	0.02
3 155	OMNICOM GROUP INC	USD	233 063	172 263	0.03
2 668	OMRON CORP	JPY	140 203	178 551	0.03
2 142	OMV AG	EUR	106 160	71 596	0.01
5 979	ON SEMICONDUCTOR CORP	USD	119 833	118 504	0.02
6 391	ONEOK INC	USD	392 722	212 309	0.03
1 238	ONEX CORP	CAD	72 403	55 746	0.01
5 417	ONO PHARMACEUTICAL CO LTD	JPY	119 376	157 511	0.03
3 939	OPEN TEXT CORP	CAD	157 682	166 726	0.03
32 663	ORACLE CORP	USD	1 711 258	1 805 284	0.30
597	ORACLE CORP JAPAN	JPY	52 428	70 388	0.01
29 021	ORANGE SA	EUR	436 273	346 973	0.06
1 090	O'REILLY AUTOMOTIVE INC	USD	413 827	459 620	0.08
5 885	ORICA LTD	AUD	80 826	67 422	0.01
2 960	ORIENTAL LAND	JPY	372 778	390 697	0.06
25 620	ORIGIN ENERGY LTD	AUD	133 383	103 014	0.02
1 530	ORION OYJ - B	EUR	60 464	73 995	0.01
19 312	ORIX CORP	JPY	298 060	237 809	0.04
38	ORIX JREIT INC	JPY	79 413	49 805	0.01
10 926	ORKLA ASA	NOK	98 907	95 477	0.02
752	ORPEA	EUR	88 427	86 910	0.01
2 751	ORSTED A/S	DKK	243 994	317 305	0.05
5 486	OSAKA GAS CO LTD	JPY	102 927	108 210	0.02
5 964	OTIS WORLDWIDE CORP	USD	469 578	339 113	0.06
1 448	OTSUKA CORP	JPY	58 167	76 235	0.01
5 692	OTSUKA HOLDINGS CO LTD	JPY	241 383	247 919	0.04
48 163	OVERSEA-CHINESE BANKING CORP LTD	SGD	381 286	310 718	0.05
1 575	OWENS CORNING	USD	89 719	87 822	0.01
5 038	PACCAR INC	USD	354 458	377 094	0.06
1 377	PACKAGING CORP OF AMERICA	USD	139 334	137 425	0.02
1 507	PADDY POWER BETFAIR PLC	EUR	158 758	198 033	0.03
1 451	PALO ALTO NETWORKS INC	USD	304 997	333 251	0.05
3 055	PAN AMERICAN SILVER CORP	CAD	89 174	92 479	0.02
5 997	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	97 179	131 686	0.02
32 158	PANASONIC CORP	JPY	306 054	280 073	0.05
1 455	PANDORA A/S	DKK	71 402	79 000	0.01
1 867	PARKER-HANNIFIN CORP	USD	329 817	342 165	0.06
2 155	PARKLAND CORP/CANADA	CAD	71 582	53 336	0.01
1 501	PARK24 CO LTD	JPY	33 771	25 669	0.00
272	PARTNERS GROUP HOLDING AG	CHF	215 474	246 694	0.04
4 692	PAYCHEX INC - AK9420	USD	366 993	355 419	0.06
727	PAYCOM SOFTWARE INC	USD	173 045	225 174	0.04

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
16 210	PAYPAL HOLDINGS INC	USD	1 694 122	2 824 268	0.46
61 453	PCCW LTD	HKD	36 076	35 046	0.01
11 167	PEARSON PLC	GBP	104 165	79 448	0.01
7 972	PEMBINA PIPELINE CORP	CAD	269 464	198 654	0.03
2 448	PENTAIR PLC	USD	98 909	93 000	0.02
6 460	PEOPLE'S UNITED FINANCIAL INC	USD	101 726	74 742	0.01
20 214	PEPSICO INC	USD	2 589 298	2 673 504	0.44
1 313	PEPTIDREAM INC	JPY	62 931	60 122	0.01
1 619	PERKINELMER INC	USD	141 313	158 808	0.03
3 089	PERNOD RICARD SA	EUR	531 876	485 891	0.08
1 980	PERRIGO CO PLC	USD	108 116	109 435	0.02
4 639	PERSIMMON PLC	GBP	141 907	131 031	0.02
2 491	PERSOL HOLDINGS CO LTD	JPY	45 030	34 172	0.01
8 556	PEUGEOT SA	EUR	190 679	139 148	0.02
80 505	PFIZER INC	USD	3 104 838	2 632 514	0.43
22 633	PHILIP MORRIS INTERNATIONAL INC	USD	1 897 198	1 585 668	0.26
6 393	PHILLIPS 66	USD	605 380	459 657	0.08
1 693	PIGEON CORP	JPY	67 837	65 438	0.01
1 636	PINNACLE WEST CAPITAL CORP	USD	145 377	119 902	0.02
5 289	PINTEREST INC - A	USD	103 048	117 257	0.02
2 411	PIONEER NATURAL RESOURCES CO	USD	320 683	235 555	0.04
5 819	PIRELLI & C SPA	EUR	34 522	24 672	0.00
6 298	PNC FINANCIAL SERVICES GROUP INC	USD	844 476	662 613	0.11
1 283	POLA ORBIS HOLDINGS INC	JPY	33 855	22 310	0.00
2 228	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	149 105	128 022	0.02
7 600	POSTE ITALIANE SPA	EUR	76 460	66 068	0.01
20 408	POWER ASSETS HOLDINGS LTD	HKD	142 260	110 986	0.02
8 226	POWER CORP OF CANADA	CAD	176 760	144 225	0.02
3 430	PPG INDUSTRIES INC	USD	388 715	363 786	0.06
11 169	PPL CORP	USD	346 289	288 607	0.05
3 996	PRINCIPAL FINANCIAL GROUP INC	USD	204 497	165 994	0.03
35 923	PROCTER & GAMBLE CO	USD	3 975 900	4 295 313	0.70
8 514	PROGRESSIVE CORP	USD	624 723	682 057	0.11
10 747	PROLOGIS INC	USD	884 620	1 003 018	0.16
7 090	PROSUS NV	EUR	531 400	658 870	0.11
2 213	PROXIMUS SADP	EUR	60 554	45 088	0.01
5 775	PRUDENTIAL FINANCIAL INC	USD	506 876	351 698	0.06
37 841	PRUDENTIAL PLC	GBP	643 348	569 721	0.09
3 510	PRYSMIAN SPA	EUR	76 283	81 289	0.01
1 596	PTC INC	USD	123 912	124 153	0.02
7 349	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	413 262	361 277	0.06
2 288	PUBLIC STORAGE	USD	494 326	439 044	0.07
3 148	PUBLICIS GROUPE SA	EUR	150 712	101 863	0.02
3 927	PULTEGROUP INC	USD	133 235	133 636	0.02

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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)					
1 207	PUMA SE	EUR	80 030	93 295	0.02
10 627	QANTAS AIRWAYS LTD	AUD	47 116	27 657	0.00
21 105	QBE INSURANCE GROUP LTD	AUD	166 392	128 743	0.02
3 357	QIAGEN NV	EUR	127 090	144 558	0.02
1 683	QORVO INC	USD	144 154	186 022	0.03
16 627	QUALCOMM INC	USD	1 235 807	1 516 549	0.25
2 581	QUEBECOR INC	CAD	61 005	55 277	0.01
1 942	QUEST DIAGNOSTICS INC	USD	195 050	221 310	0.04
2 153	RAIFFEISEN BANK INTERNATIONAL AG	EUR	52 056	38 352	0.01
12 445	RAKUTEN INC	JPY	106 457	109 356	0.02
711	RALPH LAUREN CORP - A	USD	76 268	51 562	0.01
2 601	RAMSAY HEALTH CARE LTD	AUD	118 526	119 123	0.02
1 733	RANDSTAD NV	EUR	90 932	77 195	0.01
1 823	RAYMOND JAMES FINANCIAL INC	USD	150 051	125 477	0.02
22 046	RAYTHEON TECHNOLOGIES CORP	USD	1 749 743	1 358 475	0.22
766	REA GROUP LTD	AUD	49 518	56 895	0.01
4 854	REALTY INCOME CORP	USD	337 313	288 813	0.05
10 325	RECKITT BENCKISER GROUP PLC	GBP	819 243	948 134	0.16
1 521	RECORDATI SPA	EUR	61 375	75 934	0.01
18 440	RECRUIT HOLDINGS CO LTD	JPY	591 336	629 337	0.10
6 297	RED ELECTRICA CORP SA	EUR	126 713	117 438	0.02
2 438	REGENCY CENTERS CORP	USD	150 265	111 880	0.02
1 467	REGENERON PHARMACEUTICALS INC	USD	635 861	914 895	0.15
13 927	REGIONS FINANCIAL CORP	USD	213 604	154 868	0.03
987	REINSURANCE GROUP OF AMERICA INC	USD	136 311	77 420	0.01
28 126	RELX PLC	GBP	647 889	649 865	0.11
328	REMY COINTREAU SA	EUR	41 722	44 649	0.01
728	RENAISSANCERE HOLDINGS LTD	USD	123 055	124 510	0.02
2 796	RENAULT SA	EUR	151 694	70 909	0.01
11 216	RENESAS ELECTRONICS CORP	JPY	69 787	57 283	0.01
26 903	RENTOKIL INITIAL PLC	GBP	145 938	169 396	0.03
21 642	REPSOL SA	EUR	295 166	189 256	0.03
3 248	REPUBLIC SERVICES INC	USD	272 746	266 498	0.04
2 104	RESMED INC	USD	283 771	403 968	0.07
30 512	RESONA HOLDINGS INC	JPY	131 533	104 021	0.02
4 125	RESTAURANT BRANDS INTERNATIONAL INC	CAD	253 877	223 783	0.04
9 814	RICOH CO LTD	JPY	95 331	69 954	0.01
1 051	RINGCENTRAL INC - A	USD	198 287	299 546	0.05
533	RINNAI CORP	JPY	39 770	44 464	0.01
5 400	RIO TINTO LTD	AUD	338 829	364 205	0.06
16 317	RIO TINTO PLC	GBP	865 861	917 128	0.15
2 261	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	42 200	25 498	0.00
1 594	RITCHIE BROS AUCTIONEERS INC	CAD	68 551	64 684	0.01
1 675	ROBERT HALF INTERNATIONAL INC	USD	96 051	88 490	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 220	ROCHE HOLDING AG	CHF	2 991 293	3 541 457	0.57
1 690	ROCKWELL AUTOMATION INC	USD	301 999	359 970	0.06
5 155	ROGERS COMMUNICATIONS INC - B	CAD	252 945	206 462	0.03
1 207	ROHM CO LTD	JPY	88 694	79 881	0.01
1 361	ROKU INC	USD	183 069	158 597	0.03
2 143	ROLLINS INC	USD	79 645	90 842	0.01
28 090	ROLLS-ROYCE HOLDINGS PLC	GBP	248 369	99 056	0.02
1 543	ROPER TECHNOLOGIES INC	USD	519 017	599 085	0.10
5 221	ROSS STORES INC	USD	527 169	445 038	0.07
20 715	ROYAL BANK OF CANADA	CAD	1 573 967	1 400 906	0.23
70 371	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	191 336	105 731	0.02
2 584	ROYAL CARIBBEAN CRUISES LTD	USD	266 377	129 975	0.02
59 874	ROYAL DUTCH SHELL PLC - A	GBP	1 667 213	952 118	0.16
54 174	ROYAL DUTCH SHELL PLC - B	GBP	1 505 058	819 306	0.13
1 888	RPM INTERNATIONAL INC	USD	137 283	141 713	0.02
15 008	RSA INSURANCE GROUP PLC	GBP	102 669	75 992	0.01
8 496	RWE AG	EUR	240 826	296 860	0.05
5 819	RYMAN HEALTHCARE LTD	NZD	50 308	48 997	0.01
3 473	RYOHIN KEIKAKU CO LTD	JPY	73 171	49 092	0.01
4 661	SAFRAN SA	EUR	640 839	467 067	0.08
15 879	SAGE GROUP PLC	GBP	139 574	131 807	0.02
12 258	SALESFORCE.COM INC	USD	1 921 773	2 296 291	0.38
6 852	SAMPO OYJ - A	EUR	289 322	235 646	0.04
35 459	SANDS CHINA LTD	HKD	168 826	139 082	0.02
16 423	SANDVIK AB	SEK	276 419	306 896	0.05
16 416	SANOFI	EUR	1 488 064	1 671 371	0.27
5 285	SANTEN PHARMACEUTICAL CO LTD	JPY	89 434	97 142	0.02
25 758	SANTOS LTD	AUD	121 842	93 992	0.02
15 190	SAP SE	EUR	1 854 773	2 120 980	0.35
3 561	SAPUTO INC	CAD	105 759	84 631	0.01
1 075	SAREPTA THERAPEUTICS INC	USD	110 111	172 366	0.03
517	SARTORIUS AG	EUR	103 464	169 904	0.03
402	SARTORIUS STEDIM BIOTECH	EUR	61 367	101 589	0.02
1 628	SBA COMMUNICATIONS CORP	USD	371 907	485 014	0.08
3 445	SBI HOLDINGS INC/JAPAN	JPY	75 347	74 338	0.01
76 208	SCENTRE GROUP	AUD	192 227	113 858	0.02
1 426	SCHIBSTED ASA - B	NOK	36 091	33 496	0.01
592	SCHINDLER HOLDING AG	CHF	136 519	139 322	0.02
292	SCHINDLER HOLDING AG - REG	CHF	65 348	68 781	0.01
20 194	SCHLUMBERGER LTD	USD	758 596	371 368	0.06
8 043	SCHNEIDER ELECTRIC SE	EUR	720 408	893 232	0.15
1 808	SCHROEDERS PLC	GBP	68 619	65 879	0.01
2 306	SCOR SE	EUR	92 160	63 196	0.01
1 566	SCOUT24 AG	EUR	119 845	121 449	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
700	SCSK CORP	JPY	34 276	33 999	0.01
3 417	SEAGATE TECHNOLOGY PLC	USD	175 486	165 417	0.03
2 248	SEALED AIR CORP	USD	84 501	73 847	0.01
1 754	SEATTLE GENETICS INC	USD	167 016	298 040	0.05
329	SEB SA	EUR	50 256	54 356	0.01
3 092	SECOM CO LTD	JPY	263 287	270 065	0.04
4 555	SECURITAS AB - B	SEK	70 678	61 383	0.01
4 865	SEEK LTD	AUD	67 739	73 322	0.01
2 434	SEGA SAMMY HOLDINGS INC	JPY	33 108	29 104	0.00
17 159	SEGRO PLC	GBP	170 386	189 753	0.03
1 854	SEI INVESTMENTS CO	USD	106 827	101 933	0.02
3 152	SEIBU HOLDINGS INC	JPY	50 813	34 212	0.01
4 112	SEIKO EPSON CORP	JPY	60 216	46 995	0.01
5 332	SEKISUI CHEMICAL CO LTD	JPY	85 368	76 210	0.01
9 065	SEKISUI HOUSE LTD	JPY	166 073	172 461	0.03
4 252	SEMPRA ENERGY	USD	565 386	498 462	0.08
2 296	SENSATA TECHNOLOGIES HOLDING PLC	USD	106 936	85 480	0.01
2 761	SERVICENOW INC	USD	732 643	1 118 371	0.18
5 578	SES SA	EUR	80 730	38 091	0.01
10 918	SEVEN & I HOLDINGS CO LTD	JPY	420 364	356 225	0.06
8 639	SEVEN BANK LTD	JPY	25 225	23 622	0.00
3 461	SEVERN TRENT PLC	GBP	97 305	106 011	0.02
2 260	SG HOLDINGS CO LTD	JPY	57 858	73 738	0.01
88	SGS SA - REG	CHF	223 706	214 995	0.04
3 132	SHARP CORP/JAPAN	JPY	43 799	33 269	0.01
6 831	SHAW COMMUNICATIONS INC	CAD	131 854	111 040	0.02
1 207	SHERWIN-WILLIAMS CO	USD	605 373	697 465	0.11
3 252	SHIMADZU CORP	JPY	86 782	86 451	0.01
287	SHIMAMURA CO LTD	JPY	23 900	19 420	0.00
1 057	SHIMANO INC	JPY	159 850	203 297	0.03
7 963	SHIMIZU CORP	JPY	71 125	65 322	0.01
5 109	SHIN-ETSU CHEMICAL CO LTD	JPY	514 444	596 449	0.10
2 183	SHINSEI BANK LTD	JPY	31 300	26 264	0.00
3 976	SHIONOGI & CO LTD	JPY	232 312	248 765	0.04
5 818	SHISEIDO CO LTD	JPY	403 003	368 596	0.06
6 134	SHIZUOKA BANK LTD	JPY	46 526	39 402	0.01
1 521	SHOPIFY INC	CAD	530 535	1 440 319	0.24
1 939	SHOWA DENKO KK	JPY	58 985	43 422	0.01
11 129	SIEMENS AG - REG	EUR	1 266 249	1 309 451	0.22
3 467	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	52 815	61 447	0.01
2 182	SIEMENS HEALTHINEERS AG	EUR	93 826	104 523	0.02
776	SIGNATURE BANK/NEW YORK NY	USD	94 621	82 970	0.01
2 063	SIKA AG	CHF	330 724	397 008	0.07
4 464	SIMON PROPERTY GROUP INC	USD	651 132	305 248	0.05

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
19 697	SINGAPORE AIRLINES LTD	SGD	76 502	52 665	0.01
11 687	SINGAPORE EXCHANGE LTD	SGD	70 864	69 868	0.01
22 659	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	63 683	53 600	0.01
118 758	SINGAPORE TELECOMMUNICATIONS LTD	SGD	270 870	209 415	0.03
45 603	SINO LAND CO LTD	HKD	69 979	57 368	0.01
16 052	SIRIUS XM HOLDINGS INC	USD	101 319	94 225	0.02
29 359	SJM HOLDINGS LTD	HKD	31 509	32 577	0.01
23 675	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	222 459	205 071	0.03
4 949	SKANSKA AB - B	SEK	97 098	100 662	0.02
5 537	SKF AB - B	SEK	97 363	102 905	0.02
2 475	SKYWORKS SOLUTIONS INC	USD	229 982	316 454	0.05
4 477	SLACK TECHNOLOGIES INC - A	USD	156 693	139 190	0.02
1 047	SMART REAL ESTATE INVESTMENT TRUST	CAD	23 973	16 074	0.00
839	SMC CORP/JAPAN	JPY	337 824	429 124	0.07
12 723	SMITH & NEPHEW PLC	GBP	264 946	236 671	0.04
5 764	SMITHS GROUP PLC	GBP	112 065	100 562	0.02
3 287	SMURFIT KAPPA GROUP PLC	EUR	107 659	109 868	0.02
29 630	SNAM SPA	EUR	144 424	144 231	0.02
12 708	SNAP INC	USD	187 805	298 511	0.05
756	SNAP-ON INC	USD	116 346	104 714	0.02
11 793	SOCIETE GENERALE SA	EUR	360 058	196 031	0.03
1 287	SODEXO SA	EUR	134 359	87 019	0.01
224	SOFINA SA	EUR	61 241	59 123	0.01
27 878	SOFTBANK CORP	JPY	368 082	355 307	0.06
22 740	SOFTBANK GROUP CORP	JPY	978 844	1 148 751	0.19
1 021	SOHGO SECURITY SERVICES CO LTD	JPY	49 820	47 508	0.01
1 078	SOLVAY SA	EUR	113 836	86 278	0.01
4 867	SOMPO HOLDINGS INC	JPY	185 875	167 233	0.03
6 565	SONIC HEALTHCARE LTD	AUD	122 851	137 544	0.02
797	SONOVA HOLDING AG	CHF	165 845	159 096	0.03
18 517	SONY CORP	JPY	1 083 640	1 267 364	0.21
2 166	SONY FINANCIAL HOLDINGS INC	JPY	45 403	52 100	0.01
15 336	SOUTHERN CO	USD	867 665	795 172	0.13
2 106	SOUTHWEST AIRLINES CO	USD	104 561	71 983	0.01
71 276	SOUTH32 LTD	AUD	144 485	100 110	0.02
3 547	S&P GLOBAL INC	USD	865 141	1 168 666	0.19
26 723	SPARK NEW ZEALAND LTD	NZD	73 663	78 445	0.01
1 072	SPIRAX-SARCO ENGINEERING PLC	GBP	117 900	132 137	0.02
2 269	SPLUNK INC	USD	298 197	450 850	0.07
1 287	SQUARE ENIX HOLDINGS CO LTD	JPY	63 443	64 896	0.01
5 161	SQUARE INC - A	USD	357 780	541 595	0.09
3 347	SS&C TECHNOLOGIES HOLDINGS INC	USD	185 550	189 039	0.03
14 982	SSE PLC	GBP	247 806	252 591	0.04
7 782	ST JAMES'S PLACE PLC	GBP	102 222	91 615	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
39 521	STANDARD CHARTERED PLC	GBP	319 391	214 908	0.04
33 873	STANDARD LIFE ABERDEEN PLC	GBP	125 262	111 999	0.02
2 241	STANLEY BLACK & DECKER INC	USD	314 604	312 351	0.05
1 887	STANLEY ELECTRIC CO LTD	JPY	51 937	45 389	0.01
17 074	STARBUCKS CORP	USD	1 321 702	1 256 476	0.21
5 154	STATE STREET CORP	USD	358 560	327 537	0.05
3 107	STEEL DYNAMICS INC	USD	100 127	81 062	0.01
1 234	STERIS PLC	USD	178 515	189 345	0.03
9 279	STMICROELECTRONICS NV	EUR	200 206	252 205	0.04
34 685	STOCKLAND	AUD	101 584	79 045	0.01
8 463	STORA ENSO OYJ - R	EUR	111 144	101 040	0.02
150	STRAUMANN HOLDING AG - REG	CHF	125 146	128 858	0.02
4 904	STRYKER CORP	USD	943 942	883 652	0.15
8 982	SUBARU CORP	JPY	229 819	186 617	0.03
5 027	SUEZ SA	EUR	71 626	58 917	0.01
3 915	SUMCO CORP	JPY	59 385	59 840	0.01
21 710	SUMITOMO CHEMICAL CO LTD	JPY	98 031	64 797	0.01
17 302	SUMITOMO CORP	JPY	254 780	197 982	0.03
2 555	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	48 696	35 287	0.01
10 929	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	146 371	125 564	0.02
1 628	SUMITOMO HEAVY INDUSTRIES LTD	JPY	47 682	35 386	0.01
3 393	SUMITOMO METAL MINING CO LTD	JPY	102 070	94 634	0.02
18 945	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	659 228	532 430	0.09
4 941	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	177 230	138 541	0.02
4 531	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	158 874	124 441	0.02
2 407	SUMITOMO RUBBER INDUSTRIES LTD	JPY	30 074	23 694	0.00
1 358	SUN COMMUNITIES INC	USD	193 244	184 253	0.03
19 075	SUN HUNG KAI PROPERTIES LTD	HKD	285 691	243 530	0.04
8 553	SUN LIFE FINANCIAL INC	CAD	350 004	313 292	0.05
22 250	SUNCOR ENERGY INC	CAD	661 130	373 932	0.06
18 343	SUNCORP GROUP LTD	AUD	161 114	116 567	0.02
1 024	SUNDRUG CO LTD	JPY	34 505	33 885	0.01
28 570	SUNTEC REAL ESTATE INVESTMENT TRUST - D	SGD	37 522	28 876	0.00
1 995	SUNTORY BEVERAGE & FOOD LTD	JPY	84 628	77 758	0.01
935	SUZUKEN CO LTD/AICHI JAPAN	JPY	44 437	34 840	0.01
5 397	SUZUKI MOTOR CORP	JPY	239 146	182 943	0.03
752	SVB FINANCIAL GROUP	USD	168 499	162 079	0.03
8 813	SVENSKA CELLULOSA AB SCA - B	SEK	109 942	104 810	0.02
22 632	SVENSKA HANDELSBANKEN AB	SEK	234 085	214 838	0.04
421	SWATCH GROUP AG	CHF	118 737	84 017	0.01
765	SWATCH GROUP AG - REG	CHF	41 280	29 920	0.00
13 174	SWEDBANK AB - A	SEK	215 049	168 835	0.03
2 472	SWEDISH MATCH AB	SEK	123 730	173 792	0.03
6 927	SWIRE PACIFIC LTD - A	HKD	69 218	36 733	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17 157	SWIRE PROPERTIES LTD	HKD	58 016	43 565	0.01
464	SWISS LIFE HOLDING AG - REG	CHF	205 152	171 878	0.03
1 105	SWISS PRIME SITE AG - REG	CHF	107 715	102 155	0.02
4 286	SWISS RE AG	CHF	419 638	330 465	0.05
377	SWISSCOM AG - REG	CHF	191 969	197 301	0.03
16 108	SYDNEY AIRPORT	AUD	84 490	62 882	0.01
1 871	SYMRISE AG	EUR	176 265	217 496	0.04
8 032	SYNCHRONY FINANCIAL	USD	253 550	177 989	0.03
2 185	SYNOPSIS INC	USD	274 760	426 075	0.07
7 028	SYSCO CORP	USD	495 924	384 150	0.06
2 360	SYSMEX CORP	JPY	159 339	180 032	0.03
3 434	T ROWE PRICE GROUP INC	USD	387 880	424 099	0.07
29 461	TABCORP HOLDINGS LTD	AUD	88 693	68 560	0.01
1 759	TAIHEIYO CEMENT CORP	JPY	50 315	40 631	0.01
2 787	TAISEI CORP	JPY	111 355	101 266	0.02
439	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	37 084	26 856	0.00
2 177	TAIYO NIPPON SANSO CORP	JPY	39 925	36 342	0.01
22 912	TAKEDA PHARMACEUTICAL CO LTD	JPY	877 040	817 216	0.13
1 650	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	191 901	230 291	0.04
7 372	TARGET CORP	USD	724 500	884 124	0.15
47 765	TAYLOR WIMPEY PLC	GBP	105 286	84 160	0.01
13 659	TC ENERGY CORP	CAD	651 313	581 653	0.10
3 932	TD AMERITRADE HOLDING CORP	USD	186 718	143 046	0.02
7 754	T&D HOLDINGS INC	JPY	91 174	66 195	0.01
1 873	TDK CORP	JPY	171 504	185 416	0.03
4 861	TE CONNECTIVITY LTD	USD	422 139	396 415	0.07
1 891	TEAMVIEWER AG	EUR	96 383	103 220	0.02
20 219	TECHTRONIC INDUSTRIES CO LTD	HKD	147 326	197 743	0.03
7 063	TECK RESOURCES LTD - B	CAD	123 973	73 741	0.01
2 499	TEIJIN LTD	JPY	44 481	39 702	0.01
1 024	TELADOC HEALTH INC	USD	179 100	195 420	0.03
121 637	TELECOM ITALIA SPA/MILANO	EUR	70 517	47 775	0.01
87 685	TELECOM ITALIA SPA/MILANO - RSP	EUR	47 798	33 977	0.01
533	TELEDYNE TECHNOLOGIES INC	USD	181 506	165 736	0.03
674	TELEFLEX INC	USD	216 352	245 323	0.04
42 459	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	364 706	392 659	0.06
15 147	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	46 841	44 691	0.01
70 809	TELEFONICA SA	EUR	502 080	337 760	0.06
666	TELENET GROUP HOLDING NV	EUR	31 073	27 407	0.00
10 492	TELENOR ASA	NOK	195 371	152 372	0.03
855	TELEPERFORMANCE	EUR	179 810	216 930	0.04
7 264	TELE2 AB	SEK	100 168	96 329	0.02
36 742	TELIA CO AB	SEK	157 643	137 240	0.02
60 554	TELSTRA CORP LTD	AUD	143 692	130 494	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 106	TELUS CORP	CAD	110 928	102 079	0.02
952	TEMENOS AG - REG	CHF	142 995	147 840	0.02
6 870	TENARIS SA	EUR	78 704	44 352	0.01
2 438	TERADYNE INC	USD	155 896	206 035	0.03
20 468	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	128 900	140 644	0.02
9 384	TERUMO CORP	JPY	298 733	354 972	0.06
142 465	TESCO PLC	GBP	424 853	401 520	0.07
2 146	TESLA INC	USD	960 755	2 317 272	0.38
15 899	TEVA PHARMACEUTICAL INDUSTRIES LTD - ADR	USD	195 426	196 035	0.03
13 587	TEXAS INSTRUMENTS INC	USD	1 554 526	1 725 141	0.28
3 318	TEXTRON INC	USD	156 051	109 195	0.02
1 550	THALES SA	EUR	167 494	125 135	0.02
5 802	THERMO FISHER SCIENTIFIC INC	USD	1 655 157	2 102 297	0.35
1 756	THK CO LTD	JPY	45 162	43 361	0.01
2 546	THOMSON REUTERS RG	CAD	165 523	172 423	0.03
5 887	THYSSENKRUPP AG	EUR	82 938	41 748	0.01
1 586	TIFFANY & CO	USD	178 692	193 397	0.03
3 300	TIS INC	JPY	70 303	69 557	0.01
17 502	TJX COS INC	USD	951 437	884 901	0.15
8 043	T-MOBILE US INC	USD	669 677	837 678	0.14
820	TMX GROUP LTD	CAD	81 755	80 813	0.01
2 841	TOBU RAILWAY CO LTD	JPY	90 508	93 879	0.02
1 564	TOHO CO LTD/TOKYO	JPY	59 057	56 465	0.01
1 054	TOHO GAS CO LTD	JPY	41 858	52 756	0.01
6 183	TOHOKU ELECTRIC POWER CO INC	JPY	67 224	58 801	0.01
9 296	TOKIO MARINE HOLDINGS INC	JPY	473 029	404 807	0.07
656	TOKYO CENTURY CORP	JPY	31 013	33 504	0.01
21 099	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	98 747	64 733	0.01
2 126	TOKYO ELECTRON LTD	JPY	381 156	521 031	0.09
5 500	TOKYO GAS CO LTD	JPY	134 461	131 529	0.02
7 247	TOKYU CORP	JPY	126 299	101 902	0.02
8 935	TOKYU FUDOSAN HOLDINGS CORP	JPY	54 932	41 741	0.01
3 812	TOPPAN PRINTING CO LTD	JPY	65 605	63 495	0.01
20 239	TORAY INDUSTRIES INC	JPY	137 442	95 206	0.02
26 351	TORONTO-DOMINION BANK	CAD	1 424 968	1 172 237	0.19
5 642	TOSHIBA CORP	JPY	173 406	179 638	0.03
3 858	TOSOH CORP	JPY	55 790	52 568	0.01
36 805	TOTAL SA	EUR	1 859 964	1 404 443	0.23
2 027	TOTO LTD	JPY	80 943	77 315	0.01
1 246	TOYO SUISAN KAISHA LTD	JPY	50 886	69 642	0.01
939	TOYODA GOSEI CO LTD	JPY	20 168	19 514	0.00
2 093	TOYOTA INDUSTRIES CORP	JPY	114 228	110 776	0.02
30 870	TOYOTA MOTOR CORP	JPY	2 010 720	1 934 865	0.32
3 125	TOYOTA TSUSHO CORP	JPY	100 798	79 048	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 399	TPG TELECOM LTD	AUD	26 256	33 195	0.01
1 706	TRACTOR SUPPLY CO	USD	159 631	224 834	0.04
595	TRADE DESK INC - A	USD	187 205	241 868	0.04
1 191	TRADEWEB MARKETS INC	USD	78 474	69 245	0.01
3 468	TRANE TECHNOLOGIES PLC	USD	321 851	308 583	0.05
742	TRANSDIGM GROUP INC	USD	349 411	328 001	0.05
2 745	TRANSUNION	USD	211 154	238 925	0.04
39 786	TRANSURBAN GROUP	AUD	380 032	387 058	0.06
3 710	TRAVELERS COS INC	USD	490 167	423 126	0.07
10 473	TREASURY WINE ESTATES LTD	AUD	110 831	75 568	0.01
1 933	TREND MICRO INC/JAPAN	JPY	99 464	107 862	0.02
3 624	TRIMBLE INC	USD	142 402	156 521	0.03
19 524	TRUIST FINANCIAL CORP	USD	970 737	733 126	0.12
1 758	TRYG A/S	DKK	48 661	50 865	0.01
577	TSURUHA HOLDINGS INC	JPY	70 387	79 422	0.01
1 722	TWILIO INC - A	USD	208 603	377 841	0.06
11 380	TWITTER INC	USD	377 321	339 010	0.06
573	TYLER TECHNOLOGIES INC	USD	171 749	198 762	0.03
4 292	TYSON FOODS INC - A	USD	318 253	256 275	0.04
13 820	UBER TECHNOLOGIES INC	USD	486 070	429 526	0.07
1 316	UBISOFT ENTERTAINMENT SA	EUR	99 799	108 490	0.02
53 330	UBS GROUP AG	CHF	634 656	613 750	0.10
1 839	UCB SA	EUR	157 888	212 950	0.03
4 286	UDR INC	USD	191 180	160 211	0.03
3 034	UGI CORP	USD	136 783	96 481	0.02
789	ULTA BEAUTY INC	USD	206 608	160 498	0.03
2 867	UMICORE SA	EUR	122 160	134 953	0.02
2 013	UNIBAIL RODAMCO REITS	EUR	295 464	113 407	0.02
5 866	UNICHARM CORP	JPY	189 573	240 327	0.04
30 864	UNICREDIT SPA	EUR	392 111	283 836	0.05
21 249	UNILEVER NV	EUR	1 205 398	1 127 660	0.19
16 998	UNILEVER PLC	GBP	963 599	914 660	0.15
10 041	UNION PACIFIC CORP	USD	1 639 027	1 697 632	0.28
2 928	UNIPER SE	EUR	88 550	94 382	0.02
1 491	UNITED INTERNET AG - REG	EUR	55 606	63 150	0.01
17 059	UNITED OVERSEAS BANK LTD	SGD	312 275	247 377	0.04
10 213	UNITED PARCEL SERVICE INC - B	USD	1 118 258	1 135 481	0.19
1 082	UNITED RENTALS INC	USD	145 982	161 261	0.03
43	UNITED URBAN INVESTMENT CORP	JPY	71 651	46 155	0.01
9 920	UNITED UTILITIES GROUP PLC	GBP	108 545	111 564	0.02
13 799	UNITEDHEALTH GROUP INC	USD	3 645 313	4 070 015	0.66
1 156	UNIVERSAL HEALTH SERVICES INC - B	USD	150 358	107 381	0.02
6 767	UOL GROUP LTD	SGD	36 286	32 936	0.01
7 764	UPM-KYMMENE OYJ	EUR	238 201	224 282	0.04

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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)					
19 933	US BANCORP/MN	USD	1 023 949	733 933	0.12
3 216	USS CO LTD	JPY	58 454	51 362	0.01
586	VAIL RESORTS INC	USD	128 920	106 740	0.02
3 331	VALEO SA	EUR	110 075	87 395	0.01
5 955	VALERO ENERGY CORP	USD	492 703	350 273	0.06
1 319	VARIAN MEDICAL SYSTEMS INC	USD	164 633	161 604	0.03
1 923	VEEVA SYSTEMS INC	USD	266 679	450 790	0.07
5 424	VENTAS INC	USD	308 387	198 627	0.03
4 053	VENTURE CORP LTD	SGD	48 904	47 007	0.01
7 840	VEOLIA ENVIRONNEMENT SA	EUR	191 719	176 286	0.03
990	VERBUND AG	EUR	47 790	44 321	0.01
15 672	VEREIT INC	USD	132 117	100 771	0.02
1 524	VERISIGN INC	USD	278 568	315 209	0.05
2 253	VERISK ANALYTICS INC - A	USD	318 880	383 461	0.06
60 164	VERIZON COMMUNICATIONS INC	USD	3 443 445	3 316 841	0.53
3 772	VERTEX PHARMACEUTICALS INC	USD	776 212	1 095 049	0.18
2 893	VESTAS WIND SYSTEMS A/S	DKK	252 599	294 447	0.05
4 880	VF CORP	USD	391 464	297 387	0.05
8 168	VIACOMCBS INC - B	USD	310 449	190 478	0.03
6 815	VICI PROPERTIES INC	USD	163 441	137 595	0.02
56 484	VICINITY CENTRES	AUD	89 241	55 612	0.01
662	VIFOR PHARMA AG	CHF	102 450	99 591	0.02
7 615	VINCI SA	EUR	762 047	701 329	0.12
24 817	VISA INC	USD	4 182 592	4 793 900	0.78
6 381	VISTRA ENERGY CORP	USD	146 160	118 814	0.02
12 063	VIVENDI SA	EUR	318 776	309 449	0.05
1 199	VMWARE INC - A	USD	181 115	185 677	0.03
389 438	VODAFONE GROUP PLC	GBP	743 374	620 055	0.10
1 688	VOESTALPINE AG	EUR	48 556	36 297	0.01
473	VOLKSWAGEN AG	EUR	83 320	76 128	0.01
2 699	VOLKSWAGEN AG - PFD	EUR	469 277	409 055	0.07
21 628	VOLVO AB - B	SEK	328 060	338 697	0.06
7 494	VONOVIA SE	EUR	386 090	459 394	0.08
2 361	VORNADO REALTY TRUST	USD	145 603	90 214	0.01
1 925	VOYA FINANCIAL INC	USD	99 687	89 801	0.01
1 926	VULCAN MATERIALS CO	USD	241 879	223 127	0.04
2 134	W R BERKLEY CORP - C	USD	131 586	122 257	0.02
10 954	WALGREENS BOOTS ALLIANCE INC	USD	648 731	464 340	0.08
20 636	WALMART INC	USD	2 267 094	2 471 780	0.41
26 286	WALT DISNEY CO	USD	3 077 208	2 931 152	0.47
6 456	WARTSILA OYJ ABP	EUR	83 892	53 353	0.01
1 567	WASHINGTON H SOUL PATTINSON & CO LTD	AUD	24 867	21 071	0.00
3 836	WASTE CONNECTIONS INC	USD	338 629	359 778	0.06
6 178	WASTE MANAGEMENT INC	USD	656 464	654 312	0.11

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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)					
905	WATERS CORP	USD	191 989	163 262	0.03
928	WAYFAIR INC	USD	99 819	183 382	0.03
4 589	WEC ENERGY GROUP INC	USD	393 326	402 226	0.07
709	WELCIA HOLDINGS CO LTD	JPY	39 155	57 109	0.01
56 658	WELLS FARGO & CO	USD	2 663 664	1 450 445	0.24
5 969	WELLTOWER INC	USD	445 841	308 896	0.05
390	WENDEL SE	EUR	49 897	37 167	0.01
16 494	WESFARMERS LTD	AUD	430 725	509 095	0.08
2 300	WEST JAPAN RAILWAY CO	JPY	178 276	128 895	0.02
1 074	WEST PHARMACEUTICAL SERVICES INC	USD	163 361	243 981	0.04
4 349	WESTERN DIGITAL CORP	USD	236 262	192 008	0.03
6 010	WESTERN UNION CO	USD	132 079	129 936	0.02
2 650	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	189 017	152 561	0.03
52 539	WESTPAC BANKING CORP	AUD	907 897	649 307	0.11
3 760	WESTROCK CO	USD	147 767	106 258	0.02
10 845	WEYERHAEUSER CO	USD	294 248	243 579	0.04
139 190	WH GROUP LTD	HKD	134 907	119 247	0.02
14 679	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	86 173	70 076	0.01
6 505	WHEATON PRECIOUS METALS CORP	CAD	168 873	285 175	0.05
10 578	WHELOCK & CO LTD	HKD	70 817	83 663	0.01
914	WHIRLPOOL CORP	USD	122 667	118 390	0.02
2 932	WHITBREAD PLC	GBP	125 115	80 497	0.01
17 638	WILLIAMS COS INC	USD	411 678	335 475	0.06
1 872	WILLIS TOWERS WATSON PLC	USD	340 000	368 690	0.06
27 942	WILMAR INTERNATIONAL LTD	SGD	74 665	81 920	0.01
2 084	WISETECH GLOBAL LTD	AUD	33 807	27 764	0.00
744	WIX.COM LTD	USD	97 608	190 628	0.03
34 985	WM MORRISON SUPERMARKETS PLC	GBP	92 423	82 369	0.01
3 972	WOLTERS KLUWER NV	EUR	272 676	310 139	0.05
13 707	WOODSIDE PETROLEUM LTD	AUD	298 901	204 317	0.03
18 347	WOOLWORTHS GROUP LTD	AUD	436 374	470 918	0.08
2 429	WORKDAY INC	USD	412 333	455 097	0.07
1 995	WORLDLINE SA	EUR	137 796	172 712	0.03
2 506	WP CAREY INC	USD	193 987	169 531	0.03
18 001	WPP PLC	GBP	212 332	140 301	0.02
1 543	WSP GLOBAL INC	CAD	89 866	94 323	0.02
663	WW GRAINGER INC	USD	197 518	208 288	0.03
22 730	WYNN MACAU LTD	HKD	51 667	39 123	0.01
1 406	WYNN RESORTS LTD	USD	164 715	104 733	0.02
7 633	XCEL ENERGY INC	USD	454 869	477 063	0.08
3 620	XILINX INC	USD	342 967	356 172	0.06
1 344	XPO LOGISTICS INC	USD	98 837	103 824	0.02
2 621	XYLEM INC/NY	USD	197 773	170 260	0.03
1 745	YAKULT HONSHA CO LTD	JPY	108 692	102 709	0.02

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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)					
10 553	YAMADA DENKI CO LTD	JPY	52 143	52 332	0.01
1 955	YAMAHA CORP	JPY	94 668	91 874	0.02
4 115	YAMAHA MOTOR CO LTD	JPY	80 229	64 384	0.01
13 843	YAMANA GOLD INC	CAD	74 393	75 007	0.01
4 482	YAMATO HOLDINGS CO LTD	JPY	92 390	96 798	0.02
1 764	YAMAZAKI BAKING CO LTD	JPY	32 297	30 347	0.00
37 604	YANGZIJIANG SHIPBUILDING HOLDINGS LTD	SGD	31 061	25 068	0.00
2 576	YARA INTERNATIONAL ASA	NOK	104 262	89 160	0.01
3 491	YASKAWA ELECTRIC CORP	JPY	118 853	120 536	0.02
3 336	YOKOGAWA ELECTRIC CORP	JPY	60 267	51 949	0.01
1 733	YOKOHAMA RUBBER CO LTD	JPY	32 734	24 320	0.00
4 376	YUM! BRANDS INC	USD	421 792	380 318	0.06
38 566	Z HOLDINGS CORP	JPY	129 206	188 031	0.03
2 206	ZALANDO SE	EUR	101 945	155 548	0.03
785	ZEBRA TECHNOLOGIES CORP - A	USD	162 742	200 921	0.03
2 032	ZILLOW GROUP INC	USD	88 477	117 064	0.02
3 003	ZIMMER BIOMET HOLDINGS INC	USD	390 440	358 438	0.06
2 399	ZIONS BANCORP NA	USD	108 286	81 566	0.01
6 908	ZOETIS INC	USD	792 745	946 672	0.16
1 576	ZOOM VIDEO COMMUNICATIONS INC	USD	286 455	399 579	0.07
1 508	ZOZO INC	JPY	30 204	33 491	0.01
2 176	ZURICH INSURANCE GROUP AG	CHF	782 061	767 467	0.13
14 155	3I GROUP PLC	GBP	180 146	145 620	0.02
8 373	3M CO	USD	1 483 826	1 306 104	0.21
Total Shares			592 458 559	608 100 193	99.89
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			592 458 559	608 100 193	99.88
Other transferable securities					
Shares					
2 100	NIHON M&A CENTER INC	JPY	84 488	94 795	0.02
Total Shares			84 488	94 795	0.02
Total Other transferable securities			84 488	94 795	0.02
Total Investments			592 543 047	608 194 988	99.90

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	12.47	United States of America	63.21
Technology Hardware and Equipment	8.74	Japan	7.94
Pharmaceuticals and Biotechnology	8.59	United Kingdom	4.26
Retailers	6.16	Switzerland	3.47
Banks	5.70	France	3.23
Telecommunications Service Providers	4.38	Canada	3.19
Investment Banking and Brokerage Services	3.81	Germany	2.86
Personal Care, Drug and Grocery Stores	3.34	Australia	2.08
Oil, Gas and Coal	3.18	Netherlands	1.74
Medical Equipment and Services	2.97	Ireland	1.60
Non-life Insurance	2.43	Sweden	0.96
Real Estate Investment Trusts	2.32	Hong Kong (China)	0.83
Industrial Support Services	2.26	Spain	0.76
Industrial Transportation	2.21	Denmark	0.73
Electricity	2.07	Italy	0.60
Food Producers	1.96	Singapore	0.35
Travel and Leisure	1.90	Finland	0.32
Automobiles and Parts	1.83	Bermuda	0.30
Finance and Credit Services	1.82	Belgium	0.28
Chemicals	1.80	Jersey	0.23
Beverages	1.75	Israel	0.20
Aerospace and Defense	1.63	Cayman Islands	0.18
General Industrials	1.62	Norway	0.16
Health Care Providers	1.58	New Zealand	0.10
Industrial Engineering	1.46	Luxembourg	0.07
Gas, Water and Multi-utilities	1.22	Curacao	0.06
Construction and Materials	1.21	Austria	0.05
Life Insurance	1.13	Portugal	0.05
Electronic and Electrical Equipment	1.01	Guernsey	0.03
Personal Goods	1.01	Liberia	0.02
Telecommunications Equipment	0.97	Panama	0.02
Industrial Metals and Mining	0.85	Gibraltar	0.01
Leisure Goods	0.83	Papua New Guinea	0.01
Tobacco	0.78		
Real Estate Investment and Services	0.65		99.90
Precious Metals and Mining	0.54		
Media	0.50		
Household Goods and Home Construction	0.39		
Consumer Services	0.33		
Waste and Disposal Services	0.21		
Industrial Materials	0.12		
Alternative Energy	0.09		
Mortgage Real Estate Investment Trusts	0.04		
Open-end and Miscellaneous Investment Vehicles	0.04		
	99.90		

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
7 967	ABC-MART INC	JPY	52 474 565	50 271 770	0.06
96 136	ACOM CO LTD	JPY	40 599 077	39 511 896	0.04
48 074	ADVANTEST CORP	JPY	210 052 660	294 212 880	0.33
157 573	AEON CO LTD	JPY	341 796 185	394 720 365	0.45
24 714	AEON MALL CO LTD	JPY	41 782 208	35 341 020	0.04
46 537	AGC INC/JAPAN	JPY	160 955 627	142 635 905	0.16
44 282	AIR WATER INC	JPY	73 632 351	67 352 922	0.08
39 083	AISIN SEIKI CO LTD	JPY	144 576 754	122 720 620	0.14
112 434	AJINOMOTO CO INC	JPY	209 618 598	201 481 728	0.23
45 251	ALFRESA HOLDINGS CORP	JPY	110 621 174	101 860 001	0.12
79 782	AMADA CO LTD	JPY	87 700 408	70 287 942	0.08
27 734	ANA HOLDINGS INC	JPY	93 019 806	67 976 034	0.08
28 538	AOZORA BANK LTD	JPY	76 297 107	53 537 288	0.06
93 250	ASAHI GROUP HOLDINGS LTD	JPY	426 404 919	352 112 000	0.40
47 074	ASAHI INTECC CO LTD	JPY	133 275 281	144 281 810	0.16
302 278	ASAHI KASEI CORP	JPY	322 891 265	264 674 617	0.30
448 602	ASTELLAS PHARMA INC	JPY	762 443 678	807 259 299	0.92
48 117	BANDAI NAMCO HOLDINGS INC	JPY	275 802 050	272 679 039	0.31
13 656	BANK OF KYOTO LTD	JPY	57 397 004	52 165 920	0.06
17 287	BENESSE HOLDINGS INC	JPY	49 079 615	49 959 430	0.06
128 959	BRIDGESTONE CORP	JPY	510 259 552	447 358 771	0.51
53 659	BROTHER INDUSTRIES LTD	JPY	106 465 238	104 205 778	0.12
20 967	CALBEE INC	JPY	67 443 587	62 544 561	0.07
241 026	CANON INC	JPY	685 688 498	514 469 997	0.58
46 799	CASIO COMPUTER CO LTD	JPY	77 529 844	87 514 130	0.10
34 699	CENTRAL JAPAN RAILWAY CO	JPY	714 039 417	579 126 310	0.66
127 699	CHIBA BANK LTD	JPY	72 745 847	64 871 092	0.07
155 201	CHUBU ELECTRIC POWER CO INC	JPY	236 230 269	209 831 752	0.24
161 823	CHUGAI PHARMACEUTICAL CO LTD	JPY	526 418 651	932 909 595	1.06
69 941	CHUGOKU ELECTRIC POWER CO INC	JPY	99 382 506	100 784 981	0.11
29 843	COCA-COLA BOTTLERS JAPAN HOLDINGS INC	JPY	76 358 530	58 313 222	0.07
255 067	CONCORDIA FINANCIAL GROUP LTD	JPY	103 112 820	87 998 115	0.10
4 800	COSMOS PHARMACEUTICAL CORP	JPY	76 215 184	79 392 000	0.09
24 386	CYBERAGENT INC	JPY	106 095 046	129 001 940	0.15
58 588	DAI NIPPON PRINTING CO LTD	JPY	148 050 348	144 653 772	0.16
59 950	DAICEL CORP	JPY	58 484 835	49 938 350	0.06
24 413	DAIFUKU CO LTD	JPY	152 822 905	229 970 460	0.26
259 910	DAI-ICHI LIFE HOLDINGS INC	JPY	422 957 890	333 464 530	0.38
136 634	DAIICHI SANKYO CO LTD	JPY	900 328 570	1 203 199 004	1.37
59 985	DAIKIN INDUSTRIES LTD	JPY	850 354 995	1 039 839 975	1.18
15 503	DAITO TRUST CONSTRUCTION CO LTD	JPY	202 513 427	153 619 227	0.17
136 467	DAIWA HOUSE INDUSTRY CO LTD	JPY	431 389 011	346 899 114	0.39
476	DAIWA HOUSE REIT INVESTMENT CORP	JPY	128 632 008	120 904 000	0.14
348 060	DAIWA SECURITIES GROUP INC	JPY	175 351 518	156 522 582	0.18

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
104 439	DENSO CORP	JPY	473 500 859	439 165 995	0.50
52 150	DENTSU GROUP INC	JPY	188 517 159	133 243 250	0.15
6 952	DISCO CORP	JPY	150 744 588	181 377 680	0.21
72 861	EAST JAPAN RAILWAY CO	JPY	684 926 033	544 563 114	0.62
60 724	EISAI CO LTD	JPY	463 789 336	518 947 304	0.59
33 111	ELECTRIC POWER DEVELOPMENT CO LTD	JPY	80 962 353	67 711 995	0.08
739 394	ENEOS HOLDINGS INC	JPY	369 584 920	282 448 508	0.32
61 071	FAMILYMART UNY HOLDINGS CO LTD	JPY	151 117 854	112 920 279	0.13
46 719	FANUC CORP	JPY	893 467 804	899 807 940	1.02
14 021	FAST RETAILING CO LTD	JPY	837 791 326	865 095 700	0.98
30 620	FUJI ELECTRIC CO LTD	JPY	98 761 219	90 145 280	0.10
86 800	FUJIFILM HOLDINGS CORP	JPY	439 285 283	400 148 000	0.45
47 338	FUJITSU LTD	JPY	442 354 776	597 405 560	0.68
41 412	FUKUOKA FINANCIAL GROUP INC	JPY	82 706 161	70 441 812	0.08
877	GLP J-REIT	JPY	125 804 165	137 250 500	0.16
9 810	GMO PAYMENT GATEWAY INC	JPY	79 623 882	110 264 400	0.13
56 207	HAKUHODO DY HOLDINGS INC	JPY	87 344 686	72 001 167	0.08
33 775	HAMAMATSU PHOTONICS KK	JPY	143 345 924	157 729 250	0.18
55 156	HANKYU HANSHIN HOLDINGS INC	JPY	217 344 564	201 043 620	0.23
5 049	HIKARI TSUSHIN INC	JPY	115 519 674	123 952 950	0.14
69 194	HINO MOTORS LTD	JPY	62 403 405	50 373 232	0.06
7 895	HIROSE ELECTRIC CO LTD	JPY	95 703 899	93 318 900	0.11
12 318	HISAMITSU PHARMACEUTICAL CO INC	JPY	63 632 368	71 567 580	0.08
25 865	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	72 485 642	77 077 700	0.09
233 054	HITACHI LTD	JPY	865 684 102	793 082 762	0.90
51 709	HITACHI METALS LTD	JPY	67 148 811	66 342 647	0.08
392 792	HONDA MOTOR CO LTD	JPY	1 116 785 432	1 082 338 356	1.23
12 181	HOSHIZAKI CORP	JPY	106 287 271	112 552 440	0.13
91 195	HOYA CORP	JPY	797 260 943	935 660 700	1.06
73 028	HULIC CO LTD	JPY	78 053 053	73 904 336	0.08
47 264	IDEMITSU KOSAN CO LTD	JPY	147 903 499	108 092 768	0.12
35 453	IIDA GROUP HOLDINGS CO LTD	JPY	61 952 584	58 532 903	0.07
246 608	INPEX CORP	JPY	235 851 845	164 462 875	0.19
81 123	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	71 392 147	50 134 014	0.06
132 842	ISUZU MOTORS LTD	JPY	155 659 353	129 295 119	0.15
12 900	ITO EN LTD	JPY	79 763 677	78 432 000	0.09
324 562	ITOCHU CORP	JPY	720 339 979	753 470 683	0.86
23 142	ITOCHU TECHNO-SOLUTIONS CORP	JPY	68 669 947	93 493 680	0.11
27 266	JAPAN AIRLINES CO LTD	JPY	83 915 070	52 950 572	0.06
12 214	JAPAN AIRPORT TERMINAL CO LTD	JPY	56 731 211	56 062 260	0.06
122 735	JAPAN EXCHANGE GROUP INC	JPY	234 259 809	305 855 620	0.35
97 625	JAPAN POST BANK CO LTD	JPY	103 712 626	78 295 250	0.09
379 432	JAPAN POST HOLDINGS CO LTD	JPY	390 255 293	290 910 514	0.33
54 255	JAPAN POST INSURANCE CO LTD	JPY	94 069 727	76 662 315	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
189	JAPAN PRIME REALTY INVESTMENT CORP	JPY	81 680 743	59 724 000	0.07
317	JAPAN REAL ESTATE INVESTMENT CORP	JPY	211 971 660	175 301 000	0.20
631	JAPAN RETAIL FUND INVESTMENT CORP	JPY	127 392 950	84 869 500	0.10
289 120	JAPAN TOBACCO INC	JPY	689 009 478	578 673 680	0.66
118 430	JFE HOLDINGS INC	JPY	160 043 003	91 427 960	0.10
53 073	JGC HOLDINGS CORP	JPY	77 504 763	60 184 782	0.07
49 021	JSR CORP	JPY	91 610 777	101 963 680	0.12
49 651	JTEKT CORP	JPY	58 110 824	41 557 887	0.05
108 277	KAJIMA CORP	JPY	147 911 454	139 027 668	0.16
32 325	KAKAKU.COM INC	JPY	77 018 511	88 214 925	0.10
23 657	KAMIGUMI CO LTD	JPY	54 308 267	50 010 898	0.06
169 581	KANSAI ELECTRIC POWER CO INC	JPY	218 112 852	177 212 145	0.20
42 664	KANSAI PAINT CO LTD	JPY	95 308 674	96 975 272	0.11
116 175	KAO CORP	JPY	965 956 053	992 134 500	1.13
34 198	KAWASAKI HEAVY INDUSTRIES LTD	JPY	77 218 872	53 006 900	0.06
397 229	KDDI CORP	JPY	1 188 381 876	1 284 638 586	1.46
23 179	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	109 060 924	111 375 095	0.13
53 140	KEIKYU CORP	JPY	99 321 158	87 734 140	0.10
24 799	KEIO CORP	JPY	157 484 664	152 761 840	0.17
31 163	KEISEI ELECTRIC RAILWAY CO LTD	JPY	118 380 545	105 175 125	0.12
43 920	KEYENCE CORP	JPY	1 528 473 030	1 977 717 600	2.25
35 022	KIKKOMAN CORP	JPY	183 652 403	181 764 180	0.21
41 334	KINTETSU GROUP HOLDINGS CO LTD	JPY	212 988 503	200 263 230	0.23
198 166	KIRIN HOLDINGS CO LTD	JPY	463 957 538	450 728 567	0.51
11 847	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	101 598 290	112 309 560	0.13
14 800	KOBE BUSSAN CO LTD	JPY	83 326 960	89 984 000	0.10
25 206	KOITO MANUFACTURING CO LTD	JPY	130 409 464	109 394 040	0.12
210 934	KOMATSU LTD	JPY	513 744 913	464 793 069	0.53
22 441	KONAMI HOLDINGS CORP	JPY	96 897 902	80 563 190	0.09
8 024	KOSE CORP	JPY	131 494 157	103 991 040	0.12
249 927	KUBOTA CORP	JPY	405 079 449	401 882 616	0.46
76 991	KURARAY CO LTD	JPY	99 704 012	86 614 875	0.10
23 751	KURITA WATER INDUSTRIES LTD	JPY	68 060 022	71 039 241	0.08
77 285	KYOCERA CORP	JPY	509 326 739	453 276 525	0.52
65 055	KYOWA HAKKO KIRIN CO LTD	JPY	150 918 818	184 040 595	0.21
91 411	KYUSHU ELECTRIC POWER CO INC	JPY	92 448 854	82 726 955	0.09
36 003	KYUSHU RAILWAY CO	JPY	118 516 204	100 772 397	0.11
18 200	LASERTEC	JPY	162 394 446	184 912 000	0.21
12 116	LAWSON INC	JPY	71 846 726	65 547 560	0.07
14 568	LINE CORP	JPY	64 554 129	78 958 560	0.09
54 025	LION CORP	JPY	117 247 099	139 762 675	0.16
64 141	LIXIL GROUP CORP	JPY	108 989 637	96 596 346	0.11
53 966	MAKITA CORP	JPY	200 863 627	211 276 890	0.24
397 737	MARUBENI CORP	JPY	277 753 006	193 896 788	0.22

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Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
45 836	MARUI GROUP CO LTD	JPY	102 679 325	89 196 856	0.10
13 564	MARUICHI STEEL TUBE LTD	JPY	39 143 902	36 337 956	0.04
136 994	MAZDA MOTOR CORP	JPY	129 067 698	88 498 124	0.10
16 017	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	82 271 003	93 218 940	0.11
227 303	MEBUKI FINANCIAL GROUP INC	JPY	60 072 292	56 825 750	0.06
44 202	MEDIPAL HOLDINGS CORP	JPY	100 652 702	91 763 352	0.10
27 544	MEIJI HOLDINGS CO LTD	JPY	210 817 020	236 327 520	0.27
20 477	MERCARI INC	JPY	55 181 471	68 188 410	0.08
87 511	MINEBEA MITSUMI INC	JPY	165 094 289	170 908 983	0.19
68 351	MISUMI GROUP INC	JPY	174 054 060	184 137 594	0.21
308 484	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	234 162 669	193 542 862	0.22
325 672	MITSUBISHI CORP	JPY	900 298 658	739 275 440	0.84
439 696	MITSUBISHI ELECTRIC CORP	JPY	627 259 693	615 354 552	0.70
284 903	MITSUBISHI ESTATE CO LTD	JPY	541 572 413	456 557 058	0.52
38 063	MITSUBISHI GAS CHEMICAL CO INC	JPY	59 538 037	62 042 690	0.07
77 196	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	298 888 587	196 309 428	0.22
26 939	MITSUBISHI MATERIALS CORP	JPY	73 969 055	61 286 225	0.07
161 539	MITSUBISHI MOTORS CORP	JPY	75 230 116	42 969 374	0.05
2 945 108	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 561 016 287	1 241 657 533	1.41
97 081	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	57 546 120	49 511 310	0.06
398 834	MITSUMI & CO LTD	JPY	703 265 658	635 940 813	0.72
44 335	MITSUMI CHEMICALS INC	JPY	109 356 421	99 620 745	0.11
224 171	MITSUMI FUDOSAN CO LTD	JPY	543 799 504	428 054 525	0.49
21 100	MIURA CO LTD	JPY	96 923 791	94 633 500	0.11
5 811 871	MIZUHO FINANCIAL GROUP INC	JPY	903 198 441	768 329 346	0.87
30 221	MONOTARO CO LTD	JPY	88 403 368	130 554 720	0.15
107 222	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	362 958 496	317 484 342	0.36
138 363	MURATA MANUFACTURING CO LTD	JPY	780 445 341	873 900 708	0.99
106 243	M3 INC	JPY	296 440 431	487 124 155	0.55
27 096	NABTESCO CORP	JPY	82 254 074	89 958 720	0.10
45 019	NAGOYA RAILROAD CO LTD	JPY	138 354 609	137 082 855	0.16
59 573	NEC CORP	JPY	252 126 710	307 992 410	0.35
116 702	NEXON CO LTD	JPY	194 435 991	284 402 774	0.32
63 156	NGK INSULATORS LTD	JPY	102 202 697	93 976 128	0.11
37 793	NGK SPARK PLUG CO LTD	JPY	75 669 310	58 352 392	0.07
19 836	NH FOODS LTD	JPY	83 432 115	85 790 700	0.10
107 782	NIDEC CORP	JPY	756 789 498	775 599 272	0.88
72 434	NIKON CORP	JPY	99 750 202	65 335 468	0.07
26 967	NINTENDO CO LTD	JPY	1 090 295 512	1 294 685 670	1.47
306	NIPPON BUILDING FUND INC	JPY	227 510 624	187 884 000	0.21
17 707	NIPPON EXPRESS CO LTD	JPY	104 520 630	98 805 060	0.11
35 309	NIPPON PAINT HOLDINGS CO LTD	JPY	187 224 602	276 822 560	0.31
505	NIPPON PROLOGIS REIT INC	JPY	138 524 508	165 640 000	0.19
10 991	NIPPON SHINYAKU CO LTD	JPY	99 693 270	96 391 070	0.11

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Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
194 641	NIPPON STEEL CORP	JPY	296 748 338	197 268 654	0.22
310 155	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	788 697 304	780 194 903	0.89
36 825	NIPPON YUSEN KK	JPY	63 088 492	55 826 700	0.06
29 862	NISSAN CHEMICAL CORP	JPY	140 488 657	164 838 240	0.19
559 294	NISSAN MOTOR CO LTD	JPY	366 486 374	223 270 165	0.25
47 655	NISSHIN SEIFUN GROUP INC	JPY	96 739 607	76 676 895	0.09
15 254	NISSIN FOODS HOLDINGS CO LTD	JPY	120 725 478	145 675 700	0.17
19 322	NITORI HOLDINGS CO LTD	JPY	306 833 105	408 177 250	0.46
38 274	NITTO DENKO CORP	JPY	219 328 213	233 471 400	0.27
757 499	NOMURA HOLDINGS INC	JPY	349 704 474	365 417 518	0.42
27 894	NOMURA REAL ESTATE HOLDINGS INC	JPY	63 019 904	55 788 000	0.06
1 022	NOMURA REAL ESTATE MASTER FUND INC	JPY	166 530 552	132 246 800	0.15
77 101	NOMURA RESEARCH INSTITUTE LTD	JPY	166 441 286	225 674 627	0.26
86 348	NSK LTD	JPY	80 402 711	68 992 052	0.08
152 080	NTT DATA CORP	JPY	204 194 830	182 343 920	0.21
281 261	NTT DOCOMO INC	JPY	801 505 100	810 594 202	0.92
156 430	OBAYASHI CORP	JPY	165 109 273	157 681 440	0.18
16 797	OBIC CO LTD	JPY	231 456 731	316 959 390	0.36
71 074	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	175 285 217	188 417 174	0.21
207 748	OJI HOLDINGS CORP	JPY	121 059 861	104 081 748	0.12
280 739	OLYMPUS CORP	JPY	413 584 411	582 673 795	0.66
44 686	OMRON CORP	JPY	258 507 407	322 632 920	0.37
89 093	ONO PHARMACEUTICAL CO LTD	JPY	211 423 579	279 484 741	0.32
9 264	ORACLE CORP JAPAN	JPY	86 269 885	117 838 080	0.13
48 159	ORIENTAL LAND	JPY	667 839 644	685 784 160	0.78
319 122	ORIX CORP	JPY	517 159 406	423 953 577	0.48
632	ORIX JREIT INC	JPY	135 979 707	89 364 800	0.10
90 315	OSAKA GAS CO LTD	JPY	181 467 007	192 190 320	0.22
25 204	OTSUKA CORP	JPY	112 549 221	143 158 720	0.16
94 058	OTSUKA HOLDINGS CO LTD	JPY	419 376 493	441 978 542	0.50
99 264	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	181 716 854	235 156 416	0.27
532 010	PANASONIC CORP	JPY	521 164 692	499 876 596	0.57
26 158	PARK24 CO LTD	JPY	62 321 064	48 261 510	0.05
22 671	PEPTIDREAM INC	JPY	116 501 495	111 994 740	0.13
42 724	PERSOL HOLDINGS CO LTD	JPY	83 666 660	63 231 520	0.07
27 838	PIGEON CORP	JPY	116 566 205	116 084 460	0.13
22 043	POLA ORBIS HOLDINGS INC	JPY	57 537 319	41 352 668	0.05
207 376	RAKUTEN INC	JPY	197 868 307	196 592 448	0.22
306 428	RECRUIT HOLDINGS CO LTD	JPY	1 078 263 949	1 128 267 896	1.28
185 410	RENEAS ELECTRONICS CORP	JPY	115 992 110	102 160 910	0.12
503 985	RESONA HOLDINGS INC	JPY	224 389 546	185 365 683	0.21
161 501	RICOH CO LTD	JPY	162 753 234	124 194 269	0.14
8 665	RINNAI CORP	JPY	68 331 096	77 985 000	0.09
21 182	ROHM CO LTD	JPY	162 394 838	151 239 480	0.17

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Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
57 458	RYOHIN KEIKAKU CO LTD	JPY	116 299 203	87 623 450	0.10
86 730	SANTEN PHARMACEUTICAL CO LTD	JPY	159 797 374	171 985 590	0.20
56 971	SBI HOLDINGS INC/JAPAN	JPY	134 870 985	132 628 488	0.15
12 600	SCSK CORP	JPY	66 614 315	66 024 000	0.08
50 584	SECOM CO LTD	JPY	459 811 651	476 653 032	0.54
41 701	SEGA SAMMY HOLDINGS INC	JPY	59 908 173	53 794 290	0.06
52 057	SEIBU HOLDINGS INC	JPY	86 950 009	60 958 747	0.07
67 408	SEIKO EPSON CORP	JPY	103 259 960	83 114 064	0.09
87 577	SEKISUI CHEMICAL CO LTD	JPY	144 115 053	135 043 734	0.15
149 732	SEKISUI HOUSE LTD	JPY	295 400 546	307 324 930	0.35
181 563	SEVEN & I HOLDINGS CO LTD	JPY	730 141 337	639 101 760	0.73
142 041	SEVEN BANK LTD	JPY	43 793 829	41 902 095	0.05
38 579	SG HOLDINGS CO LTD	JPY	110 645 706	135 798 080	0.15
51 336	SHARP CORP/JAPAN	JPY	71 468 050	58 831 056	0.07
53 506	SHIMADZU CORP	JPY	151 452 333	153 455 208	0.17
5 370	SHIMAMURA CO LTD	JPY	44 155 078	39 201 000	0.04
17 831	SHIMANO INC	JPY	295 579 897	369 993 250	0.42
132 977	SHIMIZU CORP	JPY	124 846 168	117 684 645	0.13
85 293	SHIN-ETSU CHEMICAL CO LTD	JPY	943 566 296	1 074 265 335	1.22
37 401	SHINSEI BANK LTD	JPY	57 494 066	48 546 498	0.06
64 882	SHIONOGI & CO LTD	JPY	402 965 963	437 953 500	0.50
96 407	SHISEIDO CO LTD	JPY	715 116 673	658 941 845	0.75
102 102	SHIZUOKA BANK LTD	JPY	79 960 704	70 756 686	0.08
32 461	SHOWA DENKO KK	JPY	99 080 868	78 425 776	0.09
13 823	SMC CORP/JAPAN	JPY	610 749 766	762 753 140	0.87
461 301	SOFTBANK CORP	JPY	657 381 149	634 288 875	0.72
377 628	SOFTBANK GROUP CORP	JPY	1 782 941 984	2 058 072 600	2.34
17 226	SOHGO SECURITY SERVICES CO LTD	JPY	89 994 958	86 474 520	0.10
80 945	SOMPO HOLDINGS INC	JPY	331 735 140	300 063 115	0.34
306 704	SONY CORP	JPY	1 976 890 692	2 264 702 336	2.57
36 684	SONY FINANCIAL HOLDINGS INC	JPY	87 699 115	95 194 980	0.11
22 188	SQUARE ENIX HOLDINGS CO LTD	JPY	116 548 029	120 702 720	0.14
31 492	STANLEY ELECTRIC CO LTD	JPY	88 979 393	81 721 740	0.09
148 279	SUBARU CORP	JPY	391 205 592	332 367 379	0.38
63 612	SUMCO CORP	JPY	99 709 776	104 896 188	0.12
358 994	SUMITOMO CHEMICAL CO LTD	JPY	163 769 341	115 596 068	0.13
286 295	SUMITOMO CORP	JPY	442 665 977	353 431 178	0.40
43 148	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	81 016 606	64 290 520	0.07
181 705	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	251 845 466	225 223 348	0.26
26 627	SUMITOMO HEAVY INDUSTRIES LTD	JPY	80 855 519	62 440 315	0.07
56 053	SUMITOMO METAL MINING CO LTD	JPY	174 413 406	168 663 477	0.19
314 252	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	1 145 591 796	952 812 064	1.08
81 373	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	303 422 982	246 153 325	0.28
74 542	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	273 520 483	220 867 946	0.25

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
41 220	SUMITOMO RUBBER INDUSTRIES LTD	JPY	51 749 864	43 775 640	0.05
17 257	SUNDRUG CO LTD	JPY	60 864 158	61 607 490	0.07
33 453	SUNTORY BEVERAGE & FOOD LTD	JPY	148 722 126	140 669 865	0.16
16 194	SUZUKEN CO LTD/AICHI JAPAN	JPY	81 489 623	65 099 880	0.07
88 781	SUZUKI MOTOR CORP	JPY	396 905 885	324 672 117	0.37
40 353	SYSMEX CORP	JPY	302 176 145	332 105 190	0.38
29 096	TAIHEIYO CEMENT CORP	JPY	85 758 419	72 507 232	0.08
45 937	TAISEI CORP	JPY	187 159 375	180 073 040	0.20
8 158	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	67 093 598	53 842 800	0.06
36 476	TAIYO NIPPON SANSO CORP	JPY	73 790 697	65 693 276	0.07
379 797	TAKEDA PHARMACEUTICAL CO LTD	JPY	1 502 444 209	1 461 458 856	1.66
129 612	T&D HOLDINGS INC	JPY	156 883 843	119 372 652	0.14
31 214	TDK CORP	JPY	307 020 547	333 365 520	0.38
42 939	TEIJIN LTD	JPY	81 082 052	73 597 446	0.08
155 538	TERUMO CORP	JPY	541 634 234	634 750 578	0.72
29 039	THK CO LTD	JPY	77 911 646	77 359 896	0.09
53 900	TIS INC	JPY	123 755 290	122 568 600	0.14
46 014	TOBU RAILWAY CO LTD	JPY	157 789 590	164 039 910	0.19
26 938	TOHO CO LTD/TOKYO	JPY	108 536 233	104 923 510	0.12
17 781	TOHO GAS CO LTD	JPY	77 710 149	96 017 400	0.11
102 951	TOHOKU ELECTRIC POWER CO INC	JPY	115 122 887	105 627 726	0.12
153 927	TOKIO MARINE HOLDINGS INC	JPY	836 959 167	723 149 046	0.82
10 338	TOKYO CENTURY CORP	JPY	50 533 331	56 962 380	0.06
348 450	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	165 921 526	115 336 950	0.13
35 942	TOKYO ELECTRON LTD	JPY	717 982 905	950 306 480	1.08
90 609	TOKYO GAS CO LTD	JPY	236 976 833	233 771 220	0.27
120 464	TOKYU CORP	JPY	223 477 890	182 743 888	0.21
147 439	TOKYU FUDOSAN HOLDINGS CORP	JPY	94 362 060	74 309 256	0.08
63 211	TOPPAN PRINTING CO LTD	JPY	114 947 728	113 590 167	0.13
334 140	TORAY INDUSTRIES INC	JPY	233 281 819	169 576 050	0.19
93 169	TOSHIBA CORP	JPY	305 492 634	320 035 515	0.36
62 691	TOSOH CORP	JPY	94 417 030	92 155 770	0.10
34 119	TOTO LTD	JPY	145 908 849	140 399 685	0.16
21 401	TOYO SUISAN KAISHA LTD	JPY	99 153 348	129 048 030	0.15
15 646	TOYODA GOSEI CO LTD	JPY	35 129 268	35 078 332	0.04
35 345	TOYOTA INDUSTRIES CORP	JPY	204 653 799	201 819 950	0.23
511 040	TOYOTA MOTOR CORP	JPY	3 567 437 479	3 455 652 480	3.92
51 138	TOYOTA TSUSHO CORP	JPY	169 890 595	139 555 602	0.16
32 135	TREND MICRO INC/JAPAN	JPY	176 872 633	193 452 700	0.22
8 886	TSURUHA HOLDINGS INC	JPY	111 968 586	131 957 100	0.15
97 257	UNICHARM CORP	JPY	340 157 180	429 875 940	0.49
714	UNITED URBAN INVESTMENT CORP	JPY	122 262 119	82 681 200	0.09
52 795	USS CO LTD	JPY	102 916 232	90 965 785	0.10
11 368	WELCIA HOLDINGS CO LTD	JPY	71 786 191	98 787 920	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
39 187	WEST JAPAN RAILWAY CO	JPY	318 527 334	236 924 602	0.27
28 803	YAKULT HONSHA CO LTD	JPY	187 477 841	182 899 050	0.21
174 645	YAMADA DENKI CO LTD	JPY	90 088 118	93 435 075	0.11
32 301	YAMAHA CORP	JPY	166 993 389	163 766 070	0.19
67 456	YAMAHA MOTOR CO LTD	JPY	130 966 659	113 865 728	0.13
74 293	YAMATO HOLDINGS CO LTD	JPY	159 409 813	173 102 690	0.20
29 164	YAMAZAKI BAKING CO LTD	JPY	55 716 227	54 128 384	0.06
57 808	YASKAWA ELECTRIC CORP	JPY	206 960 126	215 334 800	0.24
55 060	YOKOGAWA ELECTRIC CORP	JPY	102 492 586	92 500 800	0.11
28 610	YOKOHAMA RUBBER CO LTD	JPY	55 663 329	43 315 540	0.05
639 049	Z HOLDINGS CORP	JPY	235 159 094	336 139 774	0.38
26 244	ZOZO INC	JPY	54 252 485	62 880 624	0.07
Total Shares			86 739 328 079	86 331 739 375	98.12
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			86 739 328 079	86 331 739 375	98.11
Other transferable securities					
Shares					
36 000	NIHON M&A CENTER INC	JPY	157 142 967	175 320 000	0.20
Total Shares			157 142 967	175 320 000	0.20
Total Other transferable securities			157 142 967	175 320 000	0.20
Total Investments			86 896 471 046	86 507 059 375	98.31

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Automobiles and Parts	8.61	Japan	98.31
Pharmaceuticals and Biotechnology	8.31		
Technology Hardware and Equipment	7.73		
Telecommunications Service Providers	6.47		
Leisure Goods	5.92		
Industrial Engineering	5.82		
Industrial Support Services	5.49		
Electronic and Electrical Equipment	4.86		
Banks	4.57		
Travel and Leisure	4.22		
Chemicals	3.83		
Retailers	3.47		
Personal Care, Drug and Grocery Stores	3.43		
Software and Computer Services	2.82		
Industrial Transportation	2.25		
Real Estate Investment and Services	1.99		
Medical Equipment and Services	1.93		
Investment Banking and Brokerage Services	1.89		
Food Producers	1.54		
Non-life Insurance	1.52		
Beverages	1.23		
Household Goods and Home Construction	1.23		
Construction and Materials	1.19		
Real Estate Investment Trusts	1.19		
Media	1.07		
Electricity	0.98		
General Industrials	0.92		
Life Insurance	0.71		
Tobacco	0.66		
Industrial Metals and Mining	0.64		
Oil, Gas and Coal	0.63		
Gas, Water and Multi-utilities	0.59		
Consumer Services	0.38		
Industrial Materials	0.12		
Personal Goods	0.06		
Finance and Credit Services	0.04		
	98.31		

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
6 980	ADECCO GROUP AG - REG	CHF	327 302	327 506	0.38
6 102	ADIDAS AG - REG - REG	EUR	1 712 904	1 600 969	1.88
27 796	AFTERPAY TOUCH GROUP LTD	AUD	1 024 382	1 167 199	1.37
19 622	AIRBUS SE	EUR	1 123 941	1 399 882	1.64
46 519	AMADEUS IT GROUP SA - A	EUR	2 973 719	2 423 254	2.84
152 712	ANHEUSER-BUSCH INBEV SA/NV	EUR	7 897 696	7 523 657	8.83
4 067	ASM INTERNATIONAL NV	EUR	545 602	628 308	0.74
18 546	ASML HOLDING NV	EUR	5 396 374	6 809 307	7.99
10 205	BALLARD POWER SYSTEMS INC	CAD	139 360	156 520	0.18
209 406	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	703 261	720 635	0.84
1 740 708	BANCO SANTANDER SA	EUR	5 618 036	4 251 313	4.99
9 079	BAUSCH HEALTH COS INC	CAD	177 906	165 580	0.19
27 510	BAYER AG	EUR	1 913 984	2 032 770	2.38
62 526	BNP PARIBAS SA	EUR	3 375 484	2 483 896	2.91
176 219	CNH INDUSTRIAL NV	EUR	983 162	1 232 648	1.45
75 090	COLES GROUP LTD	AUD	770 196	887 680	1.04
52 352	DAIMLER AG	EUR	1 486 377	2 125 295	2.49
131 628	DEUTSCHE BANK AG - REG	EUR	1 306 714	1 251 301	1.47
11 284	DEUTSCHE BOERSE AG	EUR	1 870 630	2 041 087	2.39
1 508	DORMAKABA HOLDING AG - REG B - REG B	CHF	727 698	821 989	0.96
69 344	EVONIK INDUSTRIES AG	EUR	1 776 522	1 760 951	2.06
188 446	FAMILYMART UNY HOLDINGS CO LTD	JPY	3 467 469	3 229 704	3.79
7 070	FAST RETAILING CO LTD	JPY	3 632 921	4 043 370	4.74
3 975	FIAT CHRYSLER AUTOMOBILES NV	EUR	60 287	39 931	0.05
10 838	FIELMANN AG	EUR	845 668	729 145	0.85
4 451	GALAPAGOS NV	EUR	938 342	875 100	1.03
15 717	GEBERIT AG - REG	CHF	7 636 317	7 865 480	9.23
44 898	GRIFOLS SA	EUR	1 386 626	1 363 047	1.60
8 948	HUHTAMAKI OYJ	EUR	357 313	352 150	0.41
454 994	ING GROEP NV	EUR	2 890 820	3 167 342	3.71
178 558	ITOCHU CORP	JPY	3 859 110	3 842 261	4.50
613	KARDEX AG - REG	CHF	88 805	111 789	0.13
12 542	KBC GROUP NV	EUR	962 777	719 259	0.84
1 417	LANDIS+GYR GROUP AG	CHF	97 537	91 669	0.11
10 124	MASMOVIL IBERCOM SA	EUR	206 114	258 116	0.30
542 372	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	2 105 563	2 119 516	2.48
37 968	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	862 613	885 281	1.04
1 582	PARTNERS GROUP HOLDING AG	CHF	1 274 070	1 434 815	1.68
1 649	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	93 469	94 752	0.11
30 987	PUMA SE	EUR	2 371 358	2 395 146	2.81
7 611	ROCHE HOLDING AG	CHF	2 730 973	2 637 381	3.09
6 567	SAP SE	EUR	934 060	916 950	1.07
11 081	SCATEC SOLAR ASA	NOK	134 894	179 649	0.21
62 005	SWEDISH MATCH AB	SEK	4 345 715	4 359 213	5.12

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
114 498	TELEFONICA SA	EUR	540 234	546 158	0.64
14 161	UMICORE SA	EUR	657 686	666 576	0.78
114 006	WARTSILA OYJ ABP	EUR	923 084	942 161	1.10
Total Shares			85 255 075	85 677 708	100.44
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			85 255 075	85 677 708	100.44
Total Investments			85 255 075	85 677 708	100.44

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	17.24	Germany	17.52
Construction and Materials	9.22	Japan	16.55
Beverages	8.82	Switzerland	15.58
Technology Hardware and Equipment	8.72	Netherlands	15.57
Pharmaceuticals and Biotechnology	8.29	Belgium	11.47
Retailers	6.64	Spain	11.21
Tobacco	5.11	Sweden	5.11
Industrial Support Services	4.89	France	2.91
Personal Goods	4.68	Australia	2.41
Software and Computer Services	4.22	Finland	1.52
Investment Banking and Brokerage Services	4.07	Canada	0.38
Personal Care, Drug and Grocery Stores	3.79	Norway	0.21
Chemicals	2.85		
Automobiles and Parts	2.65		100.44
Telecommunications Service Providers	1.68		
Aerospace and Defense	1.64		
Industrial Transportation	1.45		
Finance and Credit Services	1.37		
Industrial Engineering	1.24		
Electronic and Electrical Equipment	1.07		
General Industrials	0.41		
Alternative Energy	0.39		
	100.44		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 101	ABCAM PLC	GBP	52 995	54 666	0.14
5 325	ADMIRAL GROUP PLC	GBP	112 177	122 422	0.32
1 960	A.G. BARR PLC	GBP	12 355	8 849	0.02
5 400	AGGREKO PLC	GBP	41 172	23 911	0.06
19 808	AIRTEL AFRICA PLC	GBP	14 756	12 380	0.03
5 838	AJ BELL PLC	GBP	22 787	22 564	0.06
28 738	ANGLO AMERICAN PLC	GBP	563 968	537 228	1.41
7 274	ANTOFAGASTA PLC	GBP	65 073	68 201	0.18
8 433	ASCENTIAL PLC	GBP	30 944	24 422	0.06
8 948	ASHMORE GROUP PLC	GBP	40 942	37 331	0.10
9 575	ASHTAD GROUP PLC	GBP	210 941	260 344	0.69
1 430	ASOS PLC	GBP	53 081	48 949	0.13
7 511	ASSOCIATED BRITISH FOODS PLC	GBP	182 288	143 836	0.38
56 079	ASSURA PLC	GBP	38 716	44 022	0.12
18 907	ASTON MARTIN LAGONDA GLOBAL HOLDINGS PLC	GBP	22 005	9 340	0.02
27 655	ASTRAZENECA PLC	GBP	1 836 742	2 328 828	6.14
20 429	AUTO TRADER GROUP PLC	GBP	100 436	107 538	0.28
9 702	AVAST PLC	GBP	37 639	51 275	0.14
1 359	AVEVA GROUP	GBP	48 744	55 610	0.15
82 990	AVIVA PLC	GBP	345 296	227 061	0.60
648	AVON RUBBER PLC	GBP	21 384	20 736	0.05
10 569	BABCOCK INTERNATIONAL GROUP PLC	GBP	58 649	32 785	0.09
67 277	BAE SYSTEMS PLC	GBP	368 583	325 217	0.86
14 510	BALFOUR BEATTY PLC	GBP	36 155	37 842	0.10
819	BANK OF GEORGIA GROUP PLC	GBP	13 342	8 763	0.02
343 585	BARCLAYS PLC	GBP	579 314	393 130	1.04
21 460	BARRATT DEVELOPMENTS PLC	GBP	131 052	106 420	0.28
12 828	BEAZLEY PLC	GBP	65 067	52 595	0.14
2 587	BELLWAY PLC	GBP	81 537	65 865	0.17
2 713	BERKELEY GROUP HOLDINGS	GBP	114 401	112 996	0.30
44 527	BHP GROUP PLC	GBP	750 355	736 655	1.94
5 271	BIFFA PLC	GBP	12 051	10 595	0.03
3 441	BIG YELLOW GROUP PLC	GBP	35 283	34 548	0.09
1 716	BLUE PRISM GROUP PLC	GBP	20 692	19 511	0.05
17 920	B&M EUROPEAN VALUE RETAIL SA	GBP	66 754	71 232	0.19
4 034	BODYCOTE PLC	GBP	33 214	25 313	0.07
14 999	BOOHOO GROUP PLC	GBP	42 131	61 796	0.16
426 524	BP PLC	GBP	2 074 218	1 310 282	3.45
27 493	BREEDON GROUP PLC	GBP	19 454	21 445	0.06
6 391	BREWIN DOLPHIN HOLDINGS PLC	GBP	20 934	16 649	0.04
48 267	BRITISH AMERICAN TOBACCO PLC	GBP	1 550 794	1 498 449	3.95
19 851	BRITISH LAND CO PLC	GBP	113 043	76 704	0.20
5 625	BRITVIC PLC	GBP	48 270	43 313	0.11
184 932	BT GROUP PLC	GBP	374 741	210 915	0.56

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 075	BUNZL PLC	GBP	149 236	153 245	0.40
8 532	BURBERRY GROUP PLC	GBP	163 901	136 469	0.36
4 241	BURFORD CAPITAL LTD	GBP	44 929	19 721	0.05
12 424	CAIRN ENERGY PLC	GBP	22 140	14 635	0.04
14 786	CAIRN HOMES PLC	EUR	16 712	12 096	0.03
3 119	CALISEN PLC	GBP	5 959	5 624	0.01
35 306	CAPITA PLC	GBP	46 163	15 570	0.04
18 011	CAPITAL & COUNTIES PROPERTIES PLC	GBP	44 228	26 314	0.07
3 925	CARNIVAL PLC	GBP	141 851	38 693	0.10
6 724	C&C GROUP PLC	GBP	25 967	15 465	0.04
24 289	CENTAMIN PLC	GBP	31 246	44 546	0.12
122 901	CENTRICA PLC	GBP	119 535	47 366	0.12
1 727	CERES POWER HOLDINGS PLC	GBP	9 136	9 343	0.02
5 933	CHEMRING GROUP PLC	GBP	14 121	14 358	0.04
20 667	CINEWORLD GROUP PLC	GBP	44 757	12 512	0.03
578	CLARKSON PLC	GBP	15 931	12 976	0.03
2 782	CLINIGEN GROUP PLC	GBP	24 246	22 548	0.06
3 198	CLOSE BROTHERS GROUP PLC	GBP	46 795	35 338	0.09
3 885	CLS HOLDINGS PLC	GBP	9 608	7 187	0.02
2 367	CMC MARKETS PLC	GBP	6 497	6 320	0.02
30 409	COATS GROUP PLC	GBP	23 453	17 029	0.04
4 426	COCA-COLA EUROPEAN PARTNERS PLC	USD	161 781	135 260	0.36
4 077	COCA-COLA HBC AG	GBP	97 536	82 682	0.22
37 640	COMPASS GROUP PLC	GBP	640 133	418 557	1.10
1 649	COMPUTACENTER PLC	GBP	22 098	27 060	0.07
3 959	CONTOURGLOBAL PLC	GBP	7 774	7 522	0.02
33 318	CONVATEC GROUP PLC	GBP	61 709	65 170	0.17
9 487	COUNTRYSIDE PROPERTIES PLC	GBP	34 179	31 402	0.08
416	CRANWARE PLC	GBP	9 849	7 093	0.02
1 098	CRANSWICK PLC	GBP	33 421	39 726	0.10
5 363	CREST NICHOLSON HOLDINGS PLC	GBP	20 868	10 603	0.03
2 781	CRODA INTERNATIONAL PLC	GBP	135 417	146 169	0.38
1 481	CVS GROUP PLC	GBP	14 714	15 254	0.04
3 262	DAILY MAIL & GENERAL TRUST PLC	GBP	29 726	22 475	0.06
2 750	DART GROUP PLC	GBP	28 150	23 086	0.06
2 136	DCC PLC	GBP	140 741	143 753	0.38
2 274	DECHRA PHARMACEUTICALS PLC	GBP	59 965	64 718	0.17
2 242	DERWENT LONDON PLC	GBP	75 265	62 238	0.16
49 358	DIAGEO PLC	GBP	1 455 022	1 323 535	3.48
2 387	DIPLOMA PLC	GBP	36 733	42 847	0.11
28 988	DIRECT LINE INSURANCE GROUP PLC	GBP	93 269	78 557	0.21
13 863	DIVERSIFIED GAS & OIL PLC	GBP	14 967	13 308	0.04
20 829	DIXONS CARPHONE PLC	GBP	28 555	18 715	0.05
9 761	DOMINO'S PIZZA GROUP PLC	GBP	28 187	30 279	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 574	DRAX GROUP PLC	GBP	24 849	22 052	0.06
28 833	DS SMITH PLC	GBP	108 287	94 630	0.25
2 089	DUNELM GROUP PLC	GBP	17 160	24 859	0.07
6 446	EASYJET PLC	GBP	79 112	43 833	0.12
9 325	ELECTROCOMPONENTS PLC	GBP	58 514	62 571	0.16
1 228	EMIS GROUP PLC	GBP	12 561	13 262	0.03
1 714	ENERGEAN OIL & GAS PLC	GBP	13 756	10 541	0.03
7 683	EQUINITI GROUP PLC	GBP	17 179	11 171	0.03
5 568	ESSENTRA PLC	GBP	22 393	16 203	0.04
2 299	EUROMONEY INSTITUTIONAL INVESTOR PLC	GBP	23 256	18 047	0.05
11 434	EVRAZ PLC	GBP	48 461	32 976	0.09
19 201	EXPERIAN PLC	GBP	422 282	541 276	1.43
1 840	FDM GROUP HOLDINGS PLC	GBP	15 788	16 634	0.04
4 891	FERGUSON PLC	GBP	298 680	323 393	0.85
6 081	FERREXPO PLC	GBP	7 055	10 544	0.03
2 138	FEVERTREE DRINKS PLC	GBP	47 042	43 743	0.12
5 009	FINABLR PLC	GBP	8 227	552	0.00
404	FIRST DERIVATIVES PLC	GBP	10 797	10 322	0.03
25 713	FIRSTGROUP PLC	GBP	26 344	12 947	0.03
4 862	FRASERS GROUP PLC	GBP	16 115	14 858	0.04
3 884	FRESNILLO PLC	GBP	32 127	32 680	0.09
497	FRONTIER DEVELOPMENTS PLC	GBP	9 234	9 195	0.02
2 066	FUTURE PLC	GBP	25 950	26 362	0.07
651	GAMES WORKSHOP GROUP PLC	GBP	29 712	52 178	0.14
2 055	GAMESYS GROUP PLC	GBP	14 664	17 652	0.05
1 291	GAMMA COMMUNICATIONS PLC	GBP	13 574	16 589	0.04
3 649	GB GROUP PLC	GBP	22 104	24 521	0.06
9 593	GCP STUDENT LIVING PLC	GBP	16 741	11 895	0.03
1 371	GENUS PLC	GBP	37 950	48 424	0.13
105 241	GLAXOSMITHKLINE PLC	GBP	1 687 536	1 722 374	4.55
230 632	GLENCORE PLC	GBP	615 168	394 888	1.04
697	GLOBALDATA PLC	GBP	6 424	9 897	0.03
991	GO-AHEAD GROUP PLC	GBP	18 460	8 245	0.02
4 483	GRAFTON GROUP PLC	GBP	35 151	29 588	0.08
14 230	GRAINGER PLC	GBP	37 364	40 698	0.11
5 352	GREAT PORTLAND ESTATES PLC	GBP	39 823	33 825	0.09
9 402	GREENCORE GROUP PLC	GBP	20 119	11 828	0.03
2 133	GREGGS PLC	GBP	39 463	34 555	0.09
12 190	GVC HOLDINGS PLC	GBP	99 998	90 279	0.24
32 711	G4S PLC	GBP	68 199	37 274	0.10
7 967	HALMA PLC	GBP	139 808	183 480	0.48
16 239	HAMMERSON PLC	GBP	51 192	13 033	0.03
5 800	HARGREAVES LANSDOWN PLC	GBP	103 937	94 453	0.25
8 729	HASTINGS GROUP HOLDINGS PLC	GBP	17 946	16 830	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
35 370	HAYS PLC	GBP	55 611	42 090	0.11
8 855	HELIOS TOWERS PLC	GBP	12 434	13 159	0.03
5 369	HIGHLAND GOLD MINING LTD	GBP	9 450	12 456	0.03
3 429	HIKMA PHARMACEUTICALS PLC	GBP	61 085	76 124	0.20
1 675	HILL & SMITH HOLDINGS PLC	GBP	21 461	20 837	0.05
1 338	HILTON FOOD GROUP PLC	GBP	13 241	16 912	0.04
7 459	HISCOX LTD	GBP	95 235	58 822	0.15
5 283	HOCHSCHILD MINING PLC	GBP	9 836	10 260	0.03
6 087	HOMESERVE PLC	GBP	64 649	79 435	0.21
12 813	HOWDEN JOINERY GROUP PLC	GBP	70 630	70 830	0.19
435 092	HSBC HOLDINGS PLC	GBP	2 649 136	1 647 258	4.35
6 697	HUTCHINSON CHINA MEDITECH LIMITED	GBP	25 380	29 467	0.08
8 634	IBSTOCK PLC	GBP	21 546	15 524	0.04
7 737	IG GROUP HOLDINGS PLC	GBP	52 819	63 289	0.17
6 034	IMI PLC	GBP	64 950	55 664	0.15
20 015	IMPERIAL BRANDS PLC	GBP	420 393	307 931	0.81
8 291	INCHCAPE PLC	GBP	52 707	40 626	0.11
31 668	INFORMA PLC	GBP	215 858	148 966	0.39
4 470	INGRAFIN HOLDINGS PLC	GBP	17 402	20 473	0.05
3 958	INTERCONTINENTAL HOTELS GROUP PLC	GBP	187 815	141 182	0.37
6 200	INTERMEDIATE CAPITAL GROUP PLC	GBP	80 464	79 918	0.21
3 390	INTERTEK GROUP PLC	GBP	178 355	184 416	0.49
14 675	INVESTEC PLC	GBP	54 988	23 700	0.06
22 251	IP GROUP PLC	GBP	17 846	14 218	0.04
6 881	ITM POWER PLC	GBP	19 301	18 166	0.05
76 378	ITV PLC	GBP	104 555	57 039	0.15
14 210	IWG PLC	GBP	45 869	37 657	0.10
1 802	J D WETHERSPOON PLC	GBP	23 262	18 128	0.05
36 363	J SAINSBURY PLC	GBP	82 665	75 890	0.20
863	JAMES FISHER & SONS PLC	GBP	15 379	11 771	0.03
2 395	JAMES HALSTEAD PLC	GBP	11 622	12 406	0.03
8 617	JD SPORTS FASHION PLC	GBP	52 457	53 615	0.14
10 314	JOHN LAING GROUP PLC	GBP	35 682	35 934	0.09
14 440	JOHN WOOD GROUP PLC	GBP	65 032	27 992	0.07
4 194	JOHNSON MATTHEY PLC	GBP	124 839	87 990	0.23
7 752	JOHNSON SERVICE GROUP PLC	GBP	14 847	8 961	0.02
21 822	JRP GROUP PLC	GBP	17 518	11 457	0.03
9 649	JUPITER FUND MANAGEMENT PLC	GBP	35 935	24 721	0.07
1 510	KAINOS GROUP PLC	GBP	9 715	11 310	0.03
5 979	KAZ MINERALS PLC	GBP	34 748	29 895	0.08
1 363	KEYWORDS STUDIOS PLC	GBP	19 697	24 698	0.07
44 932	KINGFISHER PLC	GBP	107 684	99 210	0.26
4 748	LANCASHIRE HOLDINGS LTD	GBP	32 669	38 411	0.10
15 839	LAND SECURITIES GROUP PLC	GBP	139 908	87 590	0.23

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
9 775	LEARNING TECHNOLOGIES GROUP PLC	GBP	10 779	12 033	0.03
124 547	LEGAL & GENERAL GROUP PLC	GBP	330 573	275 124	0.72
1 170	LIONTRUST ASSET MANAGEMENT PLC	GBP	16 965	15 269	0.04
1 479 403	LLOYDS BANKING GROUP PLC	GBP	860 721	461 204	1.21
6 647	LONDON STOCK EXCHANGE GROUP PLC	GBP	392 945	555 556	1.46
19 149	LONDONMETRIC PROPERTY PLC	GBP	40 393	40 328	0.11
10 993	LXI REIT PLC	GBP	14 507	12 400	0.03
32 504	MAN GROUP PLC	GBP	49 472	42 466	0.11
41 111	MARKS & SPENCER GROUP PLC	GBP	88 495	40 700	0.11
4 203	MARSHALLS PLC	GBP	26 320	25 890	0.07
10 103	MEDICLINIC INTERNATIONAL PLC	GBP	27 314	26 733	0.07
16 354	MEGGITT PLC	GBP	89 956	48 130	0.13
102 423	MELROSE INDUSTRIES PLC	GBP	205 242	116 762	0.31
54 515	M&G PLC	GBP	125 600	91 340	0.24
7 649	MICRO FOCUS INTERNATIONAL PLC	GBP	104 048	33 044	0.09
4 421	MITCHELLS & BUTLERS PLC	GBP	14 883	8 311	0.02
10 237	MONDI PLC	GBP	175 286	154 630	0.41
11 296	MONEYSUPERMARKET.COM GROUP PLC	GBP	35 985	36 554	0.10
6 016	MORGAN ADVANCED MATERIALS PLC	GBP	17 158	14 499	0.04
822	MORGAN SINDALL GROUP PLC	GBP	11 093	10 127	0.03
11 393	NATIONAL EXPRESS GROUP PLC	GBP	41 767	21 282	0.06
79 120	NATIONAL GRID PLC	GBP	681 719	782 655	2.06
4 954	NETWORK INTERNATIONAL HOLDINGS PLC	GBP	27 727	21 847	0.06
2 809	NEXT PLC	GBP	161 785	137 472	0.36
7 351	NINETY ONE PLC	GBP	16 099	15 143	0.04
1 810	NMC HEALTH PLC	GBP	47 017	-	0.00
12 370	OCADO GROUP PLC	GBP	133 597	250 864	0.66
7 880	ONESAVINGS BANK PLC	GBP	29 208	20 914	0.06
1 310	OXFORD BIOMEDICA PLC	GBP	11 174	9 183	0.02
1 148	OXFORD INSTRUMENTS PLC	GBP	15 590	16 416	0.04
6 872	PAGEGROUP PLC	GBP	32 415	25 990	0.07
5 513	PARAGON BANKING GROUP PLC	GBP	25 465	19 296	0.05
1 431	PAYPOINT PLC	GBP	12 707	8 572	0.02
15 862	PEARSON PLC	GBP	116 228	91 333	0.24
8 875	PENNON GROUP PLC	GBP	75 840	99 311	0.26
6 695	PERSIMMON PLC	GBP	162 279	153 048	0.40
5 834	PETROFAC LTD	GBP	23 864	10 402	0.03
54 275	PETROPAVLOVSK PLC	GBP	16 690	13 623	0.04
10 541	PETS AT HOME GROUP PLC	GBP	21 230	25 193	0.07
11 099	PHOENIX GROUP HOLDINGS PLC	GBP	77 065	71 478	0.19
6 521	PLAYTECH PLC	GBP	29 649	18 357	0.05
2 277	PLUS500 LTD	GBP	21 855	29 954	0.08
4 453	POLYMETAL INTERNATIONAL PLC	GBP	51 626	71 938	0.19
4 806	POLYPIPE GROUP PLC	GBP	21 395	20 786	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
288	PPHE HOTEL GROUP LTD	GBP	5 065	3 139	0.01
25 603	PRIMARY HEALTH PROPERTIES PLC	GBP	35 288	40 094	0.11
5 322	PROVIDENT FINANCIAL PLC	GBP	26 379	9 377	0.02
54 515	PRUDENTIAL PLC	GBP	740 945	664 265	1.75
3 549	PURETECH HEALTH PLC	GBP	10 352	9 423	0.02
5 875	PZ CUSSONS PLC	GBP	12 785	10 857	0.03
12 027	QINETIQ GROUP PLC	GBP	36 117	35 768	0.09
39 322	QUILTER PLC	GBP	53 131	54 717	0.14
3 623	RANK GROUP PLC	GBP	7 654	5 304	0.01
1 190	RATHBONE BROTHERS PLC	GBP	26 384	16 898	0.04
15 528	RECKITT BENCKISER GROUP PLC	GBP	943 317	1 154 041	3.04
5 346	REDROW PLC	GBP	32 758	23 031	0.06
41 772	RELX PLC	GBP	742 693	781 136	2.06
36 629	RENEWABLES INFRASTRUCTURE GROUP	GBP	45 743	46 299	0.12
721	RENISHAW PLC	GBP	29 259	29 013	0.08
38 735	RENTOKIL INITIAL PLC	GBP	153 087	197 394	0.52
2 299	RESTORE PLC	GBP	8 920	8 276	0.02
614	RHI MAGNESITA NV	GBP	24 102	15 092	0.04
18 687	RIGHTMOVE PLC	GBP	100 652	102 031	0.27
20 650	RIO TINTO PLC	GBP	870 389	939 369	2.47
40 710	ROLLS-ROYCE HOLDINGS PLC	GBP	309 546	116 186	0.31
18 292	ROTORK PLC	GBP	55 444	51 218	0.13
96 866	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	218 648	117 789	0.31
86 463	ROYAL DUTCH SHELL PLC - A	GBP	1 950 118	1 112 779	2.93
78 135	ROYAL DUTCH SHELL PLC - B	GBP	1 757 236	956 372	2.52
21 082	ROYAL MAIL PLC	GBP	59 720	38 422	0.10
21 640	RSA INSURANCE GROUP PLC	GBP	118 230	88 681	0.23
3 509	RWS HOLDINGS PLC	GBP	19 225	21 019	0.06
4 954	SABRE INSURANCE GROUP PLC	GBP	14 166	13 079	0.03
4 413	SAFESTORE HOLDINGS PLC	GBP	28 764	32 038	0.08
23 608	SAGE GROUP PLC	GBP	165 705	158 599	0.42
3 078	SANNE GROUP PLC	GBP	18 575	19 391	0.05
2 989	SAVILLS PLC	GBP	28 231	24 659	0.06
960	SCHRODERS PLC	GBP	22 477	19 872	0.05
2 716	SCHRODERS PLC	GBP	83 776	80 095	0.21
5 627	SECURE INCOME REIT	GBP	22 419	15 193	0.04
25 072	SEGRO PLC	GBP	191 823	224 394	0.59
25 792	SERCO GROUP PLC	GBP	34 697	39 333	0.10
5 063	SEVERN TRENT PLC	GBP	108 406	125 512	0.33
4 664	SHAFTESBURY PLC	GBP	41 266	24 603	0.06
15 339	SIGNATURE AVIATION PLC	GBP	52 763	35 571	0.09
21 891	SIRIUS REAL ESTATE LTD	GBP	15 714	16 681	0.04
2 063	SMART METERING SYSTEMS PLC	GBP	11 863	12 213	0.03
18 784	SMITH & NEPHEW PLC	GBP	295 229	282 793	0.74

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
8 280	SMITHS GROUP PLC	GBP	128 704	116 914	0.31
2 406	SOFTCAT PLC	GBP	22 584	26 225	0.07
2 561	SPECTRIS PLC	GBP	67 989	64 665	0.17
1 550	SPIRAX-SARCO ENGINEERING PLC	GBP	119 815	154 628	0.41
12 897	SPIRENT COMMUNICATIONS PLC	GBP	23 017	31 082	0.08
22 059	SSE PLC	GBP	281 350	300 995	0.79
11 260	SSP GROUP PLC	GBP	65 376	28 961	0.08
11 313	ST JAMES'S PLACE PLC	GBP	118 138	107 790	0.28
4 135	ST MODWEN PROPERTIES PLC	GBP	17 711	14 286	0.04
55 893	STANDARD CHARTERED PLC	GBP	384 766	245 985	0.65
48 096	STANDARD LIFE ABERDEEN PLC	GBP	150 772	128 705	0.34
6 986	SYNTHOMER PLC	GBP	23 544	19 449	0.05
6 594	S4 CAPITAL PLC	GBP	12 194	17 804	0.05
14 258	TALKTALK TELECOM GROUP PLC	GBP	15 102	12 212	0.03
9 826	TATE & LYLE PLC	GBP	67 889	65 598	0.17
76 723	TAYLOR WIMPEY PLC	GBP	131 286	109 407	0.29
856	TBC BANK GROUP PLC	GBP	11 493	7 653	0.02
1 854	TEAM17 GROUP PLC	GBP	10 381	10 141	0.03
1 339	TELECOM PLUS PLC	GBP	18 009	19 067	0.05
204 775	TESCO PLC	GBP	464 816	467 092	1.23
4 709	TI FLUID SYSTEMS PLC	GBP	10 386	8 730	0.02
11 876	TP ICAP PLC	GBP	46 306	41 661	0.11
7 600	TRAINLINE PLC	GBP	36 372	33 014	0.09
5 268	TRAVIS PERKINS PLC	GBP	73 195	59 291	0.16
35 987	TRITAX BIG BOX REIT PLC	GBP	51 572	52 181	0.14
8 000	TUI AG	EUR	76 585	30 513	0.08
1 275	TUI AG - DI	GBP	12 414	4 856	0.01
5 394	UDG HEALTHCARE PLC	GBP	40 441	38 729	0.10
17 806	UK COMMERCIAL PROPERTY TRUST LTD	GBP	15 133	10 648	0.03
1 493	ULTRA ELECTRONICS HOLDINGS PLC	GBP	27 072	29 830	0.08
24 614	UNILEVER PLC	GBP	1 063 040	1 071 940	2.82
8 392	UNITE GROUP PLC	GBP	88 048	78 885	0.21
14 376	UNITED UTILITIES GROUP PLC	GBP	119 693	130 850	0.34
4 577	VESUVIUS PLC	GBP	22 747	17 740	0.05
1 825	VICTREX PLC	GBP	42 961	35 679	0.09
26 174	VIRGIN MONEY UK PLC	GBP	48 618	24 111	0.06
4 584	VISTRY GROUP PLC	GBP	51 411	32 569	0.09
8 267	VIVO ENERGY PLC	GBP	10 167	6 671	0.02
564 899	VODAFONE GROUP PLC	GBP	885 259	727 929	1.92
2 272	WATCHES OF SWITZERLAND GROUP PLC	GBP	8 050	6 373	0.02
5 473	WEIR GROUP PLC	GBP	83 098	58 205	0.15
2 759	WH SMITH PLC	GBP	55 328	30 266	0.08
4 225	WHITBREAD PLC	GBP	142 766	93 880	0.25
22 644	WILLIAM HILL PLC	GBP	42 178	25 769	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
900	WIZZ AIR HOLDINGS PLC	GBP	30 703	30 024	0.08
50 450	WM MORRISON SUPERMARKETS PLC	GBP	104 061	96 132	0.25
2 696	WORKSPACE GROUP PLC	GBP	26 671	17 618	0.05
25 685	WPP PLC	GBP	258 446	162 021	0.43
1 907	YOUGOV PLC	GBP	15 256	14 684	0.04
295	YOUNG AND COS BREWERY CL A P.L.C.	GBP	4 543	2 980	0.01
364	YOUNG COS BREWERY PLC	GBP	4 200	2 739	0.01
20 476	3I GROUP PLC	GBP	203 919	170 483	0.45
590	4IMPRINT GROUP	GBP	16 651	14 544	0.04
5 901	888 HOLDINGS PLC	GBP	10 706	10 303	0.03
Total Shares			44 491 841	38 040 132	100.16
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			44 491 841	38 040 132	100.16
Total Investments			44 491 841	38 040 132	100.16

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	11.46	United Kingdom	92.74
Oil, Gas and Coal	9.22	Jersey	4.64
Personal Care, Drug and Grocery Stores	8.32	Guernsey	0.85
Banks	7.65	Ireland	0.66
Industrial Support Services	6.32	Bermuda	0.26
Industrial Metals and Mining	5.86	Gibraltar	0.26
Tobacco	4.76	Switzerland	0.22
Investment Banking and Brokerage Services	4.69	Luxembourg	0.19
Beverages	4.24	Germany	0.09
Life Insurance	4.04	Cayman Islands	0.08
Media	3.92	Israel	0.08
Gas, Water and Multi-utilities	3.12	Isle of Man	0.05
Travel and Leisure	2.92	Netherlands	0.04
Telecommunications Service Providers	2.80		
General Industrials	2.64		100.16
Real Estate Investment Trusts	2.44		
Retailers	1.79		
Household Goods and Home Construction	1.73		
Software and Computer Services	1.49		
Aerospace and Defense	1.46		
Industrial Engineering	1.31		
Medical Equipment and Services	1.02		
Electricity	0.85		
Food Producers	0.85		
Chemicals	0.76		
Non-life Insurance	0.76		
Electronic and Electrical Equipment	0.60		
Industrial Materials	0.44		
Real Estate Investment and Services	0.39		
Construction and Materials	0.38		
Precious Metals and Mining	0.37		
Personal Goods	0.36		
Industrial Transportation	0.34		
Technology Hardware and Equipment	0.26		
Leisure Goods	0.14		
Close-end Investments	0.12		
Finance and Credit Services	0.11		
Telecommunications Equipment	0.08		
Health Care Providers	0.07		
Consumer Services	0.04		
Alternative Energy	0.02		
Automobiles and Parts	0.02		
	100.16		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
3 269	ABBOTT LABORATORIES	USD	205 809	298 885	0.59
3 257	ABBVIE INC	USD	318 956	319 772	0.63
83	ABIOMED INC	USD	24 490	20 049	0.04
210	ACADIA PHARMACEUTICALS INC	USD	9 501	10 179	0.02
1 177	ACCENTURE PLC - A	USD	183 623	252 725	0.50
1 424	ACTIVISION BLIZZARD INC	USD	98 383	108 082	0.21
890	ADOBE INC	USD	205 527	387 426	0.76
128	ADVANCE AUTO PARTS INC	USD	14 629	18 234	0.04
2 164	ADVANCED MICRO DEVICES INC	USD	43 958	113 848	0.22
296	AECOM	USD	10 703	11 124	0.02
1 229	AES CORP	USD	14 250	17 808	0.03
1 326	AFLAC INC	USD	58 903	47 776	0.09
571	AGILENT TECHNOLOGIES INC	USD	39 046	50 459	0.10
1 034	AGNC INVESTMENT CORP	USD	18 750	13 339	0.03
408	AIR PRODUCTS AND CHEMICALS INC	USD	68 577	98 516	0.19
300	AKAMAI TECHNOLOGIES INC	USD	22 018	32 127	0.06
196	ALBEMARLE CORP	USD	18 865	15 133	0.03
233	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	30 349	37 804	0.07
408	ALEXION PHARMACEUTICALS INC	USD	47 664	45 794	0.09
132	ALIGN TECHNOLOGY INC	USD	35 068	36 226	0.07
26	ALLEGHANY CORP	USD	15 539	12 718	0.02
170	ALLEGION PLC	USD	14 701	17 377	0.03
461	ALLIANT ENERGY CORP	USD	19 188	22 054	0.04
580	ALLSTATE CORP	USD	55 351	56 254	0.11
690	ALLY FINANCIAL INC	USD	18 427	13 683	0.03
209	ALNYLAM PHARMACEUTICALS INC	USD	24 997	30 955	0.06
555	ALPHABET CLASS - A	USD	603 783	787 017	1.53
540	ALPHABET INC	USD	582 067	763 348	1.49
503	ALTICE USA INC	USD	12 688	11 338	0.02
3 434	ALTRIA GROUP INC	USD	204 716	134 785	0.26
774	AMAZON.COM INC	USD	1 232 759	2 135 326	4.18
2 910	AMCOR PLC	USD	31 106	29 711	0.06
15	AMERCO	USD	5 220	4 533	0.01
456	AMEREN CORP	USD	26 369	32 084	0.06
696	AMERICAN AIRLINES GROUP INC	USD	34 238	9 097	0.02
916	AMERICAN ELECTRIC POWER CO INC	USD	63 608	72 950	0.14
1 220	AMERICAN EXPRESS CO	USD	115 695	116 144	0.23
138	AMERICAN FINANCIAL GROUP INC/OH	USD	15 157	8 757	0.02
472	AMERICAN HOMES 4 RENT	USD	9 566	12 697	0.02
1 592	AMERICAN INTERNATIONAL GROUP INC	USD	86 262	49 639	0.10
819	AMERICAN TOWER CORP	USD	123 632	211 744	0.42
335	AMERICAN WATER WORKS CO INC	USD	28 529	43 101	0.08
370	AMERICOLD REALTY TRUST	USD	12 574	13 431	0.03
226	AMERIPRISE FINANCIAL INC	USD	33 804	33 909	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
274	AMERISOURCEBERGEN CORP	USD	23 880	27 611	0.05
424	AMETEK INC	USD	32 742	37 893	0.07
1 087	AMGEN INC	USD	195 086	256 380	0.50
547	AMPHENOL CORP - A	USD	48 647	52 408	0.10
681	ANALOG DEVICES INC	USD	63 451	83 518	0.16
165	ANAPLAN INC	USD	8 598	7 476	0.01
2 643	ANNALY CAPITAL MANAGEMENT INC	USD	27 038	17 338	0.03
159	ANSYS INC	USD	27 169	46 385	0.09
466	ANTHEM INC	USD	106 902	122 549	0.24
250	AO SMITH CORP	USD	15 796	11 780	0.02
427	AON PLC - A	USD	61 653	82 240	0.16
275	APARTMENT INVESTMENT AND MANAGEMENT CO REITS	USD	10 971	10 351	0.02
381	APOLLO GLOBAL MANAGEMENT INC	USD	18 304	19 020	0.04
7 529	APPLE INC	USD	1 349 488	2 746 578	5.37
1 694	APPLIED MATERIALS INC	USD	97 393	102 402	0.20
119	APTARGROUP INC	USD	10 924	13 326	0.03
471	APTIV PLC	USD	40 646	36 700	0.07
467	ARAMARK	USD	18 157	10 540	0.02
750	ARCH CAPITAL GROUP LTD	USD	21 721	21 488	0.04
1 027	ARCHER-DANIELS-MIDLAND CO	USD	43 404	40 977	0.08
99	ARISTA NETWORKS INC	USD	25 875	20 793	0.04
350	ARTHUR J GALLAGHER & CO	USD	25 110	34 122	0.07
125	ASPEN TECHNOLOGY INC	USD	10 293	12 951	0.03
110	ASSURANT INC	USD	10 135	11 362	0.02
226	ATMOS ENERGY CORP	USD	19 397	22 505	0.04
13 167	AT&T INC	USD	451 469	398 038	0.78
405	AUTODESK INC	USD	54 319	96 872	0.19
145	AUTOLIV INC	USD	14 886	9 354	0.02
794	AUTOMATIC DATA PROCESSING INC	USD	94 306	118 219	0.23
43	AUTOZONE INC	USD	28 286	48 509	0.10
126	AVALARA INC	USD	15 681	16 769	0.03
260	AVALONBAY COMMUNITIES INC	USD	42 857	40 206	0.08
103	AVANGRID INC	USD	5 148	4 324	0.01
499	AVANTOR INC	USD	7 846	8 483	0.02
154	AVERY DENNISON CORP	USD	16 788	17 570	0.03
1 211	BAKER HUGHES CO	USD	31 859	18 637	0.04
602	BALL CORP	USD	25 139	41 833	0.08
14 429	BANK OF AMERICA CORP	USD	439 482	342 689	0.67
1 489	BANK OF NEW YORK MELLON CORP	USD	78 447	57 550	0.11
940	BAXTER INTERNATIONAL INC	USD	65 423	80 934	0.16
545	BECTON DICKINSON AND CO	USD	121 185	130 402	0.26
3 593	BERKSHIRE HATHAWAY INC - B	USD	718 987	641 385	1.26
245	BERRY GLOBAL GROUP INC	USD	12 800	10 858	0.02
420	BEST BUY CO INC	USD	29 280	36 653	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
20	BEYOND MEAT INC	USD	3 166	2 680	0.01
302	BIOGEN INC	USD	83 854	80 800	0.16
334	BIOMARIN PHARMACEUTICAL INC	USD	28 192	41 196	0.08
39	BIO-RAD LABORATORIES INC	USD	10 584	17 608	0.03
71	BIO-TECHNE CORP	USD	10 960	18 749	0.04
277	BLACK KNIGHT INC	USD	13 959	20 099	0.04
285	BLACKROCK INC	USD	150 274	155 066	0.30
1 238	BLACKSTONE GROUP INC - A	USD	69 134	70 145	0.14
991	BOEING CO	USD	323 946	181 650	0.36
76	BOOKING HOLDINGS INC	USD	155 766	121 018	0.24
255	BOOZ ALLEN HAMILTON HOLDING CORP	USD	10 530	19 836	0.04
383	BORGWARNER INC	USD	18 594	13 520	0.03
267	BOSTON PROPERTIES INC	USD	32 548	24 131	0.05
2 640	BOSTON SCIENTIFIC CORP	USD	76 236	92 690	0.18
108	BRIGHT HORIZONS FAMILY SOLUTIONS INC	USD	11 211	12 658	0.02
4 182	BRISTOL-MYERS SQUIBB CO	USD	253 323	245 902	0.48
739	BROADCOM INC	USD	183 567	233 236	0.46
212	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	22 696	26 752	0.05
435	BROWN & BROWN INC	USD	11 975	17 731	0.03
103	BROWN FORMAN A	USD	5 762	5 930	0.01
337	BROWN-FORMAN CORP - B	USD	18 771	21 453	0.04
188	BRUKER CORP	USD	5 914	7 648	0.01
263	BUNGE LTD	USD	18 453	10 817	0.02
122	BURLINGTON STORES INC	USD	16 472	24 025	0.05
10	CABLE ONE INC	USD	9 598	17 749	0.03
737	CABOT OIL & GAS CORP	USD	17 268	12 662	0.02
46	CACI INTERNATIONAL INC	USD	10 904	9 976	0.02
516	CADENCE DESIGN SYSTEMS INC	USD	21 109	49 515	0.10
1 037	CAESARS ENTERTAINMENT CORP	USD	11 477	12 579	0.02
180	CAMDEN PROPERTY TRUST	USD	15 345	16 420	0.03
313	CAMPBELL SOUP CO	USD	13 232	15 534	0.03
841	CAPITAL ONE FINANCIAL CORP	USD	79 849	52 638	0.10
540	CARDINAL HEALTH INC	USD	33 686	28 183	0.06
101	CARLISLE COS INC	USD	10 815	12 087	0.02
212	CARLYLE GROUP INC	USD	6 328	5 915	0.01
301	CARMAX INC	USD	18 807	26 955	0.05
876	CARNIVAL CORP	USD	51 924	14 384	0.03
1 505	CARRIER GLOBAL CORP	USD	32 282	33 441	0.07
286	CATALENT INC	USD	12 175	20 964	0.04
1 000	CATERPILLAR INC	USD	148 892	126 500	0.25
619	CBRE GROUP INC	USD	29 462	27 991	0.05
263	CDW CORP/DE	USD	19 984	30 555	0.06
218	CELANESE CORP - A	USD	22 244	18 822	0.04
1 070	CENTENE CORP	USD	49 911	67 999	0.13

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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)					
1 007	CENTERPOINT ENERGY INC	USD	25 981	18 801	0.04
1 825	CENTURYLINK INC	USD	29 272	18 305	0.04
188	CERIDIAN HCM HOLDING INC	USD	9 148	14 903	0.03
562	CERNER CORP	USD	33 573	38 525	0.08
395	CF INDUSTRIES HOLDINGS INC	USD	15 195	11 115	0.02
249	CH ROBINSON WORLDWIDE INC	USD	22 580	19 686	0.04
91	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	10 188	15 866	0.03
2 117	CHARLES SCHWAB CORP	USD	110 777	71 428	0.14
279	CHARTER COMMUNICATIONS INC	USD	92 028	142 301	0.28
29	CHEMED CORP	USD	9 563	13 081	0.03
424	CHENIERE ENERGY INC	USD	23 446	20 488	0.04
3 450	CHEVRON CORP	USD	395 909	307 844	0.60
47	CHIPOTLE MEXICAN GRILL INC	USD	18 902	49 461	0.10
834	CHUBB LTD	USD	115 234	105 601	0.21
454	CHURCH & DWIGHT CO INC	USD	23 135	35 094	0.07
284	CIENA CORP	USD	12 273	15 381	0.03
682	CIGNA CORP	USD	102 029	127 977	0.25
279	CINCINNATI FINANCIAL CORP	USD	21 083	17 864	0.04
156	CINTAS CORP	USD	27 530	41 552	0.08
7 837	CISCO SYSTEMS INC	USD	339 320	365 518	0.72
3 847	CITIGROUP INC	USD	272 328	196 582	0.39
788	CITIZENS FINANCIAL GROUP INC	USD	33 118	19 889	0.04
214	CITRIX SYSTEMS INC	USD	20 628	31 653	0.06
476	CLARIVATE PLC	USD	10 710	10 629	0.02
231	CLOROX CO	USD	30 087	50 674	0.10
663	CME GROUP INC	USD	110 257	107 764	0.21
529	CMS ENERGY CORP	USD	24 200	30 904	0.06
7 143	COCA-COLA CO	USD	313 936	319 149	0.63
317	COGNEX CORP	USD	16 605	18 931	0.04
999	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	79 318	56 763	0.11
1 583	COLGATE-PALMOLIVE CO	USD	109 144	115 971	0.23
8 417	COMCAST CORP	USD	289 025	328 095	0.64
186	COMMERCE BANCSHARES INC/MO	USD	10 364	11 061	0.02
900	CONAGRA BRANDS INC	USD	29 084	31 653	0.06
364	CONCHO RESOURCES INC	USD	50 819	18 746	0.04
1 982	CONOCOPHILLIPS	USD	114 263	83 284	0.16
617	CONSOLIDATED EDISON INC	USD	48 034	44 381	0.09
310	CONSTELLATION BRANDS INC - A	USD	67 523	54 235	0.11
155	CONTINENTAL RESOURCES INC/OK	USD	9 218	2 717	0.01
91	COOPER COS INC	USD	21 408	25 811	0.05
382	COPART INC	USD	20 466	31 809	0.06
1 403	CORNING INC	USD	39 621	36 338	0.07
1 383	CORTEVA INC	USD	38 528	37 051	0.07
73	COSTAR GROUP INC	USD	29 625	51 879	0.10

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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)					
816	COSTCO WHOLESALE CORP	USD	160 674	247 419	0.49
123	COUPA SOFTWARE INC	USD	17 104	34 076	0.07
24	CREDIT ACCEPTANCE CORP	USD	8 503	10 056	0.02
38	CROWDSTRIKE HOLDINGS INC - A	USD	3 841	3 811	0.01
770	CROWN CASTLE INTERNATIONAL CORP	USD	86 565	128 860	0.25
249	CROWN HOLDINGS INC	USD	12 559	16 217	0.03
1 415	CSX CORP	USD	80 864	98 682	0.19
273	CUMMINS INC	USD	43 391	47 300	0.09
2 416	CVS HEALTH CORP	USD	138 922	156 968	0.31
213	CYRUSONE INC	USD	11 353	15 496	0.03
1 163	DANAHER CORP	USD	121 514	205 653	0.40
240	DARDEN RESTAURANTS INC	USD	21 053	18 185	0.04
158	DAVITA INC	USD	10 690	12 504	0.02
578	DEERE & CO	USD	89 153	90 833	0.18
286	DELL TECHNOLOGIES INC	USD	12 013	15 713	0.03
1 049	DELTA AIR LINES INC	USD	56 325	29 424	0.06
405	DENTSPLY SIRONA INC	USD	21 204	17 844	0.03
171	DEXCOM INC	USD	20 664	69 323	0.14
292	DIAMONDBACK ENERGY INC	USD	31 942	12 211	0.02
496	DIGITAL REALTY TRUST INC	USD	55 849	70 487	0.14
566	DISCOVER FINANCIAL SERVICES	USD	41 336	28 351	0.06
296	DISCOVERY COMMUNICATIONS INC - A	USD	6 794	6 246	0.01
585	DISCOVERY COMMUNICATIONS INC - C	USD	14 274	11 267	0.02
475	DISH NETWORK CORP - A	USD	17 646	16 392	0.03
240	DOCUSIGN INC	USD	16 047	41 330	0.08
465	DOLLAR GENERAL CORP	USD	45 617	88 587	0.17
438	DOLLAR TREE INC	USD	41 576	40 594	0.08
1 551	DOMINION ENERGY INC	USD	107 679	125 910	0.25
72	DOMINO'S PIZZA INC	USD	16 946	26 600	0.05
233	DONALDSON CO INC	USD	10 586	10 839	0.02
305	DOUGLAS EMMETT INC	USD	11 180	9 351	0.02
266	DOVER CORP	USD	21 720	25 685	0.05
1 369	DOW INC	USD	65 271	55 800	0.11
611	DR HORTON INC	USD	26 872	33 880	0.07
404	DRAFTKINGS INC	USD	16 968	13 437	0.03
356	DTE ENERGY CO	USD	37 318	38 270	0.08
1 358	DUKE ENERGY CORP	USD	106 092	108 491	0.21
681	DUKE REALTY CORP	USD	18 230	24 101	0.05
1 356	DUPONT DE NEMOURS INC	USD	124 793	72 044	0.14
291	DYNATRACE INC	USD	9 613	11 815	0.02
251	EASTMAN CHEMICAL CO	USD	25 390	17 480	0.03
739	EATON CORP PLC	USD	59 275	64 648	0.13
1 221	EBAY INC	USD	49 378	64 041	0.13
457	ECOLAB INC	USD	63 971	90 920	0.18

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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)					
698	EDISON INTERNATIONAL	USD	44 147	37 908	0.07
1 145	EDWARDS LIFESCIENCES CORP	USD	54 612	79 131	0.16
737	ELANCO ANIMAL HEALTH INC	USD	22 734	15 809	0.03
534	ELECTRONIC ARTS INC	USD	65 977	70 515	0.14
1 556	ELI LILLY AND CO	USD	128 280	255 464	0.50
1 104	EMERSON ELECTRIC CO	USD	76 575	68 481	0.13
184	ENCOMPASS HEALTH CORP	USD	10 793	11 395	0.02
249	ENTEGRIS INC	USD	12 788	14 703	0.03
370	ENTERGY CORP	USD	30 954	34 710	0.07
1 076	EOG RESOURCES INC	USD	111 035	54 510	0.11
103	EPAM SYSTEMS INC	USD	14 239	25 957	0.05
224	EQUIFAX INC	USD	26 848	38 501	0.08
164	EQUINIX INC	USD	72 125	115 177	0.23
749	EQUITABLE HOLDINGS INC	USD	16 898	14 448	0.03
337	EQUITY LIFESTYLE PROPERTIES INC	USD	15 321	21 056	0.04
646	EQUITY RESIDENTIAL	USD	39 573	37 998	0.07
34	ERIE INDEMNITY CO - A	USD	4 049	6 525	0.01
412	ESSENTIAL UTILITIES INC	USD	14 860	17 403	0.03
121	ESSEX PROPERTY TRUST INC	USD	28 796	27 730	0.05
415	ESTEE LAUDER COS INC - A	USD	62 152	78 302	0.15
408	E*TRADE FINANCIAL CORP	USD	22 502	20 290	0.04
219	ETSY INC	USD	10 018	23 264	0.05
74	EVEREST RE GROUP LTD	USD	18 368	15 259	0.03
419	EVERGY INC	USD	21 757	24 843	0.05
622	EVERSOURCE ENERGY	USD	38 312	51 794	0.10
263	EXACT SCIENCES CORP	USD	14 865	22 865	0.04
567	EXELIXIS INC	USD	13 710	13 461	0.03
1 801	EXELON CORP	USD	70 388	65 358	0.13
250	EXPEDIA GROUP INC	USD	27 387	20 550	0.04
308	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	19 983	23 420	0.05
239	EXTRA SPACE STORAGE INC	USD	21 036	22 076	0.04
7 814	EXXON MOBIL CORP	USD	575 801	349 442	0.69
4 444	FACEBOOK INC	USD	764 712	1 009 098	1.97
70	FACTSET RESEARCH SYSTEMS INC	USD	14 791	22 993	0.05
54	FAIR ISAAC CORP	USD	11 653	22 574	0.04
1 059	FASTENAL CO	USD	29 607	45 368	0.09
130	FEDERAL REALTY INVESTMENT TRUST	USD	14 953	11 077	0.02
444	FEDEX CORP	USD	103 016	62 258	0.12
534	FIDELITY NATIONAL FINANCIAL INC - A	USD	21 155	16 372	0.03
1 142	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	106 049	153 131	0.30
1 316	FIFTH THIRD BANCORP	USD	40 500	25 372	0.05
317	FIRST REPUBLIC BANK/CA	USD	29 929	33 599	0.07
1 001	FIRSTENERGY CORP	USD	36 315	38 819	0.08
1 039	FISERV INC	USD	73 881	101 427	0.20

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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)					
155	FLEETCOR TECHNOLOGIES INC	USD	31 959	38 987	0.08
242	FLIR SYSTEMS INC	USD	11 998	9 818	0.02
239	FMC CORP	USD	16 927	23 809	0.05
7 219	FORD MOTOR CO	USD	75 873	43 892	0.09
248	FORTINET INC	USD	14 150	34 043	0.07
548	FORTIVE CORP	USD	41 703	37 078	0.07
258	FORTUNE BRANDS HOME & SECURITY INC	USD	15 430	16 494	0.03
633	FOX CORP	USD	1 422	16 977	0.03
294	FOX CORP	USD	602	7 891	0.02
513	FRANKLIN RESOURCES INC	USD	18 390	10 758	0.02
2 683	FREEMPORT-MCMORAN INC - B	USD	45 996	31 042	0.06
113	F5 NETWORKS INC	USD	16 792	15 761	0.03
378	GAMING AND LEISURE PROPERTIES INC	USD	12 920	13 079	0.03
268	GARMIN LTD	USD	17 785	26 130	0.05
165	GARTNER INC	USD	19 885	20 019	0.04
176	GCI LIBERTY INC	USD	9 221	12 517	0.02
116	GENERAC HOLDINGS INC	USD	11 899	14 144	0.03
429	GENERAL DYNAMICS CORP	USD	91 008	64 118	0.13
16 165	GENERAL ELECTRIC CO	USD	205 494	110 407	0.22
1 120	GENERAL MILLS INC	USD	51 872	69 048	0.14
2 327	GENERAL MOTORS CO	USD	85 495	58 873	0.12
285	GENPACT LTD	USD	9 186	10 408	0.02
453	GENTEX CORP	USD	10 535	11 674	0.02
267	GENUINE PARTS CO	USD	23 850	23 218	0.05
2 317	GILEAD SCIENCES INC	USD	174 809	178 270	0.35
553	GLOBAL PAYMENTS INC	USD	65 035	93 800	0.18
181	GLOBE LIFE INC	USD	15 334	13 436	0.03
305	GODADDY INC	USD	20 327	22 366	0.04
572	GOLDMAN SACHS GROUP INC	USD	143 250	113 039	0.22
308	GRACO INC	USD	14 107	14 781	0.03
96	GUARDANT HEALTH INC	USD	7 833	7 788	0.02
153	GUIDEWIRE SOFTWARE INC	USD	13 019	16 960	0.03
93	HAEMONETICS CORP	USD	10 784	8 329	0.02
1 621	HALLIBURTON CO	USD	72 363	21 041	0.04
662	HARTFORD FINANCIAL SERVICES GROUP INC	USD	34 511	25 520	0.05
235	HASBRO INC	USD	20 821	17 613	0.03
487	HCA HEALTHCARE INC	USD	49 640	47 268	0.09
995	HEALTHPEAK PROPERTIES INC	USD	23 980	27 422	0.05
75	HEICO CORP	USD	5 567	7 474	0.01
134	HEICO CORP	USD	8 059	10 886	0.02
264	HENRY SCHEIN INC	USD	13 955	15 415	0.03
172	HERBALIFE LTD	USD	8 184	7 737	0.02
272	HERSHEY CO	USD	28 379	35 257	0.07
482	HESS CORP	USD	24 963	24 972	0.05

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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)					
2 374	HEWLETT PACKARD ENTERPRISE CO	USD	41 874	23 099	0.05
123	HILL-ROM HOLDINGS INC	USD	10 636	13 503	0.03
512	HILTON WORLDWIDE HOLDINGS INC	USD	41 750	37 606	0.07
275	HOLLYFRONTIER CORP	USD	13 561	8 030	0.02
477	HOLOGIC INC	USD	18 622	27 189	0.05
1 988	HOME DEPOT INC	USD	359 524	498 014	0.98
1 297	HONEYWELL INTERNATIONAL INC	USD	185 990	187 533	0.37
353	HORIZON THERAPEUTICS PLC	USD	17 639	19 620	0.04
518	HORMEL FOODS CORP	USD	17 959	25 004	0.05
1 303	HOST HOTELS & RESORTS INC	USD	24 137	14 059	0.03
709	HOWMET AEROSPACE INC	USD	12 963	11 238	0.02
2 643	HP INC	USD	59 289	46 067	0.09
100	HUBBELL INC	USD	12 292	12 536	0.02
76	HUBSPOT INC	USD	9 657	17 051	0.03
244	HUMANA INC	USD	67 917	94 611	0.19
1 874	HUNTINGTON BANCSHARES INC/OH	USD	28 265	16 932	0.03
75	HUNTINGTON INGALLS INDUSTRIES INC	USD	18 495	13 087	0.03
139	IDEX CORP	USD	19 905	21 968	0.04
157	IDEXX LABORATORIES INC	USD	31 181	51 835	0.10
737	IHS MARKIT LTD	USD	37 825	55 644	0.11
531	ILLINOIS TOOL WORKS INC	USD	85 139	92 845	0.18
272	ILLUMINA INC	USD	67 541	100 735	0.20
384	IMMUNOMEDICS INC	USD	13 905	13 609	0.03
333	INCYTE CORP	USD	27 465	34 622	0.07
639	INGERSOLL RAND INC	USD	16 030	17 969	0.04
121	INSULET CORP	USD	13 441	23 505	0.05
7 825	INTEL CORP	USD	402 381	468 170	0.92
1 011	INTERCONTINENTAL EXCHANGE INC	USD	74 068	92 608	0.18
1 641	INTERNATIONAL BUSINESS MACHINES CORP	USD	246 924	198 184	0.39
197	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	26 267	24 125	0.05
726	INTERNATIONAL PAPER CO	USD	37 939	25 562	0.05
720	INTERPUBLIC GROUP OF COS INC	USD	16 162	12 355	0.02
482	INTUIT INC	USD	90 753	142 764	0.28
216	INTUITIVE SURGICAL INC	USD	94 906	123 083	0.24
1 005	INVITATION HOMES INC REITS	USD	25 139	27 668	0.05
234	IONIS PHARMACEUTICALS INC	USD	11 823	13 797	0.03
66	IPG PHOTONICS CORP	USD	15 315	10 586	0.02
328	IQVIA HOLDINGS INC	USD	37 042	46 537	0.09
532	IRON MOUNTAIN INC	USD	16 939	13 885	0.03
211	J M SMUCKER CO	USD	24 968	22 326	0.04
142	JACK HENRY & ASSOCIATES INC	USD	17 762	26 132	0.05
240	JACOBS ENGINEERING GROUP INC	USD	15 816	20 352	0.04
102	JAZZ PHARMACEUTICALS PLC	USD	15 264	11 255	0.02
156	JB HUNT TRANSPORT SERVICES INC	USD	18 315	18 773	0.04

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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)					
4 869	JOHNSON & JOHNSON	USD	628 856	684 726	1.34
1 375	JOHNSON CONTROLS INTERNATIONAL PLC	USD	49 217	46 943	0.09
95	JONES LANG LASALLE INC	USD	15 666	9 829	0.02
5 631	JPMORGAN CHASE & CO	USD	626 646	529 651	1.04
612	JUNIPER NETWORKS INC	USD	15 389	13 990	0.03
176	KANSAS CITY SOUTHERN	USD	19 355	26 275	0.05
462	KELLOGG CO	USD	29 601	30 520	0.06
624	KEURIG DR PEPPER INC	USD	44 358	17 722	0.03
1 803	KEYCORP	USD	35 759	21 961	0.04
346	KEYSIGHT TECHNOLOGIES INC	USD	19 267	34 870	0.07
196	KILROY REALTY CORP	USD	13 783	11 505	0.02
629	KIMBERLY-CLARK CORP	USD	69 351	88 909	0.17
3 594	KINDER MORGAN	USD	57 589	54 521	0.11
1 032	KKR & CO INC	USD	25 810	31 868	0.06
287	KLA CORP	USD	33 111	55 816	0.11
226	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	10 465	9 426	0.02
1 152	KRAFT HEINZ CO	USD	67 025	36 737	0.07
1 453	KROGER CO	USD	35 895	49 184	0.10
180	LABORATORY CORP OF AMERICA HOLDINGS	USD	30 410	29 900	0.06
268	LAM RESEARCH CORP	USD	57 634	86 687	0.17
270	LAMB WESTON HOLDINGS INC	USD	15 789	17 261	0.03
621	LAS VEGAS SANDS CORP	USD	44 065	28 280	0.06
101	LEAR CORPORATION	USD	18 582	11 011	0.02
247	LEIDOS HOLDINGS INC	USD	16 794	23 136	0.05
508	LENNAR CORP	USD	29 080	31 303	0.06
29	LENNAR CORP	USD	1 347	1 337	0.00
64	LENNOX INTERNATIONAL INC	USD	13 312	14 911	0.03
45	LIBERTY BROADBAND CORP	USD	3 940	5 499	0.01
283	LIBERTY BROADBAND CORP	USD	24 848	35 081	0.07
376	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	11 819	11 923	0.02
48	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	1 441	1 401	0.00
309	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	12 208	10 645	0.02
154	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	6 418	5 316	0.01
357	LINCOLN NATIONAL CORP	USD	25 602	13 134	0.03
971	LINDE PLC	USD	154 167	205 959	0.40
263	LIVE NATION ENTERTAINMENT INC	USD	11 859	11 659	0.02
562	LKQ CORP	USD	20 512	14 724	0.03
456	LOCKHEED MARTIN CORP	USD	154 079	166 404	0.33
447	LOEWS CORP	USD	22 355	15 328	0.03
1 395	LOWE'S COS INC	USD	124 718	188 492	0.37
211	LULULEMON ATHLETICA INC	USD	24 243	65 834	0.13
138	LUMENTUM HOLDINGS INC	USD	10 269	11 237	0.02
391	LYFT INC - A	USD	18 727	12 907	0.03
475	LYONDELLBASELL INDUSTRIES NV - A	USD	49 815	31 217	0.06

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
399	L3HARRIS TECHNOLOGIES INC	USD	63 587	67 698	0.13
1 202	MARATHON PETROLEUM CORP	USD	77 348	44 931	0.09
25	MARKEL CORP	USD	28 727	23 079	0.05
70	MARKETAXESS HOLDINGS INC	USD	16 116	35 064	0.07
497	MARRIOTT INTERNATIONAL INC/MD - A	USD	67 123	42 608	0.08
943	MARSH & MCLENNAN COS INC	USD	79 939	101 250	0.20
115	MARTIN MARIETTA MATERIALS INC	USD	23 714	23 756	0.05
1 225	MARVELL TECHNOLOGY GROUP LTD	USD	27 292	42 949	0.08
487	MASCO CORP	USD	19 890	24 452	0.05
92	MASIMO CORP	USD	9 081	20 975	0.04
1 633	MASTERCARD INC	USD	301 635	482 878	0.95
135	MATCH GROUP INC	USD	22 043	43 659	0.09
493	MAXIM INTEGRATED PRODUCTS INC	USD	29 481	29 881	0.06
228	MCCORMICK & CO INC/MD	USD	25 362	40 905	0.08
1 374	MCDONALD'S CORP	USD	221 347	253 462	0.50
299	MCKESSON CORP	USD	43 205	45 873	0.09
976	MEDICAL PROPERTIES TRUST INC	USD	14 920	18 349	0.04
2 478	MEDTRONIC PLC	USD	201 446	227 233	0.45
84	MERCADOLIBRE INC	USD	31 769	82 805	0.16
4 665	MERCK & CO INC	USD	265 480	360 744	0.71
1 426	METLIFE INC	USD	65 510	52 078	0.10
44	METTLER-TOLEDO INTERNATIONAL INC	USD	26 141	35 444	0.07
911	MGM RESORTS INTERNATIONAL	USD	30 027	15 305	0.03
453	MICROCHIP TECHNOLOGY INC	USD	42 415	47 705	0.09
2 055	MICRON TECHNOLOGY INC	USD	114 858	105 874	0.21
14 014	MICROSOFT CORP	USD	1 364 997	2 851 988	5.58
211	MID-AMERICA APARTMENT COMMUNITIES INC	USD	19 489	24 195	0.05
101	MKS INSTRUMENTS INC	USD	11 289	11 437	0.02
546	MODERNA INC	USD	17 631	35 059	0.07
110	MOHAWK INDUSTRIES INC	USD	25 220	11 194	0.02
109	MOLINA HEALTHCARE INC	USD	12 304	19 400	0.04
348	MOLSON COORS BEVERAGE CO - B	USD	24 626	11 957	0.02
2 638	MONDELEZ INTERNATIONAL INC	USD	112 111	134 881	0.26
67	MONGODB INC	USD	9 108	15 165	0.03
77	MONOLITHIC POWER SYSTEMS INC	USD	9 899	18 249	0.04
691	MONSTER BEVERAGE CORP	USD	39 966	47 900	0.09
298	MOODY'S CORP	USD	50 368	81 870	0.16
2 213	MORGAN STANLEY	USD	118 851	106 888	0.21
38	MORNINGSTAR INC	USD	4 387	5 357	0.01
314	MOTOROLA SOLUTIONS INC	USD	36 067	44 001	0.09
157	MSCI INC	USD	26 016	52 410	0.10
237	M&T BANK CORP	USD	42 903	24 641	0.05
955	MYLAN NV	USD	36 285	15 356	0.03
212	NASDAQ INC	USD	18 129	25 328	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
318	NATIONAL RETAIL PROPERTIES INC	USD	12 889	11 283	0.02
409	NETAPP INC	USD	25 286	18 147	0.04
813	NETFLIX INC	USD	256 568	369 948	0.73
172	NEUROCRINE BIOSCIENCES INC	USD	14 921	20 984	0.04
705	NEWELL BRANDS INC	USD	17 712	11 195	0.02
1 483	NEWMONT CORP	USD	55 708	91 560	0.18
719	NEWS CORP	USD	11 274	8 527	0.02
225	NEWS CORP - B	USD	3 613	2 689	0.01
905	NEXTERA ENERGY INC	USD	153 392	217 354	0.43
659	NIELSEN HOLDINGS PLC	USD	20 026	9 793	0.02
2 292	NIKE INC - B	USD	155 350	224 731	0.44
707	NISOURCE INC	USD	17 083	16 077	0.03
95	NORDSON CORP	USD	12 990	18 022	0.04
473	NORFOLK SOUTHERN CORP	USD	65 826	83 045	0.16
384	NORTHERN TRUST CORP	USD	39 431	30 467	0.06
287	NORTHROP GRUMMAN CORP	USD	97 662	88 235	0.17
1 001	NORTONLIFELOCK INC	USD	25 416	19 850	0.04
145	NOVOCURE LTD	USD	12 412	8 599	0.02
451	NRG ENERGY INC	USD	13 597	14 685	0.03
557	NUCOR CORP	USD	34 007	23 065	0.05
1 137	NVIDIA CORP	USD	277 135	431 958	0.85
6	NVR INC	USD	17 982	19 553	0.04
1 663	OCCIDENTAL PETROLEUM CORP	USD	92 581	30 433	0.06
370	OGE ENERGY CORP	USD	12 073	11 233	0.02
215	OKTA INC	USD	18 437	43 049	0.08
174	OLD DOMINION FREIGHT LINE INC	USD	17 266	29 509	0.06
419	OMEGA HEALTHCARE INVESTORS INC	USD	12 015	12 457	0.02
396	OMNICOM GROUP INC	USD	28 482	21 622	0.04
758	ON SEMICONDUCTOR CORP	USD	18 771	15 024	0.03
765	ONEOK INC	USD	44 547	25 413	0.05
3 846	ORACLE CORP	USD	180 323	212 568	0.42
137	O'REILLY AUTOMOTIVE INC	USD	34 219	57 769	0.11
752	OTIS WORLDWIDE CORP	USD	42 864	42 759	0.08
639	PACCAR INC	USD	42 232	47 829	0.09
175	PACKAGING CORP OF AMERICA	USD	19 670	17 465	0.03
178	PALO ALTO NETWORKS INC	USD	33 437	40 881	0.08
237	PARKER-HANNIFIN CORP	USD	41 837	43 435	0.09
590	PAYCHEX INC - AK9420	USD	38 513	44 693	0.09
89	PAYCOM SOFTWARE INC	USD	10 646	27 566	0.05
66	PAYLOCITY HOLDING CORP	USD	9 385	9 629	0.02
2 170	PAYPAL HOLDINGS INC	USD	180 183	378 079	0.74
71	PEGASYSTEMS INC	USD	5 298	7 183	0.01
306	PENTAIR PLC	USD	13 964	11 625	0.02
61	PENUMBRA INC	USD	10 853	10 908	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
785	PEOPLE'S UNITED FINANCIAL INC	USD	14 339	9 082	0.02
2 564	PEPSICO INC	USD	281 590	339 115	0.66
206	PERKINELMER INC	USD	15 829	20 207	0.04
252	PERRIGO CO PLC	USD	19 249	13 928	0.03
10 265	PFIZER INC	USD	368 819	335 666	0.66
979	PG&E CORP	USD	10 005	8 684	0.02
2 878	PHILIP MORRIS INTERNATIONAL INC	USD	276 349	201 633	0.40
807	PHILLIPS 66	USD	78 055	58 023	0.11
96	PILGRIM'S PRIDE CORP	USD	2 283	1 621	0.00
208	PINNACLE WEST CAPITAL CORP	USD	16 510	15 244	0.03
209	PINTEREST INC - A	USD	4 851	4 634	0.01
305	PIONEER NATURAL RESOURCES CO	USD	52 469	29 799	0.06
784	PNC FINANCIAL SERVICES GROUP INC	USD	118 587	82 485	0.16
74	POOL CORP	USD	11 166	20 118	0.04
118	POST HOLDINGS INC	USD	9 080	10 339	0.02
116	PPD INC	USD	2 743	3 109	0.01
436	PPG INDUSTRIES INC	USD	48 251	46 242	0.09
1 421	PPL CORP	USD	40 128	36 719	0.07
118	PRA HEALTH SCIENCES INC	USD	10 672	11 480	0.02
471	PRINCIPAL FINANCIAL GROUP INC	USD	28 016	19 565	0.04
4 575	PROCTER & GAMBLE CO	USD	368 824	547 032	1.07
1 082	PROGRESSIVE CORP	USD	67 205	86 679	0.17
1 365	PROLOGIS INC	USD	91 948	127 395	0.25
106	PROOFPOINT INC	USD	12 936	11 779	0.02
730	PRUDENTIAL FINANCIAL INC	USD	75 229	44 457	0.09
192	PTC INC	USD	15 041	14 936	0.03
934	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	46 157	45 915	0.09
278	PUBLIC STORAGE	USD	55 345	53 345	0.10
466	PULTEGROUP INC	USD	13 896	15 858	0.03
212	QORVO INC	USD	16 183	23 432	0.05
2 079	QUALCOMM INC	USD	123 207	189 626	0.37
247	QUEST DIAGNOSTICS INC	USD	25 373	28 148	0.06
225	RAYMOND JAMES FINANCIAL INC	USD	20 578	15 487	0.03
2 718	RAYTHEON TECHNOLOGIES CORP	USD	219 793	167 483	0.33
160	REALPAGE INC	USD	7 904	10 402	0.02
635	REALTY INCOME CORP	USD	34 760	37 783	0.07
313	REGENCY CENTERS CORP	USD	17 966	14 364	0.03
186	REGENERON PHARMACEUTICALS INC	USD	72 053	115 999	0.23
1 769	REGIONS FINANCIAL CORP	USD	32 669	19 671	0.04
125	REINSURANCE GROUP OF AMERICA INC	USD	18 348	9 805	0.02
118	RELIANCE STEEL & ALUMINUM CO	USD	10 345	11 202	0.02
93	RENAISSANCERE HOLDINGS LTD	USD	13 408	15 906	0.03
87	REPLIGEN CORP	USD	10 056	10 754	0.02
388	REPUBLIC SERVICES INC	USD	26 570	31 835	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
267	RESMED INC	USD	27 486	51 264	0.10
89	REYNOLDS CONSUMER PRODUCTS INC	USD	2 860	3 092	0.01
142	RINGCENTRAL INC - A	USD	13 395	40 471	0.08
212	ROBERT HALF INTERNATIONAL INC	USD	12 302	11 200	0.02
214	ROCKWELL AUTOMATION INC	USD	38 102	45 582	0.09
169	ROKU INC	USD	22 823	19 694	0.04
260	ROLLINS INC	USD	8 999	11 021	0.02
193	ROPER TECHNOLOGIES INC	USD	55 447	74 934	0.15
657	ROSS STORES INC	USD	51 079	56 003	0.11
317	ROYAL CARIBBEAN CRUISES LTD	USD	36 754	15 945	0.03
121	ROYAL GOLD INC	USD	10 454	15 043	0.03
239	RPM INTERNATIONAL INC	USD	12 002	17 939	0.04
1 665	SALESFORCE.COM INC	USD	208 274	311 904	0.61
137	SAREPTA THERAPEUTICS INC	USD	14 438	21 967	0.04
206	SBA COMMUNICATIONS CORP	USD	36 019	61 372	0.12
2 565	SCHLUMBERGER LTD	USD	161 421	47 170	0.09
73	SCOTTS MIRACLE-GRO CO - A	USD	9 448	9 816	0.02
417	SEAGATE TECHNOLOGY PLC	USD	23 992	20 187	0.04
214	SEATTLE GENETICS INC	USD	13 269	36 363	0.07
230	SEI INVESTMENTS CO	USD	16 538	12 645	0.02
541	SEMPRA ENERGY	USD	61 400	63 421	0.12
290	SENSATA TECHNOLOGIES HOLDING PLC	USD	14 885	10 797	0.02
329	SERVICE CORP INTERNATIONAL/US	USD	12 710	12 795	0.03
352	SERVICENOW INC	USD	66 739	142 581	0.28
149	SHERWIN-WILLIAMS CO	USD	60 253	86 100	0.17
99	SIGNATURE BANK/NEW YORK NY	USD	14 027	10 585	0.02
565	SIMON PROPERTY GROUP INC	USD	85 334	38 635	0.08
2 509	SIRIUS XM HOLDINGS INC	USD	15 816	14 728	0.03
308	SKYWORKS SOLUTIONS INC	USD	32 162	39 381	0.08
118	SLACK TECHNOLOGIES INC - A	USD	3 190	3 669	0.01
170	SMARTSHEET INC - A	USD	8 483	8 656	0.02
1 515	SNAP INC	USD	18 748	35 587	0.07
100	SNAP-ON INC	USD	14 950	13 851	0.03
121	SOLARWINDS CORP	USD	2 205	2 138	0.00
1 951	SOUTHERN CO	USD	89 116	101 159	0.20
157	SOUTHERN COPPER CORP	USD	8 211	6 244	0.01
991	SOUTHWEST AIRLINES CO	USD	52 131	33 872	0.07
445	S&P GLOBAL INC	USD	87 021	146 619	0.29
293	SPLUNK INC	USD	32 817	58 219	0.11
631	SQUARE INC - A	USD	35 771	66 217	0.13
413	SS&C TECHNOLOGIES HOLDINGS INC	USD	21 328	23 326	0.05
285	STANLEY BLACK & DECKER INC	USD	43 414	39 723	0.08
2 159	STARBUCKS CORP	USD	127 023	158 881	0.31
650	STATE STREET CORP	USD	64 450	41 308	0.08

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
157	STERIS PLC	USD	15 613	24 090	0.05
596	STRYKER CORP	USD	99 700	107 393	0.21
182	SUN COMMUNITIES INC	USD	18 444	24 694	0.05
95	SVB FINANCIAL GROUP	USD	24 091	20 475	0.04
992	SYNCHRONY FINANCIAL	USD	34 093	21 983	0.04
279	SYNOPSYS INC	USD	25 404	54 405	0.11
938	SYSCO CORP	USD	58 123	51 271	0.10
421	T ROWE PRICE GROUP INC	USD	46 362	51 994	0.10
211	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	22 482	29 449	0.06
924	TARGET CORP	USD	67 075	110 815	0.22
490	TD AMERITRADE HOLDING CORP	USD	27 946	17 826	0.03
610	TE CONNECTIVITY LTD	USD	60 587	49 746	0.10
138	TELADOC HEALTH INC	USD	27 811	26 336	0.05
68	TELEDYNE TECHNOLOGIES INC	USD	13 893	21 145	0.04
86	TELEFLEX INC	USD	23 034	31 302	0.06
306	TERADYNE INC	USD	14 281	25 860	0.05
271	TESLA INC	USD	97 084	292 629	0.57
1 696	TEXAS INSTRUMENTS INC	USD	179 550	215 341	0.42
421	TEXTRON INC	USD	23 937	13 855	0.03
730	THERMO FISHER SCIENTIFIC INC	USD	158 126	264 508	0.52
202	TIFFANY & CO	USD	21 007	24 632	0.05
2 214	TJX COS INC	USD	92 683	111 940	0.22
708	T-MOBILE US INC	USD	44 146	73 738	0.14
198	TORO CO	USD	12 345	13 135	0.03
214	TRACTOR SUPPLY CO	USD	13 733	28 203	0.06
76	TRADE DESK INC - A	USD	18 734	30 894	0.06
442	TRANE TECHNOLOGIES PLC	USD	31 023	39 329	0.08
93	TRANSDIGM GROUP INC	USD	30 602	41 111	0.08
351	TRANSUNION	USD	22 631	30 551	0.06
467	TRAVELERS COS INC	USD	64 034	53 261	0.10
462	TRIMBLE INC	USD	16 813	19 954	0.04
2 490	TRUIST FINANCIAL CORP	USD	130 865	93 500	0.18
238	TWILIO INC - A	USD	24 479	52 222	0.10
1 450	TWITTER INC	USD	46 502	43 196	0.08
73	TYLER TECHNOLOGIES INC	USD	16 333	25 322	0.05
544	TYSON FOODS INC - A	USD	39 192	32 482	0.06
385	UBER TECHNOLOGIES INC	USD	12 507	11 966	0.02
22	UBIQUITI INC	USD	1 589	3 840	0.01
545	UDR INC	USD	19 942	20 372	0.04
385	UGI CORP	USD	17 208	12 243	0.02
104	ULTA BEAUTY INC	USD	22 488	21 156	0.04
1 254	UNION PACIFIC CORP	USD	170 960	212 014	0.42
467	UNITED AIRLINES HOLDINGS INC	USD	30 317	16 163	0.03
1 301	UNITED PARCEL SERVICE INC - B	USD	137 404	144 645	0.28

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
133	UNITED RENTALS INC	USD	23 230	19 822	0.04
1 753	UNITEDHEALTH GROUP INC	USD	398 215	517 046	1.01
78	UNIVERSAL DISPLAY CORP	USD	7 272	11 670	0.02
144	UNIVERSAL HEALTH SERVICES INC - B	USD	17 457	13 376	0.03
2 533	US BANCORP/MN	USD	128 927	93 265	0.18
74	VAIL RESORTS INC	USD	16 519	13 479	0.03
753	VALERO ENERGY CORP	USD	71 155	44 291	0.09
168	VARIAN MEDICAL SYSTEMS INC	USD	20 394	20 583	0.04
249	VEEVA SYSTEMS INC	USD	22 338	58 371	0.11
689	VENTAS INC	USD	34 894	25 231	0.05
1 992	VEREIT INC	USD	14 282	12 809	0.03
188	VERISIGN INC	USD	24 553	38 884	0.08
300	VERISK ANALYTICS INC - A	USD	32 724	51 060	0.10
7 647	VERIZON COMMUNICATIONS INC	USD	369 540	421 579	0.83
479	VERTEX PHARMACEUTICALS INC	USD	82 321	139 058	0.27
589	VF CORP	USD	41 448	35 894	0.07
19	VIACOMCBS INC	USD	496	486	0.00
999	VIACOMCBS INC - B	USD	44 575	23 297	0.05
866	VICI PROPERTIES INC	USD	17 385	17 485	0.03
3 118	VISA INC	USD	391 316	602 303	1.18
831	VISTRA ENERGY CORP	USD	18 306	15 473	0.03
147	VMWARE INC - A	USD	19 074	22 764	0.04
293	VORNADO REALTY TRUST	USD	19 296	11 196	0.02
233	VOYA FINANCIAL INC	USD	11 950	10 869	0.02
245	VULCAN MATERIALS CO	USD	28 704	28 383	0.06
261	W R BERKLEY CORP - C	USD	12 841	14 953	0.03
1 362	WALGREENS BOOTS ALLIANCE INC	USD	88 731	57 735	0.11
2 617	WALMART INC	USD	235 694	313 464	0.61
3 338	WALT DISNEY CO	USD	268 884	372 220	0.73
718	WASTE MANAGEMENT INC	USD	62 358	76 043	0.15
114	WATERS CORP	USD	23 161	20 566	0.04
61	WATSCO INC	USD	10 623	10 840	0.02
125	WAYFAIR INC	USD	11 227	24 701	0.05
583	WEC ENERGY GROUP INC	USD	37 597	51 100	0.10
6 895	WELLS FARGO & CO	USD	365 588	176 512	0.35
772	WELLTOWER INC	USD	43 798	39 951	0.08
136	WEST PHARMACEUTICAL SERVICES INC	USD	12 760	30 895	0.06
554	WESTERN DIGITAL CORP	USD	50 048	24 459	0.05
759	WESTERN UNION CO	USD	14 913	16 410	0.03
334	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	27 557	19 228	0.04
64	WESTLAKE CHEMICAL CORP	USD	6 916	3 434	0.01
479	WESTROCK CO	USD	28 703	13 537	0.03
80	WEX INC	USD	12 994	13 201	0.03
1 379	WEYERHAEUSER CO	USD	47 711	30 972	0.06

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
115	WHIRLPOOL CORP	USD	17 875	14 896	0.03
2 242	WILLIAMS COS INC	USD	61 727	42 643	0.08
238	WILLIS TOWERS WATSON PLC	USD	37 783	46 874	0.09
302	WORKDAY INC	USD	42 473	56 583	0.11
319	WP CAREY INC	USD	21 217	21 580	0.04
80	WW GRAINGER INC	USD	22 437	25 133	0.05
179	WYNN RESORTS LTD	USD	29 582	13 334	0.03
970	XCEL ENERGY INC	USD	45 399	60 625	0.12
449	XILINX INC	USD	33 159	44 177	0.09
168	XPO LOGISTICS INC	USD	17 071	12 978	0.03
332	XYLEM INC/NY	USD	25 351	21 567	0.04
556	YUM! BRANDS INC	USD	46 102	48 322	0.09
98	ZEBRA TECHNOLOGIES CORP - A	USD	14 339	25 083	0.05
211	ZENDESK INC	USD	11 698	18 680	0.04
65	ZILLOW GROUP INC	USD	3 445	3 736	0.01
257	ZILLOW GROUP INC	USD	13 291	14 806	0.03
382	ZIMMER BIOMET HOLDINGS INC	USD	43 411	45 596	0.09
303	ZIONS BANCORP NA	USD	16 033	10 302	0.02
878	ZOETIS INC	USD	75 813	120 321	0.24
53	ZOOM VIDEO COMMUNICATIONS INC	USD	12 904	13 438	0.03
122	ZSCALER INC	USD	7 106	13 359	0.03
1 766	ZYNGA INC	USD	11 260	16 848	0.03
1 063	3M CO	USD	231 124	165 817	0.33
Total Shares			43 194 436	50 989 948	99.97
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			43 194 436	50 989 948	99.97
Other transferable securities					
Shares					
68	CASEY'S GENERAL STORES INC	USD	10 854	10 167	0.02
Total Shares			10 854	10 167	0.02
Total Other transferable securities			10 854	10 167	0.02
Total Investments			43 205 290	51 000 115	99.99

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	16.98	United States of America	96.74
Technology Hardware and Equipment	10.74	Ireland	2.08
Retailers	8.22	Switzerland	0.36
Pharmaceuticals and Biotechnology	7.56	Bermuda	0.34
Telecommunications Service Providers	4.48	United Kingdom	0.11
Investment Banking and Brokerage Services	4.13	Jersey	0.10
Medical Equipment and Services	3.69	Curacao	0.09
Banks	3.52	Netherlands	0.09
Real Estate Investment Trusts	2.93	Liberia	0.03
Finance and Credit Services	2.70	Panama	0.03
Personal Care, Drug and Grocery Stores	2.68	Cayman Islands	0.02
Non-life Insurance	2.58		99.99
Oil, Gas and Coal	2.57		
Health Care Providers	2.14		
Industrial Support Services	2.11		
Industrial Transportation	2.04		
Electricity	2.03		
Aerospace and Defense	1.93		
Travel and Leisure	1.93		
General Industrials	1.62		
Beverages	1.60		
Telecommunications Equipment	1.26		
Chemicals	1.13		
Food Producers	1.11		
Automobiles and Parts	1.01		
Gas, Water and Multi-utilities	0.90		
Electronic and Electrical Equipment	0.83		
Industrial Engineering	0.71		
Construction and Materials	0.68		
Tobacco	0.66		
Personal Goods	0.64		
Leisure Goods	0.58		
Life Insurance	0.51		
Consumer Services	0.36		
Household Goods and Home Construction	0.27		
Precious Metals and Mining	0.21		
Real Estate Investment and Services	0.21		
Waste and Disposal Services	0.21		
Media	0.20		
Industrial Metals and Mining	0.14		
Mortgage Real Estate Investment Trusts	0.06		
Open-end and Miscellaneous Investment Vehicles	0.06		
Industrial Materials	0.05		
Alternative Energy	0.02		
	99.99		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
820	ACCOR SA	EUR	32 324	19 852	0.24
824	ADIDAS AG - REG - REG	EUR	206 797	192 486	2.29
7 748	AEGON NV	EUR	35 998	20 555	0.24
864	AKZO NOBEL NV	EUR	66 514	68 895	0.82
1 806	ALLIANZ SE - REG	EUR	332 693	328 259	3.91
832	ALSTOM SA	EUR	31 483	34 453	0.41
1 867	AMADEUS IT GROUP SA - A	EUR	122 583	86 591	1.03
315	ANDRITZ AG	EUR	13 419	10 206	0.12
299	ARKEMA SA	EUR	28 077	25 457	0.30
4 758	ASSICURAZIONI GENERALI SPA	EUR	71 305	64 090	0.76
426	ATOS SE	EUR	31 311	32 333	0.39
8 375	AXA SA	EUR	177 480	155 876	1.86
28 872	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	156 978	88 464	1.05
436	BEIERSDORF AG	EUR	38 930	44 080	0.53
179	BIOMERIEUX	EUR	12 677	21 892	0.26
987	BOUYGUES SA	EUR	34 820	30 015	0.36
669	BRENTAG AG	EUR	30 357	31 289	0.37
2 671	CARREFOUR SA	EUR	43 374	36 740	0.44
188	CASINO GUICHARD PERRACHON SA	EUR	7 158	6 185	0.07
1 085	CELLNEX TELECOM SAU	EUR	55 248	58 850	0.70
735	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	80 180	67 870	0.81
4 431	CNH INDUSTRIAL NV	EUR	41 620	27 596	0.33
743	CNP ASSURANCES	EUR	13 751	7 616	0.09
889	COCA-COLA EUROPEAN PARTNERS PLC	USD	33 779	29 888	0.36
240	COLRUYT SA	EUR	11 376	11 753	0.14
476	CONTINENTAL AG	EUR	79 205	41 488	0.49
208	COVIVIO	EUR	17 237	13 416	0.16
3 400	CRH PLC	EUR	90 599	103 700	1.24
2 674	DANONE SA	EUR	174 838	164 611	1.96
554	DELIVERY HERO SE	EUR	24 436	50 392	0.60
823	DEUTSCHE BOERSE AG	EUR	93 933	132 544	1.58
1 480	DEUTSCHE WOHNEN SE	EUR	56 642	59 126	0.70
109	DIASORIN SPA	EUR	20 547	18 574	0.22
1 055	EDENRED	EUR	33 933	41 071	0.49
11 083	EDP - ENERGIAS DE PORTUGAL SA	EUR	35 188	47 103	0.56
361	EIFFAGE SA	EUR	31 162	29 385	0.35
616	ELISA OYJ	EUR	31 248	33 350	0.40
1 078	ENAGAS SA	EUR	22 822	23 447	0.28
1 375	ENDESA SA	EUR	25 501	30 154	0.36
9 722	E.ON SE	EUR	87 302	97 366	1.16
1 231	ESSILORLUXOTTICA SA	EUR	135 522	140 642	1.68
170	EURAZEO SE	EUR	10 666	7 755	0.09
57	EUROFINS SCIENTIFIC SE	EUR	26 201	31 840	0.38
908	EVONIK INDUSTRIES AG	EUR	23 250	20 530	0.24

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
546	FERRARI NV	EUR	61 946	82 910	0.99
2 098	FERROVIAL SA	EUR	44 416	49 723	0.59
923	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	68 341	70 425	0.84
1 810	FRESENIUS SE & CO KGAA	EUR	97 179	79 857	0.95
2 170	GALP ENERGIA SGPS SA	EUR	30 687	22 340	0.27
199	GECINA SA	EUR	26 835	21 890	0.26
1 905	GETLINK SE - REG	EUR	22 184	24 460	0.29
1 292	GRIFOLS SA	EUR	30 705	34 923	0.42
644	HEIDELBERGCEMENT AG	EUR	43 904	30 616	0.36
450	HENKEL AG & CO KGAA	EUR	39 535	33 368	0.40
771	HENKEL AG & CO KGAA - PFD	EUR	73 320	63 900	0.76
137	HERMES INTERNATIONAL	EUR	70 389	101 901	1.21
25 150	IBERDROLA SA	EUR	161 624	259 548	3.09
4 723	INDUSTRIA DE DISENO TEXTIL SA	EUR	121 055	111 321	1.33
1 039	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	9 522	9 268	0.11
262	INGENICO GROUP SA	EUR	18 947	37 204	0.44
64 445	INTESA SANPAOLO SPA	EUR	153 243	109 789	1.31
163	IPSEN SA	EUR	17 867	12 331	0.15
369	JCDECAUX SA	EUR	9 605	6 107	0.07
1 090	JERONIMO MARTINS SGPS SA	EUR	15 482	16 988	0.20
525	JUST EAT TAKEAWAY.COM NV	EUR	51 219	48 699	0.58
1 082	KBC GROUP NV	EUR	68 784	55 247	0.66
688	KERRY GROUP PLC	EUR	60 895	75 886	0.90
666	KINGSPAN GROUP PLC	EUR	30 248	38 195	0.46
852	KLEPIERRE SA	EUR	14 518	15 110	0.18
4 766	KONINKLIJKE AHOLD DELHAIZE NV	EUR	93 710	115 623	1.38
746	KONINKLIJKE DSM NV	EUR	65 388	91 907	1.09
15 469	KONINKLIJKE KPN NV	EUR	37 477	36 507	0.43
3 883	KONINKLIJKE PHILIPS NV	EUR	130 523	161 222	1.92
304	KONINKLIJKE VOPAK NV	EUR	12 310	14 312	0.17
793	L OREAL SA PRIME FIDELITY 20200	EUR	157 508	226 560	2.70
299	LEG IMMOBILIEN AG	EUR	33 512	33 787	0.40
1 156	LEGRAND SA	EUR	69 973	78 169	0.93
295	L'OREAL SA	EUR	61 414	84 282	1.00
560	MERCK KGAA	EUR	47 911	57 848	0.69
780	METRO AG	EUR	10 707	6 564	0.08
839	MONCLER SPA	EUR	29 918	28 560	0.34
230	MTU AERO ENGINES AG	EUR	39 252	35 455	0.42
625	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	120 885	144 625	1.72
4 096	NATIXIS SA	EUR	21 505	9 523	0.11
1 278	NATURGY ENERGY GROUP SA	EUR	30 616	21 170	0.25
456	NELES OYJ	EUR	12 413	13 302	0.16
1 832	NESTE OYJ	EUR	44 435	63 772	0.76

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
24 482	NOKIA OYJ	EUR	111 029	95 198	1.13
638	OMV AG	EUR	27 448	18 987	0.23
8 639	ORANGE SA	EUR	112 976	91 962	1.10
455	ORION OYJ - B	EUR	13 572	19 592	0.23
224	ORPEA	EUR	23 654	23 050	0.27
2 547	PEUGEOT SA	EUR	47 734	36 881	0.44
1 732	PIRELLI & C SPA	EUR	10 648	6 538	0.08
2 110	PROSUS NV	EUR	131 415	174 581	2.08
937	PUBLICIS GROUPE SA	EUR	45 431	26 995	0.32
1 000	QIAGEN NV	EUR	31 306	38 340	0.46
516	RANDSTAD NV	EUR	25 364	20 465	0.24
453	RECORDATI SPA	EUR	14 335	20 136	0.24
1 874	RED ELECTRICA CORP SA	EUR	31 062	31 118	0.37
6 442	REPSOL SA	EUR	75 043	50 157	0.60
4 522	SAP SE	EUR	423 871	562 174	6.71
154	SARTORIUS AG	EUR	22 348	45 060	0.54
120	SARTORIUS STEDIM BIOTECH	EUR	14 148	27 000	0.32
2 394	SCHNEIDER ELECTRIC SE	EUR	168 461	236 719	2.82
98	SEB SA	EUR	14 162	14 416	0.17
1 660	SES SA	EUR	21 280	10 093	0.12
3 312	SIEMENS AG - REG	EUR	325 262	346 964	4.14
650	SIEMENS HEALTHINEERS AG	EUR	22 976	27 723	0.33
979	SMURFIT KAPPA GROUP PLC	EUR	24 923	29 135	0.35
8 820	SNAM SPA	EUR	33 739	38 226	0.46
383	SODEXO SA	EUR	34 821	23 057	0.27
321	SOLVAY SA	EUR	32 046	22 874	0.27
2 762	STMICROELECTRONICS NV	EUR	49 471	66 840	0.80
2 519	STORA ENSO OYJ - R	EUR	32 689	26 777	0.32
557	SYMRISE AG	EUR	40 029	57 650	0.69
4 509	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	10 957	11 845	0.14
21 077	TELEFONICA SA	EUR	142 852	89 514	1.07
198	TELENET GROUP HOLDING NV	EUR	9 105	7 255	0.09
254	TELEPERFORMANCE	EUR	38 411	57 379	0.68
6 092	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	30 179	37 271	0.44
10 702	TOTAL SA	EUR	468 974	363 599	4.34
392	UBISOFT ENTERTAINMENT SA	EUR	27 446	28 773	0.34
547	UCB SA	EUR	38 453	56 396	0.67
854	UMICORE SA	EUR	34 603	35 791	0.43
599	UNIBAIL RODAMCO REITS	EUR	91 693	30 046	0.36
2 311	UPM-KYMMENE OYJ	EUR	63 849	59 439	0.71
992	VALEO SA	EUR	39 061	23 173	0.28
503	VOESTALPINE AG	EUR	16 853	9 630	0.11
1 922	WARTSILA OYJ ABP	EUR	28 244	14 142	0.17
116	WENDEL SE	EUR	14 201	9 843	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 182	WOLTERS KLUWER NV	EUR	60 067	82 173	0.98
657	ZALANDO SE	EUR	27 603	41 246	0.49
Total Shares			8 196 165	8 369 202	99.71
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			8 196 165	8 369 202	99.71
Total Investments			8 196 165	8 369 202	99.71

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	10.20	Germany	31.52
Non-life Insurance	8.26	France	29.14
Personal Care, Drug and Grocery Stores	7.70	Netherlands	12.52
Oil, Gas and Coal	6.18	Spain	11.14
Technology Hardware and Equipment	4.99	Italy	3.96
General Industrials	4.80	Finland	3.88
Electricity	4.47	Ireland	2.94
Medical Equipment and Services	4.40	Belgium	2.26
Chemicals	4.22	Portugal	1.03
Telecommunications Service Providers	4.15	Luxembourg	0.50
Personal Goods	3.85	Austria	0.46
Construction and Materials	3.36	United Kingdom	0.36
Pharmaceuticals and Biotechnology	3.18		
Banks	3.13		99.71
Automobiles and Parts	3.01		
Food Producers	2.87		
Gas, Water and Multi-utilities	2.51		
Health Care Providers	2.44		
Retailers	1.82		
Investment Banking and Brokerage Services	1.79		
Industrial Engineering	1.40		
Media	1.37		
Real Estate Investment Trusts	1.36		
Consumer Services	1.18		
Industrial Support Services	1.17		
Telecommunications Equipment	1.13		
Industrial Materials	1.03		
Industrial Transportation	0.79		
Real Estate Investment and Services	0.70		
Travel and Leisure	0.51		
Aerospace and Defense	0.42		
Beverages	0.36		
Leisure Goods	0.34		
Life Insurance	0.34		
Household Goods and Home Construction	0.17		
Industrial Metals and Mining	0.11		
	99.71		

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (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					
6 205	ABBOTT LABORATORIES	USD	535 320	567 323	1.19
6 215	ABBVIE INC	USD	533 966	610 189	1.28
159	ABIOMED INC	USD	34 387	38 408	0.08
2 235	ACCENTURE PLC - A	USD	438 686	479 899	1.00
2 703	ACTIVISION BLIZZARD INC	USD	159 913	205 158	0.43
1 696	ADOBE INC	USD	580 527	738 286	1.54
244	ADVANCE AUTO PARTS INC	USD	35 091	34 758	0.07
2 336	AES CORP	USD	39 349	33 849	0.07
2 415	AFLAC INC	USD	87 991	87 012	0.18
1 093	AGILENT TECHNOLOGIES INC	USD	87 941	96 588	0.20
776	AIR PRODUCTS AND CHEMICALS INC	USD	177 632	187 373	0.39
432	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	67 211	70 092	0.15
263	ALIGN TECHNOLOGY INC	USD	65 518	72 178	0.15
326	ALLEGION PLC	USD	36 265	33 324	0.07
862	ALLIANT ENERGY CORP	USD	45 025	41 238	0.09
1 115	ALLSTATE CORP	USD	117 583	108 144	0.23
1 320	ALLY FINANCIAL INC	USD	35 777	26 176	0.05
1 055	ALPHABET CLASS - A	USD	1 411 530	1 496 043	3.14
1 080	ALPHABET INC	USD	1 445 085	1 526 699	3.20
5 644	AMCOR PLC	USD	57 603	57 625	0.12
34	AMERCO	USD	11 732	10 274	0.02
2 417	AMERICAN EXPRESS CO	USD	278 281	230 098	0.48
270	AMERICAN FINANCIAL GROUP INC/OH	USD	25 083	17 134	0.04
3 073	AMERICAN INTERNATIONAL GROUP INC	USD	136 621	95 816	0.20
1 558	AMERICAN TOWER CORP	USD	359 196	402 805	0.84
637	AMERICAN WATER WORKS CO INC	USD	79 682	81 956	0.17
434	AMERIPRISE FINANCIAL INC	USD	65 108	65 117	0.14
543	AMERISOURCEBERGEN CORP	USD	49 021	54 718	0.11
2 075	AMGEN INC	USD	442 116	489 410	1.02
5 033	ANNALY CAPITAL MANAGEMENT INC	USD	31 412	33 016	0.07
478	AO SMITH CORP	USD	21 820	22 523	0.05
815	AON PLC - A	USD	160 431	156 969	0.33
3 231	APPLIED MATERIALS INC	USD	178 051	195 314	0.41
945	APTIV PLC	USD	76 479	73 634	0.15
799	ARAMARK	USD	27 740	18 033	0.04
1 427	ARCH CAPITAL GROUP LTD	USD	52 998	40 884	0.09
662	ARTHUR J GALLAGHER & CO	USD	61 739	64 538	0.14
211	ASSURANT INC	USD	24 400	21 794	0.05
430	ATMOS ENERGY CORP	USD	44 003	42 819	0.09
774	AUTODESK INC	USD	146 208	185 133	0.39
292	AUTOLIV INC	USD	21 022	18 837	0.04
744	AXALTA COATING SYSTEMS LTD	USD	19 509	16 777	0.04
2 299	BAKER HUGHES CO	USD	46 335	35 382	0.07
2 819	BANK OF NEW YORK MELLON CORP	USD	122 465	108 954	0.23

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 796	BAXTER INTERNATIONAL INC	USD	153 688	154 636	0.32
954	BECTON DICKINSON AND CO	USD	241 084	228 264	0.48
819	BEST BUY CO INC	USD	65 051	71 474	0.15
612	BIOGEN INC	USD	169 576	163 741	0.34
633	BIOMARIN PHARMACEUTICAL INC	USD	57 555	78 074	0.16
79	BIO-RAD LABORATORIES INC	USD	38 337	35 668	0.07
536	BLACKROCK INC	USD	271 352	291 632	0.61
144	BOOKING HOLDINGS INC	USD	259 833	229 297	0.48
726	BORGWARNER INC	USD	26 070	25 628	0.05
517	BOSTON PROPERTIES INC	USD	63 946	46 726	0.10
233	BURLINGTON STORES INC	USD	46 515	45 885	0.10
986	CADENCE DESIGN SYSTEMS INC	USD	74 027	94 617	0.20
637	CAMPBELL SOUP CO	USD	30 001	31 614	0.07
1 027	CARDINAL HEALTH INC	USD	53 232	53 599	0.11
490	CARLYLE GROUP INC	USD	13 673	13 671	0.03
575	CARMAX INC	USD	50 294	51 491	0.11
549	CATALENT INC	USD	42 165	40 242	0.08
1 936	CATERPILLAR INC	USD	251 839	244 904	0.51
389	CBOE GLOBAL MARKETS INC	USD	42 769	36 286	0.08
1 178	CBRE GROUP INC	USD	61 191	53 269	0.11
421	CELANESE CORP - A	USD	43 121	36 349	0.08
2 065	CENTENE CORP	USD	122 366	131 231	0.27
3 261	CENTURYLINK INC	USD	39 285	32 708	0.07
1 098	CERNER CORP	USD	77 636	75 268	0.16
475	CH ROBINSON WORLDWIDE INC	USD	37 023	37 554	0.08
4 073	CHARLES SCHWAB CORP	USD	172 106	137 423	0.29
805	CHENIERE ENERGY INC	USD	44 981	38 898	0.08
93	CHIPOTLE MEXICAN GRILL INC	USD	78 720	97 869	0.20
1 590	CHUBB LTD	USD	226 471	201 326	0.42
864	CHURCH & DWIGHT CO INC	USD	63 352	66 787	0.14
1 311	CIGNA CORP	USD	244 049	246 009	0.51
310	CINTAS CORP	USD	79 663	82 572	0.17
14 922	CISCO SYSTEMS INC	USD	711 361	695 962	1.46
1 504	CITIZENS FINANCIAL GROUP INC	USD	49 493	37 961	0.08
409	CITRIX SYSTEMS INC	USD	48 658	60 495	0.13
440	CLOROX CO	USD	75 827	96 523	0.20
1 261	CME GROUP INC	USD	243 023	204 963	0.43
999	CMS ENERGY CORP	USD	61 348	58 362	0.12
14 341	COCA-COLA CO	USD	743 988	640 756	1.34
607	COGNEX CORP	USD	34 554	36 250	0.08
2 858	COLGATE-PALMOLIVE CO	USD	204 358	209 377	0.44
15 987	COMCAST CORP	USD	678 697	623 173	1.30
497	COMERICA INC	USD	29 103	18 936	0.04
3 804	CONOCOPHILLIPS	USD	204 713	159 844	0.33

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 174	CONSOLIDATED EDISON INC	USD	100 950	84 446	0.18
173	COOPER COS INC	USD	54 749	49 070	0.10
740	COPART INC	USD	62 636	61 620	0.13
1 463	CROWN CASTLE INTERNATIONAL CORP	USD	250 454	244 833	0.51
2 723	CSX CORP	USD	193 970	189 902	0.40
529	CUMMINS INC	USD	87 894	91 655	0.19
2 205	DANAHER CORP	USD	338 146	389 910	0.82
453	DARDEN RESTAURANTS INC	USD	46 457	34 324	0.07
309	DAVITA INC	USD	24 893	24 454	0.05
1 048	DEERE & CO	USD	166 437	164 693	0.34
563	DELTA AIR LINES INC	USD	27 351	15 792	0.03
783	DENTSPLY SIRONA INC	USD	40 595	34 499	0.07
322	DEXCOM INC	USD	79 207	130 539	0.27
1 085	DISCOVER FINANCIAL SERVICES	USD	76 175	54 348	0.11
556	DISCOVERY COMMUNICATIONS INC - A	USD	15 224	11 732	0.02
1 189	DISCOVERY COMMUNICATIONS INC - C	USD	30 279	22 900	0.05
2 949	DOMINION ENERGY INC	USD	240 077	239 400	0.50
136	DOMINO'S PIZZA INC	USD	41 883	50 244	0.11
1 225	DR HORTON INC	USD	67 752	67 926	0.14
676	DTE ENERGY CO	USD	81 381	72 670	0.15
512	EAST WEST BANCORP INC	USD	22 409	18 555	0.04
1 455	EATON CORP PLC	USD	127 570	127 283	0.27
2 801	EBAY INC	USD	109 980	146 912	0.31
897	ECOLAB INC	USD	173 925	178 458	0.37
2 208	EDWARDS LIFESCIENCES CORP	USD	156 902	152 595	0.32
1 402	ELANCO ANIMAL HEALTH INC	USD	38 953	30 073	0.06
1 019	ELECTRONIC ARTS INC	USD	109 260	134 559	0.28
2 153	EMERSON ELECTRIC CO	USD	131 292	133 551	0.28
2 047	EOG RESOURCES INC	USD	119 110	103 701	0.22
301	EQUINIX INC	USD	178 039	211 392	0.44
1 474	EQUITABLE HOLDINGS INC	USD	32 493	28 433	0.06
1 309	EQUITY RESIDENTIAL	USD	98 260	76 995	0.16
89	ERIE INDEMNITY CO - A	USD	16 505	17 079	0.04
778	E*TRADE FINANCIAL CORP	USD	35 333	38 690	0.08
802	EVERGY INC	USD	49 292	47 551	0.10
1 161	EVERSOURCE ENERGY	USD	97 246	96 676	0.20
473	EXPEDIA GROUP INC	USD	50 185	38 881	0.08
597	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	43 769	45 396	0.09
133	FACTSET RESEARCH SYSTEMS INC	USD	37 624	43 687	0.09
2 021	FASTENAL CO	USD	72 628	86 580	0.18
2 495	FIFTH THIRD BANCORP	USD	64 078	48 104	0.10
602	FIRST REPUBLIC BANK/CA	USD	64 043	63 806	0.13
1 903	FIRSTENERGY CORP	USD	85 911	73 798	0.15
1 064	FORTIVE CORP	USD	76 715	71 990	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)					
493	FORTUNE BRANDS HOME & SECURITY INC	USD	29 459	31 517	0.07
1 049	FRANKLIN RESOURCES INC	USD	27 546	21 998	0.05
503	GARMIN LTD	USD	45 050	49 043	0.10
2 128	GENERAL MILLS INC	USD	133 553	131 191	0.27
512	GENUINE PARTS CO	USD	48 206	44 524	0.09
4 446	GILEAD SCIENCES INC	USD	307 314	342 075	0.72
457	HASBRO INC	USD	42 140	34 252	0.07
953	HCA HEALTHCARE INC	USD	119 961	92 498	0.19
571	HD SUPPLY HOLDINGS INC	USD	21 693	19 785	0.04
1 778	HEALTHPEAK PROPERTIES INC	USD	44 446	49 002	0.10
505	HENRY SCHEIN INC	USD	32 564	29 487	0.06
967	HESS CORP	USD	54 332	50 100	0.10
4 550	HEWLETT PACKARD ENTERPRISE CO	USD	59 952	44 272	0.09
976	HILTON WORLDWIDE HOLDINGS INC	USD	90 739	71 687	0.15
541	HOLLYFRONTIER CORP	USD	21 888	15 797	0.03
926	HOLOGIC INC	USD	46 245	52 782	0.11
3 838	HOME DEPOT INC	USD	859 942	961 457	2.01
1 035	HORMEL FOODS CORP	USD	46 975	49 959	0.10
2 484	HOST HOTELS & RESORTS INC	USD	38 763	26 802	0.06
5 043	HP INC	USD	97 524	87 899	0.18
465	HUMANA INC	USD	154 329	180 304	0.38
3 586	HUNTINGTON BANCSHARES INC/OH	USD	44 984	32 400	0.07
268	IDEX CORP	USD	42 964	42 355	0.09
300	IDEX LABORATORIES INC	USD	83 002	99 048	0.21
1 336	IHS MARKIT LTD	USD	93 195	100 868	0.21
1 122	ILLINOIS TOOL WORKS INC	USD	187 609	196 182	0.41
517	ILLUMINA INC	USD	162 837	191 471	0.40
235	INGREDION INC	USD	20 253	19 505	0.04
221	INSULET CORP	USD	41 925	42 931	0.09
15 049	INTEL CORP	USD	867 709	900 382	1.88
1 947	INTERCONTINENTAL EXCHANGE INC	USD	176 355	178 345	0.37
3 126	INTERNATIONAL BUSINESS MACHINES CORP	USD	422 610	377 527	0.79
301	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	39 694	36 860	0.08
1 311	INTERNATIONAL PAPER CO	USD	53 935	46 160	0.10
1 365	INTERPUBLIC GROUP OF COS INC	USD	28 537	23 423	0.05
917	INTUIT INC	USD	252 471	271 606	0.57
1 358	INVESCO LTD	USD	21 798	14 612	0.03
470	IONIS PHARMACEUTICALS INC	USD	28 295	27 711	0.06
678	IQVIA HOLDINGS INC	USD	99 872	96 195	0.20
1 011	IRON MOUNTAIN INC	USD	30 450	26 387	0.06
198	JAZZ PHARMACEUTICALS PLC	USD	26 074	21 847	0.05
299	JB HUNT TRANSPORT SERVICES INC	USD	35 648	35 982	0.08
2 688	JOHNSON CONTROLS INTERNATIONAL PLC	USD	102 036	91 768	0.19
181	JONES LANG LASALLE INC	USD	25 351	18 726	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
338	KANSAS CITY SOUTHERN	USD	48 619	50 460	0.11
903	KELLOGG CO	USD	58 146	59 652	0.12
3 413	KEYCORP	USD	56 351	41 570	0.09
661	KEYSIGHT TECHNOLOGIES INC	USD	63 131	66 616	0.14
1 203	KIMBERLY-CLARK CORP	USD	166 494	170 044	0.36
7 173	KINDER MORGAN	USD	135 514	108 814	0.23
2 364	KRAFT HEINZ CO	USD	72 182	75 388	0.16
342	LABORATORY CORP OF AMERICA HOLDINGS	USD	57 638	56 810	0.12
512	LAM RESEARCH CORP	USD	135 579	165 612	0.35
967	LENNAR CORP	USD	55 581	59 587	0.12
122	LENNOX INTERNATIONAL INC	USD	29 075	28 425	0.06
377	LIBERTY BROADBAND CORP	USD	44 658	46 733	0.10
575	LIBERTY GLOBAL PLC - A	USD	13 142	12 570	0.03
1 467	LIBERTY GLOBAL PLC - C	USD	32 305	31 555	0.07
687	LINCOLN NATIONAL CORP	USD	35 953	25 275	0.05
1 877	LINDE PLC	USD	375 702	398 130	0.83
564	LIVE NATION ENTERTAINMENT INC	USD	34 299	25 002	0.05
1 027	LKQ CORP	USD	30 261	26 907	0.06
911	LOEWS CORP	USD	42 375	31 238	0.07
2 697	LOWE'S COS INC	USD	307 234	364 419	0.76
436	LULULEMON ATHLETICA INC	USD	102 271	136 036	0.28
48	MARKEL CORP	USD	43 319	44 312	0.09
133	MARKETAXESS HOLDINGS INC	USD	67 788	66 622	0.14
970	MARRIOTT INTERNATIONAL INC/MD - A	USD	118 760	83 158	0.17
1 773	MARSH & MCLENNAN COS INC	USD	186 669	190 367	0.40
2 360	MARVELL TECHNOLOGY GROUP LTD	USD	62 931	82 742	0.17
977	MASCO CORP	USD	43 163	49 055	0.10
948	MAXIM INTEGRATED PRODUCTS INC	USD	56 058	57 458	0.12
435	MCCORMICK & CO INC/MD	USD	70 886	78 043	0.16
157	MERCADOLIBRE INC	USD	106 810	154 766	0.32
85	METTLER-TOLEDO INTERNATIONAL INC	USD	64 489	68 472	0.14
25 425	MICROSOFT CORP	USD	4 108 476	5 174 243	10.84
214	MOHAWK INDUSTRIES INC	USD	26 307	21 777	0.05
214	MOLINA HEALTHCARE INC	USD	39 449	38 088	0.08
593	MOODY'S CORP	USD	140 542	162 915	0.34
1 266	MOSAIC CO	USD	23 282	15 838	0.03
459	M&T BANK CORP	USD	67 355	47 722	0.10
406	NASDAQ INC	USD	43 299	48 505	0.10
1 358	NATIONAL OILWELL VARCO INC	USD	26 210	16 636	0.03
1 415	NEWELL BRANDS INC	USD	23 778	22 470	0.05
2 842	NEWMONT CORP	USD	128 714	175 465	0.37
1 254	NIELSEN HOLDINGS PLC	USD	24 803	18 634	0.04
907	NORFOLK SOUTHERN CORP	USD	169 756	159 242	0.33
699	NORTHERN TRUST CORP	USD	64 452	55 459	0.12

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 062	NUCOR CORP	USD	51 545	43 977	0.09
2 153	NVIDIA CORP	USD	550 407	817 946	1.71
12	NVR INC	USD	41 698	39 105	0.08
3 143	OCCIDENTAL PETROLEUM CORP	USD	114 075	57 517	0.12
337	OLD DOMINION FREIGHT LINE INC	USD	57 178	57 152	0.12
763	OMNICOM GROUP INC	USD	54 159	41 660	0.09
1 546	ONEOK INC	USD	89 396	51 358	0.11
381	OWENS CORNING	USD	21 636	21 245	0.04
1 219	PACCAR INC	USD	88 266	91 242	0.19
452	PARKER-HANNIFIN CORP	USD	82 255	82 838	0.17
592	PENTAIR PLC	USD	23 669	22 490	0.05
1 563	PEOPLE'S UNITED FINANCIAL INC	USD	23 374	18 084	0.04
4 889	PEPSICO INC	USD	656 723	646 619	1.35
392	PERKINELMER INC	USD	36 193	38 451	0.08
479	PERRIGO CO PLC	USD	26 106	26 474	0.06
396	PINNACLE WEST CAPITAL CORP	USD	34 983	29 023	0.06
583	PIONEER NATURAL RESOURCES CO	USD	71 780	56 959	0.12
1 524	PNC FINANCIAL SERVICES GROUP INC	USD	202 668	160 340	0.34
830	PPG INDUSTRIES INC	USD	93 830	88 030	0.18
2 702	PPL CORP	USD	84 113	69 820	0.15
967	PRINCIPAL FINANCIAL GROUP INC	USD	48 150	40 169	0.08
8 689	PROCTER & GAMBLE CO	USD	1 024 389	1 038 944	2.18
2 059	PROGRESSIVE CORP	USD	161 159	164 946	0.35
2 599	PROLOGIS INC	USD	228 846	242 565	0.51
1 397	PRUDENTIAL FINANCIAL INC	USD	116 835	85 077	0.18
1 777	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	99 361	87 357	0.18
950	PULTEGROUP INC	USD	34 371	32 329	0.07
470	QUEST DIAGNOSTICS INC	USD	49 509	53 561	0.11
172	RALPH LAUREN CORP - A	USD	17 402	12 473	0.03
441	RAYMOND JAMES FINANCIAL INC	USD	36 778	30 354	0.06
355	REGENERON PHARMACEUTICALS INC	USD	217 940	221 396	0.46
3 369	REGIONS FINANCIAL CORP	USD	48 198	37 463	0.08
239	REINSURANCE GROUP OF AMERICA INC	USD	30 940	18 747	0.04
509	RESMED INC	USD	77 391	97 728	0.20
405	ROBERT HALF INTERNATIONAL INC	USD	22 790	21 396	0.04
409	ROCKWELL AUTOMATION INC	USD	76 705	87 117	0.18
373	ROPER TECHNOLOGIES INC	USD	136 306	144 821	0.30
1 263	ROSS STORES INC	USD	129 618	107 658	0.23
625	ROYAL CARIBBEAN CRUISES LTD	USD	59 445	31 438	0.07
2 965	SALESFORCE.COM INC	USD	500 221	555 433	1.16
260	SAREPTA THERAPEUTICS INC	USD	40 145	41 688	0.09
4 884	SCHLUMBERGER LTD	USD	152 408	89 817	0.19
668	SERVICENOW INC	USD	260 335	270 580	0.57
3 883	SIRIUS XM HOLDINGS INC	USD	24 580	22 793	0.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
183	SNAP-ON INC	USD	27 523	25 347	0.05
3 709	SOUTHERN CO	USD	221 926	192 312	0.40
858	S&P GLOBAL INC	USD	235 711	282 694	0.59
549	SPLUNK INC	USD	102 605	109 086	0.23
542	STANLEY BLACK & DECKER INC	USD	78 009	75 544	0.16
4 130	STARBUCKS CORP	USD	340 305	303 927	0.64
1 247	STATE STREET CORP	USD	83 963	79 247	0.17
751	STEEL DYNAMICS INC	USD	19 985	19 594	0.04
298	STERIS PLC	USD	44 706	45 725	0.10
182	SVB FINANCIAL GROUP	USD	41 119	39 226	0.08
1 943	SYNCHRONY FINANCIAL	USD	40 539	43 057	0.09
831	T ROWE PRICE GROUP INC	USD	100 326	102 629	0.21
399	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	48 802	55 688	0.12
1 783	TARGET CORP	USD	217 412	213 835	0.45
951	TD AMERITRADE HOLDING CORP	USD	43 337	34 597	0.07
248	TELADOC HEALTH INC	USD	44 041	47 328	0.10
129	TELEDYNE TECHNOLOGIES INC	USD	47 091	40 113	0.08
163	TELEFLEX INC	USD	56 557	59 329	0.12
519	TESLA INC	USD	301 594	560 421	1.17
3 286	TEXAS INSTRUMENTS INC	USD	401 445	417 223	0.87
1 403	THERMO FISHER SCIENTIFIC INC	USD	444 411	508 363	1.06
384	TIFFANY & CO	USD	45 048	46 825	0.10
4 234	TJX COS INC	USD	234 942	214 071	0.45
413	TRACTOR SUPPLY CO	USD	42 446	54 429	0.11
839	TRANE TECHNOLOGIES PLC	USD	80 721	74 654	0.16
897	TRAVELERS COS INC	USD	116 479	102 303	0.21
877	TRIMBLE INC	USD	35 939	37 878	0.08
4 723	TRUIST FINANCIAL CORP	USD	226 393	177 349	0.37
191	ULTA BEAUTY INC	USD	51 001	38 853	0.08
2 429	UNION PACIFIC CORP	USD	411 798	410 671	0.86
2 470	UNITED PARCEL SERVICE INC - B	USD	269 545	274 615	0.57
262	UNITED RENTALS INC	USD	36 290	39 048	0.08
142	VAIL RESORTS INC	USD	31 314	25 865	0.05
1 440	VALERO ENERGY CORP	USD	110 702	84 701	0.18
319	VARIAN MEDICAL SYSTEMS INC	USD	41 394	39 084	0.08
465	VEEVA SYSTEMS INC	USD	77 791	109 005	0.23
545	VERISK ANALYTICS INC - A	USD	85 145	92 759	0.19
14 553	VERIZON COMMUNICATIONS INC	USD	841 244	802 307	1.68
912	VERTEX PHARMACEUTICALS INC	USD	206 027	264 763	0.55
6 003	VISA INC	USD	1 118 420	1 159 600	2.44
290	VMWARE INC - A	USD	44 786	44 909	0.09
466	VOYA FINANCIAL INC	USD	24 949	21 739	0.05
219	WATERS CORP	USD	46 513	39 508	0.08
225	WAYFAIR INC	USD	27 986	44 462	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 110	WEC ENERGY GROUP INC	USD	101 597	97 292	0.20
1 444	WELLTOWER INC	USD	73 512	74 727	0.16
260	WEST PHARMACEUTICAL SERVICES INC	USD	56 135	59 064	0.12
1 454	WESTERN UNION CO	USD	33 785	31 435	0.07
2 623	WEYERHAEUSER CO	USD	68 557	58 913	0.12
221	WHIRLPOOL CORP	USD	30 307	28 626	0.06
4 266	WILLIAMS COS INC	USD	93 613	81 139	0.17
453	WILLIS TOWERS WATSON PLC	USD	88 356	89 218	0.19
606	WP CAREY INC	USD	37 173	40 996	0.09
160	WW GRAINGER INC	USD	48 017	50 266	0.11
1 846	XCEL ENERGY INC	USD	117 582	115 375	0.24
876	XILINX INC	USD	84 759	86 190	0.18
634	XYLEM INC/NY	USD	48 575	41 185	0.09
1 058	YUM! BRANDS INC	USD	94 730	91 951	0.19
580	ZIONS BANCORP NA	USD	24 374	19 720	0.04
1 671	ZOETIS INC	USD	211 760	228 994	0.48
Total Shares			45 990 997	47 796 821	100.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			45 990 997	47 796 821	100.00
Total Investments			45 990 997	47 796 821	100.00

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	23.36	United States of America	95.09
Pharmaceuticals and Biotechnology	6.38	Ireland	3.18
Technology Hardware and Equipment	6.19	Bermuda	0.54
Retailers	5.03	Switzerland	0.52
Medical Equipment and Services	4.85	United Kingdom	0.29
Investment Banking and Brokerage Services	4.74	Curacao	0.19
Industrial Transportation	3.69	Jersey	0.12
Personal Care, Drug and Grocery Stores	3.42	Liberia	0.07
Telecommunications Service Providers	3.36		
Real Estate Investment Trusts	3.29		100.00
Finance and Credit Services	3.23		
Beverages	2.69		
Industrial Support Services	2.36		
Non-life Insurance	2.29		
Electricity	2.24		
Travel and Leisure	2.22		
Oil, Gas and Coal	1.95		
Banks	1.82		
Health Care Providers	1.72		
Chemicals	1.60		
Automobiles and Parts	1.57		
Telecommunications Equipment	1.56		
Electronic and Electrical Equipment	1.36		
General Industrials	1.28		
Industrial Engineering	1.12		
Food Producers	0.93		
Leisure Goods	0.90		
Life Insurance	0.78		
Gas, Water and Multi-utilities	0.77		
Construction and Materials	0.59		
Household Goods and Home Construction	0.54		
Consumer Services	0.47		
Precious Metals and Mining	0.37		
Personal Goods	0.31		
Media	0.27		
Aerospace and Defense	0.18		
Real Estate Investment and Services	0.15		
Industrial Metals and Mining	0.13		
Open-end and Miscellaneous Investment Vehicles	0.12		
Industrial Materials	0.10		
Mortgage Real Estate Investment Trusts	0.07		
	100.00		

MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (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					
5 361	ABB LTD	CHF	109 332	120 679	0.20
5 130	ABBOTT LABORATORIES	USD	420 209	469 036	0.78
5 138	ABBVIE INC	USD	429 197	504 449	0.84
131	ABIOMED INC	USD	25 773	31 644	0.05
1 230	ABN AMRO BANK NV	EUR	19 763	10 590	0.02
1 847	ACCENTURE PLC - A	USD	332 668	396 588	0.66
551	ACCOR SA	EUR	21 250	14 983	0.02
1 200	ACOM CO LTD	JPY	4 895	4 572	0.01
2 235	ACTIVISION BLIZZARD INC	USD	123 572	169 637	0.28
451	ADECCO GROUP AG - REG	CHF	23 931	21 161	0.04
554	ADIDAS AG - REG - REG	EUR	146 173	145 352	0.24
1 402	ADOBE INC	USD	423 747	610 304	1.02
201	ADVANCE AUTO PARTS INC	USD	24 926	28 632	0.05
579	ADVANTEST CORP	JPY	24 488	32 845	0.05
5 205	AEGON NV	EUR	20 479	15 509	0.03
1 942	AEON CO LTD	JPY	38 480	45 092	0.08
1 931	AES CORP	USD	29 655	27 980	0.05
1 997	AFLAC INC	USD	72 831	71 952	0.12
621	AFTERPAY TOUCH GROUP LTD	AUD	19 607	26 077	0.04
519	AGEAS SA/NV	EUR	24 208	18 385	0.03
904	AGILENT TECHNOLOGIES INC	USD	68 791	79 886	0.13
695	AGNICO EAGLE MINES LTD	CAD	34 393	44 358	0.07
35 199	AIA GROUP LTD	HKD	330 669	328 352	0.55
920	AIR LIQUIDE SA	EUR	117 214	132 675	0.22
456	AIR LIQUIDE SA - PF 2022	EUR	57 862	65 761	0.11
642	AIR PRODUCTS AND CHEMICALS INC	USD	137 959	155 017	0.26
1 335	AJINOMOTO CO INC	JPY	22 803	22 175	0.04
581	AKZO NOBEL NV	EUR	48 436	52 034	0.09
1 430	ALCON INC	CHF	80 678	82 037	0.14
357	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	54 878	57 923	0.10
1 525	ALGONQUIN POWER & UTILITIES CORP	CAD	20 660	19 650	0.03
218	ALIGN TECHNOLOGY INC	USD	47 562	59 828	0.10
2 523	ALIMENTATION COUCHE-TARD INC - B	CAD	70 939	78 857	0.13
269	ALLEGION PLC	USD	27 805	27 497	0.05
713	ALLIANT ENERGY CORP	USD	36 275	34 110	0.06
1 213	ALLIANZ SE - REG	EUR	253 153	247 626	0.41
922	ALLSTATE CORP	USD	92 595	89 425	0.15
1 091	ALLY FINANCIAL INC	USD	26 302	21 635	0.04
872	ALPHABET CLASS - A	USD	1 094 938	1 236 539	2.06
893	ALPHABET INC	USD	1 115 070	1 262 353	2.09
475	AMBU A/S	DKK	15 872	14 917	0.02
4 666	AMCOR PLC	USD	47 640	47 640	0.08
29	AMERCO	USD	9 546	8 764	0.01
1 998	AMERICAN EXPRESS CO	USD	211 998	190 210	0.32

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
223	AMERICAN FINANCIAL GROUP INC/OH	USD	20 131	14 152	0.02
2 541	AMERICAN INTERNATIONAL GROUP INC	USD	106 071	79 228	0.13
1 288	AMERICAN TOWER CORP	USD	274 466	333 000	0.56
526	AMERICAN WATER WORKS CO INC	USD	61 574	67 675	0.11
358	AMERIPRISE FINANCIAL INC	USD	48 579	53 714	0.09
449	AMERISOURCEBERGEN CORP	USD	38 601	45 246	0.08
1 716	AMGEN INC	USD	360 353	404 736	0.67
176	AMUNDI SA	EUR	13 107	13 778	0.02
319	ANA HOLDINGS INC	JPY	9 724	7 247	0.01
4 161	ANNALY CAPITAL MANAGEMENT INC	USD	25 632	27 296	0.05
1 147	ANTOFAGASTA PLC	GBP	12 394	13 288	0.02
395	AO SMITH CORP	USD	18 159	18 612	0.03
674	AON PLC - A	USD	125 456	129 812	0.22
300	AOZORA BANK LTD	JPY	5 580	5 217	0.01
3 432	APA GROUP	AUD	23 218	26 299	0.04
2 671	APPLIED MATERIALS INC	USD	143 222	161 462	0.27
743	APTIV PLC	USD	54 907	57 895	0.10
660	ARAMARK	USD	22 458	14 896	0.02
1 180	ARCH CAPITAL GROUP LTD	USD	41 637	33 807	0.06
201	ARKEMA SA	EUR	18 313	19 221	0.03
548	ARTHUR J GALLAGHER & CO	USD	46 385	53 425	0.09
3 600	ASAHI KASEI CORP	JPY	28 432	29 218	0.05
898	ASM PACIFIC TECHNOLOGY LTD	HKD	10 798	9 426	0.02
1 238	ASML HOLDING NV	EUR	318 535	454 541	0.76
2 916	ASSA ABLOY AB	SEK	61 540	59 296	0.10
3 196	ASSICURAZIONI GENERALI SPA	EUR	55 143	48 352	0.08
1 036	ASSOCIATED BRITISH FOODS PLC	GBP	28 803	24 513	0.04
174	ASSURANT INC	USD	19 163	17 972	0.03
5 389	ASTELLAS PHARMA INC	JPY	83 438	89 887	0.15
563	ASX LTD	AUD	28 295	33 095	0.06
1 953	ATLAS COPCO AB	SEK	65 969	82 718	0.14
1 135	ATLAS COPCO AB - B	SEK	33 530	41 981	0.07
356	ATMOS ENERGY CORP	USD	36 590	35 450	0.06
286	ATOS SE	EUR	21 809	24 381	0.04
3 535	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	16 005	14 951	0.02
5 681	AURIZON HOLDINGS LTD	AUD	18 673	19 244	0.03
5 420	AUSNET SERVICES	AUD	6 278	6 232	0.01
640	AUTODESK INC	USD	104 574	153 082	0.26
241	AUTOLIV INC	USD	17 057	15 547	0.03
11 408	AVIVA PLC	GBP	53 106	38 566	0.06
5 626	AXA SA	EUR	127 760	117 606	0.20
615	AXALTA COATING SYSTEMS LTD	USD	15 136	13 868	0.02
1 901	BAKER HUGHES CO	USD	36 490	29 256	0.05
19 396	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	95 144	66 748	0.11

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 301	BANK HAPOALIM BM	ILS	22 683	19 629	0.03
4 265	BANK LEUMI LE-ISRAEL BM	ILS	26 365	21 332	0.04
1 861	BANK OF MONTREAL	CAD	121 634	98 733	0.16
2 331	BANK OF NEW YORK MELLON CORP	USD	97 898	90 093	0.15
1 961	BANKINTER SA	EUR	12 018	9 350	0.02
2 962	BARRATT DEVELOPMENTS PLC	GBP	22 698	18 149	0.03
1 485	BAXTER INTERNATIONAL INC	USD	124 094	127 859	0.21
789	BECTON DICKINSON AND CO	USD	192 331	188 784	0.31
293	BEIERSDORF AG	EUR	32 117	33 270	0.06
366	BERKELEY GROUP HOLDINGS	GBP	19 605	18 835	0.03
677	BEST BUY CO INC	USD	48 972	59 082	0.10
506	BIOGEN INC	USD	143 013	135 380	0.23
523	BIOMARIN PHARMACEUTICAL INC	USD	41 869	64 507	0.11
121	BIOMERIEUX	EUR	11 325	16 621	0.03
65	BIO-RAD LABORATORIES INC	USD	31 936	29 347	0.05
443	BLACKROCK INC	USD	210 082	241 032	0.40
1 471	BLUESCOPE STEEL LTD	AUD	12 550	11 839	0.02
10 897	BOC HONG KONG HOLDINGS LTD	HKD	38 122	34 657	0.06
796	BOLIDEN AB	SEK	18 986	18 113	0.03
119	BOOKING HOLDINGS INC	USD	206 215	189 488	0.32
600	BORGWARNER INC	USD	20 463	21 180	0.04
428	BOSTON PROPERTIES INC	USD	50 355	38 683	0.06
663	BOUYGUES SA	EUR	25 416	22 645	0.04
4 489	BRAMBLES LTD	AUD	33 379	33 596	0.06
449	BRENNTAG AG	EUR	21 272	23 586	0.04
1 585	BRIDGESTONE CORP	JPY	56 159	50 965	0.08
2 561	BRITISH LAND CO PLC	GBP	16 875	12 227	0.02
3 891	BROOKFIELD ASSET MANAGEMENT INC	CAD	131 556	127 641	0.21
25 871	BT GROUP PLC	GBP	53 608	36 457	0.06
1 177	BURBERRY GROUP PLC	GBP	26 334	23 261	0.04
193	BURLINGTON STORES INC	USD	35 430	38 007	0.06
3 016	B2GOLD CORP	CAD	16 561	17 095	0.03
815	CADENCE DESIGN SYSTEMS INC	USD	51 830	78 207	0.13
773	CAE INC	CAD	16 163	12 497	0.02
253	CALBEE INC	JPY	7 654	6 995	0.01
526	CAMPBELL SOUP CO	USD	24 408	26 105	0.04
242	CANADIAN APARTMENT PROPERTIES REIT	CAD	9 141	8 633	0.01
1 296	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	94 894	86 342	0.14
2 075	CANADIAN NATIONAL RAILWAY CO	CAD	172 871	182 985	0.31
168	CANADIAN TIRE CORP LTD - A	CAD	15 688	14 510	0.02
2 901	CANON INC	JPY	76 434	57 396	0.10
661	CANOPY GROWTH CORP	CAD	13 684	10 672	0.02
7 480	CAPITALAND LTD	SGD	18 358	15 657	0.03
7 506	CAPITALAND MALL TRUST	SGD	12 006	10 546	0.02

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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)					
849	CARDINAL HEALTH INC	USD	44 220	44 309	0.07
117	CARL ZEISS MEDITEC AG	EUR	12 389	11 406	0.02
405	CARLYLE GROUP INC	USD	11 202	11 300	0.02
475	CARMAX INC	USD	35 416	42 536	0.07
1 794	CARREFOUR SA	EUR	29 776	27 715	0.05
126	CASINO GUICHARD PERRACHON SA	EUR	5 308	4 656	0.01
569	CASIO COMPUTER CO LTD	JPY	9 153	9 863	0.02
454	CATALENT INC	USD	35 289	33 278	0.06
1 600	CATERPILLAR INC	USD	206 770	202 400	0.34
321	CBOE GLOBAL MARKETS INC	USD	33 171	29 943	0.05
974	CBRE GROUP INC	USD	47 966	44 044	0.07
437	CCL INDUSTRIES INC	CAD	16 457	14 079	0.02
348	CELANESE CORP - A	USD	33 625	30 046	0.05
729	CELLNEX TELECOM SAU	EUR	41 291	44 410	0.07
3 038	CENOVUS ENERGY INC	CAD	19 707	14 164	0.02
1 707	CENTENE CORP	USD	96 606	108 480	0.18
2 696	CENTURYLINK INC	USD	33 652	27 041	0.05
907	CERNER CORP	USD	60 681	62 175	0.10
392	CH ROBINSON WORLDWIDE INC	USD	30 304	30 992	0.05
3 367	CHARLES SCHWAB CORP	USD	142 121	113 603	0.19
665	CHENIERE ENERGY INC	USD	33 256	32 133	0.05
77	CHIPOTLE MEXICAN GRILL INC	USD	54 165	81 032	0.14
307	CHR HANSEN HOLDING A/S	DKK	23 835	31 644	0.05
1 315	CHUBB LTD	USD	177 405	166 505	0.28
715	CHURCH & DWIGHT CO INC	USD	48 593	55 270	0.09
614	CI FINANCIAL CORP	CAD	9 117	7 785	0.01
1 518	CIE FINANCIERE RICHEMONT SA - REG	CHF	107 709	96 826	0.16
494	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	54 836	51 234	0.09
1 084	CIGNA CORP	USD	192 642	203 413	0.34
257	CINTAS CORP	USD	57 418	68 455	0.11
12 336	CISCO SYSTEMS INC	USD	542 167	575 350	0.96
1 243	CITIZENS FINANCIAL GROUP INC	USD	39 050	31 373	0.05
338	CITRIX SYSTEMS INC	USD	38 700	49 994	0.08
1 364	CITY DEVELOPMENTS LTD	SGD	9 567	8 233	0.01
579	CLARIANT AG - REG	CHF	11 649	11 372	0.02
364	COLOROX CO	USD	58 309	79 851	0.13
4 836	CLP HOLDINGS LTD	HKD	49 141	47 421	0.08
1 042	CME GROUP INC	USD	191 438	169 367	0.28
826	CMS ENERGY CORP	USD	49 044	48 255	0.08
2 977	CNH INDUSTRIAL NV	EUR	27 024	20 824	0.03
499	CNP ASSURANCES	EUR	8 019	5 745	0.01
1 474	COCA-COLA AMATIL LTD	AUD	9 926	8 789	0.01
11 856	COCA-COLA CO	USD	591 138	529 725	0.88
597	COCA-COLA EUROPEAN PARTNERS PLC	USD	27 467	22 543	0.04

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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)					
581	COCA-COLA HBC AG	GBP	17 035	14 559	0.02
187	COCHLEAR LTD	AUD	24 865	24 325	0.04
502	COGNEX CORP	USD	28 483	29 979	0.05
2 363	COLGATE-PALMOLIVE CO	USD	163 542	173 113	0.29
161	COLRUYT SA	EUR	8 788	8 855	0.01
13 217	COMCAST CORP	USD	551 066	515 199	0.86
411	COMERICA INC	USD	23 519	15 659	0.03
2 914	COMMERZBANK AG	EUR	18 359	12 983	0.02
5 189	COMPASS GROUP PLC	GBP	102 547	71 296	0.12
1 416	COMPUTERSHARE LTD	AUD	13 781	12 918	0.02
3 145	CONOCOPHILLIPS	USD	160 813	132 153	0.22
971	CONSOLIDATED EDISON INC	USD	84 124	69 844	0.12
320	CONTINENTAL AG	EUR	35 189	31 326	0.05
143	COOPER COS INC	USD	41 598	40 561	0.07
612	COPART INC	USD	48 033	50 961	0.08
506	COVESTRO AG	EUR	24 519	19 237	0.03
140	COVIVIO	EUR	13 053	10 142	0.02
3 356	CREDIT AGRICOLE SA	EUR	37 925	31 768	0.05
2 284	CRH PLC	EUR	71 800	78 241	0.13
375	CRODA INTERNATIONAL PLC	GBP	22 162	24 353	0.04
550	CRONOS GROUP	CAD	3 607	3 303	0.01
1 209	CROWN CASTLE INTERNATIONAL CORP	USD	208 141	202 326	0.34
1 320	CSL LTD	AUD	235 920	260 831	0.43
2 251	CSX CORP	USD	146 333	156 985	0.26
437	CUMMINS INC	USD	67 362	75 715	0.13
773	DAICEL CORP	JPY	6 703	5 968	0.01
292	DAIFUKU CO LTD	JPY	17 319	25 496	0.04
3 100	DAI-ICHI LIFE HOLDINGS INC	JPY	40 412	36 866	0.06
1 678	DAIICHI SANKYO CO LTD	JPY	100 662	136 965	0.23
773	DAIKIN INDUSTRIES LTD	JPY	100 515	124 206	0.21
1 676	DAIWA HOUSE INDUSTRY CO LTD	JPY	49 156	39 490	0.07
1 823	DANAHER CORP	USD	260 786	322 361	0.54
1 796	DANONE SA	EUR	134 187	124 177	0.21
374	DARDEN RESTAURANTS INC	USD	32 264	28 338	0.05
256	DAVITA INC	USD	20 726	20 260	0.03
5 210	DBS GROUP HOLDINGS LTD	SGD	88 069	77 680	0.13
286	DCC PLC	GBP	21 743	23 782	0.04
867	DEERE & CO	USD	132 749	136 249	0.23
465	DELTA AIR LINES INC	USD	20 811	13 043	0.02
321	DEMANT A/S	DKK	9 058	8 460	0.01
647	DENTSPLY SIRONA INC	USD	31 500	28 507	0.05
553	DEUTSCHE BOERSE AG	EUR	79 493	100 028	0.17
994	DEUTSCHE WOHNEN SE	EUR	38 722	44 601	0.07
266	DEXCOM INC	USD	54 812	107 836	0.18

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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)					
3 189	DEXUS	AUD	23 354	20 200	0.03
73	DIASORIN SPA	EUR	15 306	13 971	0.02
4 000	DIRECT LINE INSURANCE GROUP PLC	GBP	13 085	13 394	0.02
100	DISCO CORP	JPY	22 355	24 183	0.04
897	DISCOVER FINANCIAL SERVICES	USD	56 185	44 931	0.07
460	DISCOVERY COMMUNICATIONS INC - A	USD	11 641	9 706	0.02
983	DISCOVERY COMMUNICATIONS INC - C	USD	23 468	18 933	0.03
2 758	DNB ASA	NOK	42 095	36 337	0.06
857	DOLLARAMA INC	CAD	24 362	28 415	0.05
2 438	DOMINION ENERGY INC	USD	189 632	197 917	0.33
112	DOMINO'S PIZZA INC	USD	33 279	41 377	0.07
1 012	DR HORTON INC	USD	55 964	56 115	0.09
559	DTE ENERGY CO	USD	61 390	60 093	0.10
874	EAST JAPAN RAILWAY CO	JPY	74 705	60 549	0.10
424	EAST WEST BANCORP INC	USD	17 609	15 366	0.03
1 203	EATON CORP PLC	USD	100 349	105 238	0.18
2 316	EBAY INC	USD	78 534	121 474	0.20
755	ECOLAB INC	USD	132 630	150 207	0.25
7 445	EDP - ENERGIAS DE PORTUGAL SA	EUR	30 122	35 538	0.06
1 824	EDWARDS LIFESCIENCES CORP	USD	124 162	126 057	0.21
242	EIFFAGE SA	EUR	23 132	22 125	0.04
779	EISAI CO LTD	JPY	53 438	61 708	0.10
1 159	ELANCO ANIMAL HEALTH INC	USD	30 241	24 861	0.04
656	ELECTROLUX AB	SEK	10 746	10 970	0.02
843	ELECTRONIC ARTS INC	USD	83 339	111 318	0.19
414	ELISA OYJ	EUR	22 442	25 174	0.04
1 780	EMERSON ELECTRIC CO	USD	108 616	110 413	0.18
497	EMPIRE CO LTD	CAD	11 218	11 863	0.02
724	ENAGAS SA	EUR	17 030	17 686	0.03
924	ENDESA SA	EUR	21 447	22 759	0.04
1 692	EOG RESOURCES INC	USD	91 980	85 717	0.14
249	EQUINIX INC	USD	139 239	174 873	0.29
2 913	EQUINOR ASA	NOK	48 440	41 248	0.07
1 218	EQUITABLE HOLDINGS INC	USD	24 605	23 495	0.04
1 082	EQUITY RESIDENTIAL	USD	80 576	63 643	0.11
74	ERIE INDEMNITY CO - A	USD	12 915	14 201	0.02
813	ERSTE GROUP BANK AG	EUR	25 806	19 130	0.03
827	ESSILORLUXOTTICA SA	EUR	112 055	106 121	0.18
1 764	ESSITY AB	SEK	52 105	57 010	0.10
643	E*TRADE FINANCIAL CORP	USD	27 878	31 976	0.05
114	EURAZEO SE	EUR	7 217	5 841	0.01
38	EUROFINS SCIENTIFIC SE	EUR	20 116	23 841	0.04
663	EVERGY INC	USD	40 900	39 309	0.07
960	EVERSOURCE ENERGY	USD	77 473	79 939	0.13

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 710	EVOLUTION MINING LTD	AUD	19 134	18 387	0.03
610	EVONIK INDUSTRIES AG	EUR	15 798	15 491	0.03
391	EXPEDIA GROUP INC	USD	37 280	32 140	0.05
494	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	34 391	37 564	0.06
110	FACTSET RESEARCH SYSTEMS INC	USD	28 508	36 132	0.06
1 670	FASTENAL CO	USD	55 670	71 543	0.12
656	FERGUSON PLC	GBP	49 434	53 593	0.09
367	FERRARI NV	EUR	56 279	62 592	0.10
2 062	FIFTH THIRD BANCORP	USD	49 453	39 755	0.07
1 772	FINECOBANK BANCA FINECO SPA	EUR	20 706	23 913	0.04
311	FIRST CAPITAL REAL ESTATE INVESTMENT TRUST	CAD	4 232	3 169	0.01
498	FIRST REPUBLIC BANK/CA	USD	49 000	52 783	0.09
1 573	FIRSTENERGY CORP	USD	69 010	61 001	0.10
1 671	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	31 185	38 295	0.06
4 926	FORTESCUE METALS GROUP LTD	AUD	33 151	46 973	0.08
1 348	FORTIS INC/CANADA	CAD	51 464	51 099	0.09
880	FORTIVE CORP	USD	58 741	59 541	0.10
407	FORTUNE BRANDS HOME & SECURITY INC	USD	22 248	26 020	0.04
549	FRANCO-NEVADA CORP	CAD	53 878	76 444	0.13
867	FRANKLIN RESOURCES INC	USD	21 668	18 181	0.03
620	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	45 952	53 132	0.09
1 216	FRESENIUS SE & CO KGAA	EUR	60 222	60 257	0.10
1 458	GALP ENERGIA SGPS SA	EUR	20 722	16 859	0.03
416	GARMIN LTD	USD	33 848	40 560	0.07
108	GEBERIT AG - REG	CHF	51 059	54 048	0.09
133	GECINA SA	EUR	20 860	16 432	0.03
1 759	GENERAL MILLS INC	USD	110 887	108 442	0.18
189	GENMAB A/S	DKK	39 591	63 228	0.11
423	GENUINE PARTS CO	USD	36 183	36 784	0.06
1 280	GETLINK SE - REG	EUR	18 116	18 459	0.03
578	GILDAN ACTIVEWEAR INC	CAD	13 662	8 925	0.01
3 676	GILEAD SCIENCES INC	USD	259 134	282 831	0.47
27	GIVAUDAN SA - REG	CHF	79 353	100 528	0.17
11	GLP J-REIT	JPY	14 687	15 957	0.03
372	GN STORE NORD A/S	DKK	20 080	19 811	0.03
4 787	GOODMAN GROUP	AUD	40 850	48 943	0.08
5 666	GPT GROUP	AUD	19 443	16 267	0.03
868	GRIFOLS SA	EUR	28 014	26 351	0.04
203	H LUNDBECK A/S	DKK	7 619	7 629	0.01
400	HAMAMATSU PHOTONICS KK	JPY	18 137	17 315	0.03
2 252	HANG SENG BANK LTD	HKD	45 476	37 802	0.06
635	HANKYU HANSHIN HOLDINGS INC	JPY	23 548	21 454	0.04
378	HASBRO INC	USD	32 118	28 331	0.05
788	HCA HEALTHCARE INC	USD	91 227	76 483	0.13

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
472	HD SUPPLY HOLDINGS INC	USD	16 474	16 355	0.03
1 470	HEALTHPEAK PROPERTIES INC	USD	36 221	40 513	0.07
433	HEIDELBERGCEMENT AG	EUR	27 539	23 120	0.04
302	HENKEL AG & CO KGAA	EUR	26 675	25 151	0.04
518	HENKEL AG & CO KGAA - PFD	EUR	50 443	48 219	0.08
2 337	HENNES & MAURITZ AB - B	SEK	38 432	33 864	0.06
417	HENRY SCHEIN INC	USD	24 216	24 349	0.04
92	HERMES INTERNATIONAL	EUR	62 811	76 857	0.13
799	HESS CORP	USD	41 818	41 396	0.07
3 762	HEWLETT PACKARD ENTERPRISE CO	USD	50 621	36 604	0.06
423	HIKMA PHARMACEUTICALS PLC	GBP	13 445	11 603	0.02
807	HILTON WORLDWIDE HOLDINGS INC	USD	70 403	59 274	0.10
846	HINO MOTORS LTD	JPY	7 040	5 709	0.01
62	HIROSE ELECTRIC CO LTD	JPY	7 622	6 793	0.01
197	HISAMITSU PHARMACEUTICAL CO INC	JPY	9 321	10 609	0.02
304	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	8 187	8 397	0.01
607	HITACHI METALS LTD	JPY	7 467	7 219	0.01
447	HOLLYFRONTIER CORP	USD	16 827	13 052	0.02
766	HOLOGIC INC	USD	33 337	43 662	0.07
3 173	HOME DEPOT INC	USD	650 971	794 867	1.32
31 399	HONG KONG & CHINA GAS CO LTD	HKD	55 502	48 615	0.08
3 528	HONG KONG EXCHANGES & CLEARING LTD	HKD	112 444	150 215	0.25
856	HORMEL FOODS CORP	USD	37 374	41 319	0.07
2 053	HOST HOTELS & RESORTS INC	USD	30 987	22 152	0.04
4 169	HP INC	USD	78 246	72 666	0.12
384	HUMANA INC	USD	114 711	148 896	0.25
2 965	HUNTINGTON BANCSHARES INC/OH	USD	36 209	26 789	0.04
1 216	HUSQVARNA AB - B	SEK	8 558	9 959	0.02
16 895	IBERDROLA SA	EUR	161 014	195 828	0.33
293	ICA GRUPPEN AB	SEK	12 417	13 894	0.02
222	IDEX CORP	USD	32 953	35 085	0.06
248	IDEXX LABORATORIES INC	USD	60 230	81 880	0.14
1 105	IHS MARKIT LTD	USD	71 962	83 428	0.14
928	ILLINOIS TOOL WORKS INC	USD	150 128	162 261	0.27
428	ILLUMINA INC	USD	118 546	158 510	0.26
753	IMPERIAL OIL LTD	CAD	15 170	12 074	0.02
3 173	INDUSTRIA DE DISENO TEXTIL SA	EUR	94 503	83 998	0.14
4 369	INFORMA PLC	GBP	34 938	25 394	0.04
698	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	7 116	6 993	0.01
11 335	ING GROEP NV	EUR	112 703	78 906	0.13
176	INGENICO GROUP SA	EUR	18 026	28 070	0.05
195	INGREDION INC	USD	16 858	16 185	0.03
3 014	INPEX CORP	JPY	25 629	18 631	0.03
183	INSULET CORP	USD	34 508	35 550	0.06

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 722	INSURANCE AUSTRALIA GROUP LTD	AUD	31 823	26 704	0.04
416	INTACT FINANCIAL CORP	CAD	39 559	39 465	0.07
12 441	INTEL CORP	USD	681 029	744 344	1.24
1 228	INTER PIPELINE LTD	CAD	16 162	11 396	0.02
1 610	INTERCONTINENTAL EXCHANGE INC	USD	135 850	147 476	0.25
503	INTERCONTINENTAL HOTELS GROUP PLC	GBP	27 384	22 169	0.04
2 584	INTERNATIONAL BUSINESS MACHINES CORP	USD	337 574	312 070	0.52
248	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	30 871	30 370	0.05
1 084	INTERNATIONAL PAPER CO	USD	43 628	38 168	0.06
1 128	INTERPUBLIC GROUP OF COS INC	USD	22 565	19 356	0.03
43 293	INTESA SANPAOLO SPA	EUR	101 167	82 837	0.14
758	INTUIT INC	USD	189 182	224 512	0.37
1 122	INVESCO LTD	USD	18 537	12 073	0.02
1 325	INVESTOR AB - B	SEK	63 260	69 929	0.12
389	IONIS PHARMACEUTICALS INC	USD	21 722	22 935	0.04
110	IPSEN SA	EUR	9 437	9 346	0.02
561	IQVIA HOLDINGS INC	USD	73 492	79 595	0.13
836	IRON MOUNTAIN INC	USD	24 976	21 820	0.04
1 000	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	6 699	5 728	0.01
1 600	ISUZU MOTORS LTD	JPY	15 008	14 435	0.02
10 538	ITV PLC	GBP	15 123	9 724	0.02
5 150	J SAINSBURY PLC	GBP	13 822	13 280	0.02
1 289	JAMES HARDIE INDUSTRIES PLC	AUD	19 660	24 423	0.04
2	JAPAN PRIME REALTY INVESTMENT CORP	JPY	6 114	5 858	0.01
4	JAPAN REAL ESTATE INVESTMENT CORP	JPY	21 854	20 503	0.03
8	JAPAN RETAIL FUND INVESTMENT CORP	JPY	13 875	9 974	0.02
288	JARDINE CYCLE & CARRIAGE LTD	SGD	5 701	4 162	0.01
163	JAZZ PHARMACEUTICALS PLC	USD	20 750	17 985	0.03
247	JB HUNT TRANSPORT SERVICES INC	USD	29 558	29 724	0.05
248	JCDECAUX SA	EUR	6 217	4 610	0.01
732	JERONIMO MARTINS SGPS SA	EUR	12 507	12 813	0.02
1 434	JFE HOLDINGS INC	JPY	16 591	10 261	0.02
2 222	JOHNSON CONTROLS INTERNATIONAL PLC	USD	79 334	75 859	0.13
563	JOHNSON MATTHEY PLC	GBP	18 589	14 594	0.02
150	JONES LANG LASALLE INC	USD	20 582	15 519	0.03
1 354	KAJIMA CORP	JPY	16 779	16 115	0.03
537	KANSAI PAINT CO LTD	JPY	11 631	11 314	0.02
280	KANSAS CITY SOUTHERN	USD	37 506	41 801	0.07
1 416	KAO CORP	JPY	108 686	112 088	0.19
370	KAWASAKI HEAVY INDUSTRIES LTD	JPY	7 766	5 316	0.01
727	KBC GROUP NV	EUR	47 820	41 692	0.07
4 756	KDDI CORP	JPY	131 484	142 568	0.24
295	KEIO CORP	JPY	16 801	16 844	0.03
746	KELLOGG CO	USD	48 194	49 281	0.08

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 264	KEPPEL CORP LTD	SGD	18 625	18 217	0.03
462	KERRY GROUP PLC	EUR	52 868	57 234	0.10
2 821	KEYCORP	USD	44 420	34 360	0.06
634	KEYERA CORP	CAD	12 554	9 622	0.02
546	KEYSIGHT TECHNOLOGIES INC	USD	48 666	55 026	0.09
376	KIKKOMAN CORP	JPY	16 709	18 088	0.03
994	KIMBERLY-CLARK CORP	USD	130 562	140 502	0.23
5 930	KINDER MORGAN	USD	102 677	89 958	0.15
6 138	KINGFISHER PLC	GBP	15 734	16 746	0.03
448	KINGSPAN GROUP PLC	EUR	23 922	28 857	0.05
704	KINNEVIK AB - B	SEK	9 661	18 521	0.03
3 647	KINROSS GOLD CORP	CAD	16 597	26 241	0.04
526	KINTETSU GROUP HOLDINGS CO LTD	JPY	25 342	23 622	0.04
793	KIRKLAND LAKE GOLD LTD	CAD	28 295	32 546	0.05
572	KLEPIERRE SA	EUR	10 842	11 394	0.02
94	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	8 530	8 260	0.01
200	KOBE BUSSAN CO LTD	JPY	10 369	11 271	0.02
2 555	KOMATSU LTD	JPY	56 208	52 185	0.09
277	KONAMI HOLDINGS CORP	JPY	10 613	9 218	0.02
3 202	KONINKLIJKE AHOLD DELHAIZE NV	EUR	76 638	87 247	0.15
501	KONINKLIJKE DSM NV	EUR	57 542	69 324	0.12
10 392	KONINKLIJKE KPN NV	EUR	28 540	27 545	0.05
2 608	KONINKLIJKE PHILIPS NV	EUR	110 560	121 619	0.20
205	KONINKLIJKE VOPAK NV	EUR	10 534	10 840	0.02
1 954	KRAFT HEINZ CO	USD	61 876	62 313	0.10
2 971	KUBOTA CORP	JPY	42 123	44 282	0.07
157	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	23 774	26 079	0.04
907	KURARAY CO LTD	JPY	10 736	9 458	0.02
288	KURITA WATER INDUSTRIES LTD	JPY	7 495	7 985	0.01
1 121	KYUSHU ELECTRIC POWER CO INC	JPY	9 871	9 404	0.02
404	KYUSHU RAILWAY CO	JPY	12 282	10 481	0.02
243	L OREAL SA PRIME FIDELITY 20200	EUR	63 788	77 975	0.13
283	LABORATORY CORP OF AMERICA HOLDINGS	USD	43 455	47 009	0.08
423	LAM RESEARCH CORP	USD	105 509	136 824	0.23
2 049	LAND SECURITIES GROUP PLC	GBP	15 346	14 000	0.02
195	LAWSON INC	JPY	10 771	9 778	0.02
17 353	LEGAL & GENERAL GROUP PLC	GBP	53 829	47 364	0.08
777	LEGRAND SA	EUR	56 120	59 011	0.10
1 924	LENDLEASE GROUP	AUD	19 436	16 386	0.03
800	LENNAR CORP	USD	42 138	49 296	0.08
101	LENNOX INTERNATIONAL INC	USD	22 018	23 532	0.04
311	LIBERTY BROADBAND CORP	USD	33 990	38 552	0.06
475	LIBERTY GLOBAL PLC - A	USD	10 454	10 384	0.02
1 213	LIBERTY GLOBAL PLC - C	USD	25 578	26 092	0.04

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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)					
568	LINCOLN NATIONAL CORP	USD	27 181	20 897	0.03
1 552	LINDE PLC	USD	285 309	329 195	0.55
626	LION CORP	JPY	12 051	15 011	0.03
466	LIVE NATION ENTERTAINMENT INC	USD	25 053	20 658	0.03
849	LKQ CORP	USD	23 992	22 244	0.04
753	LOEWS CORP	USD	34 434	25 820	0.04
916	LONDON STOCK EXCHANGE GROUP PLC	GBP	77 440	94 596	0.16
217	LONZA GROUP AG - REG	CHF	76 476	114 551	0.19
488	L'OREAL SA	EUR	129 985	156 591	0.26
2 230	LOWE'S COS INC	USD	219 990	301 318	0.50
360	LULULEMON ATHLETICA INC	USD	70 988	112 324	0.19
221	LUNDBERGFÖRETAGEN AB - B	SEK	8 851	10 029	0.02
1 923	LUNDIN MINING CORP	CAD	9 607	10 278	0.02
979	MACQUARIE GROUP LTD	AUD	76 294	79 941	0.13
845	MAGNA INTERNATIONAL INC	CAD	37 764	37 510	0.06
5 659	MANULIFE FINANCIAL CORP	CAD	70 010	76 740	0.13
40	MARKEL CORP	USD	35 897	36 927	0.06
110	MARKETAXESS HOLDINGS INC	USD	55 945	55 101	0.09
802	MARRIOTT INTERNATIONAL INC/MD - A	USD	92 887	68 755	0.11
1 466	MARSH & MCLENNAN COS INC	USD	141 878	157 404	0.26
4 800	MARUBENI CORP	JPY	23 339	21 690	0.04
561	MARUI GROUP CO LTD	JPY	11 096	10 119	0.02
1 951	MARVELL TECHNOLOGY GROUP LTD	USD	46 559	68 402	0.11
808	MASCO CORP	USD	33 264	40 570	0.07
784	MAXIM INTEGRATED PRODUCTS INC	USD	43 493	47 518	0.08
1 700	MAZDA MOTOR CORP	JPY	10 883	10 179	0.02
360	MCCORMICK & CO INC/MD	USD	52 678	64 588	0.11
548	MEDIPAL HOLDINGS CORP	JPY	11 013	10 545	0.02
318	MEIJI HOLDINGS CO LTD	JPY	22 150	25 290	0.04
130	MERCADOLIBRE INC	USD	68 619	128 150	0.21
376	MERCK KGAA	EUR	40 911	43 624	0.07
1 981	MERCURY NZ LTD	NZD	5 734	5 994	0.01
3 728	MERIDIAN ENERGY LTD	NZD	10 711	11 544	0.02
524	METRO AG	EUR	6 767	4 953	0.01
737	METRO INC/CN	CAD	29 431	30 302	0.05
70	METTLER-TOLEDO INTERNATIONAL INC	USD	49 647	56 389	0.09
21 019	MICROSOFT CORP	USD	3 054 143	4 277 576	7.12
1 090	MINEBEA MITSUMI INC	JPY	18 337	19 732	0.03
11 443	MIRVAC GROUP	AUD	20 637	17 096	0.03
3 733	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	26 482	21 709	0.04
3 968	MITSUBISHI CORP	JPY	95 648	83 490	0.14
3 447	MITSUBISHI ESTATE CO LTD	JPY	58 643	51 201	0.09
1 166	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	6 536	5 512	0.01
550	mitsui chemicals inc	JPY	12 314	11 455	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 674	MITSUI FUDOSAN CO LTD	JPY	57 602	47 328	0.08
300	MIURA CO LTD	JPY	12 822	12 472	0.02
177	MOHAWK INDUSTRIES INC	USD	22 704	18 012	0.03
177	MOLINA HEALTHCARE INC	USD	32 890	31 502	0.05
564	MONCLER SPA	EUR	21 324	21 563	0.04
1 412	MONDI PLC	GBP	27 512	26 353	0.04
491	MOODY'S CORP	USD	103 864	134 892	0.22
1 047	MOSAIC CO	USD	18 065	13 098	0.02
1 279	MOWI ASA	NOK	26 992	24 216	0.04
1 302	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	39 606	35 735	0.06
379	M&T BANK CORP	USD	53 546	39 405	0.07
4 533	MTR CORP LTD	HKD	25 115	23 482	0.04
154	MTU AERO ENGINES AG	EUR	33 318	26 663	0.04
420	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	101 617	109 157	0.18
1 691	MURATA MANUFACTURING CO LTD	JPY	87 392	98 998	0.17
314	NABTESCO CORP	JPY	9 318	9 663	0.02
555	NAGOYA RAILROAD CO LTD	JPY	15 872	15 665	0.03
336	NASDAQ INC	USD	32 965	40 142	0.07
10 205	NATIONAL GRID PLC	GBP	116 312	124 730	0.21
1 123	NATIONAL OILWELL VARCO INC	USD	22 751	13 757	0.02
2 752	NATIXIS SA	EUR	11 589	7 186	0.01
670	NEC CORP	JPY	25 591	32 107	0.05
306	NELES OYJ	EUR	9 781	10 025	0.02
1 231	NESTE OYJ	EUR	38 746	48 128	0.08
4 500	NEW WORLD DEVELOPMENT CO LTD	HKD	18 133	21 366	0.04
2 350	NEWCREST MINING LTD	AUD	43 286	51 015	0.09
1 170	NEWELL BRANDS INC	USD	20 875	18 580	0.03
2 349	NEWMONT CORP	USD	100 731	145 027	0.24
387	NEXT PLC	GBP	27 117	23 402	0.04
798	NGK INSULATORS LTD	JPY	11 994	11 006	0.02
498	NGK SPARK PLUG CO LTD	JPY	8 602	7 127	0.01
1 037	NIELSEN HOLDINGS PLC	USD	21 150	15 410	0.03
909	NIKON CORP	JPY	10 994	7 600	0.01
313	NINTENDO CO LTD	JPY	123 901	139 288	0.23
4	NIPPON BUILDING FUND INC	JPY	25 124	22 765	0.04
249	NIPPON EXPRESS CO LTD	JPY	13 336	12 879	0.02
378	NIPPON PAINT HOLDINGS CO LTD	JPY	18 368	27 469	0.05
100	NIPPON SHINYAKU CO LTD	JPY	8 623	8 129	0.01
400	NIPPON YUSEN KK	JPY	5 772	5 621	0.01
252	NITORI HOLDINGS CO LTD	JPY	38 315	49 344	0.08
502	NITTO DENKO CORP	JPY	26 367	28 384	0.05
238	NMC HEALTH PLC	GBP	6 250	-	0.00
16 446	NOKIA OYJ	EUR	65 939	71 826	0.12

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
338	NOMURA REAL ESTATE HOLDINGS INC	JPY	7 152	6 266	0.01
12	NOMURA REAL ESTATE MASTER FUND INC	JPY	14 774	14 393	0.02
945	NOMURA RESEARCH INSTITUTE LTD	JPY	19 434	25 639	0.04
750	NORFOLK SOUTHERN CORP	USD	126 829	131 678	0.22
2 153	NORTHERN STAR RESOURCES LTD	AUD	21 220	19 804	0.03
578	NORTHERN TRUST CORP	USD	52 529	45 859	0.08
5 147	NOVO NORDISK A/S	DKK	285 193	333 054	0.56
621	NOVOZYMES A/S - B	DKK	29 162	35 888	0.06
1 859	NTT DATA CORP	JPY	21 621	20 660	0.03
3 429	NTT DOCOMO INC	JPY	94 933	91 601	0.15
878	NUCOR CORP	USD	41 125	36 358	0.06
1 780	NVIDIA CORP	USD	422 852	676 239	1.13
10	NVR INC	USD	33 013	32 588	0.05
1 934	OBAYASHI CORP	JPY	18 931	18 070	0.03
1 344	OCADO GROUP PLC	GBP	21 739	33 678	0.06
2 599	OCCIDENTAL PETROLEUM CORP	USD	90 190	47 562	0.08
860	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	18 811	21 132	0.04
278	OLD DOMINION FREIGHT LINE INC	USD	47 563	47 146	0.08
631	OMNICOM GROUP INC	USD	43 477	34 453	0.06
553	OMRON CORP	JPY	30 380	37 008	0.06
428	OMV AG	EUR	18 825	14 306	0.02
1 202	ONEOK INC	USD	63 584	39 930	0.07
1 103	ONO PHARMACEUTICAL CO LTD	JPY	23 059	32 072	0.05
788	OPEN TEXT CORP	CAD	32 610	33 354	0.06
5 803	ORANGE SA	EUR	82 509	69 380	0.12
580	ORIENTAL LAND	JPY	75 231	76 556	0.13
5 123	ORIGIN ENERGY LTD	AUD	24 383	20 599	0.03
306	ORION OYJ - B	EUR	12 060	14 799	0.02
3 817	ORIX CORP	JPY	56 603	47 003	0.08
2 185	ORKLA ASA	NOK	20 052	19 094	0.03
150	ORPEA	EUR	17 620	17 336	0.03
550	ORSTED A/S	DKK	50 212	63 438	0.11
1 112	OSAKA GAS CO LTD	JPY	20 326	21 934	0.04
299	OTSUKA CORP	JPY	12 877	15 742	0.03
9 582	OVERSEA-CHINESE BANKING CORP LTD	SGD	72 246	61 817	0.10
315	OWENS CORNING	USD	16 702	17 564	0.03
1 007	PACCAR INC	USD	68 737	75 374	0.13
6 395	PANASONIC CORP	JPY	60 289	55 696	0.09
291	PANDORA A/S	DKK	14 328	15 800	0.03
373	PARKER-HANNIFIN CORP	USD	61 088	68 360	0.11
431	PARKLAND CORP/CANADA	CAD	12 332	10 667	0.02
321	PARK24 CO LTD	JPY	6 341	5 490	0.01
54	PARTNERS GROUP HOLDING AG	CHF	44 654	48 976	0.08
12 503	PCCW LTD	HKD	7 252	7 130	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 233	PEARSON PLC	GBP	17 841	15 887	0.03
1 594	PEMBINA PIPELINE CORP	CAD	46 532	39 721	0.07
490	PENTAIR PLC	USD	18 431	18 615	0.03
1 292	PEOPLE'S UNITED FINANCIAL INC	USD	19 441	14 948	0.02
4 042	PEPSICO INC	USD	519 102	534 594	0.89
324	PERKINELMER INC	USD	27 258	31 781	0.05
396	PERRIGO CO PLC	USD	21 949	21 887	0.04
928	PERSIMMON PLC	GBP	26 172	26 212	0.04
1 711	PEUGEOT SA	EUR	32 900	27 826	0.05
327	PINNACLE WEST CAPITAL CORP	USD	27 100	23 966	0.04
482	PIONEER NATURAL RESOURCES CO	USD	56 348	47 091	0.08
1 164	PIRELLI & C SPA	EUR	6 279	4 935	0.01
1 260	PNC FINANCIAL SERVICES GROUP INC	USD	162 533	132 565	0.22
686	PPG INDUSTRIES INC	USD	73 409	72 757	0.12
2 233	PPL CORP	USD	65 235	57 701	0.10
799	PRINCIPAL FINANCIAL GROUP INC	USD	37 100	33 190	0.06
7 183	PROCTER & GAMBLE CO	USD	810 631	858 870	1.43
1 703	PROGRESSIVE CORP	USD	123 752	136 427	0.23
2 149	PROLOGIS INC	USD	176 959	200 566	0.33
1 155	PRUDENTIAL FINANCIAL INC	USD	91 148	70 340	0.12
1 469	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	76 517	72 216	0.12
629	PUBLICIS GROUPE SA	EUR	26 679	20 353	0.03
785	PULTEGROUP INC	USD	25 450	26 714	0.04
4 220	QBE INSURANCE GROUP LTD	AUD	30 792	25 742	0.04
671	QIAGEN NV	EUR	24 480	28 894	0.05
388	QUEST DIAGNOSTICS INC	USD	37 349	44 216	0.07
2 535	RAKUTEN INC	JPY	20 910	22 275	0.04
142	RALPH LAUREN CORP - A	USD	13 674	10 298	0.02
520	RAMSAY HEALTH CARE LTD	AUD	22 847	23 815	0.04
347	RANDSTAD NV	EUR	17 619	15 457	0.03
365	RAYMOND JAMES FINANCIAL INC	USD	29 450	25 123	0.04
2 065	RECKITT BENCKISER GROUP PLC	GBP	158 616	189 627	0.32
304	RECORDATI SPA	EUR	12 198	15 177	0.03
3 678	RECRUIT HOLDINGS CO LTD	JPY	113 497	125 526	0.21
1 259	RED ELECTRICA CORP SA	EUR	23 386	23 480	0.04
293	REGENERON PHARMACEUTICALS INC	USD	179 553	182 729	0.30
2 785	REGIONS FINANCIAL CORP	USD	38 695	30 969	0.05
182	REINSURANCE GROUP OF AMERICA INC	USD	23 142	14 276	0.02
5 624	RELX PLC	GBP	125 347	129 945	0.22
5 379	RENTOKIL INITIAL PLC	GBP	28 314	33 869	0.06
4 327	REPSOL SA	EUR	51 314	37 839	0.06
421	RESMED INC	USD	59 582	80 832	0.13
6 074	RESONA HOLDINGS INC	JPY	24 009	20 707	0.03
319	RITCHIE BROS AUCTIONEERS INC	CAD	13 753	12 945	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
335	ROBERT HALF INTERNATIONAL INC	USD	17 330	17 698	0.03
338	ROCKWELL AUTOMATION INC	USD	57 559	71 994	0.12
1 031	ROGERS COMMUNICATIONS INC - B	CAD	46 334	41 292	0.07
278	ROHM CO LTD	JPY	20 236	18 398	0.03
309	ROPER TECHNOLOGIES INC	USD	100 714	119 972	0.20
1 044	ROSS STORES INC	USD	98 927	88 991	0.15
517	ROYAL CARIBBEAN CRUISES LTD	USD	44 266	26 005	0.04
3 001	RSA INSURANCE GROUP PLC	GBP	19 128	15 195	0.03
1 164	RYMAN HEALTHCARE LTD	NZD	9 499	9 801	0.02
2 451	SALESFORCE.COM INC	USD	378 160	459 146	0.77
3 284	SANDVIK AB	SEK	53 359	61 368	0.10
1 084	SANTEN PHARMACEUTICAL CO LTD	JPY	18 586	19 925	0.03
3 038	SAP SE	EUR	363 417	424 196	0.71
215	SAREPTA THERAPEUTICS INC	USD	32 738	34 473	0.06
103	SARTORIUS AG	EUR	21 769	33 849	0.06
80	SARTORIUS STEDIM BIOTECH	EUR	13 006	20 217	0.03
285	SCHIBSTED ASA - B	NOK	6 515	6 694	0.01
4 038	SCHLUMBERGER LTD	USD	130 963	74 259	0.12
1 608	SCHNEIDER ELECTRIC SE	EUR	145 590	178 580	0.30
362	SCHRODERS PLC	GBP	13 670	13 190	0.02
200	SCSK CORP	JPY	9 793	9 714	0.02
66	SEB SA	EUR	9 498	10 904	0.02
600	SECOM CO LTD	JPY	52 036	52 406	0.09
973	SEEK LTD	AUD	12 508	14 664	0.02
3 190	SEGRO PLC	GBP	31 865	35 277	0.06
579	SEIBU HOLDINGS INC	JPY	8 580	6 285	0.01
831	SEIKO EPSON CORP	JPY	10 748	9 497	0.02
1 090	SEKISUI CHEMICAL CO LTD	JPY	16 502	15 579	0.03
1 781	SEKISUI HOUSE LTD	JPY	33 185	33 883	0.06
552	SERVICENOW INC	USD	214 137	223 593	0.37
1 115	SES SA	EUR	12 824	7 614	0.01
500	SG HOLDINGS CO LTD	JPY	16 330	16 314	0.03
18	SGS SA - REG	CHF	44 510	43 976	0.07
605	SHARP CORP/JAPAN	JPY	8 685	6 427	0.01
622	SHIMADZU CORP	JPY	16 502	16 535	0.03
1 624	SHIMIZU CORP	JPY	14 075	13 322	0.02
1 073	SHIN-ETSU CHEMICAL CO LTD	JPY	112 224	125 267	0.21
800	SHIONOGI & CO LTD	JPY	47 283	50 053	0.08
1 160	SHISEIDO CO LTD	JPY	75 076	73 491	0.12
304	SHOPIFY INC	CAD	112 437	287 874	0.48
356	SHOWA DENKO KK	JPY	8 718	7 972	0.01
2 225	SIEMENS AG - REG	EUR	236 111	261 796	0.44
436	SIEMENS HEALTHINEERS AG	EUR	18 044	20 885	0.03
412	SIKA AG	CHF	67 079	79 286	0.13

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 327	SINGAPORE EXCHANGE LTD	SGD	14 500	13 911	0.02
4 566	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	12 169	10 801	0.02
23 743	SINGAPORE TELECOMMUNICATIONS LTD	SGD	52 025	41 868	0.07
3 210	SIRIUS XM HOLDINGS INC	USD	19 536	18 843	0.03
4 734	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	41 076	41 005	0.07
1 107	SKF AB - B	SEK	18 770	20 574	0.03
2 544	SMITH & NEPHEW PLC	GBP	51 682	47 323	0.08
657	SMURFIT KAPPA GROUP PLC	EUR	20 019	21 960	0.04
5 925	SNAM SPA	EUR	28 019	28 841	0.05
151	SNAP-ON INC	USD	21 303	20 915	0.03
257	SODEXO SA	EUR	24 639	17 377	0.03
236	SOHGO SECURITY SERVICES CO LTD	JPY	11 768	10 981	0.02
216	SOLVAY SA	EUR	21 521	17 288	0.03
938	SOMPO HOLDINGS INC	JPY	32 937	32 230	0.05
160	SONOVA HOLDING AG	CHF	32 115	31 939	0.05
3 717	SONY CORP	JPY	224 386	254 404	0.42
3 067	SOUTHERN CO	USD	177 673	159 024	0.27
709	S&P GLOBAL INC	USD	175 364	233 601	0.39
214	SPIRAX-SARCO ENGINEERING PLC	GBP	23 073	26 378	0.04
454	SPLUNK INC	USD	84 371	90 210	0.15
2 996	SSE PLC	GBP	49 761	50 511	0.08
1 556	ST JAMES'S PLACE PLC	GBP	17 675	18 318	0.03
448	STANLEY BLACK & DECKER INC	USD	59 733	62 442	0.10
348	STANLEY ELECTRIC CO LTD	JPY	9 297	8 371	0.01
3 414	STARBUCKS CORP	USD	259 693	251 236	0.42
1 031	STATE STREET CORP	USD	70 948	65 520	0.11
621	STEEL DYNAMICS INC	USD	16 494	16 202	0.03
247	STERIS PLC	USD	34 960	37 900	0.06
6 936	STOCKLAND	AUD	18 473	15 807	0.03
1 692	STORA ENSO OYJ - R	EUR	21 012	20 201	0.03
30	STRAUMANN HOLDING AG - REG	CHF	24 646	25 772	0.04
4 331	SUMITOMO CHEMICAL CO LTD	JPY	17 233	12 927	0.02
642	SUMITOMO METAL MINING CO LTD	JPY	18 500	17 906	0.03
3 778	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	122 436	106 177	0.18
1 006	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	33 867	28 207	0.05
1 710	SUN LIFE FINANCIAL INC	CAD	67 351	62 636	0.10
4 449	SUNCOR ENERGY INC	CAD	112 079	74 770	0.12
3 668	SUNCORP GROUP LTD	AUD	22 546	23 310	0.04
364	SUNTORY BEVERAGE & FOOD LTD	JPY	15 240	14 188	0.02
150	SVB FINANCIAL GROUP	USD	31 021	32 330	0.05
1 762	SVENSKA CELLULOSA AB SCA - B	SEK	21 982	20 955	0.03
4 526	SVENSKA HANDELSBANKEN AB	SEK	43 087	42 964	0.07
84	SWATCH GROUP AG	CHF	22 437	16 764	0.03
1 466	SWIRE PACIFIC LTD - A	HKD	12 448	7 774	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 445	SWIRE PROPERTIES LTD	HKD	10 584	8 748	0.01
857	SWISS RE AG	CHF	78 665	66 078	0.11
75	SWISSCOM AG - REG	CHF	39 552	39 251	0.07
3 221	SYDNEY AIRPORT	AUD	15 354	12 574	0.02
374	SYMRISE AG	EUR	34 595	43 476	0.07
1 606	SYNCHRONY FINANCIAL	USD	32 714	35 589	0.06
518	SYSMEX CORP	JPY	36 398	39 516	0.07
687	T ROWE PRICE GROUP INC	USD	78 790	84 845	0.14
329	TAIHEIYO CEMENT CORP	JPY	8 657	7 599	0.01
584	TAISEI CORP	JPY	21 503	21 220	0.04
330	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	38 687	46 058	0.08
1 474	TARGET CORP	USD	180 314	176 777	0.29
9 551	TAYLOR WIMPEY PLC	GBP	20 379	16 828	0.03
786	TD AMERITRADE HOLDING CORP	USD	34 630	28 595	0.05
1 522	T&D HOLDINGS INC	JPY	16 367	12 993	0.02
346	TDK CORP	JPY	31 903	34 252	0.06
538	TEIJIN LTD	JPY	9 353	8 547	0.01
205	TELADOC HEALTH INC	USD	35 682	39 122	0.07
107	TELEDYNE TECHNOLOGIES INC	USD	40 031	33 272	0.06
135	TELEFLEX INC	USD	42 621	49 137	0.08
3 029	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	8 981	8 937	0.01
14 159	TELEFONICA SA	EUR	90 646	67 539	0.11
2 098	TELENOR ASA	NOK	36 641	30 469	0.05
171	TELEPERFORMANCE	EUR	36 080	43 386	0.07
1 453	TELE2 AB	SEK	19 711	19 269	0.03
7 347	TELIA CO AB	SEK	29 429	27 443	0.05
12 109	TELSTRA CORP LTD	AUD	28 041	26 095	0.04
1 221	TELUS CORP	CAD	20 990	20 412	0.03
1 374	TENARIS SA	EUR	13 805	8 870	0.01
4 093	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	25 472	28 125	0.05
1 927	TERUMO CORP	JPY	62 454	72 893	0.12
429	TESLA INC	USD	196 827	463 238	0.77
2 717	TEXAS INSTRUMENTS INC	USD	314 337	344 977	0.58
1 160	THERMO FISHER SCIENTIFIC INC	USD	349 753	420 314	0.70
317	TIFFANY & CO	USD	37 220	38 655	0.06
700	TIS INC	JPY	14 940	14 755	0.02
3 500	TJX COS INC	USD	180 409	176 960	0.29
563	TOBU RAILWAY CO LTD	JPY	18 617	18 604	0.03
1 814	TOKIO MARINE HOLDINGS INC	JPY	89 937	78 993	0.13
100	TOKYO CENTURY CORP	JPY	4 353	5 107	0.01
398	TOKYO ELECTRON LTD	JPY	79 879	97 540	0.16
1 115	TOKYO GAS CO LTD	JPY	26 194	26 665	0.04
1 450	TOKYU CORP	JPY	24 432	20 389	0.03
800	TOPPAN PRINTING CO LTD	JPY	13 699	13 325	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 035	TORAY INDUSTRIES INC	JPY	25 403	18 981	0.03
5 269	TORONTO-DOMINION BANK	CAD	266 320	234 394	0.39
7 359	TOTAL SA	EUR	329 224	280 812	0.47
369	TOTO LTD	JPY	14 998	14 075	0.02
224	TOYODA GOSEI CO LTD	JPY	4 442	4 655	0.01
6 140	TOYOTA MOTOR CORP	JPY	398 669	384 842	0.64
600	TOYOTA TSUSHO CORP	JPY	15 220	15 177	0.03
341	TRACTOR SUPPLY CO	USD	28 888	44 940	0.07
693	TRANE TECHNOLOGIES PLC	USD	59 330	61 663	0.10
7 956	TRANSURBAN GROUP	AUD	70 073	77 400	0.13
742	TRAVELERS COS INC	USD	91 029	84 625	0.14
725	TRIMBLE INC	USD	26 241	31 313	0.05
3 904	TRUIST FINANCIAL CORP	USD	178 143	146 595	0.24
352	TRYG A/S	DKK	9 549	10 185	0.02
368	UCB SA	EUR	29 940	42 613	0.07
158	ULTA BEAUTY INC	USD	35 612	32 140	0.05
573	UMICORE SA	EUR	24 980	26 972	0.04
403	UNIBAIL RODAMCO REITS	EUR	51 983	22 704	0.04
1 167	UNICHARM CORP	JPY	38 555	47 811	0.08
2 008	UNION PACIFIC CORP	USD	309 193	339 493	0.57
3 395	UNITED OVERSEAS BANK LTD	SGD	59 190	49 232	0.08
2 042	UNITED PARCEL SERVICE INC - B	USD	218 904	227 030	0.38
216	UNITED RENTALS INC	USD	27 763	32 193	0.05
1 381	UOL GROUP LTD	SGD	7 574	6 722	0.01
1 553	UPM-KYMMENE OYJ	EUR	46 283	44 862	0.07
617	USS CO LTD	JPY	10 666	9 854	0.02
117	VAIL RESORTS INC	USD	24 013	21 312	0.04
666	VALEO SA	EUR	21 424	17 474	0.03
1 191	VALERO ENERGY CORP	USD	85 709	70 055	0.12
264	VARIAN MEDICAL SYSTEMS INC	USD	32 267	32 345	0.05
385	VEEVA SYSTEMS INC	USD	53 410	90 252	0.15
800	VENTURE CORP LTD	SGD	8 641	9 279	0.02
451	VERISK ANALYTICS INC - A	USD	64 612	76 760	0.13
12 031	VERIZON COMMUNICATIONS INC	USD	693 699	663 268	1.11
754	VERTEX PHARMACEUTICALS INC	USD	162 240	218 894	0.36
579	VESTAS WIND SYSTEMS A/S	DKK	49 391	58 930	0.10
9 290	VICINITY CENTRES	AUD	9 961	9 147	0.02
132	VIFOR PHARMA AG	CHF	20 366	19 858	0.03
4 963	VISA INC	USD	851 563	958 702	1.60
240	VMWARE INC - A	USD	31 523	37 166	0.06
338	VOESTALPINE AG	EUR	9 148	7 268	0.01
4 325	VOLVO AB - B	SEK	62 318	67 730	0.11
385	VOYA FINANCIAL INC	USD	19 011	17 960	0.03
1 291	WARTSILA OYJ ABP	EUR	14 561	10 669	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
181	WATERS CORP	USD	37 423	32 652	0.05
186	WAYFAIR INC	USD	15 499	36 755	0.06
918	WEC ENERGY GROUP INC	USD	82 335	80 463	0.13
1 194	WELLTOWER INC	USD	60 500	61 790	0.10
78	WENDEL SE	EUR	9 205	7 433	0.01
500	WEST JAPAN RAILWAY CO	JPY	32 293	28 021	0.05
215	WEST PHARMACEUTICAL SERVICES INC	USD	46 449	48 842	0.08
1 202	WESTERN UNION CO	USD	27 429	25 987	0.04
2 169	WEYERHAEUSER CO	USD	56 318	48 716	0.08
1 301	WHEATON PRECIOUS METALS CORP	CAD	35 025	57 035	0.10
183	WHIRLPOOL CORP	USD	23 435	23 704	0.04
586	WHITBREAD PLC	GBP	22 060	16 089	0.03
3 527	WILLIAMS COS INC	USD	71 421	67 084	0.11
374	WILLIS TOWERS WATSON PLC	USD	67 869	73 659	0.12
417	WISETECH GLOBAL LTD	AUD	5 662	5 555	0.01
6 996	WM MORRISON SUPERMARKETS PLC	GBP	17 116	16 471	0.03
2 741	WOODSIDE PETROLEUM LTD	AUD	51 428	40 857	0.07
3 669	WOOLWORTHS GROUP LTD	AUD	88 600	94 173	0.16
501	WP CAREY INC	USD	30 015	33 893	0.06
3 599	WPP PLC	GBP	38 840	28 051	0.05
309	WSP GLOBAL INC	CAD	18 027	18 889	0.03
133	WW GRAINGER INC	USD	37 850	41 783	0.07
1 526	XCEL ENERGY INC	USD	91 528	95 375	0.16
724	XILINX INC	USD	62 403	71 234	0.12
524	XYLEM INC/NY	USD	38 874	34 039	0.06
327	YAKULT HONSHA CO LTD	JPY	19 311	19 247	0.03
2 094	YAMADA DENKI CO LTD	JPY	10 391	10 384	0.02
373	YAMAHA CORP	JPY	16 856	17 529	0.03
800	YAMAHA MOTOR CO LTD	JPY	11 559	12 517	0.02
656	YASKAWA ELECTRIC CORP	JPY	21 852	22 650	0.04
634	YOKOGAWA ELECTRIC CORP	JPY	10 421	9 873	0.02
875	YUM! BRANDS INC	USD	78 514	76 046	0.13
7 711	Z HOLDINGS CORP	JPY	26 682	37 595	0.06
441	ZALANDO SE	EUR	20 650	31 096	0.05
480	ZIONS BANCORP NA	USD	19 602	16 320	0.03
1 382	ZOETIS INC	USD	163 130	189 389	0.32
300	ZOZO INC	JPY	5 530	6 663	0.01
435	ZURICH INSURANCE GROUP AG	CHF	154 846	153 423	0.26
2 831	3I GROUP PLC	GBP	33 686	29 124	0.05
Total Shares			55 753 795	60 085 589	100.16
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			55 753 795	60 085 589	100.16
Total Investments			55 753 795	60 085 589	100.16

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	16.91	United States of America	62.65
Pharmaceuticals and Biotechnology	6.79	Japan	8.64
Technology Hardware and Equipment	5.99	Canada	3.50
Investment Banking and Brokerage Services	4.75	France	3.36
Personal Care, Drug and Grocery Stores	4.48	Germany	3.17
Medical Equipment and Services	4.19	United Kingdom	2.58
Retailers	3.93	Ireland	2.49
Banks	3.53	Switzerland	2.29
Industrial Transportation	3.52	Australia	2.02
Telecommunications Service Providers	3.49	Netherlands	1.76
Non-life Insurance	3.20	Sweden	1.21
Real Estate Investment Trusts	2.73	Hong Kong (China)	1.19
Chemicals	2.64	Denmark	1.11
Industrial Support Services	2.45	Spain	0.99
Oil, Gas and Coal	2.41	Singapore	0.55
Electricity	2.28	Italy	0.46
Travel and Leisure	2.24	Finland	0.41
Automobiles and Parts	2.21	Bermuda	0.35
Finance and Credit Services	2.18	Belgium	0.26
Beverages	1.87	Norway	0.26
Industrial Engineering	1.82	Jersey	0.22
Life Insurance	1.62	New Zealand	0.13
General Industrials	1.52	Curacao	0.12
Health Care Providers	1.45	Portugal	0.11
Leisure Goods	1.43	Austria	0.07
Food Producers	1.24	Israel	0.07
Construction and Materials	1.23	Luxembourg	0.07
Gas, Water and Multi-utilities	1.20	Guernsey	0.06
Telecommunications Equipment	1.19	Liberia	0.04
Electronic and Electrical Equipment	1.02	Cayman Islands	0.02
Precious Metals and Mining	0.81		
Personal Goods	0.72		100.16
Household Goods and Home Construction	0.67		
Media	0.56		
Real Estate Investment and Services	0.53		
Consumer Services	0.35		
Industrial Metals and Mining	0.34		
Industrial Materials	0.22		
Aerospace and Defense	0.20		
Alternative Energy	0.10		
Open-end and Miscellaneous Investment Vehicles	0.08		
Mortgage Real Estate Investment Trusts	0.05		
Tobacco	0.02		
	100.16		

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
4 625 000	ABB FINANCE BV FRN 12/10/2020	EUR	4 623 897	4 625 925	0.64
8 488 000	ABN AMRO BANK NV FRN 03/12/2021	EUR	8 499 332	8 508 159	1.18
3 759 000	ABN AMRO BANK NV FRN 15/01/2021	EUR	3 749 649	3 764 338	0.52
200 000	ABN AMRO BANK NV 0.25% 03/12/2021	EUR	197 960	200 732	0.03
3 300 000	ALLIANZ FINANCE II BV FRN 07/12/2020	EUR	3 304 670	3 304 125	0.46
13 600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	13 413 451	13 584 972	1.88
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.625% 17/01/2022	EUR	100 759	100 747	0.01
2 700 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	2 746 913	2 712 744	0.38
100 000	BANCO SANTANDER SA FRN 21/03/2022	EUR	99 948	100 005	0.01
1 300 000	BANCO SANTANDER SA FRN 28/03/2023	EUR	1 293 442	1 293 442	0.18
500 000	BANCO SANTANDER SA 1.375% 03/03/2021	EUR	503 965	505 230	0.07
100 000	BANCO SANTANDER SA 1.375% 09/02/2022	EUR	100 779	101 326	0.01
300 000	BANCO SANTANDER SA 1.375% 14/12/2022	EUR	307 040	309 557	0.04
2 046 000	BANK OF MONTREAL FRN 28/09/2021	EUR	2 053 377	2 053 202	0.28
300 000	BANK OF MONTREAL 0.25% 17/11/2021	EUR	300 835	300 882	0.04
2 200 000	BANK OF NOVA SCOTIA FRN 18/01/2021	EUR	2 194 388	2 202 123	0.30
9 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 28/01/2021	EUR	9 186 871	9 215 364	1.28
3 300 000	BMW FINANCE NV FRN 15/01/2021	EUR	3 290 583	3 300 677	0.46
1 000 000	BMW FINANCE NV FRN 16/08/2021	EUR	997 823	999 180	0.14
100 000	BMW FINANCE NV FRN 21/12/2020	EUR	99 917	99 947	0.01
174 000	BMW FINANCE NV 0.125% 29/11/2021	EUR	172 722	174 303	0.02
300 000	BMW FINANCE NV 0.25% 14/01/2022	EUR	300 847	300 914	0.04
255 000	BMW FINANCE NV 1% 15/02/2022	EUR	254 815	258 370	0.04
3 200 000	BNP PARIBAS SA FRN 19/01/2023	EUR	3 113 395	3 172 320	0.44
3 300 000	BNP PARIBAS SA FRN 22/05/2023	EUR	3 267 668	3 287 460	0.46
3 566 000	BNP PARIBAS SA FRN 22/09/2022	EUR	3 585 222	3 585 898	0.50
500 000	BNP PARIBAS SA 0.75% 11/11/2022	EUR	508 558	508 483	0.07
300 000	BNP PARIBAS SA 1.125% 10/10/2023	EUR	303 042	306 108	0.04
30 000	BNP PARIBAS SA 2.25% 13/01/2021	EUR	30 449	30 396	0.00
199 000	BNP PARIBAS SA 2.875% 24/10/2022	EUR	210 936	212 105	0.03
500 000	BPCE SA FRN 13/01/2022	EUR	501 071	501 763	0.07
200 000	BPCE SA FRN 23/03/2023	EUR	198 500	198 500	0.03
400 000	BPCE SA 1.125% 18/01/2023	EUR	402 345	405 762	0.06
200 000	BPCE SA 4.25% 06/02/2023	EUR	220 003	221 131	0.03
400 000	BPCE SA 4.5% 10/02/2022	EUR	429 213	428 858	0.06
3 000 000	CARREFOUR BANQUE SA FRN 20/04/2021	EUR	2 998 036	3 003 150	0.42
7 000 000	CITIGROUP GLOBAL MARKETS HOLDINGS INC/UNITED STATES FRN 24/02/2022	EUR	7 033 370	7 014 910	0.97
100 000	CITIGROUP INC 0.5% 29/01/2022	EUR	100 654	100 546	0.01
4 735 000	COCA-COLA CO FRN 08/03/2021	EUR	4 732 301	4 738 220	0.66
3 500 000	COMMERZBANK AG FRN 04/12/2020	EUR	3 500 488	3 502 940	0.49
6 000	COMMERZBANK AG 0.25% 23/07/2020	EUR	6 008	6 003	0.00
336 000	COMMONWEALTH BANK OF AUSTRALIA FRN 08/03/2023	EUR	335 954	336 282	0.05
5 032 000	CREDIT SUISSE AG/LONDON FRN 18/05/2022	EUR	5 080 150	5 084 232	0.70

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
4 127 000	CREDIT SUISSE AG/LONDON FRN 27/08/2021	EUR	4 129 624	4 145 510	0.57
665 000	CREDIT SUISSE AG/LONDON 1.375% 31/01/2022	EUR	679 510	679 454	0.09
500 000	DAIMLER AG 0% 08/02/2024	EUR	472 278	481 543	0.07
400 000	DAIMLER AG 0.75% 11/05/2023	EUR	397 846	401 518	0.06
603 000	DAIMLER AG 1.4% 12/01/2024	EUR	612 515	613 251	0.08
390 000	DAIMLER AG 1.625% 22/08/2023	EUR	396 398	398 935	0.06
5 307 000	DAIMLER AG 2.25% 24/01/2022	EUR	5 469 641	5 471 172	0.76
114 000	DAIMLER AG 2.375% 08/03/2023	EUR	121 616	119 279	0.02
369 000	DAIMLER AG 2.375% 12/09/2022	EUR	381 295	384 240	0.05
400 000	DAIMLER INTERNATIONAL FINANCE BV FRN 11/01/2023	EUR	386 542	393 956	0.05
400 000	DAIMLER INTERNATIONAL FINANCE BV FRN 11/05/2022	EUR	391 784	396 644	0.05
286 000	DAIMLER INTERNATIONAL FINANCE BV 0.2% 13/09/2021	EUR	282 309	285 651	0.04
7 266 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 09/08/2021	EUR	7 281 247	7 264 546	1.01
194 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 11/05/2022	EUR	190 544	193 199	0.03
9 100 000	DEUTSCHE BANK AG FRN 10/09/2021	EUR	8 970 279	8 992 620	1.25
1 000 000	DEUTSCHE BANK AG FRN 16/05/2022	EUR	958 564	976 640	0.14
8 000 000	DNB BANK ASA FRN 25/07/2022	EUR	7 989 144	8 067 400	1.12
450 000	DNB BANK ASA 4.25% 18/01/2022	EUR	482 699	479 772	0.07
10 288 000	GLAXOSMITHKLINE CAPITAL PLC FRN 23/09/2021	EUR	10 306 663	10 311 867	1.43
400 000	GLAXOSMITHKLINE CAPITAL PLC 0% 23/09/2021	EUR	401 786	399 940	0.06
13 758 000	GOLDMAN SACHS GROUP INC FRN 09/09/2022	EUR	13 667 139	13 684 050	1.89
1 512 000	GOLDMAN SACHS GROUP INC FRN 21/04/2023	EUR	1 471 921	1 493 622	0.21
3 042 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	3 034 685	3 057 636	0.42
700 000	HSBC HOLDINGS PLC FRN 04/12/2021	EUR	701 365	701 365	0.10
700 000	HSBC HOLDINGS PLC FRN 27/09/2022	EUR	699 808	699 808	0.10
9 997 000	HSBC HOLDINGS PLC 1.5% 15/03/2022	EUR	10 228 188	10 226 780	1.42
8 200 000	ING BANK NV FRN 26/11/2020	EUR	8 208 886	8 212 710	1.14
4 400 000	ING BANK NV FRN 26/11/2021	EUR	4 403 715	4 413 464	0.61
400 000	ING BANK NV 0% 08/04/2022	EUR	399 056	399 136	0.06
800 000	ING BANK NV 0.375% 26/11/2021	EUR	797 945	803 684	0.11
100 000	ING BANK NV 0.75% 24/11/2020	EUR	100 393	100 365	0.01
4 500 000	ING GROEP NV FRN 20/09/2023	EUR	4 502 258	4 502 633	0.62
300 000	ING GROEP NV 1% 20/09/2023	EUR	302 635	306 593	0.04
100 000	INTESA SANPAOLO SPA - EMTN - 1.375% 18/01/2024	EUR	100 902	100 993	0.01
9 648 000	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	9 459 706	9 618 476	1.33
100 000	INTESA SANPAOLO SPA FRN 30/05/2024	EUR	97 963	96 906	0.01
305 000	INTESA SANPAOLO SPA 2% 18/06/2021	EUR	309 845	309 845	0.04
293 000	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	299 778	304 544	0.04
380 000	INTESA SANPAOLO SPA 3.5% 17/01/2022	EUR	397 216	397 108	0.05
100 000	INTESA SANPAOLO SPA 4% 30/10/2023	EUR	107 502	109 937	0.02
3 193 000	JYSKE BANK A/S FRN 01/12/2022	EUR	3 202 203	3 202 355	0.44
1 800 000	KBC GROUP NV FRN 24/11/2022	EUR	1 766 038	1 794 861	0.25
500 000	KBC GROUP NV 0.75% 01/03/2022	EUR	499 606	504 898	0.07
2 500 000	LEASEPLAN CORP NV FRN 25/01/2021	EUR	2 478 076	2 488 800	0.34

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	195 320	198 997	0.03
600 000	LLOYDS BANKING GROUP PLC 1% 09/11/2023	EUR	618 163	607 239	0.08
4 189 000	MORGAN STANLEY FRN 27/01/2022	EUR	4 152 213	4 194 320	0.58
4 526 000	NATIONAL AUSTRALIA BANK LTD FRN 19/04/2021	EUR	4 518 271	4 541 343	0.63
5 886 000	NATWEST MARKETS PLC FRN 01/03/2021	EUR	5 884 450	5 894 769	0.82
1 000 000	NATWEST MARKETS PLC FRN 18/06/2021	EUR	1 002 514	1 002 960	0.14
200 000	NATWEST MARKETS PLC FRN 27/09/2021	EUR	200 995	200 995	0.03
7 273 000	NORDEA BANK AB FRN 07/02/2022	EUR	7 300 226	7 299 109	1.01
6 962 000	NORDEA BANK ABP FRN 27/09/2021	EUR	6 990 266	6 990 230	0.97
1 228 000	OP CORPORATE BANK PLC FRN 22/05/2021	EUR	1 231 042	1 231 088	0.17
800 000	OP CORPORATE BANK PLC 2% 03/03/2021	EUR	812 151	811 944	0.11
5 166 000	RCI BANQUE SA FRN 12/01/2023	EUR	4 825 407	4 961 426	0.69
3 090 000	RCI BANQUE SA FRN 12/04/2021	EUR	3 034 381	3 062 901	0.42
3 301 000	RCI BANQUE SA FRN 14/03/2022	EUR	3 231 292	3 231 910	0.45
1 196 000	RCI BANQUE SA 0.25% 08/03/2023	EUR	1 114 818	1 155 240	0.16
100 000	RCI BANQUE SA 0.25% 12/07/2021	EUR	100 577	98 558	0.01
1 085 000	RCI BANQUE SA 0.5% 15/09/2023	EUR	1 064 833	1 050 926	0.15
5 610 000	RCI BANQUE SA 0.75% 10/04/2023	EUR	5 339 841	5 459 540	0.76
59 000	RCI BANQUE SA 0.75% 12/01/2022	EUR	57 888	58 103	0.01
2 819 000	RCI BANQUE SA 0.75% 26/09/2022	EUR	2 717 896	2 753 078	0.38
348 000	RCI BANQUE SA 1.375% 08/03/2024	EUR	345 938	345 414	0.05
1 000	RCI BANQUE SA 1.375% 17/11/2020	EUR	1 015	1 002	0.00
4 070 000	RCI BANQUE SA 2% 11/07/2024	EUR	4 109 854	4 106 528	0.57
3 300 000	ROYAL BANK OF CANADA FRN 19/01/2021	EUR	3 294 364	3 308 085	0.46
1 340 000	ROYAL BANK OF CANADA FRN 24/07/2020	EUR	1 339 688	1 340 616	0.19
3 300 000	ROYAL BANK OF CANADA FRN 25/01/2021	EUR	3 296 535	3 310 065	0.46
900 000	SANTANDER CONSUMER FINANCE SA FRN 25/02/2022	EUR	889 658	894 888	0.12
2 400 000	SAP SE FRN 10/12/2020	EUR	2 399 424	2 400 588	0.33
3 300 000	SAP SE FRN 13/03/2021	EUR	3 297 641	3 299 307	0.46
3 700 000	SKANDINAVISKA ENSKILDA BANKEN AB FRN 15/09/2020	EUR	3 698 890	3 703 312	0.51
177 000	TORONTO-DOMINION BANK FRN 08/09/2020	EUR	177 158	177 148	0.02
7 553 000	UBS GROUP AG FRN 20/09/2022	EUR	7 558 047	7 554 698	1.05
3 000 000	VONOVIA FINANCE BV FRN 22/12/2022	EUR	2 970 608	2 972 595	0.41
100 000	VONOVIA FINANCE BV 0.75% 25/01/2022	EUR	101 581	100 781	0.01
100 000	VONOVIA FINANCE BV 0.875% 10/06/2022	EUR	101 020	101 203	0.01
9 000	VONOVIA FINANCE BV 3.625% 08/10/2021	EUR	9 595	9 376	0.00
Total Bonds			299 874 019	301 079 319	41.70
Supranationals, Governments and Local Public Authorities, Debt Instruments					
224 250	BELGIUM GOVERNMENT BOND STRIP 0% 28/09/2020	EUR	225 324	224 543	0.03
2 649 334.25	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	2 772 899	2 771 402	0.38
12 945 000	BUONI POLIENNALI DEL TESORO 0.05% 15/04/2021	EUR	12 966 856	12 970 243	1.80
44 661	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	45 530	45 763	0.01
11 104 045	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2022	EUR	11 241 235	11 259 446	1.56

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
12 415 146	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023	EUR	12 604 849	12 674 995	1.76
12 788 064	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	13 013 326	13 108 917	1.82
12 607 296	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	12 803 024	13 066 832	1.81
3 006 990	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	3 050 125	3 129 074	0.43
16 421 580	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	16 827 029	17 157 842	2.38
10 765 948	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2030	EUR	10 979 221	11 284 921	1.56
23 462 069.97	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	23 142 273	24 387 179	3.38
8 653 251	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2034	EUR	8 641 526	9 094 134	1.26
21 454 316.27	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2039	EUR	21 458 071	22 173 250	3.07
21 967 095.2	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	22 019 267	22 530 881	3.12
24 494 733.55	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	23 813 593	25 087 384	3.47
1 005	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2044	EUR	971	1 020	0.00
7 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	7 135	7 140	0.00
5 381 000	FINLAND GOVERNMENT BOND 0.375% 15/09/2020	EUR	5 411 591	5 391 762	0.75
4 783 113	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	5 190 715	5 187 260	0.72
40 747	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2021	EUR	41 095	40 944	0.01
26 429	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2022	EUR	26 821	26 728	0.00
2 973 420	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025	EUR	3 032 916	3 048 261	0.42
341 409	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2027	EUR	345 216	349 850	0.05
3 753 283	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2030	EUR	3 854 453	3 804 102	0.53
796 990	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2033	EUR	766 587	790 626	0.11
224 774	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2035	EUR	211 053	219 592	0.03
107 545	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038	EUR	97 140	101 471	0.01
599 863	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2039	EUR	533 110	560 893	0.08
602 159	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	504 898	532 260	0.07
1 004	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2044	EUR	828	878	0.00
20 003	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	16 183	16 824	0.00
885 978	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	677 425	737 435	0.10
225 707	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2024	EUR	230 392	230 809	0.03
177 329	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2032	EUR	171 790	177 071	0.02
1 033	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2037	EUR	977	984	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2020	EUR	3 014	3 005	0.00
1 017 058	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2024	EUR	1 037 058	1 041 523	0.14
5 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2035	EUR	4 662	4 861	0.00
39 111	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2036	EUR	37 373	37 660	0.01
926 883	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	865 322	872 906	0.12
80 091 045	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	86 907 775	86 895 982	12.04
3 043 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2029	EUR	2 778 830	2 736 831	0.38
185 939	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2031	EUR	145 348	158 585	0.02
2 599 948	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2022	EUR	2 598 661	2 591 810	0.36
2 813 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2025	EUR	2 731 590	2 709 252	0.38
3 030 679	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2031	EUR	2 605 975	2 560 909	0.35
2 740 056	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2035	EUR	2 107 267	2 063 769	0.29
1 958 816	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2036	EUR	1 459 925	1 422 257	0.20
204 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	220 837	222 202	0.03
13 928 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	14 537 837	14 572 379	2.02
406 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	431 764	433 427	0.06
500 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/03/2021	EUR	513 450	513 340	0.07
1 411 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/09/2020	EUR	1 423 205	1 421 025	0.20
17 485 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	22 382 331	22 487 546	3.11
315 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2022	EUR	339 737	341 262	0.05
8 295 000	ITALY BUONI POLIENNALI DEL TESORO 5.5% 01/11/2022	EUR	9 242 051	9 322 087	1.29
864 000	ITALY 2 2 GROUP INC 2.3% 15/10/2021	EUR	890 758	890 706	0.12
42 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2021	EUR	42 575	42 493	0.01
42 250	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2022	EUR	42 785	42 795	0.01
136 845	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2023	EUR	139 449	139 295	0.02
147 750	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2025	EUR	150 317	151 358	0.02
50 000	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2027	EUR	50 602	51 157	0.01
420 229	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2036	EUR	384 690	400 783	0.06
2 001 085	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2037	EUR	1 838 169	1 904 903	0.26
1 721 744	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2021	EUR	1 734 278	1 728 777	0.24
1 506 342	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2022	EUR	1 527 438	1 523 115	0.21
429 028	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2024	EUR	436 253	437 347	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
172 133	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2025	EUR	174 806	175 927	0.02
87 185	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2026	EUR	88 591	89 228	0.01
2 312 674	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/09/2022	EUR	2 350 521	2 345 202	0.32
30 138	NETHERLANDS GOVERNMENT BOND COUPON STRIP 0% 15/01/2024	EUR	31 127	30 735	0.00
24 513	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2024	EUR	24 510	24 692	0.00
2 000	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2022	EUR	2 012	2 013	0.00
300 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/10/2024	EUR	300 618	302 336	0.04
438 000	SPAIN GOVERNMENT BOND 0.05% 31/10/2021	EUR	440 856	440 895	0.06
10 579 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	12 158 049	12 178 915	1.69
2 143 000	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	2 662 720	2 663 642	0.37
16 514 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	19 368 870	18 979 705	2.63
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			413 939 450	419 151 353	58.05
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			713 813 469	720 230 672	99.75
Total Investments			713 813 469	720 230 672	99.75

MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	58.05	Germany	29.75
Banks	24.03	France	21.61
Investment Banking and Brokerage Services	10.59	Italy	12.24
Automobiles and Parts	4.73	Netherlands	8.10
Software and Computer Services	0.79	Spain	7.51
Beverages	0.66	United States of America	6.18
Life Insurance	0.46	United Kingdom	4.13
Real Estate Investment and Services	0.44	Sweden	2.49
	99.75	Canada	1.76
		Belgium	1.60
		Norway	1.18
		Switzerland	1.05
		Finland	1.03
		Australia	0.68
		Denmark	0.44
			99.75

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
73 240	ABBOTT LABORATORIES	USD	6 096 470	5 962 101	1.30
42 169	ABBVIE INC	USD	3 424 162	3 686 197	0.80
5 520	ACUITY BRANDS INC	USD	537 537	470 538	0.10
17 386	AKZO NOBEL NV	EUR	1 346 024	1 386 360	0.30
17 411	ALPHABET CLASS - A	USD	18 738 835	21 982 521	4.80
6 201	ALPHABET INC	USD	7 632 130	7 804 653	1.70
22 580	ALTICE USA INC	USD	522 100	453 148	0.10
17 852	AMAZON.COM INC	USD	31 949 320	43 850 290	9.57
107 951	AMERICAN AIRLINES GROUP INC	USD	1 586 623	1 256 217	0.27
4 990	ANALOG DEVICES INC	USD	542 244	544 873	0.12
2 258	ANSYS INC	USD	574 472	586 499	0.13
206 942	APPEN LTD	AUD	4 295 262	4 302 993	0.94
18 696	APPLE INC	USD	5 332 895	6 072 475	1.32
86 245	APPLIED MATERIALS INC	USD	4 462 693	4 641 865	1.01
6 929	ASM INTERNATIONAL NV	EUR	823 512	953 084	0.21
5 094	ASML HOLDING NV	EUR	1 502 221	1 665 229	0.36
7 014	ASPEN TECHNOLOGY INC	USD	622 126	647 038	0.14
23 514	ASX LTD	AUD	1 139 911	1 230 690	0.27
23 968	AT&T INC	USD	664 650	645 108	0.14
9 916	AUTODESK INC	USD	1 908 224	2 111 746	0.46
5 736	AVALARA INC	USD	552 071	679 699	0.15
79 140	AXA SA	EUR	1 766 405	1 472 954	0.32
10 667 175	BANCO SANTANDER SA	EUR	35 758 516	23 195 772	5.07
72 487	BAYER AG	EUR	4 343 211	4 768 920	1.04
13 220	BERKSHIRE HATHAWAY INC - B	USD	2 110 547	2 101 146	0.46
15 532	BIOGEN INC	USD	4 268 274	3 699 939	0.81
254 303	BNP PARIBAS SA	EUR	12 066 677	8 994 697	1.96
45 661	BOLIDEN AB	SEK	821 827	925 089	0.20
192	BOOKING HOLDINGS INC	USD	341 241	272 207	0.06
9 307	BORGWARNER INC	USD	300 411	292 514	0.06
7 088	CADENCE DESIGN SYSTEMS INC	USD	488 016	605 587	0.13
5 031	CARMAX INC	USD	372 090	401 127	0.09
64 628	CASTELLUM AB	SEK	1 108 111	1 074 972	0.23
60 767	CERNER CORP	USD	3 921 509	3 708 835	0.81
690	CIGNA CORP	USD	123 069	115 282	0.03
2 212	CINTAS CORP	USD	603 212	524 586	0.11
34 349	CME GROUP INC	USD	5 320 904	4 970 918	1.08
90 223	CNH INDUSTRIAL NV	EUR	606 299	561 909	0.12
899	COOPER COS INC	USD	295 998	227 033	0.05
11 678	CORELOGIC INC/UNITED STATES - 2 A4	USD	520 305	698 923	0.15
165 106	COVESTRO AG	EUR	5 060 499	5 588 838	1.22
12 551	CREE INC	USD	561 003	661 438	0.14
3 386	CUMMINS INC	USD	541 993	522 333	0.11
11 874	DELL TECHNOLOGIES INC	USD	529 892	580 829	0.13

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28 659	DELTA AIR LINES INC	USD	1 203 550	715 741	0.16
633 246	DEUTSCHE BANK AG - REG	EUR	4 069 239	5 359 794	1.17
46 954	DEUTSCHE BOERSE AG	EUR	7 322 476	7 561 942	1.65
648 025	DEUTSCHE PFANDBRIEFBANK AG	EUR	4 092 278	4 212 163	0.92
113 793	ENGIE SA	EUR	1 508 326	1 251 723	0.27
16 358	ESTEE LAUDER COS INC - A	USD	2 322 728	2 748 010	0.60
20 473	EXXON MOBIL CORP	USD	960 540	815 165	0.18
70 528	FABEGE AB	SEK	753 829	733 993	0.16
122 976	FACEBOOK INC	USD	18 943 930	24 862 360	5.43
1 694 973	FIAT CHRYSLER AUTOMOBILES NV	EUR	12 868 235	15 159 839	3.31
6 910	FIRST SOLAR INC	USD	258 040	304 541	0.07
1 043 503	FORD MOTOR CO	USD	6 340 920	5 648 843	1.23
47 566	FORTESCUE METALS GROUP LTD	AUD	326 038	403 843	0.09
4 355	FORTINET INC	USD	521 319	532 263	0.12
344 503	FREENET AG	EUR	4 800 649	4 933 283	1.08
361 143	FREEMPORT-MCMORAN INC - B	USD	3 399 144	3 720 273	0.81
602	F5 NETWORKS INC	USD	99 716	74 760	0.02
157 375	GEA GROUP AG	EUR	4 478 893	4 430 106	0.97
283 446	GILEAD SCIENCES INC	USD	18 140 942	19 417 117	4.23
8 764	HITACHI LTD	JPY	261 210	246 131	0.05
21 010	HOLLYFRONTIER CORP	USD	617 801	546 224	0.12
1 135	HOLOGIC INC	USD	47 439	57 601	0.01
12 421	HORMEL FOODS CORP	USD	545 258	533 822	0.12
2 967 721	ING GROEP NV	EUR	14 633 832	18 393 935	4.01
1 500 000	INSURANCE AUSTRALIA GROUP LTD	AUD	5 512 608	5 305 585	1.16
4 126	IQVIA HOLDINGS INC	USD	580 535	521 210	0.11
2 616	JOHNSON & JOHNSON	USD	336 282	327 550	0.07
66 291	KANSAI ELECTRIC POWER CO INC	JPY	594 496	571 705	0.12
25 101	KBC GROUP NV	EUR	1 170 209	1 281 657	0.28
6 191	KEYSIGHT TECHNOLOGIES INC	USD	329 475	555 517	0.12
5 688	KONINKLIJKE DSM NV	EUR	668 340	700 762	0.15
25 797	KONINKLIJKE VOPAK NV	EUR	1 267 407	1 214 523	0.26
10 781	L BRANDS INC	USD	150 095	143 695	0.03
22 101	LAWSON INC	JPY	1 079 756	986 757	0.22
17 962	LEAR CORPORATION	USD	1 818 357	1 743 505	0.38
59 601	MACQUARIE GROUP LTD	AUD	4 444 021	4 333 157	0.95
6 710	MANHATTAN ASSOCIATES INC	USD	533 253	562 776	0.12
25 937	MASMOVIL IBERCOM SA	EUR	512 774	588 770	0.13
94 423	METLIFE INC	USD	3 207 327	3 070 229	0.67
61 856	MICRON TECHNOLOGY INC	USD	2 484 170	2 837 396	0.62
25 903	MICROSOFT CORP	USD	4 427 848	4 693 513	1.02
93 808	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	518 601	485 719	0.11
17 471	MIURA CO LTD	JPY	642 213	646 668	0.14
587	MOHAWK INDUSTRIES INC	USD	72 383	53 184	0.01

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
27 808	MONSTER BEVERAGE CORP	USD	1 467 826	1 716 290	0.37
60 910	MORPHOSYS AG	EUR	6 785 374	6 849 330	1.49
34 331	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	6 565 804	7 944 193	1.73
9 648	MURATA MANUFACTURING CO LTD	JPY	508 983	502 899	0.11
1 057 890	NEL ASA	NOK	1 946 610	1 840 445	0.40
8 163	NETFLIX INC	USD	3 314 646	3 307 209	0.72
10 706	NEWMONT CORP	USD	539 048	588 513	0.13
45 390	NIBE INDUSTRIER AB - B	SEK	899 009	893 138	0.19
234 985	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	5 156 796	4 878 267	1.06
3 236	NITORI HOLDINGS CO LTD	JPY	520 731	564 165	0.12
44 032	NORDSTROM INC	USD	1 033 076	607 270	0.13
1 918 481	NORSK HYDRO ASA	NOK	3 875 401	4 704 572	1.03
23 318	NOVARTIS AG - REG	CHF	1 781 877	1 805 844	0.39
235 123	NOVO NORDISK A/S	DKK	13 552 548	13 546 194	2.95
850	O'REILLY AUTOMOTIVE INC	USD	290 640	319 120	0.07
34 437	ORMAT TECHNOLOGIES INC	USD	2 212 677	1 946 672	0.42
52 588	PEOPLE'S UNITED FINANCIAL INC	USD	541 316	541 729	0.12
5 024	PERKINELMER INC	USD	453 779	438 770	0.10
64 047	PFIZER INC	USD	1 993 360	1 864 699	0.41
3 088	PUBLIC STORAGE	USD	539 456	527 584	0.12
59 012	RALPH LAUREN CORP - A	USD	3 833 029	3 810 311	0.83
58 689	RAYTHEON TECHNOLOGIES CORP	USD	3 498 481	3 219 887	0.70
292 153	SCENTRE GROUP	AUD	396 134	388 630	0.08
36 685	SCOUT24 AG	EUR	2 520 260	2 533 099	0.55
8 003	SECOM CO LTD	JPY	640 033	622 362	0.14
766	SERVICENOW INC	USD	262 313	276 255	0.06
79 715	SHIMIZU CORP	JPY	588 688	582 216	0.13
278	SPLUNK INC	USD	46 445	49 182	0.01
162 142	STORA ENSO OYJ - R	EUR	1 806 262	1 723 569	0.38
17 010	SUNDRUG CO LTD	JPY	498 381	501 157	0.11
22 938	SWEDISH MATCH AB	SEK	1 350 552	1 435 817	0.31
7 200	SWISSCOM AG - REG	CHF	3 362 023	3 354 926	0.73
8 868	TARGET CORP	USD	965 093	946 925	0.21
1 980	TELEFLEX INC	USD	645 152	641 660	0.14
2 750 016	TELIA CO AB	SEK	9 225 572	9 145 695	1.99
4 372	TEXAS INSTRUMENTS INC	USD	508 722	494 246	0.11
2 139	TOBU RAILWAY CO LTD	JPY	67 369	62 932	0.01
187 668	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	583 012	512 648	0.11
3 513	TOKYO ELECTRON LTD	JPY	655 990	766 550	0.17
400 000	TOTAL SA	EUR	12 632 000	13 590 000	2.96
21 354	TWITTER INC	USD	661 158	566 385	0.12
12 428	UCB SA	EUR	1 049 420	1 281 327	0.28
689	ULTA BEAUTY INC	USD	208 835	124 789	0.03

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28 842	UNILEVER NV	EUR	1 354 997	1 362 785	0.30
514 624	UPM-KYMMENE OYJ	EUR	13 647 828	13 236 129	2.89
4 206	VEEVA SYSTEMS INC	USD	534 699	877 862	0.19
10 663	VERINT SYSTEMS INC	USD	495 823	428 931	0.09
9 176	VERTEX PHARMACEUTICALS INC	USD	1 555 455	2 371 798	0.52
3 609	VMWARE INC - A	USD	506 867	497 609	0.11
22 515	WASTE MANAGEMENT INC	USD	2 232 893	2 123 103	0.46
8 718	WATERS CORP	USD	1 706 605	1 400 282	0.31
2 026	WAYFAIR INC	USD	153 545	356 460	0.08
92 560	WELLS FARGO & CO	USD	2 301 963	2 109 724	0.46
25 159	WESTERN UNION CO	USD	493 384	484 296	0.11
4 610	WEX INC	USD	613 700	677 288	0.15
1 523	WORKDAY INC	USD	229 666	254 062	0.06
1 153	XPO LOGISTICS INC	USD	87 048	79 303	0.02
4 311	ZOOM VIDEO COMMUNICATIONS INC	USD	643 638	973 166	0.21
Total Shares			441 491 965	459 436 791	100.20
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			441 491 965	459 436 791	100.20
Total Investments			441 491 965	459 436 791	100.20

MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	16.31	United States of America	50.13
Banks	13.98	Germany	11.82
Pharmaceuticals and Biotechnology	13.00	Netherlands	9.03
Retailers	10.24	France	5.52
Telecommunications Service Providers	6.04	Spain	5.19
Automobiles and Parts	4.98	Australia	3.48
Technology Hardware and Equipment	4.30	Finland	3.26
Investment Banking and Brokerage Services	4.15	Sweden	3.10
Non-life Insurance	3.67	Denmark	2.95
Industrial Materials	3.26	Japan	2.60
Oil, Gas and Coal	3.26	Norway	1.43
Industrial Metals and Mining	2.13	Switzerland	1.13
Medical Equipment and Services	1.81	Belgium	0.56
Chemicals	1.78		
General Industrials	1.34		100.20
Personal Care, Drug and Grocery Stores	1.22		
Industrial Engineering	1.11		
Personal Goods	0.83		
Aerospace and Defense	0.70		
Gas, Water and Multi-utilities	0.70		
Life Insurance	0.67		
Industrial Support Services	0.55		
Industrial Transportation	0.52		
Travel and Leisure	0.50		
Waste and Disposal Services	0.46		
Construction and Materials	0.42		
Real Estate Investment and Services	0.39		
Beverages	0.37		
Tobacco	0.31		
Electronic and Electrical Equipment	0.27		
Electricity	0.24		
Real Estate Investment Trusts	0.20		
Precious Metals and Mining	0.13		
Food Producers	0.12		
Finance and Credit Services	0.11		
Alternative Energy	0.07		
Health Care Providers	0.03		
Telecommunications Equipment	0.02		
Household Goods and Home Construction	0.01		
	100.20		

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
25 571	ABBVIE INC	USD	2 076 389	2 235 285	0.36
5 020	AGNICO EAGLE MINES LTD	CAD	277 513	285 268	0.05
27 537	ALPHABET CLASS - A	USD	33 354 496	34 767 255	5.66
14 106	ALPHABET INC	USD	14 306 839	17 753 980	2.89
263 116	ALTRIA GROUP INC	USD	9 178 411	9 194 945	1.50
23 562	AMAZON.COM INC	USD	49 867 386	57 875 899	9.44
384 300	AO SMITH CORP	USD	15 600 735	16 122 705	2.63
171 458	APPLE INC	USD	50 538 706	55 689 693	9.07
453 596	AXA SA	EUR	9 117 280	8 442 329	1.38
146 690	BERKSHIRE HATHAWAY INC - B	USD	26 489 486	23 314 457	3.80
412 780	BNP PARIBAS SA	EUR	19 586 411	14 600 029	2.38
170 472	BOEING CO	USD	28 259 831	27 821 322	4.53
3 571	BROADCOM INC	USD	979 969	1 003 466	0.16
29 965	CHIPOTLE MEXICAN GRILL INC	USD	27 559 244	28 076 363	4.57
326 406	CIE DE SAINT-GOBAIN	EUR	9 562 064	10 461 312	1.70
380 834	CITIGROUP INC	USD	15 635 405	17 326 820	2.82
230 337	DANONE SA	EUR	14 257 860	14 179 546	2.31
48 663	DOMINION ENERGY INC	USD	3 720 452	3 517 306	0.57
239 038	ELI LILLY AND CO	USD	34 776 370	34 942 135	5.69
90 239	ESSENTIAL UTILITIES INC	USD	3 281 266	3 393 754	0.55
132 405	FACEBOOK INC	USD	18 498 621	26 768 645	4.36
3 255 398	FORD MOTOR CO	USD	24 243 285	17 622 597	2.87
135 181	INTEL CORP	USD	7 418 947	7 201 068	1.17
7 772	LAM RESEARCH CORP	USD	2 173 044	2 238 286	0.36
415 305	MERCK & CO INC	USD	28 335 788	28 594 164	4.66
232 528	MICRON TECHNOLOGY INC	USD	9 834 387	10 666 289	1.74
174 839	MICROSOFT CORP	USD	29 804 536	31 680 083	5.16
28 376	NVIDIA CORP	USD	9 160 632	9 598 296	1.56
284 613	PFIZER INC	USD	9 760 424	8 286 378	1.35
202 687	QUALCOMM INC	USD	15 979 250	16 460 029	2.68
225 000	SBERBANK OF RUSSIA PJSC - ADR	USD	3 004 020	2 279 749	0.37
52 242	SOFTBANK GROUP CORP	JPY	1 994 625	2 349 727	0.38
31 855	TATNEFT PJSC	USD	2 260 234	1 325 082	0.22
107 622	UNITEDHEALTH GROUP INC	USD	28 216 542	28 262 573	4.60
787 613	VIVENDI SA	EUR	17 232 972	17 989 081	2.93
936 464	WELLS FARGO & CO	USD	21 437 023	21 344 859	3.48
Total Shares			597 780 443	613 670 775	99.95
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			597 780 443	613 670 775	99.95
Total Investments			597 780 443	613 670 775	99.95

MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	18.08	United States of America	88.23
Technology Hardware and Equipment	16.75	France	10.70
Pharmaceuticals and Biotechnology	12.06	Russia	0.59
Retailers	9.43	Japan	0.38
Banks	9.05	Canada	0.05
Non-life Insurance	5.17		
Health Care Providers	4.60		99.95
Travel and Leisure	4.57		
Aerospace and Defense	4.53		
Construction and Materials	4.33		
Telecommunications Service Providers	3.31		
Automobiles and Parts	2.87		
Food Producers	2.31		
Tobacco	1.50		
Electricity	0.57		
Gas, Water and Multi-utilities	0.55		
Oil, Gas and Coal	0.22		
Precious Metals and Mining	0.05		
	99.95		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
706 011	ABN AMRO BANK NV	EUR	6 617 476	5 412 280	1.39
9 996 178	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	44 750 427	30 628 289	7.87
2 271 489	BANCO BPM SPA	EUR	3 783 259	3 016 537	0.78
8 435 677	BANCO DE SABADELL SA	EUR	7 672 477	2 607 468	0.67
24 913 086	BANCO SANTANDER SA	EUR	89 281 191	54 173 507	13.92
1 398 091	BANK OF IRELAND GROUP PLC	EUR	6 491 417	2 551 516	0.66
967 936	BANKINTER SA	EUR	6 063 080	4 108 888	1.06
91 716	BAWAG GROUP AG	EUR	2 428 471	2 819 350	0.72
1 728 806	BNP PARIBAS SA	EUR	73 187 053	61 147 869	15.72
5 380 252	CAIXABANK SA	EUR	15 992 897	10 225 169	2.63
1 490 527	COMMERZBANK AG	EUR	10 230 338	5 912 921	1.52
1 907 143	CREDIT AGRICOLE SA	EUR	19 643 372	16 073 401	4.13
3 098 408	DEUTSCHE BANK AG - REG	EUR	21 188 331	26 224 925	6.74
444 592	ERSTE GROUP BANK AG	EUR	13 496 762	9 314 202	2.39
913 790	FINECOBANK BANCA FINECO SPA	EUR	8 940 611	10 979 187	2.82
5 847 457	ING GROEP NV	EUR	47 500 401	36 242 538	9.31
24 467 393	INTESA SANPAOLO SPA	EUR	39 090 723	41 682 652	10.71
389 588	KBC GROUP NV	EUR	23 300 436	19 892 363	5.11
1 392 361	NATIXIS SA	EUR	5 861 562	3 237 239	0.83
203 120	RAIFFEISEN BANK INTERNATIONAL AG	EUR	4 401 385	3 221 483	0.83
1 279 334	SOCIETE GENERALE SA	EUR	32 178 735	18 934 143	4.87
3 353 996	UNICREDIT SPA	EUR	32 154 365	27 462 519	7.06
1 393 466	UNIONE DI BANCHE ITALIANE SPA	EUR	3 812 384	4 054 986	1.04
Total Shares			518 067 153	399 923 432	102.78
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			518 067 153	399 923 432	102.78
Total Investments			518 067 153	399 923 432	102.78

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

Economic and Geographical Classification of Investments

Economic classification	%
Banks	102.78
	102.78

Geographical classification	%
Spain	26.14
France	25.54
Italy	22.41
Netherlands	10.71
Germany	8.26
Belgium	5.11
Austria	3.95
Ireland	0.66
	102.78

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
445 000	ABB FINANCE BV FRN 12/10/2020	EUR	444 908	445 089	0.06
150 000	ABB FINANCE BV 0.75% 16/05/2024	EUR	151 615	153 545	0.02
200 000	ABBVIE INC 0.5% 01/06/2021	EUR	199 916	200 015	0.03
100 000	ABBVIE INC 1.25% 18/11/2031	EUR	99 508	103 216	0.01
400 000	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	EUR	378 527	378 192	0.05
200 000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	183 505	182 895	0.03
500 000	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	482 128	481 280	0.07
200 000	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	191 201	187 095	0.03
100 000	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	EUR	101 017	100 797	0.01
2 000 000	ABERTIS INFRAESTRUCTURAS SA 3% 27/03/2031	EUR	2 085 636	2 071 490	0.28
741 000	ABN AMRO BANK NV FRN 03/12/2021	EUR	741 105	742 759	0.10
49 000	ABN AMRO BANK NV 0.625% 31/05/2022	EUR	49 440	49 667	0.01
3 626 000	ABN AMRO BANK NV 0.875% 15/01/2024	EUR	3 738 904	3 734 416	0.52
1 542 000	ABN AMRO BANK NV 1% 16/04/2025	EUR	1 585 097	1 616 956	0.22
431 000	ABN AMRO BANK NV 2.5% 29/11/2023	EUR	466 004	467 758	0.06
300 000	ACCOR SA 1.75% 04/02/2026	EUR	320 160	288 479	0.04
400 000	ACHMEA BV FRN PERPETUAL	EUR	420 111	418 574	0.06
120 000	ACHMEA BV 2.5% 19/11/2020	EUR	121 246	121 096	0.02
200 000	AEGON NV 1% 08/12/2023	EUR	203 660	203 586	0.03
270 000	AEGON NV 4% 25/04/2044	EUR	281 383	284 730	0.04
200 000	AIR LIQUIDE FINANCE SA 0.5% 13/06/2022	EUR	201 804	201 767	0.03
400 000	AIR LIQUIDE FINANCE SA 0.625% 20/06/2030	EUR	413 301	412 752	0.06
300 000	AIR LIQUIDE FINANCE SA 0.75% 13/06/2024	EUR	308 756	308 498	0.04
400 000	AIR LIQUIDE FINANCE SA 1% 02/04/2025	EUR	416 043	416 728	0.06
300 000	AIR LIQUIDE FINANCE SA 1% 08/03/2027	EUR	318 788	318 237	0.04
300 000	AIR LIQUIDE FINANCE SA 1.25% 03/06/2025	EUR	316 063	316 581	0.04
100 000	AIR LIQUIDE FINANCE SA 1.25% 13/06/2028	EUR	108 887	108 856	0.01
100 000	AIR LIQUIDE FINANCE SA 1.375% 02/04/2030	EUR	108 003	109 460	0.01
300 000	AIR LIQUIDE FINANCE SA 2.125% 15/10/2021	EUR	308 852	308 333	0.04
300 000	AKELIUS RESIDENTIAL PROPERTY AB 1.125% 14/03/2024	EUR	298 226	298 607	0.04
480 000	AKZO NOBEL NV 1.625% 14/04/2030	EUR	498 393	506 093	0.07
100 000	AKZO NOBEL NV 1.75% 07/11/2024	EUR	105 438	106 581	0.01
467 000	AKZO NOBEL NV 2.625% 27/07/2022	EUR	492 392	491 858	0.07
500 000	ALLIANZ FINANCE II BV 0% 14/01/2025	EUR	501 680	501 185	0.07
2 800 000	ALLIANZ FINANCE II BV 0.875% 15/01/2026	EUR	2 931 362	2 928 114	0.40
600 000	ALLIANZ FINANCE II BV 1.375% 21/04/2031	EUR	659 827	658 998	0.09
800 000	ALLIANZ SE FRN PERPETUAL	EUR	849 636	880 848	0.12
600 000	ALLIANZ SE FRN PERPETUAL	EUR	640 248	637 716	0.09
700 000	ALLIANZ SE FRN 17/10/2042	EUR	801 861	770 815	0.11
1 000 000	ALLIANZ SE FRN 25/09/2049	EUR	987 615	966 285	0.13
200 000	AMADEUS CAPITAL MARKETS SAU 1.625% 17/11/2021	EUR	201 844	201 825	0.03
100 000	AMADEUS IT GROUP SA 1.5% 18/09/2026	EUR	100 409	100 422	0.01
250 000	AMERICAN HONDA FINANCE CORP 0.55% 17/03/2023	EUR	243 440	250 385	0.03
400 000	AMPHENOL TECHNOLOGIES HOLDING GMBH 0.75% 04/05/2026	EUR	400 076	399 630	0.05

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	APPLE INC 1% 10/11/2022	EUR	102 266	102 768	0.01
100 000	APPLE INC 1.375% 17/01/2024	EUR	105 530	105 493	0.01
350 000	APPLE INC 1.625% 10/11/2026	EUR	382 378	384 976	0.05
800 000	APPLE INC 2% 17/09/2027	EUR	908 846	909 532	0.12
300 000	APRR SA 0% 20/01/2023	EUR	296 751	298 491	0.04
400 000	APRR SA 1.125% 09/01/2026	EUR	415 924	417 270	0.06
300 000	APRR SA 1.25% 06/01/2027	EUR	317 502	317 223	0.04
300 000	APRR SA 1.25% 14/01/2027	EUR	311 027	315 018	0.04
500 000	APRR SA 1.25% 18/01/2028	EUR	537 180	529 388	0.07
400 000	APRR SA 1.5% 25/01/2030	EUR	445 972	433 798	0.06
100 000	APRR SA 1.875% 06/01/2031	EUR	116 306	111 398	0.02
479 000	AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO LTD FRN 02/10/2043	EUR	523 497	523 569	0.07
154 000	ARCHER-DANIELS-MIDLAND CO 1% 12/09/2025	EUR	158 719	158 592	0.02
400 000	ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA 2% 17/09/2030	EUR	446 296	448 036	0.06
600 000	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 19/02/2049	EUR	654 291	647 283	0.09
400 000	ARKEMA SA - EMTN - 1.5% 20/04/2027	EUR	418 760	418 418	0.06
200 000	ARKEMA SA 0.75% 03/12/2029	EUR	199 219	194 161	0.03
300 000	ASML HOLDING NV 0.25% 25/02/2030	EUR	271 287	289 922	0.04
400 000	ASML HOLDING NV 0.625% 07/05/2029	EUR	403 329	402 594	0.06
597 000	ASML HOLDING NV 1.625% 28/05/2027	EUR	644 085	650 260	0.09
152 000	ASR NEDERLAND NV FRN PERPETUAL	EUR	159 166	166 436	0.02
172 000	ASR NEDERLAND NV FRN 02/05/2049	EUR	174 236	179 114	0.02
374 000	ASR NEDERLAND NV FRN 29/09/2045	EUR	394 744	425 735	0.06
648 000	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	739 111	740 488	0.10
3 056 000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	2 843 546	2 956 404	0.42
200 000	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	212 821	219 406	0.03
500 000	ASTRAZENECA PLC 0.25% 12/05/2021	EUR	500 623	500 530	0.07
100 000	ASTRAZENECA PLC 0.75% 12/05/2024	EUR	102 405	102 398	0.01
386 000	ASTRAZENECA PLC 1.25% 12/05/2028	EUR	406 008	414 508	0.06
300 000	ATLAS COPCO AB 2.5% 28/02/2023	EUR	321 884	319 478	0.04
500 000	ATOS SE 1.75% 07/05/2025	EUR	530 009	530 145	0.07
1 216 000	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD FRN 21/11/2029	EUR	1 216 274	1 207 548	0.17
800 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.25% 18/01/2027	EUR	852 816	851 488	0.12
600 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	639 478	654 111	0.09
400 000	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 27/06/2028	EUR	433 200	432 976	0.06
400 000	AUTOROUTES DU SUD DE LA FRANCE SA 2.875% 18/01/2023	EUR	427 749	427 822	0.06
400 000	AUTOROUTES DU SUD DE LA FRANCE SA 2.95% 17/01/2024	EUR	436 236	436 810	0.06
450 000	AVIVA PLC FRN 04/12/2045	EUR	489 263	479 972	0.07
200 000	AVIVA PLC 0.625% 27/10/2023	EUR	202 400	202 409	0.03
509 000	AXA SA FRN PERPETUAL	EUR	564 571	556 123	0.08
500 000	AXA SA FRN PERPETUAL	EUR	540 225	542 325	0.07
1 518 000	AXA SA FRN 28/05/2049	EUR	1 661 715	1 667 476	0.23
100 000	AXA SA 1.125% 15/05/2028	EUR	108 639	108 490	0.01

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	896 370	940 835	0.13
3 600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 22/02/2029	EUR	3 664 998	3 667 626	0.51
200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.625% 17/01/2022	EUR	201 642	201 493	0.03
200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	201 431	201 616	0.03
200 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.5% 10/02/2027	EUR	215 358	221 194	0.03
300 000	BANCO DE SABADELL SA - REGS - 0.875% 22/07/2025	EUR	286 849	287 253	0.04
900 000	BANCO SANTANDER SA 0.3% 04/10/2026	EUR	880 675	897 754	0.12
500 000	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	532 569	540 965	0.07
600 000	BANKINTER SA FRN 06/04/2027	EUR	596 320	601 329	0.08
200 000	BANKINTER SA 0.625% 06/10/2027	EUR	179 592	189 312	0.03
200 000	BANKINTER SA 0.875% 05/03/2024	EUR	202 615	202 796	0.03
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.125% 05/02/2024	EUR	598 080	598 959	0.08
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.125% 30/08/2021	EUR	499 301	500 653	0.07
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.5% 16/11/2022	EUR	505 015	505 015	0.07
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 08/06/2026	EUR	1 542 218	1 538 160	0.21
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/01/2030	EUR	193 106	198 710	0.03
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/07/2025	EUR	506 178	514 170	0.07
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 14/01/2025	EUR	735 319	734 552	0.10
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.375% 16/07/2028	EUR	213 995	217 513	0.03
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 15/11/2027	EUR	402 836	405 796	0.06
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 19/01/2026	EUR	1 073 220	1 078 480	0.15
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.75% 15/03/2029	EUR	421 508	435 514	0.06
2 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	2 580 929	2 581 212	0.35
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	395 865	421 614	0.06
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.5% 25/05/2028	EUR	320 178	323 858	0.04
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 18/03/2024	EUR	437 464	437 012	0.06
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 31/03/2027	EUR	322 320	322 661	0.04
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3% 11/09/2025	EUR	564 320	546 855	0.07
404 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3% 21/05/2024	EUR	428 134	433 250	0.06
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3% 28/11/2023	EUR	549 620	549 568	0.08
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.25% 23/08/2022	EUR	748 080	747 803	0.10
744 000	BARCLAYS BANK PLC 6.625% 30/03/2022	EUR	812 586	812 655	0.11
300 000	BELFIUS BANK SA 3.125% 11/05/2026	EUR	316 389	331 028	0.05
20 000	BERLIN HYP AG 0.01% 19/07/2027	EUR	20 165	20 377	0.00
3 000	BERLIN HYP AG 0.125% 05/05/2022	EUR	3 022	3 029	0.00
49 000	BERLIN HYP AG 0.125% 23/10/2023	EUR	49 618	49 832	0.01
200 000	BERLIN HYP AG 0.5% 05/11/2029	EUR	195 901	200 758	0.03
900 000	BERLIN HYP AG 1% 05/02/2026	EUR	939 512	942 021	0.13
50 000	BERLIN HYP AG 1.25% 23/04/2021	EUR	50 699	50 671	0.01
200 000	BERTELSMANN SE & CO KGAA 1.5% 15/05/2030	EUR	206 534	206 275	0.03
87 000	BMW FINANCE 2.625% 17/01/2024	EUR	92 346	94 171	0.01
900 000	BMW FINANCE NV FRN 16/08/2021	EUR	891 112	899 262	0.12
500 000	BMW FINANCE NV FRN 18/02/2022	EUR	493 570	498 768	0.07
143 000	BMW FINANCE NV 0% 14/04/2023	EUR	140 162	141 574	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
338 000	BMW FINANCE NV 0% 24/03/2023	EUR	335 741	335 233	0.05
22 000	BMW FINANCE NV 0.125% 29/11/2021	EUR	22 128	22 038	0.00
200 000	BMW FINANCE NV 0.25% 14/01/2022	EUR	201 376	200 609	0.03
4 914 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	4 909 910	4 921 223	0.68
445 000	BMW FINANCE NV 0.375% 14/01/2027	EUR	437 103	440 089	0.06
270 000	BMW FINANCE NV 0.375% 24/09/2027	EUR	270 884	264 942	0.04
100 000	BMW FINANCE NV 0.625% 06/10/2023	EUR	99 360	101 052	0.01
64 000	BMW FINANCE NV 0.75% 12/07/2024	EUR	63 472	65 217	0.01
1 000	BMW FINANCE NV 0.75% 13/07/2026	EUR	1 016	1 016	0.00
264 000	BMW FINANCE NV 0.875% 03/04/2025	EUR	261 895	270 438	0.04
900 000	BMW FINANCE NV 1% 14/11/2024	EUR	926 414	923 931	0.13
359 000	BMW FINANCE NV 1% 21/01/2025	EUR	359 390	370 030	0.05
300 000	BMW FINANCE NV 1% 29/08/2025	EUR	312 684	309 644	0.04
1 029 000	BMW US CAPITAL LLC 1.125% 18/09/2021	EUR	1 043 592	1 043 112	0.14
500 000	BNP PARIBAS CARDIF SA FRN PERPETUAL	EUR	542 131	538 593	0.07
200 000	BNP PARIBAS CARDIF SA 1% 29/11/2024	EUR	195 141	198 764	0.03
100 000	BNP PARIBAS SA FRN 15/01/2032	EUR	95 069	96 537	0.01
200 000	BNP PARIBAS SA FRN 15/07/2025	EUR	194 723	198 342	0.03
500 000	BNP PARIBAS SA FRN 17/04/2029	EUR	497 220	506 235	0.07
13 036 000	BNP PARIBAS SA FRN 22/09/2022	EUR	13 102 428	13 108 740	1.81
200 000	BNP PARIBAS SA FRN 23/01/2027	EUR	209 521	214 272	0.03
331 000	BNP PARIBAS SA 0.5% 01/06/2022	EUR	334 364	334 394	0.05
150 000	BNP PARIBAS SA 0.75% 11/11/2022	EUR	151 419	152 545	0.02
100 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	100 574	102 233	0.01
800 000	BNP PARIBAS SA 1.375% 28/05/2029	EUR	823 576	835 768	0.11
526 000	BNP PARIBAS SA 1.5% 25/05/2028	EUR	583 880	586 443	0.08
520 000	BNP PARIBAS SA 2.375% 20/05/2024	EUR	561 257	568 087	0.08
149 000	BOOKING HOLDINGS INC 1.8% 03/03/2027	EUR	155 389	154 837	0.02
50 000	BOUYGUES SA 4.25% 22/07/2020	EUR	50 296	50 102	0.01
700 000	BOUYGUES SA 4.5% 09/02/2022	EUR	758 371	749 350	0.10
300 000	BP CAPITAL MARKETS PLC 0.83% 19/09/2024	EUR	304 325	303 732	0.04
467 000	BP CAPITAL MARKETS PLC 0.831% 08/11/2027	EUR	439 544	460 887	0.06
154 000	BP CAPITAL MARKETS PLC 1.117% 25/01/2024	EUR	158 347	158 058	0.02
302 000	BP CAPITAL MARKETS PLC 1.373% 03/03/2022	EUR	304 224	307 868	0.04
467 000	BP CAPITAL MARKETS PLC 1.573% 16/02/2027	EUR	465 184	486 756	0.07
400 000	BP CAPITAL MARKETS PLC 1.876% 07/04/2024	EUR	410 392	420 416	0.06
100 000	BP CAPITAL MARKETS PLC 1.953% 03/03/2025	EUR	103 340	106 277	0.01
217 000	BP CAPITAL MARKETS PLC 2.519% 07/04/2028	EUR	235 742	239 262	0.03
5 448 000	BP CAPITAL MARKETS PLC 2.822% 07/04/2032	EUR	6 283 365	6 269 857	0.87
425 000	BP CAPITAL MARKETS PLC 2.972% 27/02/2026	EUR	464 169	476 897	0.07
400 000	BPCE SA 0.125% 04/12/2024	EUR	390 674	398 864	0.05
300 000	BPCE SA 0.25% 15/01/2026	EUR	294 898	298 454	0.04
700 000	BPCE SA 0.375% 05/10/2023	EUR	701 945	705 813	0.10
2 400 000	BPCE SA 0.625% 15/01/2030	EUR	2 441 162	2 438 640	0.33

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
700 000	BPCE SA 1% 15/07/2024	EUR	722 389	723 191	0.10
400 000	BPCE SA 1.375% 23/03/2026	EUR	392 612	414 240	0.06
200 000	BPCE SA 1.625% 31/01/2028	EUR	203 678	212 267	0.03
300 000	BPCE SA 2.875% 16/01/2024	EUR	326 262	327 909	0.04
300 000	BPCE SA 3% 19/07/2024	EUR	331 861	334 292	0.05
200 000	BPCE SA 4.25% 06/02/2023	EUR	219 686	221 131	0.03
200 000	BPCE SA 4.5% 10/02/2022	EUR	214 435	214 429	0.03
300 000	BPCE SA 4.625% 18/07/2023	EUR	347 322	333 663	0.05
1 572 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1.5% 23/06/2027	EUR	1 637 317	1 638 408	0.22
248 000	BRITISH TELECOMMUNICATIONS PLC 0.5% 12/09/2025	EUR	246 512	246 296	0.03
260 000	BRITISH TELECOMMUNICATIONS PLC 0.875% 26/09/2023	EUR	263 571	263 574	0.04
600 000	BRITISH TELECOMMUNICATIONS PLC 1% 21/11/2024	EUR	609 559	609 546	0.08
454 000	BRITISH TELECOMMUNICATIONS PLC 1.125% 10/03/2023	EUR	463 305	463 291	0.06
200 000	BRITISH TELECOMMUNICATIONS PLC 2.125% 26/09/2028	EUR	215 224	217 917	0.03
600 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA FRN PERPETUAL	EUR	662 454	663 300	0.09
200 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 2.125% 16/09/2029	EUR	193 151	191 827	0.03
400 000	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 6% 23/01/2027	EUR	507 928	481 416	0.07
500 000	CAIXABANK SA FRN 14/07/2028	EUR	511 989	507 713	0.07
500 000	CAIXABANK SA FRN 15/02/2027	EUR	503 517	511 003	0.07
300 000	CAIXABANK SA 0.375% 03/02/2025	EUR	295 460	295 437	0.04
500 000	CAIXABANK SA 0.75% 18/04/2023	EUR	495 629	502 813	0.07
150 000	CAIXABANK SA 4.5% 26/01/2022	EUR	164 561	161 310	0.02
200 000	CAPGEMINI SE 0.5% 09/11/2021	EUR	199 295	200 537	0.03
200 000	CAPGEMINI SE 1.25% 15/04/2022	EUR	202 648	202 753	0.03
200 000	CAPGEMINI SE 2% 15/04/2029	EUR	209 576	215 231	0.03
2 000 000	CAPGEMINI SE 2.375% 15/04/2032	EUR	2 169 881	2 202 250	0.30
200 000	CARMILA SA 2.375% 18/09/2023	EUR	203 703	205 252	0.03
200 000	CARREFOUR SA 1.75% 04/05/2026	EUR	214 065	213 949	0.03
300 000	CHUBB INA HOLDINGS INC 0.875% 15/12/2029	EUR	293 962	299 081	0.04
100 000	CHUBB INA HOLDINGS INC 1.55% 15/03/2028	EUR	100 177	105 582	0.01
528 000	CHUBB INA HOLDINGS INC 2.5% 15/03/2038	EUR	564 008	610 458	0.08
100 000	CIE DE SAINT-GOBAIN 0.875% 21/09/2023	EUR	101 729	101 790	0.01
400 000	CIE DE SAINT-GOBAIN 1.125% 23/03/2026	EUR	414 689	414 544	0.06
100 000	CIE DE SAINT-GOBAIN 1.75% 03/04/2023	EUR	101 817	103 770	0.01
500 000	CIE DE SAINT-GOBAIN 1.875% 15/03/2031	EUR	540 093	539 793	0.07
400 000	CIE DE SAINT-GOBAIN 1.875% 21/09/2028	EUR	431 792	431 792	0.06
300 000	CIE DE SAINT-GOBAIN 2.375% 04/10/2027	EUR	321 670	331 568	0.05
100 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.75% 09/09/2028	EUR	103 344	103 313	0.01
1 200 000	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 5% 24/05/2021	EUR	1 252 648	1 250 484	0.17
300 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	287 328	310 413	0.04
100 000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.75% 03/09/2030	EUR	113 416	113 302	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
669 000	CITIGROUP INC FRN 06/07/2026	EUR	668 998	684 540	0.09
200 000	CITIGROUP INC FRN 08/10/2027	EUR	188 300	195 059	0.03
600 000	CITIGROUP INC FRN 24/07/2026	EUR	602 563	621 468	0.09
100 000	CITIGROUP INC 1.25% 10/04/2029	EUR	99 025	104 125	0.01
300 000	CITIGROUP INC 1.5% 26/10/2028	EUR	305 730	319 419	0.04
600 000	CITIGROUP INC 2.125% 10/09/2026	EUR	634 518	656 124	0.09
460 000	CLOVERIE PLC FOR SWISS REINSURANCE CO LTD FRN 01/09/2042	EUR	517 599	517 615	0.07
328 000	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 25/03/2027	EUR	323 465	321 978	0.04
2 100 000	CNP ASSURANCES FRN 05/06/2045	EUR	2 360 485	2 342 182	0.32
413 000	COCA-COLA CO 0.125% 22/09/2022	EUR	412 683	413 339	0.06
559 000	COCA-COLA CO 0.75% 09/03/2023	EUR	568 618	568 383	0.08
1 025 000	COCA-COLA CO 1.1% 02/09/2036	EUR	1 055 090	1 059 024	0.15
100 000	COCA-COLA CO 1.125% 22/09/2022	EUR	102 212	102 377	0.01
155 000	COCA-COLA CO 1.25% 08/03/2031	EUR	166 004	165 492	0.02
733 000	COCA-COLA CO 1.625% 09/03/2035	EUR	803 229	808 113	0.11
544 000	COCA-COLA CO 1.875% 22/09/2026	EUR	597 160	599 374	0.08
100 000	COCA-COLA HBC FINANCE BV 1% 14/05/2027	EUR	102 451	102 699	0.01
300 000	COCA-COLA HBC FINANCE BV 1.625% 14/05/2031	EUR	320 814	320 456	0.04
243 000	COCA-COLA HBC FINANCE BV 1.875% 11/11/2024	EUR	259 387	259 183	0.04
150 000	COLGATE-PALMOLIVE CO 0% 12/11/2021	EUR	150 725	150 032	0.02
101 000	COLGATE-PALMOLIVE CO 0.5% 06/03/2026	EUR	102 063	103 351	0.01
238 000	COMMERZBANK AG 0.5% 04/12/2026	EUR	232 605	234 812	0.03
5 000	COMMERZBANK AG 0.5% 13/09/2023	EUR	4 807	4 917	0.00
528 000	COMMERZBANK AG 0.5% 28/08/2023	EUR	524 993	529 040	0.07
79 000	COMMERZBANK AG 0.625% 28/08/2024	EUR	79 058	79 090	0.01
680 000	COMMONWEALTH BANK OF AUSTRALIA FRN 22/04/2027	EUR	681 256	689 414	0.09
129 000	COMPASS GROUP FINANCE NETHERLANDS BV 1.5% 05/09/2028	EUR	136 243	136 312	0.02
284 000	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	294 007	293 254	0.04
300 000	COOPERATIEVE RABOBANK UA - EMTN - 0.25% 31/05/2024	EUR	306 531	307 635	0.04
200 000	COOPERATIEVE RABOBANK UA 0.125% 11/10/2021	EUR	200 255	200 887	0.03
200 000	COOPERATIEVE RABOBANK UA 0.875% 01/02/2029	EUR	214 121	218 266	0.03
400 000	COOPERATIEVE RABOBANK UA 1.125% 07/05/2031	EUR	406 428	418 344	0.06
4 039 000	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	4 247 481	4 324 960	0.60
480 000	COOPERATIEVE RABOBANK UA 1.375% 03/02/2027	EUR	524 660	524 023	0.07
219 000	COOPERATIEVE RABOBANK UA 2.375% 22/05/2023	EUR	235 044	234 934	0.03
150 000	COOPERATIEVE RABOBANK UA 3.875% 25/07/2023	EUR	158 926	165 107	0.02
538 000	COOPERATIEVE RABOBANK UA 4% 11/01/2022	EUR	571 667	572 254	0.08
100 000	COOPERATIEVE RABOBANK UA 4.125% 14/09/2022	EUR	105 315	108 513	0.01
1 002 000	COOPERATIEVE RABOBANK UA 4.75% 06/06/2022	EUR	1 100 742	1 096 773	0.15
100 000	COVESTRO AG 1% 07/10/2021	EUR	100 612	100 668	0.01
200 000	COVESTRO AG 1.75% 25/09/2024	EUR	207 396	209 151	0.03
100 000	COVIVIO 1.625% 23/06/2030	EUR	100 025	99 909	0.01
500 000	COVIVIO 2.375% 20/02/2028	EUR	531 575	531 885	0.07
200 000	CREDIT AGRICOLE ASSURANCES SA FRN PERPETUAL	EUR	202 620	215 567	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
900 000	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	1 035 649	1 057 644	0.14
600 000	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	599 809	608 316	0.08
3 900 000	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	3 922 609	3 923 419	0.55
500 000	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	506 375	505 163	0.07
400 000	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	394 727	394 868	0.05
4 600 000	CREDIT AGRICOLE SA 2% 25/03/2029	EUR	4 791 315	4 777 928	0.66
58 892	CREDIT AGRICOLE SA 3.15% 23/12/2023	EUR	64 830	65 015	0.01
1 600 000	CREDIT AGRICOLE SA/LONDON - EMTN - FRN 20/04/2022	EUR	1 586 106	1 607 632	0.22
800 000	CREDIT AGRICOLE SA/LONDON 0.5% 24/06/2024	EUR	799 900	799 080	0.11
200 000	CREDIT AGRICOLE SA/LONDON 1.375% 13/03/2025	EUR	204 170	207 512	0.03
200 000	CREDIT AGRICOLE SA/LONDON 1.75% 05/03/2029	EUR	213 739	215 524	0.03
100 000	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	100 075	100 063	0.01
300 000	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	300 425	300 726	0.04
100 000	CREDIT MUTUEL ARKEA SA 0.375% 03/10/2028	EUR	98 320	98 396	0.01
200 000	CREDIT MUTUEL ARKEA SA 0.875% 05/10/2023	EUR	203 802	203 782	0.03
400 000	CREDIT MUTUEL ARKEA SA 0.875% 07/05/2027	EUR	408 361	408 000	0.06
200 000	CREDIT MUTUEL ARKEA SA 1.125% 23/05/2029	EUR	207 596	206 934	0.03
300 000	CREDIT MUTUEL ARKEA SA 1.375% 17/01/2025	EUR	310 249	313 995	0.04
400 000	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	438 328	445 068	0.06
800 000	CREDIT MUTUEL ARKEA SA 3.5% 09/02/2029	EUR	892 453	910 704	0.12
429 000	CREDIT SUISSE AG/LONDON 0.45% 19/05/2025	EUR	433 666	433 322	0.06
442 000	CREDIT SUISSE AG/LONDON 1% 07/06/2023	EUR	454 376	454 188	0.06
500 000	CREDIT SUISSE GROUP AG FRN 14/01/2028	EUR	498 151	487 030	0.07
400 000	DAIMLER AG 0.375% 08/11/2026	EUR	371 499	378 128	0.05
566 000	DAIMLER AG 0.75% 08/02/2030	EUR	532 225	524 093	0.07
386 000	DAIMLER AG 0.85% 28/02/2025	EUR	374 290	381 592	0.05
338 000	DAIMLER AG 1% 15/11/2027	EUR	314 797	328 218	0.04
1 126 000	DAIMLER AG 1.125% 06/11/2031	EUR	1 086 820	1 075 408	0.15
89 000	DAIMLER AG 1.125% 08/08/2034	EUR	82 674	82 501	0.01
739 000	DAIMLER AG 1.375% 11/05/2028	EUR	753 276	742 864	0.10
134 000	DAIMLER AG 1.5% 09/03/2026	EUR	136 268	136 376	0.02
100 000	DAIMLER AG 1.625% 22/08/2023	EUR	103 160	102 291	0.01
699 000	DAIMLER AG 2% 27/02/2031	EUR	748 271	732 163	0.10
727 000	DAIMLER AG 2.25% 24/01/2022	EUR	751 084	749 489	0.10
1 000	DAIMLER AG 2.375% 12/09/2022	EUR	1 025	1 041	0.00
500 000	DAIMLER AG 2.375% 22/05/2030	EUR	530 493	530 075	0.07
4 303 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 06/11/2023	EUR	4 150 372	4 199 469	0.59
11 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 09/08/2021	EUR	11 004	10 998	0.00
218 000	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	211 038	217 482	0.03
400 000	DANONE SA FRN PERPETUAL	EUR	398 426	398 442	0.05
3 400 000	DANONE SA 1.208% 03/11/2028	EUR	3 610 663	3 696 021	0.52
400 000	DASSAULT SYSTEMES SE 0% 16/09/2022	EUR	399 056	399 478	0.05
400 000	DASSAULT SYSTEMES SE 0.125% 16/09/2026	EUR	397 681	397 074	0.05
700 000	DASSAULT SYSTEMES SE 0.375% 16/09/2029	EUR	698 661	697 480	0.10

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	DE VOLKSBANK NV 0.01% 16/09/2024	EUR	297 630	297 711	0.04
100 000	DE VOLKSBANK NV 0.125% 28/09/2020	EUR	99 949	99 987	0.01
370 000	DEMETER INVESTMENTS BV FOR SWISS LIFE AG FRN PERPETUAL	EUR	409 686	409 919	0.06
319 000	DEUTSCHE ANNINGTON FINANCE BV 1.5% 31/03/2025	EUR	323 491	335 063	0.05
18 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	18 333	18 306	0.00
5 191 000	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	5 257 257	5 310 132	0.74
135 000	DEUTSCHE BOERSE AG 1.125% 26/03/2028	EUR	145 851	145 635	0.02
250 000	DEUTSCHE BOERSE AG 1.625% 08/10/2025	EUR	273 755	273 468	0.04
400 000	DEUTSCHE BOERSE AG 2.375% 05/10/2022	EUR	421 376	421 356	0.06
300 000	DEUTSCHE PFANDBRIEFBANK AG 0.125% 05/09/2024	EUR	291 301	291 591	0.04
111 000	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	114 343	113 885	0.02
2 168 000	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	2 391 858	2 383 000	0.33
15 000	DEUTSCHE TELEKOM AG 0.875% 25/03/2026	EUR	15 521	15 448	0.00
381 000	DEUTSCHE TELEKOM AG 1.75% 09/12/2049	EUR	380 236	372 694	0.05
114 000	DEUTSCHE TELEKOM AG 1.75% 25/03/2031	EUR	124 950	123 981	0.02
154 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.375% 30/10/2021	EUR	154 224	154 666	0.02
3 814 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	3 814 225	3 863 695	0.54
245 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 13/12/2024	EUR	250 112	249 341	0.03
300 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	306 268	308 189	0.04
592 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 01/12/2025	EUR	625 237	626 505	0.09
858 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	909 442	909 694	0.12
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.5% 03/04/2028	EUR	106 518	106 880	0.01
10 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2% 01/12/2029	EUR	10 891	11 164	0.00
290 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2.75% 24/10/2024	EUR	322 472	322 171	0.04
281 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	332 437	335 677	0.05
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.25% 13/07/2022	EUR	107 947	108 347	0.01
40 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 5.375% 27/07/2021	EUR	42 304	42 198	0.01
534 000	DEUTSCHE WOHNEN SE 1.375% 24/07/2020	EUR	534 892	534 409	0.07
1 220 000	DNB BANK ASA 0.05% 14/11/2023	EUR	1 220 433	1 219 651	0.17
100 000	DNB BANK ASA 0.25% 09/04/2024	EUR	100 857	100 785	0.01
200 000	DNB BANK ASA 0.6% 25/09/2023	EUR	201 012	203 897	0.03
155 000	DOVER CORP 0.75% 04/11/2027	EUR	155 175	147 793	0.02
208 000	DOVER CORP 1.25% 09/11/2026	EUR	206 086	208 775	0.03
100 000	DOW CHEMICAL CO 1.875% 15/03/2040	EUR	89 255	92 661	0.01
265 000	DS SMITH PLC 0.875% 12/09/2026	EUR	260 384	256 437	0.04
200 000	EATON CAPITAL UNLIMITED CO 0.75% 20/09/2024	EUR	205 226	201 084	0.03
200 000	EDENRED 1.375% 10/03/2025	EUR	210 387	204 943	0.03
300 000	EDENRED 1.875% 30/03/2027	EUR	312 939	319 247	0.04
200 000	ELI LILLY AND CO 0.625% 01/11/2031	EUR	200 655	203 225	0.03
600 000	ELI LILLY AND CO 1.7% 01/11/2049	EUR	625 139	626 637	0.09
500 000	ELIA GROUP SA/NV FRN 05/09/2023	EUR	517 944	509 135	0.07
100 000	ELIA TRANSMISSION BELGIUM SA 0.875% 28/04/2030	EUR	100 713	102 272	0.01
200 000	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN PERPETUAL	EUR	224 631	228 665	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	EMERSON ELECTRIC CO 1.25% 15/10/2025	EUR	308 654	316 214	0.04
300 000	ENAGAS FINANCIACIONES SA 0.75% 27/10/2026	EUR	315 041	309 497	0.04
300 000	ENAGAS FINANCIACIONES SAU 1.375% 05/05/2028	EUR	323 880	324 918	0.04
400 000	ENAGAS FINANCIACIONES SAU 2.5% 11/04/2022	EUR	417 058	417 022	0.06
105 000	ENI SPA 0.625% 23/01/2030	EUR	102 859	102 647	0.01
420 000	ENI SPA 0.75% 17/05/2022	EUR	419 263	423 444	0.06
226 000	ENI SPA 1% 11/10/2034	EUR	221 663	224 600	0.03
145 000	ENI SPA 1% 14/03/2025	EUR	148 750	148 669	0.02
492 000	ENI SPA 1.5% 02/02/2026	EUR	499 192	517 158	0.07
199 000	ENI SPA 1.5% 17/01/2027	EUR	203 582	210 129	0.03
500 000	ENI SPA 1.625% 17/05/2028	EUR	510 793	535 208	0.07
3 591 000	ENI SPA 2% 18/05/2031	EUR	3 958 418	3 964 966	0.55
365 000	ENI SPA 2.625% 22/11/2021	EUR	375 987	377 196	0.05
169 000	ENI SPA 3.25% 10/07/2023	EUR	181 472	184 436	0.03
200 000	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	192 818	191 495	0.03
100 000	ERSTE GROUP BANK AG 0.375% 16/04/2024	EUR	98 912	100 588	0.01
700 000	ESSILORLUXOTTICA SA 0% 27/05/2023	EUR	694 635	698 180	0.10
1 400 000	ESSILORLUXOTTICA SA 0.125% 27/05/2025	EUR	1 391 971	1 393 938	0.19
100 000	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	100 174	100 180	0.01
900 000	ESSILORLUXOTTICA SA 0.5% 05/06/2028	EUR	901 765	898 353	0.12
500 000	ESSILORLUXOTTICA SA 0.75% 27/11/2031	EUR	509 067	505 635	0.07
100 000	ESSITY AB 0.5% 26/05/2021	EUR	100 174	100 413	0.01
450 000	ESSITY AB 0.625% 28/03/2022	EUR	450 028	453 470	0.06
200 000	ESSITY AB 2.5% 09/06/2023	EUR	213 137	213 047	0.03
300 000	EUROGRID GMBH 1.113% 15/05/2032	EUR	316 713	316 080	0.04
500 000	EUROGRID GMBH 1.5% 18/04/2028	EUR	541 465	541 120	0.07
400 000	EUROGRID GMBH 1.875% 10/06/2025	EUR	432 468	432 618	0.06
200 000	EURONEXT NV 1% 18/04/2025	EUR	203 451	205 462	0.03
300 000	EUTELSAT SA 2% 02/10/2025	EUR	304 156	306 216	0.04
300 000	EUTELSAT SA 2.25% 13/07/2027	EUR	316 940	304 464	0.04
193 000	EVONIK INDUSTRIES AG FRN 07/07/2077	EUR	188 110	190 376	0.03
300 000	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	301 762	303 080	0.04
200 000	EVONIK INDUSTRIES AG 1% 23/01/2023	EUR	202 560	203 967	0.03
300 000	EXOR NV 1.75% 18/01/2028	EUR	304 535	305 141	0.04
400 000	EXOR NV 2.125% 02/12/2022	EUR	415 328	412 796	0.06
300 000	FASTIGHETS AB BALDER 1.125% 14/03/2022	EUR	302 231	299 777	0.04
350 000	FASTIGHETS AB BALDER 1.125% 29/01/2027	EUR	321 079	329 520	0.05
100 000	FASTIGHETS AB BALDER 1.875% 14/03/2025	EUR	99 985	100 924	0.01
400 000	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 0.815% 04/12/2023	EUR	398 535	398 374	0.05
200 000	FEDERATION DES CAISSES DESJARDINS DU QUEBEC 0.25% 27/09/2021	EUR	200 558	200 903	0.03
6 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1% 29/05/2026	EUR	6 103	6 102	0.00
192 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.25% 29/11/2029	EUR	189 669	197 361	0.03
1 008 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1.5% 29/05/2030	EUR	1 039 866	1 041 601	0.14
400 000	GECINA SA 1.375% 26/01/2028	EUR	427 934	417 958	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	GECINA SA 1.5% 20/01/2025	EUR	208 018	208 010	0.03
200 000	GECINA SA 1.625% 14/03/2030	EUR	203 652	212 264	0.03
600 000	GECINA SA 1.625% 29/05/2034	EUR	621 053	621 387	0.09
199 000	GIVAUDAN FINANCE EUROPE BV 1.625% 22/04/2032	EUR	211 027	213 801	0.03
2 822 000	GLAXOSMITHKLINE CAPITAL PLC FRN 23/09/2021	EUR	2 827 679	2 828 546	0.39
288 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	343 053	342 962	0.05
154 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	154 506	157 007	0.02
3 529 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	3 518 637	3 547 138	0.50
607 000	GOLDMAN SACHS GROUP INC 0.875% 21/01/2030	EUR	591 515	595 409	0.08
148 000	GOLDMAN SACHS GROUP INC 1.375% 26/07/2022	EUR	149 459	151 107	0.02
126 000	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	127 465	131 816	0.02
150 000	GOLDMAN SACHS GROUP INC 2% 22/03/2028	EUR	150 950	162 090	0.02
88 000	GOLDMAN SACHS GROUP INC 2% 27/07/2023	EUR	90 312	91 829	0.01
200 000	GOLDMAN SACHS GROUP INC 3% 12/02/2031	EUR	228 272	236 924	0.03
67 000	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	73 817	74 805	0.01
350 000	GOLDMAN SACHS GROUP INC 4.75% 12/10/2021	EUR	379 622	368 835	0.05
200 000	GRAND CITY PROPERTIES SA FRN PERPETUAL	EUR	205 712	204 588	0.03
100 000	GREAT-WEST LIFECO INC 1.75% 07/12/2026	EUR	105 691	105 628	0.01
200 000	HANNOVER RUECK SE FRN PERPETUAL	EUR	215 853	216 251	0.03
400 000	HANNOVER RUECK SE FRN 09/10/2039	EUR	390 919	383 326	0.05
200 000	HANNOVER RUECK SE 1.125% 18/04/2028	EUR	210 910	214 579	0.03
100 000	HEATHROW FUNDING LTD 1.875% 12/07/2032	EUR	97 952	102 171	0.01
512 000	HEIDELBERGCEMENT AG 1.5% 07/02/2025	EUR	521 234	522 299	0.07
593 000	HOLCIM FINANCE LUXEMBOURG SA 0.5% 29/11/2026	EUR	565 737	584 692	0.08
229 000	HOLCIM FINANCE LUXEMBOURG SA 1.375% 26/05/2023	EUR	233 850	234 449	0.03
431 000	HOLCIM FINANCE LUXEMBOURG SA 2.25% 26/05/2028	EUR	462 984	476 287	0.07
282 000	HOLCIM FINANCE LUXEMBOURG SA 2.375% 09/04/2025	EUR	304 019	303 216	0.04
100 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SAS 1.625% 27/11/2027	EUR	97 337	97 050	0.01
300 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SAS 2.25% 24/03/2025	EUR	305 014	304 655	0.04
200 000	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 4.875% 27/10/2021	EUR	210 632	210 641	0.03
1 000 000	HSBC FRANCE SA 0.1% 03/09/2027	EUR	971 924	970 275	0.13
500 000	HSBC FRANCE SA 0.2% 04/09/2021	EUR	499 926	501 500	0.07
500 000	HSBC FRANCE SA 0.25% 17/05/2024	EUR	496 448	501 878	0.07
392 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	401 816	406 465	0.06
100 000	ICADE SANTE SAS 0.875% 04/11/2029	EUR	94 247	92 187	0.01
300 000	ICADE 1.625% 28/02/2028	EUR	300 838	301 091	0.04
200 000	ICADE 1.875% 14/09/2022	EUR	205 473	205 565	0.03
412 000	ILLINOIS TOOL WORKS INC 0.25% 05/12/2024	EUR	412 396	412 315	0.06
300 000	ILLINOIS TOOL WORKS INC 0.625% 05/12/2027	EUR	305 311	302 241	0.04
2 000 000	ING BANK NV FRN 26/11/2021	EUR	2 002 858	2 006 120	0.27
200 000	ING GROEP NV FRN 03/09/2025	EUR	191 326	195 774	0.03
100 000	ING GROEP NV FRN 11/04/2028	EUR	105 215	105 023	0.01
700 000	ING GROEP NV FRN 15/02/2029	EUR	724 508	729 022	0.10
800 000	ING GROEP NV FRN 22/03/2030	EUR	819 204	819 416	0.11

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 700 000	ING GROEP NV FRN 26/05/2031	EUR	1 741 301	1 743 078	0.24
500 000	ING GROEP NV FRN 26/09/2029	EUR	495 143	503 703	0.07
300 000	ING GROEP NV 0.75% 09/03/2022	EUR	299 519	302 660	0.04
200 000	ING GROEP NV 1% 20/09/2023	EUR	200 975	204 395	0.03
100 000	ING GROEP NV 2% 20/09/2028	EUR	111 790	111 513	0.02
200 000	ING GROEP NV 2.125% 10/01/2026	EUR	211 398	217 802	0.03
49 000	INNOGY FINANCE BV 1% 13/04/2025	EUR	50 781	50 724	0.01
1 069 000	INNOGY FINANCE BV 1.5% 31/07/2029	EUR	1 136 817	1 147 186	0.16
1 000	INNOGY FINANCE BV 6.5% 10/08/2021	EUR	1 071	1 071	0.00
110 000	INTERNATIONAL BUSINESS MACHINES CORP 0.3% 11/02/2028	EUR	105 229	107 227	0.01
184 000	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	184 885	184 918	0.03
200 000	INTERNATIONAL BUSINESS MACHINES CORP 0.5% 07/09/2021	EUR	201 156	201 078	0.03
322 000	INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032	EUR	311 876	311 314	0.04
200 000	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 31/01/2025	EUR	202 089	205 173	0.03
300 000	INTERNATIONAL BUSINESS MACHINES CORP 1.2% 11/02/2040	EUR	288 090	287 882	0.04
3 631 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	3 833 916	3 884 606	0.54
300 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 31/01/2031	EUR	324 341	327 872	0.04
200 000	INTERNATIONAL BUSINESS MACHINES CORP 2.875% 07/11/2025	EUR	224 026	226 270	0.03
2 769 000	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	2 769 350	2 813 511	0.39
367 000	INVESTOR AB 1.5% 20/06/2039	EUR	390 625	389 288	0.05
370 000	INVESTOR AB 4.5% 12/05/2023	EUR	412 988	415 588	0.06
150 000	IREN SPA 2.75% 02/11/2022	EUR	158 187	158 230	0.02
234 000	ISS GLOBAL A/S 0.875% 18/06/2026	EUR	227 246	226 978	0.03
100 000	ISS GLOBAL A/S 1.125% 07/01/2021	EUR	100 839	100 227	0.01
100 000	ITALGAS SPA 1% 11/12/2031	EUR	101 684	101 909	0.01
370 000	ITALGAS SPA 1.625% 19/01/2027	EUR	396 923	396 657	0.05
600 000	JCDECAUX SA 2.625% 24/04/2028	EUR	581 902	610 347	0.08
195 000	JOHN DEERE CASH MANAGEMENT SA 1.375% 02/04/2024	EUR	202 657	202 608	0.03
300 000	JOHN DEERE CASH MANAGEMENT SA 1.65% 13/06/2039	EUR	322 657	321 857	0.04
100 000	JOHN DEERE CASH MANAGEMENT SA 1.85% 02/04/2028	EUR	108 419	108 338	0.01
221 000	JOHNSON & JOHNSON 0.25% 20/01/2022	EUR	223 338	222 955	0.03
144 000	JOHNSON & JOHNSON 1.15% 20/11/2028	EUR	155 271	157 954	0.02
2 900 000	KBC GROUP NV FRN 03/12/2029	EUR	2 804 079	2 807 809	0.38
108 000	KELLOGG CO 0.8% 17/11/2022	EUR	110 233	109 075	0.01
200 000	KERING SA 0.25% 13/05/2023	EUR	200 013	201 158	0.03
400 000	KERING SA 0.75% 13/05/2028	EUR	402 593	408 116	0.06
100 000	KERING SA 1.375% 01/10/2021	EUR	102 561	101 649	0.01
100 000	KERING SA 2.75% 08/04/2024	EUR	107 644	109 923	0.02
400 000	KLEPIERRE SA 1.25% 29/09/2031	EUR	367 999	389 188	0.05
200 000	KLEPIERRE SA 1.875% 19/02/2026	EUR	201 630	208 849	0.03
200 000	KLEPIERRE SA 2% 12/05/2029	EUR	203 281	209 136	0.03
200 000	KLEPIERRE SA 4.75% 14/03/2021	EUR	206 429	205 562	0.03
532 000	KNORR B BREMSE GROIP INC 1.125% 13/06/2025	EUR	556 634	557 182	0.08
200 000	KOJAMO OYJ 1.5% 19/06/2024	EUR	205 478	205 609	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
200 000	KOJAMO OYJ 1.625% 07/03/2025	EUR	201 071	206 233	0.03
126 000	KOJAMO OYJ 1.875% 27/05/2027	EUR	130 833	130 802	0.02
300 000	KONINKLIJKE AHOLD DELHAIZE NV 1.75% 02/04/2027	EUR	325 614	325 217	0.04
500 000	KONINKLIJKE DSM NV 0.75% 28/09/2026	EUR	514 133	520 408	0.07
200 000	KONINKLIJKE DSM NV 1% 09/04/2025	EUR	204 011	208 481	0.03
200 000	KONINKLIJKE DSM NV 2.375% 03/04/2024	EUR	213 109	216 316	0.03
300 000	KONINKLIJKE KPN NV 1.125% 11/09/2028	EUR	299 994	304 952	0.04
251 000	KONINKLIJKE PHILIPS NV 0.5% 22/05/2026	EUR	252 813	253 730	0.03
448 000	KONINKLIJKE PHILIPS NV 0.75% 02/05/2024	EUR	457 756	457 728	0.06
300 000	KONINKLIJKE PHILIPS NV 1.375% 02/05/2028	EUR	322 388	322 848	0.04
300 000	KONINKLIJKE PHILIPS NV 2% 30/03/2030	EUR	335 444	334 547	0.05
201 000	LANSFORSAKRINGAR BANK AB 0.5% 19/09/2022	EUR	201 727	201 826	0.03
400 000	LANSFORSAKRINGAR BANK AB 0.875% 25/09/2023	EUR	409 135	406 700	0.06
200 000	LANXESS AG 0.25% 07/10/2021	EUR	200 265	200 218	0.03
283 000	LANXESS AG 1% 07/10/2026	EUR	290 393	290 603	0.04
995 000	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	913 580	959 438	0.13
333 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	356 239	363 566	0.05
300 000	LEGRAND SA 0.75% 20/05/2030	EUR	300 511	304 457	0.04
100 000	LEGRAND SA 3.375% 19/04/2022	EUR	105 480	105 516	0.01
500 000	LINDE FINANCE BV 0.25% 19/05/2027	EUR	500 830	503 588	0.07
500 000	LINDE FINANCE BV 0.55% 19/05/2032	EUR	507 396	502 793	0.07
459 000	LINDE FINANCE BV 1% 20/04/2028	EUR	494 155	493 923	0.07
496 000	LINDE FINANCE BV 1.875% 22/05/2024	EUR	535 251	534 894	0.07
509 000	LLOYDS BANK CORPORATE MARKETS PLC 0.25% 04/10/2022	EUR	504 390	505 758	0.07
405 000	LLOYDS BANK PLC 1% 19/11/2021	EUR	411 466	411 535	0.06
100 000	LLOYDS BANK PLC 1.375% 08/09/2022	EUR	101 193	103 113	0.01
473 000	LLOYDS BANK PLC 1.375% 16/04/2021	EUR	479 480	479 395	0.07
100 000	LLOYDS BANKING GROUP PLC FRN 07/09/2028	EUR	99 288	99 816	0.01
160 000	LLOYDS BANKING GROUP PLC 0.75% 09/11/2021	EUR	159 126	160 788	0.02
150 000	LLOYDS BANKING GROUP PLC 1.5% 12/09/2027	EUR	157 620	158 059	0.02
300 000	LONDON STOCK EXCHANGE GROUP PLC 0.875% 19/09/2024	EUR	304 110	307 745	0.04
200 000	LONDON STOCK EXCHANGE GROUP PLC 1.75% 06/12/2027	EUR	217 101	216 966	0.03
181 000	LONDON STOCK EXCHANGE GROUP PLC 1.75% 19/09/2029	EUR	196 733	196 453	0.03
100 000	MACQUARIE GROUP LTD 0.625% 03/02/2027	EUR	92 918	97 487	0.01
300 000	MAPFRE SA FRN 07/09/2048	EUR	342 198	323 006	0.04
300 000	MAPFRE SA FRN 31/03/2047	EUR	321 491	326 888	0.04
400 000	MASTERCARD INC 1.1% 01/12/2022	EUR	412 934	409 406	0.06
127 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 07/03/2031	EUR	138 916	138 591	0.02
596 000	MEDTRONIC GLOBAL HOLDINGS SCA 2.25% 07/03/2039	EUR	677 154	671 137	0.09
200 000	MERCIALYS SA 1.787% 31/03/2023	EUR	197 663	195 074	0.03
100 000	MERCK & CO INC 0.5% 02/11/2024	EUR	102 359	102 272	0.01
286 000	MERCK & CO INC 1.875% 15/10/2026	EUR	313 949	316 971	0.04
100 000	MERCK FINANCIAL SERVICES GMBH 0.005% 15/12/2023	EUR	99 748	99 664	0.01
200 000	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	198 851	199 262	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
700 000	MERCK FINANCIAL SERVICES GMBH 0.5% 16/07/2028	EUR	680 577	703 108	0.10
395 000	MERCK FINANCIAL SERVICES GMBH 1.375% 01/09/2022	EUR	403 756	404 595	0.06
1 177 000	MERCK KGAA FRN 12/12/2074	EUR	1 172 108	1 185 144	0.16
9 000	MERCK KGAA FRN 12/12/2074	EUR	9 720	9 715	0.00
200 000	MERCK KGAA FRN 25/06/2079	EUR	209 034	209 048	0.03
350 000	MICROSOFT CORP 2.625% 02/05/2033	EUR	438 319	449 976	0.06
850 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	1 072 059	1 064 599	0.15
400 000	MOLNLYCKE HOLDING AB 0.875% 05/09/2029	EUR	380 436	379 676	0.05
183 000	MOLNLYCKE HOLDING AB 1.875% 28/02/2025	EUR	190 368	190 250	0.03
210 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - REGS - 0.875% 01/10/2031	EUR	211 148	210 782	0.03
190 000	MORGAN STANLEY FRN 27/01/2022	EUR	188 206	190 241	0.03
388 000	MORGAN STANLEY 1.75% 30/01/2025	EUR	405 002	409 175	0.06
703 000	MOTABILITY OPERATIONS GROUP PLC 1.625% 09/06/2023	EUR	736 375	736 571	0.10
400 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	439 706	440 306	0.06
600 000	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2049	EUR	680 874	686 568	0.09
283 000	NATIONAL AUSTRALIA BANK LTD 0.625% 10/11/2023	EUR	286 738	289 012	0.04
200 000	NATIONAL AUSTRALIA BANK LTD 0.625% 18/09/2024	EUR	201 196	204 770	0.03
800 000	NATIONAL AUSTRALIA BANK LTD 1.375% 30/08/2028	EUR	857 533	877 292	0.12
156 000	NATIONAL AUSTRALIA BANK LTD 2.75% 08/08/2022	EUR	167 726	165 300	0.02
200 000	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	200 068	203 057	0.03
100 000	NATIONAL GRID NORTH AMERICA INC 0.75% 11/02/2022	EUR	99 761	100 742	0.01
100 000	NATIONALE-NEDERLANDEN BANK NV NETHERLANDS 0.375% 31/05/2023	EUR	98 363	99 452	0.01
220 000	NATIONALE-NEDERLANDEN LEVENSVERZEKERING MAATSCHAPPIJ NV FRN 29/08/2042	EUR	256 588	255 928	0.04
481 000	NATIONWIDE BUILDING SOCIETY - EMTN - 0.625% 19/04/2023	EUR	482 073	488 636	0.07
265 000	NATIONWIDE BUILDING SOCIETY 0.125% 25/01/2021	EUR	265 507	265 750	0.04
256 000	NATIONWIDE BUILDING SOCIETY 0.625% 25/03/2027	EUR	265 165	269 088	0.04
100 000	NATIONWIDE BUILDING SOCIETY 1.125% 03/06/2022	EUR	101 732	102 034	0.01
100 000	NATIONWIDE BUILDING SOCIETY 4.375% 28/02/2022	EUR	108 036	107 786	0.01
746 000	NATWEST MARKETS PLC 0.625% 02/03/2022	EUR	743 468	743 918	0.10
410 000	NATWEST MARKETS PLC 2.75% 02/04/2025	EUR	439 107	439 760	0.06
373 000	NESTLE FINANCE INTERNATIONAL LTD 0% 12/11/2024	EUR	373 815	373 421	0.05
499 000	NESTLE FINANCE INTERNATIONAL LTD 0.125% 12/11/2027	EUR	498 658	497 461	0.07
800 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 12/05/2032	EUR	794 225	790 804	0.11
200 000	NESTLE FINANCE INTERNATIONAL LTD 0.375% 18/01/2024	EUR	202 341	203 188	0.03
290 000	NESTLE FINANCE INTERNATIONAL LTD 0.75% 08/11/2021	EUR	293 045	293 148	0.04
50 000	NESTLE FINANCE INTERNATIONAL LTD 0.75% 16/05/2023	EUR	50 976	51 141	0.01
500 000	NESTLE FINANCE INTERNATIONAL LTD 1.125% 01/04/2026	EUR	529 686	528 948	0.07
177 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 02/11/2029	EUR	195 240	194 925	0.03
590 000	NESTLE FINANCE INTERNATIONAL LTD 1.5% 01/04/2030	EUR	654 525	652 569	0.09
214 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 02/11/2037	EUR	256 139	255 307	0.03
238 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 12/09/2022	EUR	245 926	247 626	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
90 000	NESTLE FINANCE INTERNATIONAL LTD 2.125% 10/09/2021	EUR	92 177	92 366	0.01
172 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	179 873	179 545	0.02
237 000	NGG FINANCE PLC FRN 05/09/2082	EUR	231 201	233 428	0.03
225 000	NGG FINANCE PLC FRN 05/12/2079	EUR	225 638	221 517	0.03
156 000	NIBC BANK NV - EMTN - 1.5% 31/01/2022	EUR	157 454	157 471	0.02
800 000	NN GROUP NV FRN PERPETUAL	EUR	869 149	875 284	0.12
400 000	NN GROUP NV FRN PERPETUAL	EUR	424 786	429 960	0.06
700 000	NN GROUP NV FRN 08/04/2044	EUR	756 649	766 195	0.10
440 000	NN GROUP NV FRN 13/01/2048	EUR	510 648	501 087	0.07
3 570 000	NORDEA BANK ABP FRN 27/09/2021	EUR	3 584 524	3 584 475	0.50
370 000	NYKREDIT REALKREDIT A/S FRN 17/11/2027	EUR	386 130	381 453	0.05
300 000	NYKREDIT REALKREDIT A/S 0.125% 10/07/2024	EUR	297 644	289 311	0.04
100 000	NYKREDIT REALKREDIT A/S 0.5% 19/01/2022	EUR	100 899	99 944	0.01
173 000	NYKREDIT REALKREDIT A/S 0.625% 17/01/2025	EUR	164 338	169 511	0.02
300 000	NYKREDIT REALKREDIT A/S 0.875% 17/01/2024	EUR	306 252	300 029	0.04
810 000	OMV AG FRN PERPETUAL	EUR	837 335	848 251	0.12
130 000	OMV AG FRN PERPETUAL	EUR	150 670	153 058	0.02
200 000	OMV AG FRN PERPETUAL	EUR	201 532	201 471	0.03
321 000	OMV AG 0% 16/06/2023	EUR	319 857	319 681	0.04
131 000	OMV AG 0.75% 04/12/2023	EUR	129 653	133 659	0.02
371 000	OMV AG 0.75% 16/06/2030	EUR	367 044	366 552	0.05
741 000	OMV AG 1% 14/12/2026	EUR	760 517	773 218	0.11
596 000	OMV AG 2.375% 09/04/2032	EUR	687 780	684 684	0.09
324 000	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	328 816	328 530	0.05
420 000	OP CORPORATE BANK PLC 0.375% 29/08/2023	EUR	425 179	424 868	0.06
550 000	OP CORPORATE BANK PLC 0.5% 12/08/2025	EUR	558 368	557 653	0.08
300 000	OP CORPORATE BANK PLC 0.625% 12/11/2029	EUR	281 335	294 954	0.04
300 000	OP CORPORATE BANK PLC 0.75% 03/03/2022	EUR	303 836	303 762	0.04
280 000	OP CORPORATE BANK PLC 0.875% 21/06/2021	EUR	282 811	282 796	0.04
300 000	OP CORPORATE BANK PLC 1% 22/05/2025	EUR	314 195	313 853	0.04
314 000	OP CORPORATE BANK PLC 5.75% 28/02/2022	EUR	339 811	339 238	0.05
400 000	ORANGE SA FRN PERPETUAL	EUR	406 602	406 126	0.06
200 000	ORANGE SA FRN PERPETUAL	EUR	195 186	195 740	0.03
400 000	ORANGE SA FRN PERPETUAL	EUR	445 925	446 934	0.06
283 000	ORANGE SA FRN PERPETUAL	EUR	292 761	292 629	0.04
300 000	ORANGE SA FRN PERPETUAL	EUR	345 714	348 347	0.05
200 000	ORANGE SA 0% 04/09/2026	EUR	195 439	195 207	0.03
500 000	ORANGE SA 0.5% 04/09/2032	EUR	464 254	479 608	0.07
200 000	ORANGE SA 0.75% 11/09/2023	EUR	202 537	203 451	0.03
400 000	ORANGE SA 1% 12/05/2025	EUR	413 132	412 624	0.06
300 000	ORANGE SA 1% 12/09/2025	EUR	304 816	309 984	0.04
400 000	ORANGE SA 1.125% 15/07/2024	EUR	410 421	411 976	0.06
600 000	ORANGE SA 1.375% 04/09/2049	EUR	574 334	577 218	0.08
500 000	ORANGE SA 1.375% 16/01/2030	EUR	525 773	537 730	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
700 000	ORANGE SA 1.625% 07/04/2032	EUR	753 319	760 494	0.10
3 500 000	ORANGE SA 1.875% 12/09/2030	EUR	3 919 000	3 928 645	0.55
100 000	ORANGE SA 2% 15/01/2029	EUR	109 940	111 906	0.02
200 000	ORANGE SA 2.5% 01/03/2023	EUR	211 458	212 362	0.03
300 000	ORANGE SA 3% 15/06/2022	EUR	318 169	317 819	0.04
100 000	ORANGE SA 3.125% 09/01/2024	EUR	110 174	110 156	0.02
200 000	ORANGE SA 3.375% 16/09/2022	EUR	215 036	214 704	0.03
788 000	ORANGE SA 8.125% 28/01/2033	EUR	1 474 524	1 432 760	0.20
800 000	PEPSICO INC 0.25% 06/05/2024	EUR	806 200	805 500	0.11
350 000	PEPSICO INC 0.875% 16/10/2039	EUR	313 494	345 349	0.05
230 000	PEPSICO INC 0.875% 18/07/2028	EUR	241 086	240 727	0.03
100 000	PEUGEOT SA 2% 20/03/2025	EUR	100 475	100 296	0.01
2 000	PEUGEOT SA 2% 23/03/2024	EUR	2 032	2 029	0.00
470 000	PPG INDUSTRIES INC 0.875% 13/03/2022	EUR	470 891	472 982	0.06
100 000	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	102 462	103 199	0.01
250 000	PROCTER & GAMBLE CO 1.125% 02/11/2023	EUR	260 764	260 618	0.04
100 000	PROCTER & GAMBLE CO 1.2% 30/10/2028	EUR	106 603	109 571	0.02
100 000	PROCTER & GAMBLE CO 1.875% 30/10/2038	EUR	121 039	120 764	0.02
200 000	PROCTER & GAMBLE CO 2% 05/11/2021	EUR	205 445	205 819	0.03
835 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	1 101 902	1 115 196	0.15
100 000	PROLOGIS EURO FINANCE LLC 0.625% 10/09/2031	EUR	92 268	96 446	0.01
226 000	PROLOGIS EURO FINANCE LLC 1% 06/02/2035	EUR	213 799	219 500	0.03
300 000	PROLOGIS EURO FINANCE LLC 1.5% 10/09/2049	EUR	266 348	288 057	0.04
216 000	PROLOGIS EURO FINANCE LLC 1.875% 05/01/2029	EUR	240 511	236 028	0.03
200 000	PUBLICIS GROUPE SA 0.5% 03/11/2023	EUR	197 398	198 996	0.03
500 000	PUBLICIS GROUPE SA 1.125% 16/12/2021	EUR	506 873	504 525	0.07
300 000	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	272 337	284 880	0.04
300 000	RAIFFEISEN BANK INTERNATIONAL AG 6% 16/10/2023	EUR	353 430	335 993	0.05
3 643 000	RCI BANQUE SA FRN 12/04/2021	EUR	3 608 567	3 611 050	0.50
165 000	RCI BANQUE SA FRN 14/03/2022	EUR	161 518	161 547	0.02
197 000	RCI BANQUE SA 0.25% 08/03/2023	EUR	186 887	190 286	0.03
136 000	RCI BANQUE SA 1% 17/05/2023	EUR	130 673	134 186	0.02
16 000	RCI BANQUE SA 1.375% 08/03/2024	EUR	15 894	15 881	0.00
1 000	RCI BANQUE SA 1.75% 10/04/2026	EUR	972	992	0.00
640 000	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV - REGS - 0.75% 19/05/2030	EUR	647 310	651 481	0.09
600 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	596 911	605 733	0.08
200 000	RED ELECTRICA FINANCIACIONES SAU 1% 21/04/2026	EUR	205 253	210 345	0.03
200 000	RED ELECTRICA FINANCIACIONES SAU 1.125% 24/04/2025	EUR	207 320	210 531	0.03
300 000	REPSOL INTERNATIONAL FINANCE BV 2.625% 15/04/2030	EUR	329 096	334 557	0.05
2 770 000	RICHEMONT INTERNATIONAL HOLDING SA 1% 26/03/2026	EUR	2 902 016	2 900 397	0.40
376 000	ROCHE FINANCE EUROPE BV 0.5% 27/02/2023	EUR	381 288	382 394	0.05
154 000	ROYAL MAIL PLC 1.25% 08/10/2026	EUR	147 807	147 975	0.02
500 000	SANOFI 0% 13/09/2022	EUR	495 324	501 000	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	SANOFI 0% 21/03/2022	EUR	499 721	501 103	0.07
500 000	SANOFI 0.5% 13/01/2027	EUR	512 153	512 868	0.07
100 000	SANOFI 0.5% 21/03/2023	EUR	101 184	101 543	0.01
100 000	SANOFI 0.875% 21/03/2029	EUR	97 424	105 453	0.01
300 000	SANOFI 0.875% 22/09/2021	EUR	302 293	302 799	0.04
1 000 000	SANOFI 1% 01/04/2025	EUR	1 046 468	1 045 010	0.14
1 700 000	SANOFI 1% 21/03/2026	EUR	1 795 935	1 793 168	0.25
400 000	SANOFI 1.125% 05/04/2028	EUR	414 428	429 338	0.06
500 000	SANOFI 1.125% 10/03/2022	EUR	508 535	509 200	0.07
200 000	SANOFI 1.25% 21/03/2034	EUR	194 061	222 194	0.03
700 000	SANOFI 1.375% 21/03/2030	EUR	775 120	773 654	0.11
500 000	SANOFI 1.5% 01/04/2030	EUR	557 426	555 970	0.08
400 000	SANOFI 1.5% 22/09/2025	EUR	429 438	430 022	0.06
600 000	SANOFI 1.75% 10/09/2026	EUR	661 914	660 915	0.09
500 000	SANOFI 2.5% 14/11/2023	EUR	540 535	540 845	0.07
300 000	SANTANDER CONSUMER BANK AG 0.25% 15/10/2024	EUR	286 269	295 007	0.04
300 000	SANTANDER CONSUMER BANK AS 0.125% 11/09/2024	EUR	297 376	291 353	0.04
100 000	SANTANDER CONSUMER BANK AS 0.125% 25/02/2025	EUR	99 770	96 145	0.01
450 000	SANTANDER UK PLC 0.1% 12/05/2024	EUR	452 956	455 396	0.06
1 000 000	SAP SE FRN 10/12/2020	EUR	999 748	1 000 245	0.14
200 000	SAP SE 0.125% 18/05/2026	EUR	199 556	200 435	0.03
600 000	SAP SE 0.25% 10/03/2022	EUR	602 827	603 330	0.08
300 000	SAP SE 0.375% 18/05/2029	EUR	299 104	300 879	0.04
400 000	SAP SE 0.75% 10/12/2024	EUR	413 477	412 794	0.06
49 000	SAP SE 1% 01/04/2025	EUR	51 394	51 242	0.01
570 000	SAP SE 1.125% 20/02/2023	EUR	584 530	586 265	0.08
300 000	SAP SE 1.25% 10/03/2028	EUR	323 318	323 364	0.04
200 000	SAP SE 1.375% 13/03/2030	EUR	215 147	219 336	0.03
700 000	SAP SE 1.625% 10/03/2031	EUR	782 313	786 051	0.11
100 000	SCENTRE GROUP TRUST 1 1.5% 16/07/2020	EUR	100 013	100 001	0.01
547 000	SCHAEFFLER AG 1.875% 26/03/2024	EUR	534 779	532 108	0.07
596 000	SCHLUMBERGER FINANCE BV 0.5% 15/10/2031	EUR	551 543	550 907	0.08
1 140 000	SCHLUMBERGER FINANCE BV 2% 06/05/2032	EUR	1 226 981	1 219 833	0.17
223 000	SCHLUMBERGER FINANCE FRANCE SAS 1% 18/02/2026	EUR	221 779	226 384	0.03
1 900 000	SCHNEIDER ELECTRIC SE 0% 12/06/2023	EUR	1 899 182	1 898 537	0.26
100 000	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	96 873	98 559	0.01
700 000	SCHNEIDER ELECTRIC SE 1% 09/04/2027	EUR	733 317	736 186	0.10
300 000	SCHNEIDER ELECTRIC SE 1.5% 08/09/2023	EUR	312 962	312 902	0.04
400 000	SES SA 0.875% 04/11/2027	EUR	372 000	371 776	0.05
272 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 05/09/2021	EUR	272 324	272 112	0.04
257 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 05/09/2024	EUR	251 155	255 910	0.04
3 600 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/06/2022	EUR	3 611 215	3 610 008	0.50
200 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/09/2029	EUR	197 876	194 999	0.03
400 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.3% 28/02/2024	EUR	406 716	404 518	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
698 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 05/09/2034	EUR	662 844	671 091	0.09
400 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.5% 20/02/2032	EUR	394 207	399 410	0.05
100 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.9% 28/02/2028	EUR	105 848	104 508	0.01
431 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 28/02/2031	EUR	468 026	462 694	0.06
860 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	933 608	937 795	0.13
336 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 12/03/2021	EUR	340 860	340 173	0.05
300 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 28/02/2039	EUR	338 049	335 573	0.05
400 000	SIGNIFY NV 2% 11/05/2024	EUR	406 706	405 056	0.06
400 000	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	398 702	402 796	0.06
130 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.3% 17/02/2022	EUR	130 719	130 708	0.02
236 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 09/02/2026	EUR	241 259	244 104	0.03
400 000	SMITHS GROUP PLC 2% 23/02/2027	EUR	432 570	410 676	0.06
555 000	SNAM SPA 0.75% 17/06/2030	EUR	559 368	559 110	0.08
259 000	SNAM SPA 1% 12/09/2034	EUR	247 005	261 459	0.04
200 000	SOCIETE FONCIERE LYONNAISE SA 1.5% 29/05/2025	EUR	206 888	207 038	0.03
100 000	SOCIETE FONCIERE LYONNAISE SA 1.875% 26/11/2021	EUR	102 619	101 326	0.01
100 000	SOCIETE FONCIERE LYONNAISE SA 2.25% 16/11/2022	EUR	103 241	103 406	0.01
119 000	SODEXO SA 0.75% 14/04/2027	EUR	117 694	118 823	0.02
350 000	SODEXO SA 0.75% 27/04/2025	EUR	350 971	351 174	0.05
660 000	SODEXO SA 1.75% 24/01/2022	EUR	673 510	674 328	0.09
100 000	SOLVAY SA 0.5% 06/09/2029	EUR	94 692	94 596	0.01
300 000	SPAREBANK 1 SR-BANK ASA 0.375% 10/02/2022	EUR	302 933	300 269	0.04
100 000	SSE PLC 1.375% 04/09/2027	EUR	105 212	104 520	0.01
300 000	SSE PLC 1.75% 16/04/2030	EUR	317 883	314 426	0.04
165 000	SSE PLC 2.375% 10/02/2022	EUR	170 400	170 435	0.02
200 000	STANDARD CHARTERED PLC FRN 03/10/2027	EUR	210 726	208 211	0.03
400 000	STANDARD CHARTERED PLC 3.125% 19/11/2024	EUR	436 790	437 538	0.06
501 000	STANDARD CHARTERED PLC 3.625% 23/11/2022	EUR	526 497	537 999	0.07
500 000	SUEZ SA - EMTN - 1% 03/04/2025	EUR	512 248	515 515	0.07
200 000	SUEZ SA FRN PERPETUAL	EUR	198 991	202 477	0.03
200 000	SUEZ SA FRN PERPETUAL	EUR	187 915	187 998	0.03
100 000	SUEZ SA 0.5% 14/10/2031	EUR	97 824	97 748	0.01
1 500 000	SUEZ SA 1.25% 02/04/2027	EUR	1 566 243	1 576 305	0.22
300 000	SUEZ SA 1.25% 14/05/2035	EUR	308 150	305 495	0.04
400 000	SUEZ SA 1.625% 17/09/2030	EUR	435 841	438 500	0.06
300 000	SUEZ 1.5% 03/04/2029	EUR	315 031	323 591	0.04
1 320 000	SVENSKA HANDELSBANKEN AB 0.125% 18/06/2024	EUR	1 327 669	1 325 940	0.18
640 000	SVENSKA HANDELSBANKEN AB 0.25% 28/02/2022	EUR	643 422	643 372	0.09
1 648 000	SVENSKA HANDELSBANKEN AB 0.5% 18/02/2030	EUR	1 551 045	1 618 805	0.22
1 420 000	SVENSKA HANDELSBANKEN AB 1% 15/04/2025	EUR	1 480 718	1 480 725	0.20
521 000	SWEDBANK AB FRN 18/08/2020	EUR	521 196	521 341	0.07
120 000	SWEDBANK AB FRN 18/09/2028	EUR	123 179	120 095	0.02
304 000	SWEDBANK AB FRN 22/11/2027	EUR	304 102	300 893	0.04
222 000	SWEDBANK AB 0.25% 07/11/2022	EUR	222 556	222 664	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
280 000	SWEDBANK AB 0.4% 29/08/2023	EUR	282 443	282 250	0.04
500 000	SWEDBANK AB 0.75% 05/05/2025	EUR	510 348	511 563	0.07
300 000	SWISS RE FINANCE LUXEMBOURG SA FRN 30/04/2050	EUR	312 568	315 999	0.04
268 000	SWISS REINSURANCE CO VIA ELM BV FRN PERPETUAL	EUR	260 873	279 887	0.04
900 000	TALANX AG FRN 05/12/2047	EUR	917 322	925 371	0.13
600 000	TELEFONICA EMISIONES SA 0.664% 03/02/2030	EUR	586 054	583 983	0.08
700 000	TELEFONICA EMISIONES SA 0.75% 13/04/2022	EUR	700 413	708 599	0.10
500 000	TELEFONICA EMISIONES SA 1.447% 22/01/2027	EUR	527 053	526 123	0.07
300 000	TELEFONICA EMISIONES SA 1.477% 14/09/2021	EUR	305 159	305 147	0.04
600 000	TELEFONICA EMISIONES SA 1.495% 11/09/2025	EUR	631 792	631 053	0.09
200 000	TELEFONICA EMISIONES SA 1.528% 17/01/2025	EUR	206 725	210 071	0.03
1 100 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	1 185 091	1 183 572	0.16
100 000	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	102 813	107 492	0.01
200 000	TELEFONICA EMISIONES SA 1.93% 17/10/2031	EUR	217 303	216 580	0.03
300 000	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	341 359	354 794	0.05
800 000	TELEFONICA EMISIONES SA 3.961% 26/03/2021	EUR	822 976	822 892	0.11
200 000	TELEFONICA EMISIONES SA 3.987% 23/01/2023	EUR	218 556	219 783	0.03
291 000	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	430 828	449 701	0.06
200 000	TELEKOM FINANZMANAGEMENT GMBH 1.5% 07/12/2026	EUR	210 847	215 473	0.03
165 000	TELEKOM FINANZMANAGEMENT GMBH 3.125% 03/12/2021	EUR	174 470	172 287	0.02
484 000	TELIA CO AB FRN 04/04/2078	EUR	486 750	495 088	0.07
329 000	TELIA CO AB FRN 11/05/2081	EUR	310 172	311 269	0.04
300 000	TELIA CO AB 1.625% 23/02/2035	EUR	306 890	308 885	0.04
242 000	TELIA CO AB 3.5% 05/09/2033	EUR	299 611	305 628	0.04
377 000	TELIA CO AB 3.625% 14/02/2024	EUR	430 500	422 491	0.06
285 000	TELIA CO AB 3.875% 01/10/2025	EUR	331 102	334 884	0.05
476 000	TELIA CO AB 4.75% 16/11/2021	EUR	510 129	506 859	0.07
200 000	TELSTRA CORP LTD 1.375% 26/03/2029	EUR	214 282	214 703	0.03
300 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.125% 25/07/2025	EUR	289 332	297 189	0.04
203 000	TERNA RETE ELETTRICA NAZIONALE SPA 0.875% 02/02/2022	EUR	204 768	204 835	0.03
250 000	TERNA RETE ELETTRICA NAZIONALE SPA 1% 23/07/2023	EUR	255 276	255 428	0.03
200 000	TESCO CORPORATE TREASURY SERVICES PLC 1.375% 24/10/2023	EUR	204 377	204 353	0.03
500 000	TLG IMMOBILIEN AG 0.375% 23/09/2022	EUR	489 313	491 965	0.07
1 228 000	TORONTO-DOMINION BANK 0.625% 20/07/2023	EUR	1 254 370	1 253 388	0.17
300 000	TOTAL CAPITAL CANADA LTD 2.125% 18/09/2029	EUR	343 346	343 175	0.05
200 000	TOTAL CAPITAL INTERNATIONAL SA 0.625% 04/10/2024	EUR	204 148	204 137	0.03
2 900 000	TOTAL CAPITAL INTERNATIONAL SA 0.696% 31/05/2028	EUR	2 957 633	2 947 806	0.40
200 000	TOTAL CAPITAL INTERNATIONAL SA 0.75% 12/07/2028	EUR	206 373	204 149	0.03
300 000	TOTAL CAPITAL INTERNATIONAL SA 0.952% 18/05/2031	EUR	306 300	308 373	0.04
400 000	TOTAL CAPITAL INTERNATIONAL SA 1.023% 04/03/2027	EUR	416 743	416 978	0.06
100 000	TOTAL CAPITAL INTERNATIONAL SA 1.375% 19/03/2025	EUR	105 783	105 618	0.01
200 000	TOTAL CAPITAL INTERNATIONAL SA 1.491% 04/09/2030	EUR	211 671	217 573	0.03
400 000	TOTAL CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	427 327	426 596	0.06
400 000	TOTAL CAPITAL INTERNATIONAL SA 1.535% 31/05/2039	EUR	419 899	421 714	0.06

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
900 000	TOTAL CAPITAL INTERNATIONAL SA 1.994% 08/04/2032	EUR	995 991	1 016 185	0.14
400 000	TOTAL CAPITAL INTERNATIONAL SA 2.125% 15/03/2023	EUR	421 700	422 204	0.06
500 000	TOTAL CAPITAL INTERNATIONAL SA 2.125% 19/11/2021	EUR	513 536	514 190	0.07
100 000	TOTAL CAPITAL SA 3.125% 16/09/2022	EUR	105 459	106 775	0.01
539 000	TOTAL CAPITAL SA 5.125% 26/03/2024	EUR	639 445	638 935	0.09
1 228 000	TOTAL SA FRN PERPETUAL	EUR	1 211 588	1 215 234	0.17
1 500 000	TOTAL S.A FRN PERPETUAL	EUR	1 541 522	1 536 645	0.21
867 000	TOTAL SA FRN PERPETUAL	EUR	896 972	897 582	0.12
143 000	TOTAL SA PERPETUAL - PERPETUAL - FRN PERPETUAL	EUR	144 245	152 785	0.02
195 000	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	192 305	192 018	0.03
450 000	TOYOTA MOTOR CREDIT CORP 0.75% 21/07/2022	EUR	455 245	455 074	0.06
77 000	TOYOTA MOTOR CREDIT CORP 1.8% 23/07/2020	EUR	77 096	77 089	0.01
210 000	TOYOTA MOTOR CREDIT CORP 2.375% 01/02/2023	EUR	221 485	221 468	0.03
300 000	TRANSURBAN FINANCE CO PTY LTD 1.45% 16/05/2029	EUR	290 523	298 800	0.04
284 000	TRANSURBAN FINANCE CO PTY LTD 3% 08/04/2030	EUR	302 864	312 810	0.04
184 000	UBS AG/LONDON 1.25% 03/09/2021	EUR	186 287	186 986	0.03
200 000	UBS GROUP AG 1.25% 01/09/2026	EUR	211 083	208 125	0.03
1 000 000	UNIBAIL-RODAMCO SE FRN PERPETUAL	EUR	930 989	877 730	0.12
200 000	UNIBAIL-RODAMCO SE FRN PERPETUAL	EUR	173 510	177 524	0.02
200 000	UNIBAIL-RODAMCO SE 1.375% 09/03/2026	EUR	197 858	200 653	0.03
400 000	UNIBAIL-RODAMCO SE 1.875% 15/01/2031	EUR	405 244	401 296	0.05
351 000	UNIBAIL-RODAMCO SE 2.5% 26/02/2024	EUR	366 679	368 580	0.05
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 0.875% 29/03/2032	EUR	83 670	88 780	0.01
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 28/04/2027	EUR	97 997	97 886	0.01
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 17/10/2022	EUR	99 333	100 849	0.01
300 000	UNIBAIL-RODAMCO-WESTFIELD SE 1.5% 22/02/2028	EUR	299 141	298 712	0.04
200 000	UNIBAIL-RODAMCO-WESTFIELD SE 2% 28/04/2036	EUR	190 708	196 311	0.03
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 2% 29/05/2037	EUR	89 781	97 006	0.01
400 000	UNIBAIL-RODAMCO-WESTFIELD SE 2% 29/06/2032	EUR	400 074	398 568	0.05
100 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.5% 04/06/2026	EUR	106 106	105 827	0.01
750 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.5% 12/06/2023	EUR	780 098	780 037	0.11
300 000	UNIBAIL-RODAMCO-WESTFIELD SE 2.625% 09/04/2030	EUR	321 755	322 128	0.04
158 000	UNICREDIT SPA 2% 04/03/2023	EUR	163 059	163 122	0.02
200 000	UNICREDIT SPA 2.125% 24/10/2026	EUR	201 129	210 282	0.03
300 000	UNILEVER NV 0% 31/07/2021	EUR	299 716	300 086	0.04
200 000	UNILEVER NV 0.375% 14/02/2023	EUR	203 759	202 759	0.03
500 000	UNILEVER NV 0.5% 03/02/2022	EUR	506 173	505 178	0.07
400 000	UNILEVER NV 0.5% 06/01/2025	EUR	399 738	410 690	0.06
100 000	UNILEVER NV 0.5% 12/08/2023	EUR	101 348	102 034	0.01
300 000	UNILEVER NV 0.5% 29/04/2024	EUR	307 556	307 820	0.04
300 000	UNILEVER NV 0.875% 31/07/2025	EUR	312 756	313 920	0.04
200 000	UNILEVER NV 1% 14/02/2027	EUR	210 641	212 722	0.03
293 000	UNILEVER NV 1.125% 12/02/2027	EUR	310 504	314 433	0.04
219 000	UNILEVER NV 1.125% 29/04/2028	EUR	235 785	236 807	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
445 000	UNILEVER NV 1.25% 25/03/2025	EUR	469 868	470 779	0.06
393 000	UNILEVER NV 1.625% 12/02/2033	EUR	448 730	452 353	0.06
1 272 000	UNILEVER NV 1.75% 25/03/2030	EUR	1 425 163	1 445 112	0.20
300 000	UNILEVER PLC 1.5% 11/06/2039	EUR	342 157	340 320	0.05
650 000	UNIONE DI BANCHE ITALIANE SPA 1% 22/07/2022	EUR	643 221	649 168	0.09
494 000	UNITED PARCEL SERVICE INC FRN 15/07/2020	EUR	494 201	494 077	0.07
100 000	UNITED PARCEL SERVICE INC 1.5% 15/11/2032	EUR	103 749	107 982	0.01
200 000	VALEO SA 0.625% 11/01/2023	EUR	196 147	194 200	0.03
100 000	VALEO SA 1.5% 18/06/2025	EUR	95 903	95 625	0.01
200 000	VALEO SA 3.25% 22/01/2024	EUR	224 337	206 577	0.03
100 000	VEOLIA ENVIRONNEMENT SA 0.892% 14/01/2024	EUR	101 482	102 151	0.01
200 000	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	207 453	210 474	0.03
700 000	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	795 008	781 396	0.11
800 000	VEOLIA ENVIRONNEMENT SA 4.625% 30/03/2027	EUR	1 025 251	1 023 484	0.14
19 000	VEOLIA ENVIRONNEMENT SA 5.125% 24/05/2022	EUR	20 709	20 717	0.00
60 000	VEOLIA ENVIRONNEMENT SA 6.125% 25/11/2033	EUR	93 876	98 351	0.01
200 000	VERIZON COMMUNICATIONS INC 1.3% 18/05/2033	EUR	207 445	203 996	0.03
300 000	VERIZON COMMUNICATIONS INC 1.375% 02/11/2028	EUR	317 262	316 251	0.04
300 000	VERIZON COMMUNICATIONS INC 1.85% 18/05/2040	EUR	316 644	307 877	0.04
400 000	VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	EUR	443 131	438 446	0.06
4 951 000	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	5 996 636	5 977 242	0.83
800 000	VINCI SA 1.625% 18/01/2029	EUR	865 149	877 364	0.12
300 000	VINCI SA 1.75% 26/09/2030	EUR	313 532	337 821	0.05
400 000	VIVENDI SA 1.125% 11/12/2028	EUR	402 261	403 300	0.06
118 000	VODAFONE GROUP PLC 0.375% 22/11/2021	EUR	118 526	118 530	0.02
970 000	VODAFONE GROUP PLC 1.125% 20/11/2025	EUR	1 006 954	1 005 356	0.14
130 000	VODAFONE GROUP PLC 1.25% 25/08/2021	EUR	131 713	131 792	0.02
100 000	VODAFONE GROUP PLC 1.75% 25/08/2023	EUR	103 890	104 682	0.01
234 000	VODAFONE GROUP PLC 1.875% 20/11/2029	EUR	258 145	257 996	0.04
270 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	298 012	297 289	0.04
200 000	VODAFONE GROUP PLC 2.5% 24/05/2039	EUR	213 718	221 385	0.03
400 000	VODAFONE GROUP PLC 4.65% 20/01/2022	EUR	428 270	428 488	0.06
100 000	VODAFONE GROUP PLC 5.375% 06/06/2022	EUR	110 532	110 144	0.02
357 000	VOLVO TREASURY AB FRN 10/03/2078	EUR	370 196	382 957	0.05
600 000	VONOVIA FINANCE BV FRN PERPETUAL	EUR	633 694	616 449	0.08
200 000	VONOVIA FINANCE BV 0.125% 06/04/2023	EUR	198 757	198 841	0.03
400 000	VONOVIA FINANCE BV 0.5% 14/09/2029	EUR	385 363	385 902	0.05
300 000	VONOVIA FINANCE BV 0.75% 15/01/2024	EUR	301 033	304 362	0.04
200 000	VONOVIA FINANCE BV 1.125% 14/09/2034	EUR	181 823	194 858	0.03
300 000	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	311 802	311 658	0.04
100 000	VONOVIA FINANCE BV 1.5% 10/06/2026	EUR	104 404	104 926	0.01
100 000	VONOVIA FINANCE BV 2.25% 07/04/2030	EUR	111 632	111 604	0.02
300 000	VONOVIA FINANCE BV 2.25% 15/12/2023	EUR	319 910	320 307	0.04
100 000	VONOVIA FINANCE BV 2.75% 22/03/2038	EUR	110 599	116 148	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	WENDEL SE 2.5% 09/02/2027	EUR	107 737	105 172	0.01
100 000	WENDEL SE 2.75% 02/10/2024	EUR	105 764	107 074	0.01
300 000	WESFARMERS LTD 2.75% 02/08/2022	EUR	323 954	314 894	0.04
281 000	WESTPAC BANKING CORP 0.25% 17/01/2022	EUR	281 544	282 245	0.04
414 000	WESTPAC BANKING CORP 0.875% 17/04/2027	EUR	420 280	434 928	0.06
611 000	WESTPAC BANKING CORP 1.125% 05/09/2027	EUR	628 588	653 699	0.09
200 000	WESTPAC BANKING CORP 1.45% 17/07/2028	EUR	211 006	221 040	0.03
200 000	WOLTERS KLUWER NV 1.5% 22/03/2027	EUR	207 593	211 829	0.03
285 000	WOLTERS KLUWER NV 2.875% 21/03/2023	EUR	303 807	304 276	0.04
100 000	WPP FINANCE 2013 3% 20/11/2023	EUR	105 445	106 550	0.01
100 000	YORKSHIRE BUILDING SOCIETY 0.75% 10/11/2022	EUR	102 259	102 487	0.01
147 000	YORKSHIRE BUILDING SOCIETY 0.875% 20/03/2023	EUR	144 784	147 432	0.02
750 000	3M CO 1.5% 09/11/2026	EUR	809 495	816 595	0.11
300 000	3M CO 1.875% 15/11/2021	EUR	308 425	308 021	0.04
Total Bonds			447 113 286	449 279 122	61.55
Supranationals, Governments and Local Public Authorities, Debt Instruments					
29 170 356.75	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/11/2027	EUR	30 530 856	30 514 381	4.18
18 791 093.59	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023	EUR	19 202 000	19 184 391	2.63
23 999 687.65	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	25 256 302	24 874 476	3.41
9 233 898	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	9 441 790	9 608 794	1.32
27 517 889.73	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	27 310 964	28 602 920	3.92
5 922 186	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	5 361 859	6 074 179	0.83
27 507 913.54	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	26 977 995	28 173 468	3.86
12 109 292	DUTCH FUNGIBLE STRIP 0% 15/01/2022	EUR	12 217 186	12 223 846	1.67
7 739 599	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	7 943 692	7 989 627	1.09
5 000	DUTCH FUNGIBLE STRIP 0% 15/01/2040	EUR	4 787	4 998	0.00
1 987 000	FINLAND GOVERNMENT BOND 0% 15/04/2022	EUR	2 008 400	2 009 552	0.28
33 000	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	38 264	38 254	0.01
6 842 038	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	7 425 095	7 420 153	1.02
36 772 840	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	40 926 989	40 963 153	5.61
3 945 672	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025	EUR	4 015 570	4 044 985	0.55
2 715 141.58	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2029	EUR	2 704 609	2 770 856	0.38
892 943	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2036	EUR	865 695	860 837	0.12
1 010	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2042	EUR	839	903	0.00
2 464	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	2 142	2 178	0.00
1 021	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2044	EUR	911	893	0.00
14 554	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	10 656	12 241	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 347	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	4 341	4 451	0.00
1 010	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2037	EUR	970	962	0.00
1 011	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/05/2039	EUR	951	945	0.00
1 047	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2036	EUR	956	1 008	0.00
11 959 367.97	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	11 723 747	11 262 914	1.54
776 189	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	842 929	842 138	0.12
580 834	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2031	EUR	447 541	495 385	0.07
856 398	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2029	EUR	693 545	761 398	0.10
2 555 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 01/11/2020	EUR	2 562 844	2 562 882	0.35
2 688 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	2 829 631	2 831 512	0.39
7 352 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/05/2021	EUR	7 592 797	7 589 580	1.04
50 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	64 213	64 305	0.01
884 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2022	EUR	957 761	957 699	0.13
4 993 715	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2037	EUR	4 536 565	4 753 692	0.65
308 835	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2025	EUR	314 118	315 642	0.04
6 678 643	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	7 250 134	7 246 394	0.99
28 000	NETHERLAND GOVERNMENT STRIP 0% 15/01/2025	EUR	28 651	28 648	0.00
631 187	NETHERLANDS GOVERNMENT BOND COUPON STRIP 0% 15/01/2024	EUR	643 486	643 700	0.09
36 492	NETHERLANDS GOVERNMENT BOND PRINCIPAL STRIP 0% 15/01/2037	EUR	37 205	37 070	0.01
6 159 947	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	6 612 765	6 614 089	0.91
1 080	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2039	EUR	860	872	0.00
101 684	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2021	EUR	102 171	101 967	0.01
147 000	SPAIN GOVERNMENT BOND 0.5% 30/04/2030	EUR	148 639	148 496	0.02
5 433 000	SPAIN GOVERNMENT BOND 1.15% 30/07/2020	EUR	5 440 009	5 439 873	0.75
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			275 083 430	278 080 707	38.10
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			722 196 716	727 359 829	99.65
Total Investments			722 196 716	727 359 829	99.65

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	38.10	France	29.71
Banks	18.80	Germany	25.40
Investment Banking and Brokerage Services	12.55	Netherlands	15.86
Telecommunications Service Providers	5.05	United States of America	6.28
Non-life Insurance	2.40	Italy	4.45
Software and Computer Services	2.29	United Kingdom	4.36
Oil, Gas and Coal	2.19	Spain	3.88
Pharmaceuticals and Biotechnology	1.99	Sweden	2.54
Industrial Transportation	1.91	Belgium	2.21
Life Insurance	1.67	Luxembourg	1.55
Automobiles and Parts	1.61	Australia	0.87
Personal Care, Drug and Grocery Stores	1.27	Finland	0.74
Real Estate Investment Trusts	1.22	Austria	0.66
Gas, Water and Multi-utilities	1.21	Norway	0.30
Technology Hardware and Equipment	0.95	Canada	0.26
Real Estate Investment and Services	0.92	Denmark	0.21
Medical Equipment and Services	0.76	Ireland	0.17
Beverages	0.70	Switzerland	0.10
Chemicals	0.69	Guernsey	0.09
Construction and Materials	0.61	Jersey	0.01
Food Producers	0.60		
General Industrials	0.30		
Media	0.28		
Industrial Engineering	0.27		
Electricity	0.25		
Electronic and Electrical Equipment	0.22		
Travel and Leisure	0.22		
Health Care Providers	0.17		
Retailers	0.16		
Personal Goods	0.09		
Industrial Support Services	0.07		
Finance and Credit Services	0.06		
Consumer Services	0.04		
Telecommunications Equipment	0.03		
	99.65		99.65

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
201 000	ABBOTT IRELAND FINANCING DAC 1.5% 27/09/2026	EUR	215 112	215 073	0.40
100 000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	91 438	91 448	0.17
200 000	ABERTIS INFRAESTRUCTURAS SA 3% 27/03/2031	EUR	198 612	207 149	0.39
153 000	AKZO NOBEL NV 1.125% 08/04/2026	EUR	161 323	161 098	0.30
100 000	AMADEUS IT GROUP SA 1.5% 18/09/2026	EUR	100 462	100 422	0.19
100 000	AMGEN INC 1.25% 25/02/2022	EUR	101 317	101 645	0.19
164 000	APPLE INC 1.375% 17/01/2024	EUR	171 496	173 009	0.32
144 000	APPLE INC 1.625% 10/11/2026	EUR	157 182	158 390	0.30
100 000	ARKEMA SA - EMTN - 1.5% 20/04/2027	EUR	102 535	104 605	0.20
210 000	ASML HOLDING NV 3.375% 19/09/2023	EUR	228 523	232 106	0.44
153 000	ASTRAZENECA PLC 0.875% 24/11/2021	EUR	154 272	154 929	0.29
300 000	AUCHAN HOLDING SA 1.75% 23/04/2021	EUR	300 759	300 557	0.56
200 000	BERTELSMANN SE & CO KGAA 1.25% 29/09/2025	EUR	202 749	208 511	0.39
404 000	BMW FINANCE NV 0.125% 29/11/2021	EUR	406 154	404 702	0.76
408 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	399 022	408 599	0.77
224 000	BMW FINANCE NV 1% 14/11/2024	EUR	231 843	229 956	0.43
19 000	BMW FINANCE NV 1.25% 05/09/2022	EUR	19 657	19 435	0.04
14 000	BMW US CAPITAL LLC 1.125% 18/09/2021	EUR	14 067	14 192	0.03
151 000	BOOKING HOLDINGS INC 1.8% 03/03/2027	EUR	157 330	156 915	0.29
200 000	BOUYGUES SA 4.5% 09/02/2022	EUR	217 201	214 100	0.40
312 000	BP CAPITAL MARKETS PLC 1.109% 16/02/2023	EUR	319 541	319 470	0.60
126 000	BP CAPITAL MARKETS PLC 1.526% 26/09/2022	EUR	125 826	129 762	0.24
372 000	BP CAPITAL MARKETS PLC 2.822% 07/04/2032	EUR	429 865	428 117	0.80
208 000	BRITISH TELECOMMUNICATIONS PLC - EMTN - 1.5% 23/06/2027	EUR	216 642	216 787	0.41
100 000	BRITISH TELECOMMUNICATIONS PLC 0.875% 26/09/2023	EUR	100 689	101 375	0.19
100 000	BRITISH TELECOMMUNICATIONS PLC 2.125% 26/09/2028	EUR	106 238	108 959	0.20
300 000	CAPGEMINI SE 2.375% 15/04/2032	EUR	322 474	330 337	0.62
300 000	CIE DE SAINT-GOBAIN 1% 17/03/2025	EUR	289 157	308 417	0.58
100 000	CIE DE SAINT-GOBAIN 1.75% 03/04/2023	EUR	103 804	103 770	0.19
100 000	CIE DE SAINT-GOBAIN 2.375% 04/10/2027	EUR	107 265	110 523	0.21
375 000	COCA-COLA CO 1.1% 02/09/2036	EUR	383 446	387 447	0.73
247 000	COCA-COLA CO 1.25% 08/03/2031	EUR	264 249	263 719	0.49
100 000	COCA-COLA EUROPEAN PARTNERS PLC 1.5% 08/11/2027	EUR	106 872	107 028	0.20
152 000	COCA-COLA HBC FINANCE BV 0.625% 21/11/2029	EUR	149 035	148 913	0.28
100 000	COLGATE-PALMOLIVE CO 0.5% 06/03/2026	EUR	102 350	102 328	0.19
49 000	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	50 637	50 597	0.09
105 000	CONTINENTAL AG 2.5% 27/08/2026	EUR	110 385	110 808	0.21
200 000	DAIMLER AG 0.375% 08/11/2026	EUR	187 745	189 064	0.35
1 000	DAIMLER AG 0.75% 08/02/2030	EUR	944	926	0.00
270 000	DAIMLER AG 0.85% 28/02/2025	EUR	255 351	266 917	0.50
32 000	DAIMLER AG 1% 15/11/2027	EUR	28 762	31 074	0.06
137 000	DAIMLER AG 1.125% 08/08/2034	EUR	125 969	126 996	0.24
151 000	DAIMLER AG 2% 27/02/2031	EUR	159 120	158 164	0.30
104 000	DAIMLER AG 2.25% 24/01/2022	EUR	107 500	107 217	0.20

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
248 000	DAIMLER AG 2.625% 07/04/2025	EUR	264 366	264 398	0.50
100 000	DAIMLER INTERNATIONAL FINANCE BV FRN 11/01/2023	EUR	98 415	98 489	0.18
144 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 09/08/2021	EUR	144 568	143 971	0.27
70 000	DAIMLER INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	70 543	70 536	0.13
318 000	DAIMLER INTERNATIONAL FINANCE BV 1.5% 09/02/2027	EUR	321 806	321 570	0.60
400 000	DANONE SA FRN PERPETUAL	EUR	398 256	398 442	0.75
100 000	DANONE SA 1.208% 03/11/2028	EUR	106 196	108 707	0.20
200 000	DASSAULT SYSTEMES SE 0% 16/09/2024	EUR	196 999	199 156	0.37
2 000	DEUTSCHE POST AG 0.375% 20/05/2026	EUR	1 993	2 015	0.00
67 000	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	73 264	73 644	0.14
9 000	DEUTSCHE TELEKOM AG 0.875% 25/03/2026	EUR	8 858	9 269	0.02
29 000	DEUTSCHE TELEKOM AG 1.75% 09/12/2049	EUR	27 767	28 368	0.05
254 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.375% 30/10/2021	EUR	254 140	255 099	0.48
263 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	262 471	266 427	0.50
99 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 13/12/2024	EUR	99 493	100 754	0.19
8 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 01/12/2025	EUR	8 381	8 466	0.02
44 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	47 236	46 651	0.09
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2.75% 24/10/2024	EUR	110 237	111 094	0.21
19 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	22 677	22 697	0.04
100 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 7.5% 24/01/2033	EUR	175 321	173 554	0.33
100 000	DS SMITH PLC 2.25% 16/09/2022	EUR	102 626	102 611	0.19
131 000	ENI SPA 0.625% 23/01/2030	EUR	118 509	128 064	0.24
273 000	ENI SPA 1% 11/10/2034	EUR	269 863	271 309	0.51
154 000	ENI SPA 1.5% 02/02/2026	EUR	155 943	161 875	0.30
200 000	ENI SPA 1.75% 18/01/2024	EUR	205 934	210 410	0.39
120 000	ENI SPA 2% 18/05/2031	EUR	132 610	132 497	0.25
100 000	EUROGRID GMBH 1.625% 03/11/2023	EUR	105 002	104 708	0.20
100 000	EUTELSAT SA 1.125% 23/06/2021	EUR	100 163	100 194	0.19
77 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	77 469	77 417	0.15
107 000	EVONIK INDUSTRIES AG FRN 07/07/2077	EUR	109 579	105 545	0.20
100 000	FERROVIAL EMISIONES SA 0.375% 14/09/2022	EUR	100 987	99 794	0.19
5 000	FRESENIUS MEDICAL CARE AG & CO KGAA 1% 29/05/2026	EUR	5 009	5 085	0.01
48 000	GIE PSA TRESORERIE 6% 19/09/2033	EUR	63 166	62 762	0.12
153 000	GLAXOSMITHKLINE CAPITAL PLC 1.375% 02/12/2024	EUR	159 379	161 449	0.30
147 000	HEATHROW FUNDING LTD 1.875% 14/03/2034	EUR	149 421	149 226	0.28
88 000	HEIDELBERGCEMENT AG 1.5% 07/02/2025	EUR	89 763	89 770	0.17
9 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.125% 01/12/2027	EUR	8 835	8 898	0.02
254 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.625% 07/04/2026	EUR	260 275	260 057	0.49
13 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 2.5% 09/10/2024	EUR	13 388	13 800	0.03
9 000	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 3.25% 21/10/2021	EUR	9 243	9 305	0.02
65 000	HOCHTIEF AG 0.5% 03/09/2027	EUR	64 515	64 428	0.12
245 000	HOLCIM FINANCE LUXEMBOURG SA 0.5% 29/11/2026	EUR	241 744	241 568	0.45
100 000	ILLINOIS TOOL WORKS INC 2.125% 22/05/2030	EUR	113 513	113 459	0.21
62 000	INNOGY FINANCE BV 1% 13/04/2025	EUR	63 756	64 181	0.12

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
60 000	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	63 247	63 513	0.12
246 000	INNOGY FINANCE BV 1.5% 31/07/2029	EUR	268 863	263 992	0.50
62 000	INNOGY FINANCE BV 6.5% 10/08/2021	EUR	66 610	66 378	0.12
135 000	INTERNATIONAL BUSINESS MACHINES CORP 0.3% 11/02/2028	EUR	129 144	131 597	0.25
118 000	INTERNATIONAL BUSINESS MACHINES CORP 0.5% 07/09/2021	EUR	118 664	118 636	0.22
271 000	INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032	EUR	262 480	262 007	0.49
149 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	158 360	159 407	0.30
120 000	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 07/03/2028	EUR	130 354	129 896	0.24
100 000	INTERNATIONAL BUSINESS MACHINES CORP 2.875% 07/11/2025	EUR	112 129	113 135	0.21
119 000	IREN SPA 1.95% 19/09/2025	EUR	128 001	127 943	0.24
100 000	JOHNSON & JOHNSON 1.65% 20/05/2035	EUR	118 232	117 849	0.22
100 000	KERING SA 2.75% 08/04/2024	EUR	107 644	109 923	0.21
100 000	KONINKLIJKE AHOLD DELHAIZE NV 1.75% 02/04/2027	EUR	107 033	108 406	0.20
207 000	KONINKLIJKE PHILIPS NV 0.5% 22/05/2026	EUR	209 496	209 251	0.39
5 000	LANXESS AG 2.625% 21/11/2022	EUR	5 291	5 284	0.01
100 000	LEGRAND SA 0.5% 09/10/2023	EUR	99 307	101 037	0.19
31 000	LINDE FINANCE BV 0.25% 18/01/2022	EUR	31 152	31 168	0.06
1 000	LINDE FINANCE BV 1.875% 22/05/2024	EUR	1 077	1 078	0.00
118 000	LINDE FINANCE BV 2% 18/04/2023	EUR	124 952	124 840	0.23
100 000	LYB INTERNATIONAL FINANCE II BV 1.875% 02/03/2022	EUR	100 575	101 344	0.19
465 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	486 726	486 068	0.91
106 000	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 07/03/2031	EUR	115 914	115 675	0.22
200 000	MERCK & CO INC 0.5% 02/11/2024	EUR	201 722	204 543	0.38
88 000	MERCK KGAA FRN 12/12/2074	EUR	88 353	88 609	0.17
100 000	MERCK KGAA FRN 25/06/2079	EUR	104 514	104 524	0.20
190 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	240 593	237 969	0.45
100 000	NATIONAL GRID NORTH AMERICA INC 0.75% 11/02/2022	EUR	99 775	100 742	0.19
11 000	NESTLE FINANCE INTERNATIONAL LTD 0.75% 08/11/2021	EUR	11 116	11 119	0.02
131 000	NESTLE FINANCE INTERNATIONAL LTD 1.75% 02/11/2037	EUR	153 765	156 286	0.29
230 000	NESTLE FINANCE INTERNATIONAL LTD 2.125% 10/09/2021	EUR	235 433	236 047	0.44
56 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	58 495	58 456	0.11
250 000	OMV AG FRN PERPETUAL	EUR	265 895	261 806	0.49
270 000	OMV AG FRN PERPETUAL	EUR	306 688	317 889	0.60
200 000	ORANGE SA FRN PERPETUAL	EUR	205 173	203 063	0.38
100 000	ORANGE SA FRN PERPETUAL	EUR	82 606	97 870	0.18
250 000	ORANGE SA FRN PERPETUAL	EUR	272 472	279 334	0.52
512 000	ORANGE SA FRN PERPETUAL	EUR	597 475	594 510	1.12
200 000	ORANGE SA 1.875% 12/09/2030	EUR	224 403	224 494	0.42
50 000	ORANGE SA 3.375% 16/09/2022	EUR	53 725	53 676	0.10
81 000	ORANGE SA 8.125% 28/01/2033	EUR	152 391	147 276	0.28
9 000	PEUGEOT SA 2% 23/03/2024	EUR	9 158	9 131	0.02
100 000	PEUGEOT SA 2.75% 15/05/2026	EUR	102 127	101 738	0.19
108 000	PPG INDUSTRIES INC 1.4% 13/03/2027	EUR	111 336	111 336	0.21
110 000	PROCTER & GAMBLE CO 1.125% 02/11/2023	EUR	112 246	114 672	0.22

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	PROCTER & GAMBLE CO 1.875% 30/10/2038	EUR	123 650	120 764	0.23
239 000	PROCTER & GAMBLE CO 2% 05/11/2021	EUR	245 455	245 954	0.46
2 000	RCI BANQUE SA FRN 12/01/2023	EUR	1 889	1 921	0.00
8 000	RCI BANQUE SA FRN 12/04/2021	EUR	7 924	7 930	0.01
207 000	RCI BANQUE SA FRN 14/03/2022	EUR	202 600	202 667	0.38
39 000	RCI BANQUE SA 0.75% 10/04/2023	EUR	37 457	37 954	0.07
147 000	RCI BANQUE SA 1% 17/05/2023	EUR	140 999	145 039	0.27
2 000	RCI BANQUE SA 1.625% 26/05/2026	EUR	1 957	1 956	0.00
162 000	RCI BANQUE SA 1.75% 10/04/2026	EUR	150 351	160 715	0.30
26 000	RCI BANQUE SA 2% 11/07/2024	EUR	26 336	26 233	0.05
100 000	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	101 012	100 956	0.19
200 000	RELX FINANCE BV 1% 22/03/2024	EUR	202 775	204 750	0.38
200 000	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	192 006	191 501	0.36
303 000	RICHEMONT INTERNATIONAL HOLDING SA 1% 26/03/2026	EUR	313 920	317 263	0.60
84 000	ROCHE FINANCE EUROPE BV 0.5% 27/02/2023	EUR	84 233	85 428	0.16
100 000	SANOFI 0.5% 13/01/2027	EUR	102 412	102 574	0.19
400 000	SANOFI 0.5% 21/03/2023	EUR	399 935	406 170	0.76
300 000	SANOFI 0.875% 21/03/2029	EUR	318 366	316 359	0.59
100 000	SANOFI 1.125% 05/04/2028	EUR	103 607	107 335	0.20
100 000	SANOFI 1.5% 01/04/2030	EUR	111 217	111 194	0.21
200 000	SAP SE 0% 17/05/2023	EUR	199 676	200 289	0.38
100 000	SAP SE 1.625% 10/03/2031	EUR	111 106	112 293	0.21
100 000	SCHAEFFLER AG 2.875% 26/03/2027	EUR	99 649	99 643	0.19
100 000	SCHNEIDER ELECTRIC SE 1% 09/04/2027	EUR	105 309	105 170	0.20
9 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0% 05/09/2024	EUR	8 685	8 962	0.02
700 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/06/2022	EUR	701 417	701 946	1.33
30 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.25% 28/02/2031	EUR	32 581	32 206	0.06
64 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	68 826	69 789	0.13
298 000	SNAM SPA 0.875% 25/10/2026	EUR	306 941	306 936	0.58
300 000	SOCIETE DES AUTOROUTES PARIS-RHIN-RHONE 1.875% 15/01/2025	EUR	327 338	320 629	0.60
300 000	SUEZ ENVIRONNEMENT CO FRN PERPETUAL	EUR	300 923	301 436	0.57
100 000	SUEZ SA FRN PERPETUAL	EUR	99 496	101 239	0.19
100 000	SUEZ SA FRN PERPETUAL	EUR	101 297	93 999	0.18
100 000	TELEFONICA EMISIONES SA 0.75% 13/04/2022	EUR	100 059	101 229	0.19
100 000	TELEFONICA EMISIONES SA 1.477% 14/09/2021	EUR	100 847	101 716	0.19
200 000	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	215 380	215 195	0.40
100 000	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	102 813	107 492	0.20
200 000	TELEFONICA EMISIONES SA 2.242% 27/05/2022	EUR	207 712	208 163	0.39
300 000	TELEFONICA EMISIONES SA 3.987% 23/01/2023	EUR	329 157	329 674	0.62
46 000	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	71 176	71 087	0.13
316 000	TELIA CO AB FRN 04/04/2078	EUR	325 693	323 239	0.61
200 000	TELSTRA CORP LTD 1.375% 26/03/2029	EUR	210 542	214 703	0.40
248 000	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027	EUR	261 943	263 775	0.50
100 000	TOTAL CAPITAL CANADA LTD 2.125% 18/09/2029	EUR	114 449	114 392	0.21

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
100 000	TOTAL CAPITAL INTERNATIONAL SA 0.625% 04/10/2024	EUR	103 418	102 069	0.19
200 000	TOTAL CAPITAL INTERNATIONAL SA 1.491% 04/09/2030	EUR	227 199	217 573	0.41
500 000	TOTAL CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	527 893	533 245	1.00
194 000	TOTAL SA - PERPETUAL - FRN PERPETUAL	EUR	197 536	197 990	0.37
322 000	TOTAL SA FRN PERPETUAL	EUR	317 454	318 652	0.60
140 000	UNILEVER NV 0.5% 12/08/2023	EUR	140 414	142 847	0.27
231 000	UNILEVER NV 1.125% 29/04/2028	EUR	247 073	249 783	0.47
134 000	UNITED PARCEL SERVICE INC FRN 15/07/2020	EUR	134 046	134 021	0.25
100 000	VALEO SA 0.375% 12/09/2022	EUR	100 575	97 098	0.18
300 000	VEOLIA ENVIRONNEMENT SA 0.672% 30/03/2022	EUR	299 686	302 051	0.57
100 000	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	104 131	105 237	0.20
103 000	VEOLIA ENVIRONNEMENT SA 6.125% 25/11/2033	EUR	173 472	168 836	0.32
808 000	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	982 119	975 481	1.84
105 000	VF CORP 0.625% 25/02/2032	EUR	93 071	95 915	0.18
200 000	VIVENDI SA 0.75% 26/05/2021	EUR	200 586	200 871	0.38
100 000	VODAFONE GROUP PLC 1.125% 20/11/2025	EUR	102 580	103 645	0.19
132 000	VODAFONE GROUP PLC 1.75% 25/08/2023	EUR	135 280	138 180	0.26
583 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	643 446	641 923	1.21
Total Bonds			31 934 406	32 096 074	60.24
Supranationals, Governments and Local Public Authorities, Debt Instruments					
198 794	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	202 663	203 700	0.38
1 234 051.78	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2030	EUR	1 270 962	1 291 682	2.42
690 390.87	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2025	EUR	723 060	713 491	1.34
500	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2029	EUR	474	523	0.00
397 336.24	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2030	EUR	404 760	416 490	0.78
3 486 715.59	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	3 182 607	3 624 197	6.81
738 340.88	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2039	EUR	713 305	763 083	1.43
800 584.78	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	726 524	821 132	1.54
629 246.63	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	613 227	644 471	1.21
1 036	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2044	EUR	905	1 047	0.00
4 733 272	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	5 442 026	5 297 408	9.95
1 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2039	EUR	773	935	0.00
1 029	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2042	EUR	712	920	0.00
6 379	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	5 398	5 639	0.01
6 061	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	3 709	5 098	0.01
1 051	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	823	875	0.00
6 954	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	6 141	6 549	0.01
1 122	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2034	EUR	608	871	0.00

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
727 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/11/2021	EUR	725 528	731 249	1.37
92 000	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	94 032	99 101	0.19
2 041 515	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	2 713 755	2 823 497	5.30
1 021	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2036	EUR	965	974	0.00
757 977	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2021	EUR	765 333	761 073	1.43
1 138	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2025	EUR	1 159	1 163	0.00
788 986	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2024	EUR	790 632	794 757	1.49
1 400 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/01/2023	EUR	1 411 060	1 412 411	2.65
500 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 31/10/2024	EUR	500 940	503 893	0.95
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			20 302 081	20 926 229	39.27
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			52 236 487	53 022 303	99.51
Total Investments			52 236 487	53 022 303	99.51

MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	39.27	France	26.99
Investment Banking and Brokerage Services	15.43	Germany	20.95
Telecommunications Service Providers	10.67	Netherlands	11.30
Pharmaceuticals and Biotechnology	4.70	Italy	9.87
Automobiles and Parts	4.13	United States of America	9.20
Software and Computer Services	3.93	Spain	8.21
Oil, Gas and Coal	3.75	United Kingdom	5.09
Gas, Water and Multi-utilities	3.02	Luxembourg	3.48
Personal Care, Drug and Grocery Stores	2.60	Belgium	1.43
Industrial Transportation	2.02	Austria	1.09
Construction and Materials	1.67	Sweden	0.61
Technology Hardware and Equipment	1.44	Australia	0.40
Beverages	1.42	Ireland	0.40
Chemicals	1.15	Jersey	0.28
Food Producers	0.95	Canada	0.21
Media	0.78		
Electricity	0.50		99.51
Telecommunications Equipment	0.40		
Medical Equipment and Services	0.39		
Travel and Leisure	0.29		
Industrial Engineering	0.21		
Retailers	0.21		
Electronic and Electrical Equipment	0.20		
General Industrials	0.19		
Personal Goods	0.18		
Health Care Providers	0.01		
	99.51		

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity
CRB TR UCITS ETF**

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
248	ABIOMED INC	USD	78 320	53 338	0.01
602	ADOBE INC	USD	189 443	233 323	0.05
682	ADYEN NV	EUR	886 600	883 531	0.17
33 352	AIRBUS SE	EUR	2 230 189	2 118 519	0.41
2 973	AKZO NOBEL NV	EUR	235 462	237 067	0.05
1 864	ALIGN TECHNOLOGY INC	USD	452 779	455 466	0.09
4 938	ALLREAL HOLDING AG	CHF	863 475	870 443	0.17
402 843	ALLY FINANCIAL INC	USD	5 697 657	7 112 475	1.39
15 055	ALPHABET CLASS - A	USD	18 214 551	19 007 918	3.71
1 179	ALPHABET INC	USD	1 508 097	1 483 903	0.29
253 304	ALTICE EUROPE NV - A	EUR	981 553	870 099	0.17
17 113	AMAZON.COM INC	USD	33 415 062	42 035 069	8.21
63 767	APPLE INC	USD	18 227 337	20 711 572	4.04
14 041	ASM INTERNATIONAL NV	EUR	1 801 063	1 931 340	0.38
27 312	ASX LTD	AUD	1 333 825	1 429 473	0.28
37 647	AURUBIS AG	EUR	2 014 115	2 066 067	0.40
17 131	AUTODESK INC	USD	2 739 478	3 648 278	0.71
982 318	AXA SA	EUR	21 011 782	18 282 903	3.57
19 805	BAYER AG	EUR	1 330 881	1 302 971	0.25
40 435	BAYERISCHE MOTOREN WERKE AG	EUR	2 426 842	2 297 517	0.45
29 038	BEIERSDORF AG	EUR	2 944 453	2 935 742	0.57
71 393	BERKSHIRE HATHAWAY INC - B	USD	14 092 174	11 346 983	2.21
10 288	BHP GROUP LTD	AUD	224 602	225 903	0.04
12 966	BIOGEN INC	USD	3 947 114	3 088 682	0.60
823 613	BNP PARIBAS SA	EUR	36 696 637	29 131 192	5.69
4 780	BOEING CO	USD	579 407	780 104	0.15
3 585	BORALEX INC - A	CAD	71 542	72 415	0.01
30 208	BOSTON SCIENTIFIC CORP	USD	1 112 748	944 311	0.18
23 757	BROADCOM INC	USD	6 519 496	6 675 820	1.30
4 859	CARMAX INC	USD	431 567	387 413	0.08
6 567	CBRE GROUP INC	USD	277 910	264 399	0.05
808 914	CHIBA BANK LTD	JPY	3 487 516	3 391 308	0.66
101	CHIPOTLE MEXICAN GRILL INC	USD	92 722	94 634	0.02
3 178	CINTAS CORP	USD	746 992	753 677	0.15
180 761	CNH INDUSTRIAL NV	EUR	1 150 725	1 125 780	0.22
5 920	CONOCOPHILLIPS	USD	234 542	221 483	0.04
6 337	COVESTRO AG	EUR	212 163	214 507	0.04
2 743	CREE INC	USD	91 694	144 556	0.03
2 803	CSL LTD	AUD	522 187	493 141	0.10
16 771	CUMMINS INC	USD	2 386 906	2 587 137	0.50
64 205	DAIMLER AG	EUR	2 435 617	2 320 690	0.45
11 292	DATADOG INC	USD	532 157	874 184	0.17
10 015	DAVITA INC	USD	659 494	705 682	0.14
206 741	DEUTSCHE BANK AG - REG	EUR	1 684 513	1 749 856	0.34

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity
CRB TR UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
6 327	DISH NETWORK CORP - A	USD	208 033	194 404	0.04
26 866	DYNATRACE INC	USD	769 242	971 161	0.19
2 464	ELIA GROUP SA/NV	EUR	237 776	238 022	0.05
5 211	ENCORE CAPITAL GROUP INC	USD	169 528	158 583	0.03
67 321	ENEOS HOLDINGS INC	JPY	221 817	212 234	0.04
682 428	ENGIE SA	EUR	9 045 583	7 506 708	1.46
14 533	ENPHASE ENERGY INC	USD	513 657	615 532	0.12
760	EQUINIX INC	USD	453 186	475 224	0.09
35 444	ESTEE LAUDER COS INC - A	USD	6 378 488	5 954 302	1.16
245 276	EXXON MOBIL CORP	USD	9 488 350	9 766 053	1.90
9 969	FACEBOOK INC	USD	1 903 866	2 015 457	0.39
11 459	FAST RETAILING CO LTD	JPY	5 901 444	5 834 895	1.14
40 257	FIELMANN AG	EUR	2 458 848	2 411 394	0.47
10 447	FIRST SOLAR INC	USD	478 274	460 425	0.09
1 016	FISERV INC	USD	78 902	88 307	0.02
23 503	FITBIT INC - A	USD	129 461	135 182	0.03
1 012	FLEETCOR TECHNOLOGIES INC	USD	178 021	226 638	0.04
221 427	FOX CORP	USD	5 032 569	5 291 458	1.03
130 048	FUJI ELECTRIC CO LTD	JPY	2 779 914	3 159 676	0.62
21 665	FUJITSU LTD	JPY	1 896 453	2 256 416	0.44
49	GALAPAGOS NV	EUR	9 064	8 577	0.00
1 623	GEBERIT AG - REG	CHF	715 996	723 163	0.14
75 936	GENERAL MOTORS CO	USD	1 484 952	1 710 529	0.33
8 759	GREAT LAKES DREDGE & DOCK CO	USD	71 668	72 215	0.01
44 289	HEIDELBERGCEMENT AG	EUR	2 071 397	2 105 499	0.41
25 744	HEINEKEN NV	EUR	2 213 984	2 112 553	0.41
83 846	HELLOFRESH SE	EUR	3 806 608	3 974 300	0.78
10 977	HOCHTIEF AG	EUR	845 778	866 634	0.17
1 898	HUGO BOSS AG	EUR	49 234	51 056	0.01
1 983	ILLUMINA INC	USD	574 451	653 879	0.13
107 227	INFINEON TECHNOLOGIES AG - REG	EUR	2 203 515	2 238 364	0.44
519 899	ING GROEP NV	EUR	3 346 070	3 222 334	0.63
1 367	INTEL CORP	USD	73 202	72 820	0.01
22 007	IQVIA HOLDINGS INC	USD	3 018 334	2 779 997	0.54
914	ITRON INC	USD	66 273	53 913	0.01
46 319	JOHNSON & JOHNSON	USD	5 733 202	5 799 618	1.13
3 498	KARDEX AG - REG	CHF	552 561	567 963	0.11
45 064	KAWASAKI HEAVY INDUSTRIES LTD	JPY	603 026	576 451	0.11
7 086	KEYSIGHT TECHNOLOGIES INC	USD	510 492	635 825	0.12
22 245	KONINKLIJKE DSM NV	EUR	2 749 482	2 740 584	0.53
17 843	KONINKLIJKE VOPAK NV	EUR	875 705	840 048	0.16
6 127	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	800 026	906 168	0.18
125 054	L BRANDS INC	USD	1 960 201	1 666 793	0.33
4 043	LANDIS+GYR GROUP AG	CHF	249 360	232 874	0.05

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity
CRB TR UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 103	LAWSON INC	JPY	101 998	93 894	0.02
11 069	LKQ CORP	USD	210 752	258 209	0.05
522	LOWE'S COS INC	USD	44 513	62 799	0.01
5 941	LSI CORP	USD	58 989	58 926	0.01
432	MARKEL CORP	USD	446 765	355 081	0.07
1 949	MAXIM INTEGRATED PRODUCTS INC	USD	105 202	105 176	0.02
3 449	METTLER-TOLEDO INTERNATIONAL INC	USD	2 095 885	2 473 705	0.48
171 649	MICRON TECHNOLOGY INC	USD	6 963 065	7 873 709	1.54
13 275	MICROSOFT CORP	USD	2 297 648	2 405 374	0.47
955 534	mitsubishi UFJ FINANCIAL GROUP INC	JPY	3 558 087	3 324 665	0.65
42 537	MONETA MONEY BANK AS	CZK	88 908	85 417	0.02
72 508	MONSTER BEVERAGE CORP	USD	3 858 371	4 475 141	0.87
230	MTU AERO ENGINES AG	EUR	30 820	35 455	0.01
20 987	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	4 814 414	4 856 392	0.95
542	NETFLIX INC	USD	182 293	219 589	0.04
26 177	NEWCREST MINING LTD	AUD	504 739	505 953	0.10
17 184	NN GROUP NV	EUR	517 754	513 802	0.10
123 078	NOKIAN RENKAAT OYJ	EUR	2 417 252	2 404 944	0.47
5 425	NOVARTIS AG - REG	CHF	419 914	420 135	0.08
75	NVR INC	USD	224 674	217 608	0.04
10 772	NYFOSA AB	SEK	70 504	65 369	0.01
1 510	OKTA INC	USD	218 431	269 196	0.05
1 413	PALO ALTO NETWORKS INC	USD	244 628	288 941	0.06
23 519	PANASONIC CORP	JPY	160 760	182 374	0.04
760	PAYCOM SOFTWARE INC	USD	144 391	209 584	0.04
217 845	PFIZER INC	USD	6 915 196	6 342 458	1.24
180 931	PROCTER & GAMBLE CO	USD	19 364 361	19 261 826	3.76
2 030	QORVO INC	USD	187 075	199 774	0.04
17 772	RIO TINTO LTD	AUD	899 320	1 067 213	0.21
7 382	ROCHE HOLDING AG	CHF	2 287 906	2 277 547	0.44
5 989	SALESFORCE.COM INC	USD	896 300	998 904	0.19
28 713	SAMPO OYJ - A	EUR	853 925	879 192	0.17
266 063	SANOFI	EUR	19 449 205	24 118 611	4.71
27 194	SAP SE	EUR	3 252 402	3 380 758	0.66
105 126	SCENTRE GROUP	AUD	142 542	139 841	0.03
146 902	SCHAEFFLER AG	EUR	1 023 195	979 836	0.19
25 860	SCOUT24 AG	EUR	1 776 582	1 785 633	0.35
1 070	SOFINA SA	EUR	255 730	251 450	0.05
80 743	SOFTBANK GROUP CORP	JPY	3 670 790	3 631 638	0.71
6 007	SONY CORP	JPY	384 368	366 058	0.07
1 222	SPLUNK INC	USD	140 952	216 188	0.04
6 116	SQUARE INC - A	USD	401 651	571 440	0.11
9 353	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	247 351	234 035	0.05

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity
CRB TR UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
56 161	SWATCH GROUP AG	CHF	10 257 621	9 978 901	1.95
67 506	SWEDISH MATCH AB	SEK	4 207 061	4 225 576	0.82
9 997	SYMRISE AG	EUR	1 027 692	1 034 690	0.20
427 647	TEIJIN LTD	JPY	6 348 838	6 049 192	1.18
2 517	TELEFLEX INC	USD	801 994	815 686	0.16
3 124 938	TELE2 AB	SEK	37 112 320	36 896 607	7.21
10 326 991	TELIA CO AB	SEK	34 644 307	34 344 351	6.71
573 454	TELSTRA CORP LTD	AUD	1 077 659	1 100 295	0.21
1 283	TOKIO MARINE HOLDINGS INC	JPY	51 131	49 744	0.01
600 000	TOTAL SA	EUR	17 908 000	20 385 000	3.98
5 414	UBER TECHNOLOGIES INC	USD	136 608	149 817	0.03
725	UCB SA	EUR	75 038	74 748	0.01
238 113	UNILEVER NV	EUR	11 559 107	11 250 839	2.19
10 652	UNITED AIRLINES HOLDINGS INC	USD	732 177	328 243	0.06
116 887	UNUM GROUP	USD	1 838 769	1 726 533	0.34
8 382	VERTEX PHARMACEUTICALS INC	USD	1 990 567	2 166 566	0.42
3 666	VMWARE INC - A	USD	496 935	505 468	0.10
7 713	VOLKSWAGEN AG - PFD	EUR	1 050 511	1 040 792	0.20
26 257	WACKER CHEMIE AG	EUR	1 575 420	1 602 727	0.31
1 632	WALT DISNEY CO	USD	172 182	162 030	0.03
1 256	WATERS CORP	USD	214 247	201 738	0.04
61 503	WELLS FARGO & CO	USD	1 470 316	1 401 840	0.27
13 527	WESFARMERS LTD	AUD	334 550	371 738	0.07
5 607	WEST PHARMACEUTICAL SERVICES INC	USD	852 807	1 134 080	0.22
1 094	WORKDAY INC	USD	171 254	182 497	0.04
6 091	XPO LOGISTICS INC	USD	456 797	418 938	0.08
883	ZEBRA TECHNOLOGIES CORP - A	USD	206 381	201 223	0.04
Total Shares			508 381 279	516 408 798	100.73
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			508 381 279	516 408 798	100.73
Total Investments			508 381 279	516 408 798	100.73

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity
CRB TR UCITS ETF**

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Telecommunications Service Providers	14.84	United States of America	42.85
Retailers	10.29	France	19.39
Technology Hardware and Equipment	9.34	Sweden	14.73
Pharmaceuticals and Biotechnology	9.12	Germany	7.66
Personal Care, Drug and Grocery Stores	8.48	Japan	5.73
Banks	8.30	Netherlands	5.43
Software and Computer Services	7.47	Switzerland	3.12
Non-life Insurance	6.91	Australia	1.04
Oil, Gas and Coal	5.97	Finland	0.64
Chemicals	2.32	Belgium	0.11
Automobiles and Parts	2.15	Czech Republic	0.02
Personal Goods	1.96	Canada	0.01
Gas, Water and Multi-utilities	1.46		100.73
Finance and Credit Services	1.42		
Beverages	1.29		
Industrial Transportation	1.27		
Media	1.03		
Investment Banking and Brokerage Services	0.87		
Tobacco	0.82		
Construction and Materials	0.76		
Medical Equipment and Services	0.70		
Industrial Metals and Mining	0.66		
Aerospace and Defense	0.57		
Life Insurance	0.51		
Industrial Support Services	0.48		
Telecommunications Equipment	0.27		
Real Estate Investment and Services	0.23		
Electronic and Electrical Equipment	0.21		
Electricity	0.17		
Health Care Providers	0.14		
Leisure Goods	0.14		
Real Estate Investment Trusts	0.12		
Industrial Engineering	0.11		
Travel and Leisure	0.11		
Alternative Energy	0.10		
Precious Metals and Mining	0.10		
Consumer Services	0.03		
General Industrials	0.01		
	100.73		

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity
CRB Ex-Energy TR UCITS ETF**

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
69 074	ACTIVISION BLIZZARD INC	USD	4 332 445	4 667 869	7.39
6 149	ADIDAS AG - REG - REG	EUR	1 485 074	1 436 406	2.27
5 872	ADOBE INC	USD	1 879 775	2 275 867	3.60
3 907	ALLIANZ SE - REG	EUR	695 446	710 136	1.12
4 463	ALPHABET CLASS - A	USD	5 404 730	5 634 829	8.92
67	ALPHABET INC	USD	85 752	84 327	0.13
2 465	AMAZON.COM INC	USD	4 934 453	6 054 838	9.59
1 913	APPLE INC	USD	545 669	621 344	0.98
1 163 440	BANCO SANTANDER SA	EUR	4 179 675	2 529 900	4.00
23 885	BAYER AG	EUR	1 480 713	1 571 394	2.49
6 424	BERKSHIRE HATHAWAY INC - B	USD	1 162 406	1 021 011	1.61
13 640	BOSTON SCIENTIFIC CORP	USD	489 996	426 390	0.67
5 667	BROADCOM INC	USD	1 555 162	1 592 451	2.52
6 704	CBRE GROUP INC	USD	275 846	269 915	0.43
16 839	COVESTRO AG	EUR	516 115	570 000	0.90
122 156	DEUTSCHE BANK AG - REG	EUR	1 055 876	1 033 928	1.64
4 442	DEUTSCHE BOERSE AG	EUR	666 078	715 384	1.13
68 395	DEUTSCHE LUFTHANSA AG - REG	EUR	615 145	611 588	0.97
2 609	DISCOVERY COMMUNICATIONS INC - C	USD	59 747	44 740	0.07
3 587	ESTEE LAUDER COS INC - A	USD	509 330	602 587	0.95
45 153	EXXON MOBIL CORP	USD	1 746 716	1 797 838	2.84
9 765	FACEBOOK INC	USD	1 769 404	1 974 214	3.12
79 354	FIAT CHRYSLER AUTOMOBILES NV	EUR	973 039	709 742	1.12
9 396	FIELMANN AG	EUR	592 888	562 820	0.89
7 070	FIRST SOLAR INC	USD	231 148	311 592	0.49
733	FLEETCOR TECHNOLOGIES INC	USD	193 472	164 156	0.26
1 044	F5 NETWORKS INC	USD	129 845	129 651	0.21
26 749	GENERAL MOTORS CO	USD	556 149	602 546	0.95
25 858	HOLLYFRONTIER CORP	USD	760 356	672 264	1.06
5 434	HOLOGIC INC	USD	204 064	275 776	0.44
27 285	HUGO BOSS AG	EUR	707 773	733 967	1.16
2 525	IQVIA HOLDINGS INC	USD	318 951	318 966	0.50
13 718	KBC GROUP NV	EUR	654 623	700 441	1.11
873	LANDIS+GYR GROUP AG	CHF	52 777	50 284	0.08
4 253	MICROSOFT CORP	USD	700 645	770 626	1.22
708 021	mitsubishi UFJ FINANCIAL GROUP INC	JPY	2 637 971	2 463 473	3.90
3 696	MONSTER BEVERAGE CORP	USD	199 652	228 114	0.36
346	MTU AERO ENGINES AG	EUR	52 038	53 336	0.08
1 519	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	301 980	351 497	0.56
20 172	NTT DOCOMO INC	JPY	488 985	479 782	0.76
1 676	PALO ALTO NETWORKS INC	USD	334 063	342 721	0.54
11 608	SAP SE	EUR	1 431 410	1 443 107	2.28
14 619	SES SA	EUR	94 293	88 884	0.14

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity
CRB Ex-Energy TR UCITS ETF**

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
22 852	SEVEN & I HOLDINGS CO LTD	JPY	684 069	663 847	1.05
9 632	SOFINA SA	EUR	2 253 888	2 263 520	3.58
65 807	SOFTBANK GROUP CORP	JPY	2 991 760	2 959 850	4.68
49 352	SOUTHWEST AIRLINES CO	USD	1 310 405	1 501 893	2.38
74 344	SWEDISH MATCH AB	SEK	4 633 214	4 653 605	7.36
3 615	SWISSCOM AG - REG	CHF	1 710 447	1 684 452	2.66
2 013	TOKYO ELECTRON LTD	JPY	375 892	439 245	0.69
456	ULTA BEAUTY INC	USD	132 240	82 589	0.13
52 846	WESFARMERS LTD	AUD	1 375 457	1 452 269	2.30
Total Shares			62 529 047	63 401 971	100.28
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			62 529 047	63 401 971	100.28
Total Investments			62 529 047	63 401 971	100.28

**MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity
CRB Ex-Energy TR UCITS ETF**

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	19.27	United States of America	51.36
Retailers	13.94	Germany	15.49
Banks	10.64	Japan	11.08
Telecommunications Service Providers	8.32	Sweden	7.36
Leisure Goods	7.38	Belgium	4.69
Tobacco	7.36	Spain	4.00
Investment Banking and Brokerage Services	5.22	Switzerland	2.74
Technology Hardware and Equipment	4.20	Australia	2.30
Oil, Gas and Coal	3.91	Netherlands	1.12
Personal Goods	3.43	Luxembourg	0.14
Travel and Leisure	3.34		
Non-life Insurance	3.29		100.28
Pharmaceuticals and Biotechnology	2.49		
Automobiles and Parts	2.08		
Medical Equipment and Services	1.11		
Personal Care, Drug and Grocery Stores	0.95		
Chemicals	0.90		
Telecommunications Equipment	0.75		
Alternative Energy	0.49		
Real Estate Investment and Services	0.43		
Beverages	0.36		
Industrial Support Services	0.26		
Aerospace and Defense	0.08		
Electronic and Electrical Equipment	0.08		
	100.28		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
4 920 260	BUNDESobligation 0% 07/10/2022	EUR	5 030 885	5 000 460	3.52
5 173 120	BUNDESobligation 0% 08/04/2022	EUR	5 263 418	5 237 267	3.68
5 425 740	BUNDESobligation 0% 08/10/2021	EUR	5 497 743	5 471 913	3.85
4 668 540	BUNDESobligation 0% 14/04/2023	EUR	4 769 205	4 764 479	3.35
5 172 480	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	5 512 555	5 425 414	3.82
5 173 450	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/02/2023	EUR	5 520 265	5 480 494	3.86
5 678 350	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2023	EUR	6 068 422	6 046 875	4.25
6 687 030	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	7 137 803	7 018 371	4.94
5 677 120	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 04/01/2022	EUR	6 033 054	5 912 579	4.16
4 037 750	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.25% 04/09/2021	EUR	4 274 747	4 176 891	2.94
4 794 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2021	EUR	5 142 743	4 980 136	3.50
3 280 100	BUNDESSCHATZANWEISUNGEN 0% 10/09/2021	EUR	3 320 531	3 305 472	2.33
3 910 790	BUNDESSCHATZANWEISUNGEN 0% 10/12/2021	EUR	3 962 441	3 950 485	2.78
3 532 290	BUNDESSCHATZANWEISUNGEN 0% 11/03/2022	EUR	3 578 212	3 573 441	2.51
1 470 000	FINLAND GOVERNMENT BOND 0% 15/04/2022	EUR	1 491 393	1 486 611	1.05
1 413 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	1 499 104	1 497 497	1.05
1 456 000	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	1 552 097	1 529 674	1.08
4 100 940	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2022	EUR	4 156 981	4 143 282	2.91
1 074 990	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2023	EUR	1 093 546	1 092 432	0.77
5 581 910	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2023	EUR	5 686 110	5 678 896	3.99
4 439 520	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/05/2022	EUR	4 501 585	4 491 906	3.16
5 779 940	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	6 193 189	6 180 779	4.35
5 409 980	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	5 860 752	5 773 531	4.06
6 508 460	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	7 100 616	6 938 505	4.88
5 277 720	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	5 710 326	5 547 200	3.90
1 487 060	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	1 890 301	1 872 209	1.32
4 087 080	NETHERLANDS GOVERNMENT BOND 0% 15/01/2022	EUR	4 146 352	4 126 827	2.90
4 052 050	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	4 381 856	4 294 282	3.02
4 382 030	NETHERLANDS GOVERNMENT BOND 3.25% 15/07/2021	EUR	4 716 303	4 556 961	3.21
1 133 190	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	1 279 616	1 262 022	0.89
2 189 260	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	2 717 132	2 648 786	1.86
751 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2023	EUR	765 248	763 542	0.54
1 049 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/09/2022	EUR	1 070 889	1 063 581	0.75
1 586 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	1 771 959	1 739 683	1.22
2 394 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	2 596 201	2 512 455	1.77
1 284 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.65% 20/04/2022	EUR	1 424 978	1 383 767	0.97
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			142 718 558	140 928 705	99.14
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			142 718 558	140 928 705	99.14
Total Investments			142 718 558	140 928 705	99.14

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

Economic and Geographical Classification of Investments

Economic classification	%
Governments	99.14
	99.14

Geographical classification	%
Germany	49.48
France	29.35
Netherlands	11.88
Austria	5.25
Finland	3.18
	99.14

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
7 580 100	BUNDESobligation 0% 05/04/2024	EUR	7 788 771	7 788 932	5.71
5 160 780	BUNDESobligation 0% 11/04/2025	EUR	5 336 403	5 338 569	3.92
5 967 550	BUNDESobligation 0% 13/10/2023	EUR	6 085 175	6 113 009	4.49
7 257 930	BUNDESobligation 0% 18/10/2024	EUR	7 505 483	7 484 377	5.49
7 257 360	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2024	EUR	7 868 590	7 782 067	5.71
7 258 250	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	7 962 442	7 895 161	5.79
7 257 520	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	8 011 411	7 920 857	5.81
7 257 780	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2% 15/08/2023	EUR	7 996 241	7 885 759	5.79
8 871 110	BUNDESREPUBLIK DEUTSCHLAND 0.5% 15/02/2025	EUR	9 394 922	9 382 087	6.88
1 621 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	1 644 122	1 653 582	1.21
1 126 000	FINLAND GOVERNMENT BOND 0% 15/09/2024	EUR	1 153 793	1 154 037	0.85
1 403 000	FINLAND GOVERNMENT BOND 2% 15/04/2024	EUR	1 561 055	1 544 282	1.13
6 184 440	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	6 471 534	6 502 939	4.77
5 929 810	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2024	EUR	6 012 701	6 062 934	4.45
6 026 650	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/03/2025	EUR	6 180 712	6 181 535	4.54
5 978 760	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	6 640 892	6 597 861	4.84
5 621 110	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	6 314 475	6 252 642	4.59
7 253 150	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.25% 25/10/2023	EUR	8 681 874	8 439 403	6.19
4 862 240	NETHERLANDS GOVERNMENT BOND 0% 15/01/2024	EUR	4 936 201	4 973 974	3.65
5 566 570	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	6 037 942	5 969 868	4.38
4 842 220	NETHERLANDS GOVERNMENT BOND 2% 15/07/2024	EUR	5 432 751	5 365 228	3.94
1 742 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	1 767 797	1 773 704	1.30
1 044 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2024	EUR	1 070 102	1 068 012	0.78
1 867 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	2 069 959	2 048 846	1.50
2 170 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	2 364 844	2 340 779	1.72
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			136 290 192	135 520 444	99.43
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			136 290 192	135 520 444	99.43
Total Investments			136 290 192	135 520 444	99.43

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.43	Germany	49.59
	99.43	France	29.37
		Netherlands	11.97
		Austria	5.31
		Finland	3.19
			99.43

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
3 733 160	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2026	EUR	3 912 173	3 894 992	12.12
3 859 590	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	4 097 599	4 101 779	12.77
3 859 560	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	4 088 621	4 126 448	12.86
3 479 930	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1% 15/08/2025	EUR	3 776 263	3 791 384	11.80
341 000	FINLAND GOVERNMENT BOND 0.5% 15/04/2026	EUR	357 504	360 676	1.12
250 000	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	265 032	268 550	0.84
311 000	FINLAND GOVERNMENT BOND 4% 04/07/2025	EUR	390 421	383 385	1.19
181 750	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2026	EUR	185 324	186 530	0.58
1 418 260	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	1 478 533	1 480 380	4.61
1 367 310	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	1 429 852	1 446 477	4.50
1 304 600	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	1 418 577	1 430 755	4.45
1 255 410	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	1 339 153	1 358 856	4.23
1 600 680	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	2 007 634	1 976 680	6.15
1 179 020	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	1 637 378	1 593 917	4.96
1 755 800	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	1 803 990	1 830 369	5.70
1 916 800	NETHERLANDS GOVERNMENT BOND 0.5% 15/07/2026	EUR	2 047 819	2 040 577	6.35
337 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.5% 20/04/2027	EUR	355 675	358 282	1.12
452 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	490 907	486 759	1.52
395 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	426 731	431 656	1.34
329 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.85% 15/03/2026	EUR	439 243	431 187	1.34
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			31 948 429	31 979 639	99.55
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			31 948 429	31 979 639	99.55
Total Investments			31 948 429	31 979 639	99.55

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.55	Germany	49.54
	99.55	France	29.49
		Netherlands	12.05
		Austria	5.32
		Finland	3.15
			99.55

MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks 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					
2 252	ADVANCED MICRO DEVICES INC	USD	119 784	118 478	1.45
426	AEON CO LTD	JPY	8 854	9 891	0.12
8 842	AFTERPAY TOUCH GROUP LTD	AUD	310 464	371 290	4.55
785	ALIGN TECHNOLOGY INC	USD	202 726	215 435	2.64
47	ALPHABET CLASS - A	USD	65 302	66 648	0.82
211	ALPHABET INC	USD	287 511	298 272	3.66
25 105	AMADA CO LTD	JPY	202 144	205 010	2.51
281	AMAZON.COM INC	USD	703 732	775 227	9.52
223	AMERICAN WATER WORKS CO INC	USD	28 386	28 691	0.35
1 098	APPLE INC	USD	340 523	400 550	4.91
12 052	ASTELLAS PHARMA INC	JPY	205 517	201 025	2.47
118 406	AURIZON HOLDINGS LTD	AUD	370 171	401 091	4.92
38	AUTOZONE INC	USD	42 509	42 869	0.53
650	BAKER HUGHES CO	USD	10 407	10 004	0.12
8 939	BANK OF NEW YORK MELLON CORP	USD	339 861	345 492	4.24
5 604	BAUSCH HEALTH COS INC	CAD	104 367	102 204	1.25
3 453	BAYER AG	EUR	260 786	255 149	3.13
3 600	BAYERISCHE MOTOREN WERKE AG	EUR	234 182	229 743	2.82
1 355	BERKSHIRE HATHAWAY INC - B	USD	260 228	241 881	2.97
25 702	BLUESCOPE STEEL LTD	AUD	203 346	206 864	2.54
603	CBRE GROUP INC	USD	32 864	27 268	0.33
510	CROWDSTRIKE HOLDINGS INC - A	USD	21 287	51 148	0.63
3 823	CSL LTD	AUD	730 709	755 423	9.27
1 111	DARDEN RESTAURANTS INC	USD	83 103	84 180	1.03
6 986	DEUTSCHE BANK AG - REG	EUR	69 352	66 411	0.81
909	DEUTSCHE BOERSE AG	EUR	158 075	164 423	2.02
356	DWS GROUP GMBH & CO KGAA	EUR	12 881	12 919	0.16
514	ESSITY AB	SEK	15 934	16 612	0.20
9 325	EVONIK INDUSTRIES AG	EUR	252 871	236 803	2.90
543	FACEBOOK INC	USD	96 327	123 299	1.51
681	FIELMANN AG	EUR	48 792	45 815	0.56
174	FISERV INC	USD	21 171	16 986	0.21
7 676	GENERAL MOTORS CO	USD	176 855	194 203	2.38
1 596	GODADDY INC	USD	115 534	117 035	1.44
95	LULULEMON ATHLETICA INC	USD	28 790	29 641	0.36
1 060	MERCK KGAA	EUR	128 416	122 983	1.51
260	METTLER-TOLEDO INTERNATIONAL INC	USD	187 411	209 443	2.57
43	MICROSOFT CORP	USD	7 970	8 751	0.11
557	MITSUBISHI GAS CHEMICAL CO INC	JPY	8 428	8 416	0.10
8	NVR INC	USD	28 685	26 070	0.32
1 497	NYFOSA AB	SEK	10 091	10 203	0.13
237	OMEGA HEALTHCARE INVESTORS INC	USD	7 380	7 046	0.09
67 566	ORICA LTD	AUD	763 856	774 078	9.50
2 144	PROCTER & GAMBLE CO	USD	251 020	256 358	3.14

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
367	PUBLIC STORAGE	USD	71 952	70 424	0.86
409	PUMA SE	EUR	31 551	31 614	0.39
429	SALESFORCE.COM INC	USD	75 122	80 365	0.99
115	SWEDISH MATCH AB	SEK	8 060	8 085	0.10
468	TRIMBLE INC	USD	16 366	20 213	0.25
649	UNILEVER NV	EUR	34 376	34 442	0.42
19 940	WINLAND HOLDINGS CORP	USD	14 955	14 955	0.18
Total Shares			7 810 984	8 151 426	99.99
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			7 810 984	8 151 426	99.99
Total Investments			7 810 984	8 151 426	99.99

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	17.63	United States of America	47.61
Chemicals	12.51	Australia	30.77
Retailers	10.72	Germany	14.30
Software and Computer Services	9.35	Japan	5.21
Technology Hardware and Equipment	8.94	Canada	1.25
Automobiles and Parts	5.20	Sweden	0.43
Banks	5.05	Netherlands	0.42
Industrial Transportation	4.92		
Finance and Credit Services	4.55		99.99
Personal Care, Drug and Grocery Stores	3.77		
Non-life Insurance	2.97		
Medical Equipment and Services	2.64		
Industrial Metals and Mining	2.54		
Industrial Engineering	2.51		
Investment Banking and Brokerage Services	2.36		
Travel and Leisure	1.03		
Real Estate Investment Trusts	0.86		
Personal Goods	0.75		
Real Estate Investment and Services	0.55		
Gas, Water and Multi-utilities	0.35		
Construction and Materials	0.32		
Electronic and Electrical Equipment	0.25		
Oil, Gas and Coal	0.12		
Tobacco	0.10		
	99.99		

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
36 398	AFTERPAY TOUCH GROUP LTD	AUD	1 291 217	1 528 411	2.02
2 339	AIRBUS SE	EUR	140 540	166 870	0.22
489	ALLREAL HOLDING AG	CHF	93 792	96 813	0.13
856 764	ALTICE EUROPE NV - A	EUR	3 605 318	3 305 413	4.37
113 824	AMADA CO LTD	JPY	916 505	929 498	1.23
38 077	AMADEUS IT GROUP SA - A	EUR	3 093 194	1 983 496	2.62
95 005	ASTELLAS PHARMA INC	JPY	1 620 120	1 584 664	2.09
14 970	ASX LTD	AUD	771 694	879 998	1.16
405 616	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 162 243	1 395 859	1.84
1 203 524	BANCO SANTANDER SA	EUR	3 440 089	2 939 354	3.88
56 035	BHP GROUP LTD	AUD	1 419 836	1 381 939	1.83
84 072	BNP PARIBAS SA	EUR	4 538 651	3 339 829	4.41
93 114	COLES GROUP LTD	AUD	955 068	1 100 751	1.45
1 562	DWS GROUP GMBH & CO KGAA	EUR	56 517	56 683	0.07
156 918	E.ON SE	EUR	1 832 737	1 765 068	2.33
198 867	ESSITY AB	SEK	6 409 555	6 427 077	8.50
176 793	FAMILYMART UNY HOLDINGS CO LTD	JPY	3 367 022	3 029 988	4.00
11 518	FAST RETAILING CO LTD	JPY	5 575 535	6 587 205	8.71
6 837	FERRARI NV	EUR	1 155 220	1 166 053	1.54
30 392	FIAT CHRYSLER AUTOMOBILES NV	EUR	241 543	305 301	0.40
9 476	FIELMANN AG	EUR	678 926	637 514	0.84
49 069	GALENICA AG	CHF	3 511 136	3 511 001	4.64
7 123	GEBERIT AG - REG	CHF	3 452 028	3 564 664	4.71
177 350	GJENSIDIGE FORSIKRING ASA	NOK	3 165 073	3 255 807	4.30
21 721	HELVETIA HOLDING AG	CHF	1 871 113	2 025 259	2.68
84 029	ING GROEP NV	EUR	508 259	584 950	0.77
216	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	494	593	0.00
6 824	KBC GROUP NV	EUR	499 781	391 343	0.52
33 241	LAFARGEHOLCIM LTD - REG	CHF	1 444 950	1 456 200	1.92
114	LONZA GROUP AG - REG	CHF	59 904	60 179	0.08
555 742	MINITUBISHI UFJ FINANCIAL GROUP INC	JPY	2 342 578	2 171 764	2.87
259 033	NOMURA HOLDINGS INC	JPY	1 039 563	1 158 247	1.53
15 391	NOVARTIS AG - REG	CHF	1 323 266	1 338 732	1.77
61 112	NOVO NORDISK A/S	DKK	3 846 418	3 954 453	5.22
5 996	OMRON CORP	JPY	410 350	401 271	0.53
2 007	ROCHE HOLDING AG	CHF	708 014	695 470	0.92
42 506	SAP SE	EUR	5 760 214	5 935 113	7.85
10 647	SWEDISH MATCH AB	SEK	746 211	748 529	0.99
96 227	TOYOTA TSUSHO CORP	JPY	2 122 252	2 434 105	3.22
10 514	UNILEVER NV	EUR	549 679	557 966	0.74

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
34 934	WESFARMERS LTD	AUD	1 031 196	1 078 254	1.42
Total Shares			76 757 801	75 931 684	100.32
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			76 757 801	75 931 684	100.32
Total Investments			76 757 801	75 931 684	100.32

MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	14.72	Japan	24.18
Banks	14.30	Switzerland	16.84
Personal Care, Drug and Grocery Stores	13.23	Germany	11.09
Retailers	12.42	Sweden	9.48
Software and Computer Services	10.46	Spain	8.35
Non-life Insurance	6.98	Netherlands	8.04
Construction and Materials	6.63	Australia	7.89
Telecommunications Service Providers	4.37	Denmark	5.22
General Industrials	3.22	France	4.41
Investment Banking and Brokerage Services	2.77	Norway	4.30
Gas, Water and Multi-utilities	2.33	Belgium	0.52
Finance and Credit Services	2.02		
Automobiles and Parts	1.94		100.32
Industrial Metals and Mining	1.83		
Industrial Engineering	1.23		
Tobacco	0.99		
Electronic and Electrical Equipment	0.53		
Aerospace and Defense	0.22		
Real Estate Investment and Services	0.13		
	100.32		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
4 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.95% 15/01/2028	USD	4 269	4 564	0.01
24 000	AMERICAN HONDA FINANCE CORP FRN 20/07/2020	USD	23 950	24 021	0.03
24 000	APPLE INC FRN 11/05/2022	USD	24 094	24 134	0.03
286 000	BANK OF AMERICA CORP FRN 29/04/2031	USD	304 409	303 713	0.37
285 000	BANK OF NEW YORK MELLON CORP FRN 30/10/2023	USD	286 483	288 677	0.35
1 000	BECTON DICKINSON AND CO FRN 06/06/2022	USD	998	1 002	0.00
24 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 02/02/2021	USD	23 935	24 020	0.03
22 000	GOLDMAN SACHS GROUP INC 3.5% 01/04/2025	USD	23 412	24 131	0.03
24 000	HARLEY-DAVIDSON FINANCIAL SERVICES INC FRN 02/03/2021	USD	23 738	23 891	0.03
23 000	HESS CORP 4.3% 01/04/2027	USD	19 768	23 946	0.03
458 000	SGSP AUSTRALIA ASSETS PTY LTD 3.25% 29/07/2026	USD	493 542	506 527	0.63
194 000	SOUTHERN POWER CO 2.5% 15/12/2021	USD	198 508	199 016	0.24
11 000	STANDARD INDUSTRIES INC/NJ - 144A - 4.75% 15/01/2028	USD	10 973	11 192	0.01
24 000	STANLEY BLACK & DECKER INC 2.3% 15/03/2030	USD	23 868	25 167	0.03
26 000	TD AMERITRADE HOLDING CORP FRN 01/11/2021	USD	25 918	25 953	0.03
7 000	WEYERHAEUSER CO 7.375% 15/03/2032	USD	9 566	9 691	0.01
Total Bonds			1 497 431	1 519 645	1.86
Supranationals, Governments and Local Public Authorities, Debt Instruments					
76 000	AFRICAN DEVELOPMENT BANK 3% 06/12/2021	USD	78 989	78 948	0.10
184 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2021	USD	198 296	200 297	0.25
1 818 200	UNITED STATES TREASURY NOTE/BOND 1.625% 31/12/2021	USD	1 858 293	1 858 293	2.28
12 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	14 243	14 387	0.02
2 308 300	UNITED STATES TREASURY NOTE/BOND 2.375% 15/05/2029	USD	2 632 815	2 666 988	3.27
57 700	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	65 435	71 782	0.09
1 838 500	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	2 454 510	2 498 062	3.06
457 500	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	540 838	542 352	0.66
17 165 100	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	23 114 815	23 706 613	29.04
16 995 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	23 306 163	23 917 808	29.28
16 187 900	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	23 276 293	23 887 270	29.25
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			77 540 690	79 442 800	97.30
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			79 038 121	80 962 445	99.16
Total Investments			79 038 121	80 962 445	99.16

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	97.30	United States of America	98.41
Gas, Water and Multi-utilities	0.87	Australia	0.62
Banks	0.78	Ivory Coast	0.10
Investment Banking and Brokerage Services	0.09	Canada	0.03
Industrial Engineering	0.03		
Oil, Gas and Coal	0.03		
Technology Hardware and Equipment	0.03		
Real Estate Investment Trusts	0.02		
Construction and Materials	0.01		
	99.16		99.16

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
57 000	ABN AMRO BANK NV 1% 16/04/2025	EUR	58 713	59 771	2.42
50 000	AXA BANK EUROPE SCF 0.375% 23/03/2023	EUR	50 744	50 967	2.06
41 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 4.25% 26/01/2021	EUR	42 888	42 083	1.70
59 000	COMMERZBANK AG 1% 04/03/2026	EUR	60 048	59 978	2.44
15 290	CREDIT AGRICOLE SA 3.15% 19/07/2023	EUR	16 589	16 697	0.68
8 140	CREDIT AGRICOLE SA 4.1% 17/04/2024	EUR	9 196	9 346	0.38
15 000	CREDIT AGRICOLE SA 4.25% 04/02/2023	EUR	16 501	16 599	0.67
45 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	45 778	45 765	1.85
28 000	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	28 076	28 643	1.16
39 000	DEUTSCHE WOHNEN SE 1.375% 24/07/2020	EUR	39 060	39 030	1.58
41 000	E.ON SE 0% 24/10/2022	EUR	41 079	40 857	1.65
24 000	FRESENIUS FINANCE IRELAND PLC 3% 30/01/2032	EUR	28 261	28 217	1.14
43 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO 2.625% 15/03/2023	EUR	45 123	45 056	1.82
50 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	59 558	59 542	2.41
50 000	GRENKE FINANCE PLC 0.625% 09/01/2025	EUR	47 258	47 532	1.92
43 000	LA POSTE SA 4.375% 26/06/2023	EUR	48 491	48 514	1.96
6 000	LINDE FINANCE BV 1% 20/04/2028	EUR	6 459	6 457	0.26
49 000	METRO AG 1.375% 28/10/2021	EUR	48 906	49 021	1.98
57 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	59 335	59 500	2.41
12 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	12 998	13 086	0.53
47 000	UNICREDIT BANK AG - EMTN - 0.5% 04/05/2026	EUR	48 900	49 151	1.99
1 000	VOLKSWAGEN LEASING GMBH 0.25% 05/10/2020	EUR	998	1 000	0.04
	Total Bonds		814 959	816 812	33.05
Supranationals, Governments and Local Public Authorities, Debt Instruments					
160 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	159 840	161 982	6.56
359 171.92	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.25% 04/09/2021	EUR	375 826	371 540	15.04
7 473.16	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2030	EUR	7 682	7 833	0.32
8 254	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	8 849	8 454	0.34
1 354	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	1 507	1 508	0.06
258 702	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	306 145	305 899	12.38
1 023	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	933	963	0.04
215 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	245 038	244 905	9.91
9 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 01/11/2020	EUR	9 028	9 028	0.37
1 000	ITALY CERTIFICATI DI CREDITO DEL TESORO/ CCTS-EU FRN 15/12/2020	EUR	1 004	1 004	0.04
454 863	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	491 642	488 399	19.76
28 069	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2024	EUR	28 105	28 274	1.14
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		1 635 599	1 629 789	65.96
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			2 450 558	2 446 601	99.01
Total Investments			2 450 558	2 446 601	99.01

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	65.96	Germany	28.38
Banks	13.63	Netherlands	22.97
Investment Banking and Brokerage Services	12.25	France	19.93
Personal Care, Drug and Grocery Stores	1.98	Italy	10.32
General Industrials	1.96	Philippines	6.56
Gas, Water and Multi-utilities	1.65	Ireland	4.89
Real Estate Investment and Services	1.58	United Kingdom	2.41
		United States of America	2.41
		Spain	1.14
	99.01		99.01

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
5 308	ALPHABET CLASS - A	USD	6 163 101	6 701 696	2.07
2 147	ALPHABET INC	USD	2 653 263	2 702 240	0.83
131 029	ALTRIA GROUP INC	USD	4 570 752	4 578 986	1.41
4 742	AMAZON.COM INC	USD	11 071 769	11 647 887	3.59
17 695	APPLE INC	USD	5 067 267	5 747 350	1.77
5 237	AUTODESK INC	USD	941 622	1 115 290	0.34
819 705	AXA SA	EUR	17 533 490	15 256 349	4.71
56 665	BERKSHIRE HATHAWAY INC - B	USD	9 212 511	9 006 160	2.78
22 836	BIOGEN INC	USD	6 120 353	5 439 854	1.68
405 804	BNP PARIBAS SA	EUR	19 255 400	14 353 287	4.43
78 921	BOEING CO	USD	13 083 052	12 880 042	3.97
4 439	BROADCOM INC	USD	1 218 169	1 247 378	0.38
88 521	CADENCE DESIGN SYSTEMS INC	USD	7 395 226	7 563 082	2.33
452 631	CIE DE SAINT-GOBAIN	EUR	14 914 191	14 506 824	4.47
6 261	DAVITA INC	USD	507 625	441 166	0.14
162 048	ELECTRICITE DE FRANCE SA	EUR	2 051 755	1 330 414	0.41
438 367	ENGIE SA	EUR	5 810 555	4 822 037	1.49
11 752	ESSILORLUXOTTICA SA	EUR	1 259 227	1 342 666	0.41
108 495	EXXON MOBIL CORP	USD	4 530 659	4 319 901	1.33
13 830	FACEBOOK INC	USD	2 641 999	2 796 045	0.86
12 375	FIRST SOLAR INC	USD	566 540	545 397	0.17
120 847	INTEL CORP	USD	6 632 275	6 437 498	1.99
79 574	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	23 629 499	31 073 647	9.59
57 206	MICROSOFT CORP	USD	9 603 566	10 365 484	3.20
3 697	MOHAWK INDUSTRIES INC	USD	424 766	334 957	0.10
1 381	NETFLIX INC	USD	432 057	559 507	0.17
15 368	NVIDIA CORP	USD	4 999 163	5 198 288	1.60
1 314 811	ORANGE SA	EUR	17 940 596	13 996 163	4.32
34 001	PEPSICO INC	USD	3 980 282	4 003 893	1.23
87 157	PFIZER INC	USD	2 988 933	2 537 536	0.78
53 719	PROCTER & GAMBLE CO	USD	5 833 871	5 718 898	1.76
255 856	RENAULT SA	EUR	15 333 450	5 777 228	1.78
266 299	SANOFI	EUR	19 466 457	24 140 004	7.45
118 147	SISTEMA PJSFC - GDR REG	USD	408 750	498 613	0.15
857 017	TOTAL SA	EUR	42 623 741	29 117 153	8.99
546	VERISIGN INC	USD	98 929	100 547	0.03
13 080	VERTEX PHARMACEUTICALS INC	USD	2 555 573	3 380 897	1.04
380 057	VINCI SA	EUR	31 187 477	31 164 674	9.62
642 087	VIVENDI SA	EUR	15 390 825	14 665 267	4.52
39 472	WALMART INC	USD	4 505 103	4 209 550	1.30
89 521	WELLS FARGO & CO	USD	2 049 266	2 040 456	0.63

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
31 341	ZILLOW GROUP INC	USD	1 592 372	1 607 581	0.50
Total Shares			348 245 477	325 271 892	100.32
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			348 245 477	325 271 892	100.32
Total Investments			348 245 477	325 271 892	100.32

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Construction and Materials	14.10	France	62.17
Pharmaceuticals and Biotechnology	10.95	United States of America	38.00
Oil, Gas and Coal	10.31	Russia	0.15
Software and Computer Services	9.67		
Personal Goods	9.58		100.32
Telecommunications Service Providers	9.01		
Non-life Insurance	7.48		
Technology Hardware and Equipment	5.75		
Banks	5.06		
Retailers	4.89		
Aerospace and Defense	3.97		
Automobiles and Parts	1.78		
Personal Care, Drug and Grocery Stores	1.76		
Gas, Water and Multi-utilities	1.49		
Tobacco	1.41		
Beverages	1.23		
Real Estate Investment and Services	0.50		
Electricity	0.41		
Medical Equipment and Services	0.41		
Alternative Energy	0.17		
Investment Banking and Brokerage Services	0.15		
Health Care Providers	0.14		
Household Goods and Home Construction	0.10		
	100.32		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
27 776	ABBVIE INC	USD	2 299 573	2 428 035	2.08
733	ABIOMED INC	USD	119 693	157 649	0.13
3 822	ADECCO GROUP AG - REG	CHF	159 849	159 667	0.14
13 255	ADVANCED MICRO DEVICES INC	USD	690 720	620 884	0.53
19 676	ALLISON TRANSMISSION HOLDINGS INC	USD	614 551	644 334	0.55
542	ALPHABET CLASS - A	USD	691 590	684 310	0.58
2 296	ALPHABET INC	USD	2 841 589	2 889 773	2.47
4 536	ALTERYX INC	USD	526 442	663 468	0.57
39 354	AMERICAN WATER WORKS CO INC	USD	4 231 460	4 508 112	3.85
11 758	ANRITSU CORP	JPY	247 670	248 025	0.21
336	ANSYS INC	USD	85 299	87 274	0.07
9 655	APPLE INC	USD	2 784 594	3 135 952	2.68
5 371	ASPEN TECHNOLOGY INC	USD	508 027	495 472	0.42
108 400	AXA SA	EUR	2 318 676	2 017 541	1.72
1 232 423	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 784 771	3 776 144	3.23
144 789	BANK OF AMERICA CORP	USD	3 229 805	3 061 691	2.62
11 014	BAWAG GROUP AG	EUR	336 147	338 570	0.29
39 784	BERKSHIRE HATHAWAY INC - B	USD	6 335 564	6 323 146	5.40
7 847	BLACK KNIGHT INC	USD	516 578	506 948	0.43
190 898	BNP PARIBAS SA	EUR	9 058 109	6 752 063	5.78
6 747	BOEING CO	USD	994 303	1 101 122	0.94
14 192	BOSTON SCIENTIFIC CORP	USD	504 193	443 646	0.38
8 002	CADENCE DESIGN SYSTEMS INC	USD	607 038	683 677	0.58
14 279	CGI INC	CAD	800 517	798 355	0.68
69 137	CITIGROUP INC	USD	2 802 981	3 145 529	2.69
5 294	COCA-COLA AMATIL LTD	AUD	28 861	28 104	0.02
46 537	CSL LTD	AUD	8 366 408	8 187 409	7.01
9 548	CVS HEALTH CORP	USD	550 588	552 316	0.47
18 450	DOLLAR TREE INC	USD	1 555 164	1 522 456	1.30
9 489	DOMINION ENERGY INC	USD	706 968	685 854	0.59
4 269	FAST RETAILING CO LTD	JPY	1 866 762	2 173 764	1.86
72 020	FORD MOTOR CO	USD	392 051	389 869	0.33
4 818	GRIFOLS SA	EUR	79 786	78 822	0.07
8 543	HELIX ENERGY SOLUTIONS GROUP INC	USD	50 001	26 394	0.02
15 141	INSIGHT ENTERPRISES INC	USD	897 032	663 257	0.57
21 677	INTEL CORP	USD	1 189 668	1 154 730	0.99
1 251	INTUITIVE SURGICAL INC	USD	616 011	634 695	0.54
34 154	INVITATION HOMES INC REITS	USD	859 416	837 163	0.72
51 857	KURITA WATER INDUSTRIES LTD	JPY	1 285 987	1 280 044	1.09
55 625	LAWSON INC	JPY	2 488 914	2 483 524	2.12
5 799	LONZA GROUP AG - REG	CHF	2 703 310	2 725 544	2.33
6 365	LULULEMON ATHLETICA INC	USD	1 323 312	1 768 191	1.51
582	METTLER-TOLEDO INTERNATIONAL INC	USD	375 440	417 424	0.36
19 684	MICROSOFT CORP	USD	3 315 535	3 566 657	3.05

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
59 168	MITSUI CHEMICALS INC	JPY	1 163 201	1 097 213	0.94
17 425	MITSUI FUDOSAN CO LTD	JPY	278 814	274 596	0.23
2 650	MSCI INC	USD	835 821	787 627	0.67
3 856	NETFLIX INC	USD	1 290 330	1 562 244	1.34
91 224	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 833 502	1 893 802	1.62
12 350	OWENS CORNING	USD	509 999	613 129	0.52
8 526	PEPSICO INC	USD	957 705	1 004 005	0.86
25 618	PFIZER INC	USD	894 150	745 856	0.64
7 165	PROCTER & GAMBLE CO	USD	772 910	762 782	0.65
132 705	RAIFFEISEN BANK INTERNATIONAL AG	EUR	2 225 463	2 104 701	1.80
19 096	REXNORD CORP	USD	504 484	495 614	0.42
185 538	SEKISUI HOUSE LTD	JPY	3 151 692	3 142 803	2.69
94 603	SEVEN & I HOLDINGS CO LTD	JPY	2 882 122	2 748 202	2.35
96 506	SJW GROUP	USD	5 213 854	5 336 765	4.56
2 213	S&P GLOBAL INC	USD	646 621	649 191	0.55
5 201	SQUARE INC - A	USD	311 687	485 948	0.42
76 471	STARBUCKS CORP	USD	5 322 387	5 010 462	4.28
50 193	TAKEDA PHARMACEUTICAL CO LTD	JPY	1 756 136	1 593 967	1.36
142	TOKIO MARINE HOLDINGS INC	JPY	5 881	5 506	0.00
7 166	TOKYO ELECTRON LTD	JPY	1 366 611	1 563 649	1.34
402	UBER TECHNOLOGIES INC	USD	12 404	11 124	0.01
2 276	VERISIGN INC	USD	327 510	419 129	0.36
84 695	VERIZON COMMUNICATIONS INC	USD	4 290 046	4 157 268	3.55
8 269	VERTEX PHARMACEUTICALS INC	USD	1 957 691	2 137 358	1.83
140 428	VIVENDI SA	EUR	3 366 059	3 207 376	2.74
4 779	VMWARE INC - A	USD	664 160	658 929	0.56
8 868	VOCERA COMMUNICATIONS INC	USD	158 556	167 388	0.14
350	WYNN RESORTS LTD	USD	33 194	23 213	0.02
2 340	YUM CHINA HOLDINGS INC	USD	97 483	100 150	0.09
Total Shares			118 571 426	117 607 601	100.51
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			118 571 426	117 607 601	100.51
Total Investments			118 571 426	117 607 601	100.51

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	16.38	United States of America	58.90
Pharmaceuticals and Biotechnology	15.29	Japan	15.82
Software and Computer Services	9.36	France	10.24
Telecommunications Service Providers	9.25	Australia	7.02
Gas, Water and Multi-utilities	8.41	Spain	3.29
Non-life Insurance	7.13	Switzerland	2.47
Technology Hardware and Equipment	6.46	Austria	2.09
Retailers	5.51	Canada	0.68
Travel and Leisure	4.39		
Personal Care, Drug and Grocery Stores	3.25		100.51
Household Goods and Home Construction	2.69		
Industrial Engineering	1.52		
Personal Goods	1.51		
Investment Banking and Brokerage Services	1.23		
Medical Equipment and Services	1.06		
Aerospace and Defense	0.94		
Chemicals	0.94		
Beverages	0.88		
Real Estate Investment Trusts	0.72		
Electricity	0.59		
Industrial Support Services	0.55		
Industrial Transportation	0.55		
Construction and Materials	0.52		
General Industrials	0.43		
Telecommunications Equipment	0.36		
Automobiles and Parts	0.33		
Real Estate Investment and Services	0.23		
Oil, Gas and Coal	0.02		
Consumer Services	0.01		
	100.51		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
13 661	ABBVIE INC	USD	1 109 286	1 194 174	0.31
220 995	AFTERPAY TOUCH GROUP LTD	AUD	6 969 761	8 262 420	2.17
29 115	AISIN SEIKI CO LTD	JPY	733 834	754 480	0.20
1 341	ALPHABET CLASS - A	USD	1 690 839	1 693 100	0.44
5 177	ALPHABET INC	USD	6 654 270	6 515 834	1.71
3 306	AMAZON.COM INC	USD	7 879 545	8 120 606	2.13
48 351	AMGEN INC	USD	10 044 730	10 153 645	2.67
1 505	ANSYS INC	USD	369 946	390 913	0.10
16 943	APPLE INC	USD	4 957 672	5 503 100	1.45
18 139	AT&T INC	USD	474 664	488 218	0.13
9 976 799	AURIZON HOLDINGS LTD	AUD	29 233 134	30 090 022	7.90
234 082	AXA SA	EUR	5 007 014	4 356 734	1.14
2 934 648	BANCO SANTANDER SA	EUR	8 721 902	6 381 392	1.68
80 692	BANK OF AMERICA CORP	USD	1 696 652	1 706 304	0.45
202 878	BANK OF NEW YORK MELLON CORP	USD	7 139 690	6 981 467	1.83
88 491	BERKSHIRE HATHAWAY INC - B	USD	14 671 805	14 064 487	3.69
4 378	BIOGEN INC	USD	1 299 140	1 042 901	0.27
291 322	BNP PARIBAS SA	EUR	13 823 229	10 304 059	2.71
99 021	BOEING CO	USD	14 419 677	16 160 396	4.24
15 303	BOSTON SCIENTIFIC CORP	USD	585 840	478 376	0.13
1 907	BROADCOM INC	USD	523 327	535 875	0.14
129 927	CADENCE DESIGN SYSTEMS INC	USD	10 721 303	11 100 739	2.92
15 870	CAMPBELL SOUP CO	USD	719 314	701 267	0.18
79 523	CAPITAL ONE FINANCIAL CORP	USD	4 549 396	4 431 594	1.16
25 386	CBRE GROUP INC	USD	1 068 234	1 022 085	0.27
2 437	CINTAS CORP	USD	613 472	577 945	0.15
104 186	CITIGROUP INC	USD	4 144 282	4 740 155	1.24
13 529	CREE INC	USD	567 554	712 978	0.19
163 980	CSL LTD	AUD	29 099 005	28 849 543	7.58
34 837	DELL TECHNOLOGIES INC	USD	1 632 538	1 704 087	0.45
44 677	DENKA CO LTD	JPY	993 226	972 289	0.26
9 540	EDWARDS LIFESCIENCES CORP	USD	636 171	587 018	0.15
260 718	ENGIE SA	EUR	3 455 817	2 867 898	0.75
53 511	EXXON MOBIL CORP	USD	2 316 106	2 130 625	0.56
38 229	FAMILYMART UNY HOLDINGS CO LTD	JPY	584 540	583 352	0.15
8 891	FAST RETAILING CO LTD	JPY	4 236 651	4 527 275	1.19
11 229	FIRST SOLAR INC	USD	502 377	494 890	0.13
1 752	FLEETCOR TECHNOLOGIES INC	USD	498 356	392 361	0.10
1 009 041	FORD MOTOR CO	USD	6 053 179	5 462 288	1.43
6 386	FORTINET INC	USD	461 862	780 489	0.20
42 229	FORTUM OYJ	EUR	715 782	713 881	0.19
99 449	FREEMPORT-MCMORAN INC - B	USD	898 804	1 024 462	0.27
377 250	FUJI ELECTRIC CO LTD	JPY	9 622 689	9 165 754	2.41
5 700	FUJITSU LTD	JPY	515 101	593 657	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 654	GARTNER INC	USD	901 125	826 835	0.22
11 497	GEBERIT AG - REG	CHF	5 064 574	5 122 741	1.35
166 393	GENERAL MOTORS CO	USD	4 022 059	3 748 157	0.98
31 457	GLOBAL PAYMENTS INC	USD	4 848 596	4 750 689	1.25
9 141	HELVETIA HOLDING AG	CHF	799 043	758 851	0.20
8 191	HOME DEPOT INC	USD	1 845 482	1 826 940	0.48
20 831	IBIDEN CO LTD	JPY	519 637	540 670	0.14
1 596	ILLUMINA INC	USD	387 228	526 269	0.14
109 233	ING GROEP NV	EUR	700 143	677 026	0.18
765	INSULET CORP	USD	133 699	132 314	0.03
60 495	INTERNATIONAL PAPER CO	USD	1 990 709	1 896 478	0.50
70 322	JOHNSON & JOHNSON	USD	9 319 674	8 805 042	2.31
1 500	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	204 209	221 846	0.06
5 464	LULULEMON ATHLETICA INC	USD	1 055 795	1 517 894	0.40
6 903	MANHATTAN ASSOCIATES INC	USD	510 579	578 963	0.15
1 414 742	MARUBENI CORP	JPY	6 295 812	5 691 844	1.49
68 217	METSA BOARD OYJ	EUR	408 961	410 666	0.11
27 104	MICROSOFT CORP	USD	4 753 613	4 911 129	1.29
18 488	MONSTER BEVERAGE CORP	USD	1 057 880	1 141 066	0.30
332 279	MORGAN STANLEY	USD	11 590 601	14 289 343	3.75
123 261	NESTE OYJ	EUR	4 349 881	4 290 715	1.13
867	NINTENDO CO LTD	JPY	335 331	343 520	0.09
27 177	NITORI HOLDINGS CO LTD	JPY	3 726 115	4 738 047	1.24
236 244	NOMURA HOLDINGS INC	JPY	876 627	940 523	0.25
19 578	NVIDIA CORP	USD	6 627 555	6 622 337	1.74
156	NVR INC	USD	447 614	452 624	0.12
168 128	OMNICOM GROUP INC	USD	8 226 634	8 173 253	2.15
86 391	ORACLE CORP	USD	4 128 370	4 251 285	1.12
291 333	ORICA LTD	AUD	2 921 302	2 971 729	0.78
10 576	ORION OYJ - B	EUR	463 758	455 403	0.12
2 327	PALO ALTO NETWORKS INC	USD	502 590	475 842	0.12
87 886	PHILIP MORRIS INTERNATIONAL INC	USD	5 673 867	5 482 165	1.44
127 942	PROCTER & GAMBLE CO	USD	13 234 539	13 620 643	3.58
19 954	PROLOGIS INC	USD	1 670 547	1 658 111	0.44
4 176	PSP SWISS PROPERTY AG - REG	CHF	437 737	418 679	0.11
599 533	QBE INSURANCE GROUP LTD	AUD	3 365 435	3 256 214	0.86
135 075	QUALCOMM INC	USD	10 244 934	10 969 319	2.88
4 091	RESMED INC	USD	590 013	699 347	0.18
100 161	RICOH CO LTD	JPY	623 339	635 662	0.17
229 039	SOFTBANK GROUP CORP	JPY	9 532 718	10 301 657	2.71
6 157	SOLAREDGE TECHNOLOGIES INC	USD	508 343	760 779	0.20
150 823	SURGUTNEFTEGAS PJSC - ADR	USD	567 584	717 086	0.19
7 516	TDK CORP	JPY	578 189	662 459	0.17
5 199	TELSTRA CORP LTD	AUD	9 701	9 975	0.00

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
71 380	TJX COS INC	USD	3 271 350	3 213 260	0.84
80 694	TOSOH CORP	JPY	906 730	978 948	0.26
51 286	UCB SA	EUR	5 231 172	5 287 587	1.39
2 746	VARIAN MEDICAL SYSTEMS INC	USD	360 407	299 550	0.08
12 241	VERTEX PHARMACEUTICALS INC	USD	2 794 473	3 164 034	0.83
212 269	VIVENDI SA	EUR	5 088 088	4 848 224	1.27
41 011	WALMART INC	USD	4 638 210	4 373 679	1.15
Total Shares			380 954 288	382 762 554	100.52
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			380 954 288	382 762 554	100.52
Total Investments			380 954 288	382 762 554	100.52

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	15.65	United States of America	57.78
Technology Hardware and Equipment	9.89	Australia	19.29
Banks	8.09	Japan	10.88
Industrial Transportation	7.96	France	5.88
Software and Computer Services	7.94	Switzerland	1.71
Retailers	7.04	Spain	1.68
Non-life Insurance	5.89	Finland	1.54
Aerospace and Defense	4.24	Belgium	1.39
Telecommunications Service Providers	4.11	Russia	0.19
Investment Banking and Brokerage Services	4.00	Netherlands	0.18
Personal Care, Drug and Grocery Stores	3.73		
Finance and Credit Services	3.33		100.52
Industrial Support Services	3.21		
Automobiles and Parts	2.62		
Media	2.15		
Oil, Gas and Coal	1.87		
Construction and Materials	1.46		
Tobacco	1.44		
Chemicals	1.29		
Gas, Water and Multi-utilities	0.75		
Industrial Materials	0.61		
Medical Equipment and Services	0.54		
Real Estate Investment Trusts	0.44		
Personal Goods	0.40		
Real Estate Investment and Services	0.38		
Alternative Energy	0.33		
Beverages	0.30		
Industrial Metals and Mining	0.27		
Electricity	0.19		
Food Producers	0.18		
Telecommunications Equipment	0.13		
Leisure Goods	0.09		
	100.52		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
10 179	ABBVIE INC	USD	826 544	889 796	0.19
21 153	ADOBE INC	USD	8 242 568	8 198 471	1.75
13 788	ALPHABET CLASS - A	USD	16 851 791	17 408 248	3.72
3 666	ALPHABET INC	USD	4 634 690	4 614 071	0.99
605 096	ALTRIA GROUP INC	USD	21 060 466	21 145 900	4.52
1 910	AMAZON.COM INC	USD	4 591 485	4 691 578	1.00
89 787	AMERICAN WATER WORKS CO INC	USD	9 666 067	10 285 354	2.20
16 146	ANRITSU CORP	JPY	315 941	340 586	0.07
17 145	APPLE INC	USD	4 900 463	5 568 709	1.19
16 427	AUTODESK INC	USD	2 643 667	3 498 352	0.75
320 455	AXA SA	EUR	6 854 532	5 964 308	1.28
42 290	BCE INC	CAD	1 562 293	1 565 262	0.33
142 961	BERKSHIRE HATHAWAY INC - B	USD	24 689 670	22 721 781	4.86
5 977	BIOGEN INC	USD	1 555 637	1 423 805	0.30
340 885	BNP PARIBAS SA	EUR	16 174 993	12 057 102	2.58
11 682	BOSTON SCIENTIFIC CORP	USD	461 418	365 183	0.08
11 187	CBRE GROUP INC	USD	643 189	450 408	0.10
254 233	CIE DE SAINT-GOBAIN	EUR	8 376 977	8 148 168	1.74
23 174	CITIGROUP INC	USD	1 076 639	1 054 348	0.23
88 069	COMMONWEALTH BANK OF AUSTRALIA	AUD	3 728 025	3 747 778	0.80
39 142	COSTCO WHOLESALE CORP	USD	10 697 895	10 566 929	2.26
18 081	CSL LTD	AUD	3 234 559	3 181 050	0.68
7 927	DISCOVERY COMMUNICATIONS INC - C	USD	186 300	135 934	0.03
10 036	DOMINION ENERGY INC	USD	767 286	725 391	0.16
305 073	ENGIE SA	EUR	4 043 743	3 355 803	0.72
504 967	EXELON CORP	USD	17 459 324	16 315 944	3.49
57 273	FACEBOOK INC	USD	10 157 857	11 579 023	2.48
5 560	FAST RETAILING CO LTD	JPY	2 946 469	2 831 138	0.61
2 191	F5 NETWORKS INC	USD	306 215	272 092	0.06
251	GARTNER INC	USD	35 855	27 115	0.01
8 133	GILEAD SCIENCES INC	USD	540 053	557 141	0.12
17 535	HEALTHCARE REALTY TRUST INC	USD	504 165	457 285	0.10
21 842	HEALTHPEAK PROPERTIES INC	USD	554 918	535 962	0.11
7 827	HOME DEPOT INC	USD	1 708 536	1 745 752	0.37
230 471	INTEL CORP	USD	12 653 184	12 277 149	2.63
2 026	IPG PHOTONICS CORP	USD	247 756	289 320	0.06
332 252	KDDI CORP	JPY	8 831 491	8 867 654	1.90
7 095	KEYSIGHT TECHNOLOGIES INC	USD	640 523	636 633	0.14
9 937	KRAFT HEINZ CO	USD	271 455	282 145	0.06
6 102	KURITA WATER INDUSTRIES LTD	JPY	152 665	150 622	0.03
7 236	LIVE NATION ENTERTAINMENT INC	USD	428 189	285 600	0.06
86 635	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	25 726 263	33 830 969	7.22
317 779	MERCK & CO INC	USD	21 625 006	21 879 402	4.68
269 786	MICRON TECHNOLOGY INC	USD	12 469 760	12 375 350	2.65

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
2 974 791	NETFLIX INC	USD	821 122	1 176 140	0.25
94 042	NEXTERA ENERGY INC	USD	21 578 447	20 109 573	4.30
78 064	PEPSICO INC	USD	8 768 739	9 192 668	1.97
185 687	PFIZER INC	USD	6 012 112	5 406 192	1.16
108 527	PROCTER & GAMBLE CO	USD	11 922 161	11 553 731	2.47
243 986	RENAULT SA	EUR	14 622 081	5 509 204	1.18
351	ROCHE HOLDING AG	CHF	110 064	108 293	0.02
6 935	ROHM CO LTD	JPY	423 424	408 645	0.09
3 816 886	SCENTRE GROUP	AUD	5 108 152	5 077 326	1.09
11 113	SEGA SAMMY HOLDINGS INC	JPY	123 735	118 310	0.03
13 210	SEIKO EPSON CORP	JPY	145 661	134 421	0.03
823	SHIMAMURA CO LTD	JPY	51 136	49 582	0.01
937 617	SOFTBANK GROUP CORP	JPY	41 891 369	42 171 895	9.01
770 728	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	19 378 511	19 285 525	4.12
68 497	TJX COS INC	USD	3 144 699	3 083 478	0.66
506 043	TOTAL SA	EUR	25 168 049	17 192 811	3.68
2 818	TOYOTA MOTOR CORP	JPY	159 986	157 260	0.03
87 258	UNITEDHEALTH GROUP INC	USD	22 887 049	22 914 791	4.89
1 683	VERISIGN INC	USD	315 639	309 927	0.07
127 142	VINCI SA	EUR	10 433 273	10 425 644	2.23
311 351	VIVENDI SA	EUR	7 463 083	7 111 257	1.52
8 550	XYLEM INC/NY	USD	509 006	494 509	0.11
22 620	YAMAZAKI BAKING CO LTD	JPY	344 991	346 475	0.07
Total Shares			488 138 416	469 988 693	100.51
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			488 138 416	469 988 693	100.51
Total Investments			488 138 416	469 988 693	100.51

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Telecommunications Service Providers	13.06	United States of America	57.21
Banks	9.94	France	22.16
Software and Computer Services	9.75	Japan	18.22
Electricity	7.94	Australia	2.57
Personal Goods	7.23	Canada	0.33
Pharmaceuticals and Biotechnology	7.15	Switzerland	0.02
Technology Hardware and Equipment	6.58		
Non-life Insurance	6.13		100.51
Retailers	4.91		
Health Care Providers	4.90		
Tobacco	4.52		
Construction and Materials	3.97		
Oil, Gas and Coal	3.68		
Gas, Water and Multi-utilities	2.92		
Personal Care, Drug and Grocery Stores	2.47		
Beverages	1.97		
Real Estate Investment Trusts	1.30		
Automobiles and Parts	1.21		
Electronic and Electrical Equipment	0.20		
Industrial Engineering	0.14		
Food Producers	0.13		
Telecommunications Equipment	0.13		
Real Estate Investment and Services	0.10		
Medical Equipment and Services	0.08		
Travel and Leisure	0.06		
Leisure Goods	0.03		
Industrial Support Services	0.01		
	100.51		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
5 764	ABBVIE INC	USD	468 042	503 859	2.71
1 168	ADOBE INC	USD	315 213	452 693	2.43
155 080	AEGON NV	EUR	364 438	411 427	2.21
3 017	ALEXION PHARMACEUTICALS INC	USD	303 457	301 499	1.62
569	ALPHABET CLASS - A	USD	644 914	718 400	3.86
74	ALPHABET INC	USD	83 337	93 137	0.50
10 429	ALTICE EUROPE NV - A	EUR	40 412	35 824	0.19
914	ASML HOLDING NV	EUR	269 539	298 787	1.60
332	BERKSHIRE HATHAWAY INC - B	USD	60 631	52 767	0.28
2 165	BHP GROUP LTD	AUD	46 946	47 539	0.26
612	BIOGEN INC	USD	186 305	145 787	0.78
6 164	BOSTON SCIENTIFIC CORP	USD	237 355	192 688	1.03
1 120	CASTELLUM AB	SEK	19 193	18 629	0.10
1 978	CBRE GROUP INC	USD	82 408	79 638	0.43
2 570	CERNER CORP	USD	165 851	156 857	0.84
13 530	COGENT COMMUNICATIONS HOLDINGS INC	USD	941 579	931 915	5.01
915	CREE INC	USD	36 885	48 221	0.26
7 064	FACEBOOK INC	USD	1 189 127	1 428 146	7.67
88 099	FIAT CHRYSLER AUTOMOBILES NV	EUR	715 163	787 957	4.23
384	FISERV INC	USD	37 572	33 376	0.18
4 669	INCYTE CORP	USD	427 759	432 209	2.32
2 681	IPG PHOTONICS CORP	USD	345 329	382 857	2.06
29 978	KDDI CORP	JPY	779 873	800 099	4.30
6 278	LEROY SEAFOOD GROUP ASA	NOK	32 975	33 467	0.18
1 112	LIVE NATION ENTERTAINMENT INC	USD	44 800	43 890	0.24
19 804	MACQUARIE GROUP LTD	AUD	1 476 643	1 439 806	7.73
242	MERCADOLIBRE INC	USD	135 278	212 399	1.14
16 906	MICRON TECHNOLOGY INC	USD	703 411	775 495	4.17
22 786	MITSUBISHI CORP	JPY	434 758	426 869	2.29
815	NETFLIX INC	USD	247 309	330 194	1.77
118	ROCHE HOLDING AG	CHF	39 404	36 406	0.20
955	SALESFORCE.COM INC	USD	135 733	159 284	0.86
9 263	SEVEN & I HOLDINGS CO LTD	JPY	277 286	269 089	1.45
2 241	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	57 462	56 075	0.30
15 703	SWEDISH MATCH AB	SEK	986 412	982 938	5.28
2 965	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	363 485	368 450	1.98
1 651	TELEFLEX INC	USD	537 953	535 041	2.87
11 086	UNILEVER NV	EUR	520 820	523 814	2.81
9 045	UNITED PARCEL SERVICE INC - B	USD	847 500	895 360	4.81
13 038	VOLKSWAGEN AG - PFD	EUR	1 734 835	1 759 349	9.45
9 217	WASTE MANAGEMENT INC	USD	914 083	869 138	4.67
21 457	WELLS FARGO & CO	USD	512 960	489 070	2.63
10 384	WESTERN UNION CO	USD	203 637	199 886	1.07

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
4 613	WORLEYPARSONS LTD	AUD	24 124	24 658	0.13
Total Shares			17 992 196	18 784 989	100.90
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			17 992 196	18 784 989	100.90
Total Investments			17 992 196	18 784 989	100.90

MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	21.34	United States of America	58.18
Automobiles and Parts	13.68	Netherlands	11.05
Investment Banking and Brokerage Services	7.73	Germany	9.45
Pharmaceuticals and Biotechnology	7.63	Japan	8.34
Telecommunications Service Providers	6.26	Australia	8.12
Technology Hardware and Equipment	6.03	Sweden	5.38
Tobacco	5.28	Switzerland	0.20
Industrial Transportation	4.81	Norway	0.18
Waste and Disposal Services	4.67		
Medical Equipment and Services	3.91		100.90
Banks	2.93		
Personal Care, Drug and Grocery Stores	2.81		
Industrial Support Services	2.29		
Life Insurance	2.21		
Electronic and Electrical Equipment	2.06		
Leisure Goods	1.98		
Retailers	1.45		
Consumer Services	1.14		
Finance and Credit Services	1.07		
Real Estate Investment and Services	0.53		
Non-life Insurance	0.28		
Industrial Metals and Mining	0.26		
Travel and Leisure	0.24		
Food Producers	0.18		
Oil, Gas and Coal	0.13		
	100.90		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
725	ADOBE INC	USD	242 731	315 600	0.78
750	ALPHABET CLASS - A	USD	1 043 512	1 063 538	2.64
782	ALPHABET INC	USD	1 063 541	1 105 443	2.75
4 917	APPLE INC	USD	1 524 909	1 793 722	4.45
640 642	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 206 156	2 204 662	5.48
1 524 091	BANCO SANTANDER SA	EUR	3 670 433	3 722 271	9.25
25 293	BANK OF AMERICA CORP	USD	605 261	600 709	1.49
10 929	BERKSHIRE HATHAWAY INC - B	USD	2 034 754	1 950 936	4.85
30 145	BOSTON SCIENTIFIC CORP	USD	1 021 614	1 058 391	2.63
267	COLOPLAST A/S	DKK	42 113	41 362	0.10
7 497	CUMMINS INC	USD	1 310 551	1 298 930	3.23
4 560	DATADOG INC	USD	200 275	396 492	0.98
6 247	DOMINION ENERGY INC	USD	526 560	507 131	1.26
9 403	ELISA OYJ	EUR	566 427	571 771	1.42
65 375	ENEOS HOLDINGS INC	JPY	231 935	231 480	0.57
508	ESTEE LAUDER COS INC - A	USD	90 551	95 849	0.24
15 982	EXXON MOBIL CORP	USD	724 624	714 715	1.77
6 052	FAST RETAILING CO LTD	JPY	2 820 491	3 461 170	8.61
17 667	FISERV INC	USD	1 789 490	1 724 653	4.28
8 163	FORD MOTOR CO	USD	44 815	49 631	0.12
39 343	FORTESCUE METALS GROUP LTD	AUD	217 156	375 164	0.93
295 686	INCITEC PIVOT LTD	AUD	410 946	381 712	0.95
3 544	ING GROEP NV	EUR	28 282	24 671	0.06
3 513	INTEL CORP	USD	209 621	210 183	0.52
5 062	IQVIA HOLDINGS INC	USD	724 575	718 197	1.78
4 441	MICROSOFT CORP	USD	806 352	903 788	2.24
3 210	MONSTER BEVERAGE CORP	USD	221 785	222 517	0.55
41 627	NATIONAL OILWELL VARCO INC	USD	368 815	509 931	1.27
3 623	NETFLIX INC	USD	1 420 553	1 648 610	4.09
4 124	NINTENDO CO LTD	JPY	1 680 638	1 835 225	4.56
3 380	OKTA INC	USD	613 808	676 777	1.68
21 886	PFIZER INC	USD	808 907	715 672	1.78
6 152	POST HOLDINGS INC	USD	622 952	539 038	1.34
851	PROCTER & GAMBLE CO	USD	98 759	101 754	0.25
2 473	RAVEN INDUSTRIES INC	USD	56 434	53 194	0.13
4 124	SALESFORCE.COM INC	USD	650 381	772 549	1.92
35 347	SEKISUI HOUSE LTD	JPY	658 854	672 473	1.67
25 785	SEVEN & I HOLDINGS CO LTD	JPY	829 082	841 296	2.09
469	SONOVA HOLDING AG	CHF	98 345	93 621	0.23
622	SONY CORP	JPY	37 568	42 572	0.11
185 074	SYDNEY AIRPORT	AUD	1 024 777	722 491	1.79
2 028	UNITED AIRLINES HOLDINGS INC	USD	79 295	70 189	0.17
6 360	UNITEDHEALTH GROUP INC	USD	1 852 286	1 875 882	4.66
18 661	VESTAS WIND SYSTEMS A/S	DKK	1 895 484	1 899 301	4.73

MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17 858	WYNN RESORTS LTD	USD	1 766 692	1 330 242	3.30
1 154	ZEBRA TECHNOLOGIES CORP - A	USD	250 912	295 366	0.73
Total Shares			39 194 002	40 440 871	100.43
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			39 194 002	40 440 871	100.43
Total Investments			39 194 002	40 440 871	100.43

MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	17.29	United States of America	57.92
Banks	16.28	Japan	17.59
Retailers	10.68	Spain	14.72
Telecommunications Service Providers	5.51	Denmark	4.82
Industrial Transportation	5.02	Australia	3.67
Technology Hardware and Equipment	4.98	Finland	1.42
Non-life Insurance	4.84	Switzerland	0.23
Alternative Energy	4.72	Netherlands	0.06
Health Care Providers	4.66		
Leisure Goods	4.66		100.43
Travel and Leisure	3.48		
Medical Equipment and Services	2.96		
Oil, Gas and Coal	2.35		
Investment Banking and Brokerage Services	1.78		
Pharmaceuticals and Biotechnology	1.78		
Household Goods and Home Construction	1.67		
General Industrials	1.40		
Food Producers	1.34		
Electricity	1.26		
Chemicals	0.95		
Industrial Metals and Mining	0.93		
Electronic and Electrical Equipment	0.73		
Beverages	0.55		
Personal Care, Drug and Grocery Stores	0.49		
Automobiles and Parts	0.12		
	100.43		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
18 771	ABBVIE INC	USD	1 524 223	1 640 864	1.37
83 683	AIR LIQUIDE SA	EUR	8 554 746	10 744 896	8.99
2 280	ALPHABET CLASS - A	USD	2 877 249	2 878 648	2.40
2 067	ALPHABET INC	USD	2 625 317	2 601 551	2.17
1 698	AMAZON.COM INC	USD	4 045 819	4 170 838	3.48
239 449	AXA SA	EUR	5 379 222	4 456 625	3.72
2 189	BANCO SANTANDER SA	EUR	7 485	4 760	0.00
91 428	BANK OF AMERICA CORP	USD	1 922 390	1 933 326	1.62
19 710	BERKSHIRE HATHAWAY INC - B	USD	3 176 009	3 132 647	2.62
150 849	BNP PARIBAS SA	EUR	7 157 785	5 335 529	4.46
11 064	BOEING CO	USD	1 834 124	1 805 664	1.51
23 873	BOSTON SCIENTIFIC CORP	USD	737 007	746 277	0.62
99 562	CARREFOUR SA	EUR	1 655 470	1 369 475	1.14
23 737	COGENT COMMUNICATIONS HOLDINGS INC	USD	1 651 904	1 634 950	1.37
74 801	DANONE SA	EUR	5 139 577	4 604 750	3.85
11 213	DISCOVERY COMMUNICATIONS INC - C	USD	266 843	192 283	0.16
56 913	DOW INC	USD	1 972 984	2 065 418	1.73
14 793	ELI LILLY AND CO	USD	2 166 658	2 162 414	1.81
91 752	ENGIE SA	EUR	1 220 302	1 009 272	0.84
13 223	ESSILORLUXOTTICA SA	EUR	1 399 655	1 510 728	1.26
9 973	FACEBOOK INC	USD	1 632 924	2 016 266	1.68
10 907	FIRST SOLAR INC	USD	556 503	480 698	0.40
6 689	FORTINET INC	USD	501 302	817 521	0.68
7 568	HEALTH EQUITY INC	USD	529 945	395 330	0.33
38 430	L'OREAL SA	EUR	8 938 818	10 979 451	9.18
2 875	LULULEMON ATHLETICA INC	USD	366 684	798 672	0.67
27 432	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	8 657 538	10 712 196	8.95
19 760	MEDALLIA INC	USD	556 466	444 057	0.37
55 817	MERCK & CO INC	USD	3 808 468	3 843 056	3.21
19 577	MICROSOFT CORP	USD	3 238 932	3 547 269	2.96
33 320	MONSTER BEVERAGE CORP	USD	1 949 915	2 056 486	1.72
25 207	PROCTER & GAMBLE CO	USD	2 608 900	2 683 525	2.24
11 254	SALESFORCE.COM INC	USD	1 683 317	1 877 053	1.57
64 904	SANOFI	EUR	5 085 228	5 883 547	4.92
146 739	TOTAL SA	EUR	7 549 722	4 985 458	4.16
2 867	VERISIGN INC	USD	554 764	527 963	0.44
59 629	VINCI SA	EUR	5 117 361	4 889 578	4.08
232 646	VIVENDI SA	EUR	6 032 511	5 313 635	4.44
6 032	VMWARE INC - A	USD	902 802	831 693	0.69
26 137	WALMART INC	USD	2 789 604	2 787 419	2.33

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
71 600	WELLS FARGO & CO	USD	1 741 543	1 631 981	1.36
Total Shares			120 118 016	121 503 769	101.50
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			120 118 016	121 503 769	101.50
Total Investments			120 118 016	121 503 769	101.50

MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	14.34	France	59.98
Personal Care, Drug and Grocery Stores	12.56	United States of America	41.52
Pharmaceuticals and Biotechnology	11.30		
Personal Goods	9.62		101.50
Chemicals	8.98		
Banks	7.44		
Non-life Insurance	6.34		
Retailers	5.81		
Telecommunications Service Providers	4.60		
Oil, Gas and Coal	4.16		
Construction and Materials	4.08		
Food Producers	3.85		
Medical Equipment and Services	1.89		
Investment Banking and Brokerage Services	1.73		
Beverages	1.72		
Aerospace and Defense	1.51		
Gas, Water and Multi-utilities	0.84		
Alternative Energy	0.40		
Finance and Credit Services	0.33		
	101.50		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
8 495	ABBVIE INC	USD	689 802	742 589	0.68
62 907	AIR LIQUIDE SA	EUR	6 430 811	8 077 260	7.38
1 056	ALEXION PHARMACEUTICALS INC	USD	85 877	105 529	0.10
1 347	ALPHABET CLASS - A	USD	1 611 600	1 700 675	1.56
1 141	ALPHABET INC	USD	1 460 323	1 436 076	1.31
13 700	ALTRIA GROUP INC	USD	477 904	478 765	0.44
3 627	AMAZON.COM INC	USD	8 367 473	8 909 087	8.14
9 736	APPLE INC	USD	2 860 921	3 162 260	2.89
182 889	AXA SA	EUR	4 108 601	3 403 930	3.11
31 291	BERKSHIRE HATHAWAY INC - B	USD	5 145 886	4 973 295	4.55
107 285	BNP PARIBAS SA	EUR	5 177 038	3 794 670	3.47
29 212	BOEING CO	USD	4 842 591	4 767 448	4.36
4 971	BROADCOM INC	USD	1 364 163	1 396 872	1.28
10 757	CADENCE DESIGN SYSTEMS INC	USD	898 662	919 060	0.84
2 713	CHIPOTLE MEXICAN GRILL INC	USD	2 495 185	2 542 005	2.33
20 228	DISCOVERY COMMUNICATIONS INC - C	USD	540 171	346 874	0.32
35 002	ENGIE SA	EUR	465 527	385 022	0.35
6 267	FACEBOOK INC	USD	1 234 799	1 267 015	1.16
28 063	L'OREAL SA	EUR	6 527 454	8 017 600	7.33
8 190	LULULEMON ATHLETICA INC	USD	1 824 798	2 275 174	2.08
12 074	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 810 554	4 714 897	4.31
33 244	MICROSOFT CORP	USD	5 535 601	6 023 671	5.51
353	NETFLIX INC	USD	102 873	143 017	0.13
22 869	NEXTERA ENERGY INC	USD	5 247 416	4 890 217	4.47
14 567	NVIDIA CORP	USD	4 642 145	4 927 346	4.51
51 313	ORANGE SA	EUR	707 350	546 227	0.50
18 094	PEPSICO INC	USD	2 054 137	2 130 715	1.95
31 405	PFIZER INC	USD	1 076 993	914 342	0.84
11 120	PING IDENTITY HOLDING CORP	USD	241 004	317 714	0.29
9 758	PROCTER & GAMBLE CO	USD	1 052 625	1 038 832	0.95
1 234	QORVO INC	USD	76 249	121 439	0.11
4 858	SALESFORCE.COM INC	USD	690 054	810 265	0.74
45 384	SANOFI	EUR	3 555 836	4 114 060	3.76
712	SPLUNK INC	USD	99 752	125 962	0.12
4 292	SQUARE INC - A	USD	287 005	401 017	0.37
3 386	TATNEFT PJSC	USD	240 250	140 848	0.13
231 574	TOTAL SA	EUR	11 914 481	7 867 727	7.20
404	VARIAN MEDICAL SYSTEMS INC	USD	52 437	44 071	0.04
2 181	VERISIGN INC	USD	354 583	401 635	0.37
2 994	VERTEX PHARMACEUTICALS INC	USD	634 038	773 884	0.71
50 000	VINCI SA	EUR	4 291 000	4 100 000	3.75
169 728	VIVENDI SA	EUR	4 401 047	3 876 588	3.55

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
116 798	WELLS FARGO & CO	USD	2 711 092	2 662 181	2.43
Total Shares			110 388 108	109 787 861	100.42
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			110 388 108	109 787 861	100.42
Total Investments			110 388 108	109 787 861	100.42

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	11.90	United States of America	55.57
Technology Hardware and Equipment	8.79	France	44.72
Personal Care, Drug and Grocery Stores	8.28	Russia	0.13
Retailers	8.15		
Non-life Insurance	7.66		100.42
Chemicals	7.39		
Oil, Gas and Coal	7.32		
Personal Goods	6.39		
Pharmaceuticals and Biotechnology	6.08		
Banks	5.91		
Telecommunications Service Providers	4.49		
Electricity	4.47		
Aerospace and Defense	4.36		
Construction and Materials	3.75		
Travel and Leisure	2.33		
Beverages	1.95		
Tobacco	0.44		
Industrial Support Services	0.37		
Gas, Water and Multi-utilities	0.35		
Medical Equipment and Services	0.04		
	100.42		

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
16 765	ADECCO GROUP AG - REG	CHF	701 750	700 373	1.97
3 421	AFTERPAY TOUCH GROUP LTD	AUD	106 679	127 902	0.36
56 675	ANRITSU CORP	JPY	1 193 801	1 195 511	3.37
8 248	ATS AUTOMATION TOOLING SYSTEMS INC	CAD	106 015	103 090	0.29
184 214	AURIZON HOLDINGS LTD	AUD	546 205	555 589	1.57
134 155	AXA SA	EUR	3 013 793	2 496 894	7.04
8 890	BALLARD POWER SYSTEMS INC	CAD	111 277	121 400	0.34
442 021	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 206 294	1 354 352	3.82
1 433 589	BANCO SANTANDER SA	EUR	3 484 026	3 117 340	8.79
19 696	BAUSCH HEALTH COS INC	CAD	324 872	319 823	0.90
7 334	BHP GROUP LTD	AUD	159 557	161 040	0.45
17 119	BORALEX INC - A	CAD	329 742	345 793	0.97
167 957	B2GOLD CORP	CAD	806 823	847 608	2.39
59 268	CENTERRA GOLD INC	CAD	518 297	586 965	1.65
280 801	COCA-COLA AMATIL LTD	AUD	1 332 688	1 490 674	4.20
6 716	CSL LTD	AUD	1 204 199	1 181 568	3.33
59 459	ESSITY AB	SEK	1 704 059	1 710 924	4.82
2 977	FAST RETAILING CO LTD	JPY	1 312 193	1 515 881	4.27
4 370	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	639 158	646 312	1.82
4 775	MACQUARIE GROUP LTD	AUD	355 981	347 156	0.98
189 419	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	677 609	659 060	1.86
51 221	mitsui chemicals inc	JPY	1 006 969	949 844	2.68
909	NINTENDO CO LTD	JPY	335 074	360 161	1.02
50 959	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 042 776	1 057 904	2.98
22 092	NIPPON YUSEN KK	JPY	290 955	276 398	0.78
62 261	NTT DOCOMO INC	JPY	1 536 644	1 480 850	4.17
163 421	ORICA LTD	AUD	1 715 043	1 666 968	4.70
23 251	ORIX CORP	JPY	268 309	254 920	0.72
59 850	OSAKA GAS CO LTD	JPY	1 083 303	1 051 083	2.96
349	PSP SWISS PROPERTY AG - REG	CHF	36 856	34 990	0.10
14 701	RIO TINTO LTD	AUD	829 628	882 799	2.49
155	SCHAEFFLER AG	EUR	1 011	1 034	0.00
4 607	SONOVA HOLDING AG	CHF	851 931	818 806	2.31
13 572	SONY CORP	JPY	769 204	827 059	2.33
13 743	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	337 530	343 884	0.97
115 983	SYDNEY AIRPORT	AUD	580 793	403 129	1.14
300 926	TELSTRA CORP LTD	AUD	590 339	577 391	1.63
9 500	THOMSON REUTERS RG	CAD	580 540	572 826	1.61
27 883	TOKIO MARINE HOLDINGS INC	JPY	1 208 050	1 081 070	3.05
6 644	TOPCON CORP	JPY	49 638	47 484	0.13
32 148	TOYOTA MOTOR CORP	JPY	1 848 252	1 794 032	5.06

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
63 372	WESFARMERS LTD	AUD	1 463 015	1 741 535	4.91
Total Shares			36 260 878	35 809 422	100.93
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			36 260 878	35 809 422	100.93
Total Investments			36 260 878	35 809 422	100.93

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Banks	15.44	Japan	36.35
Non-life Insurance	10.08	Australia	25.75
Retailers	9.18	Spain	12.60
Chemicals	7.38	Canada	8.17
Telecommunications Service Providers	7.16	France	7.04
Industrial Transportation	5.30	Switzerland	6.20
Automobiles and Parts	5.06	Sweden	4.82
Telecommunications Equipment	5.00		
Personal Care, Drug and Grocery Stores	4.82		100.93
Pharmaceuticals and Biotechnology	4.23		
Beverages	4.20		
Precious Metals and Mining	4.04		
Leisure Goods	3.35		
Gas, Water and Multi-utilities	2.96		
Industrial Metals and Mining	2.94		
Medical Equipment and Services	2.44		
Industrial Support Services	1.97		
Investment Banking and Brokerage Services	1.70		
Media	1.61		
Alternative Energy	1.32		
Finance and Credit Services	0.36		
Electronic and Electrical Equipment	0.29		
Real Estate Investment and Services	0.10		
	100.93		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
4 662	ABBVIE INC	USD	378 559	407 528	0.46
18 341	ACUITY BRANDS INC	USD	1 371 159	1 563 431	1.75
6 181	ADOBE INC	USD	1 896 607	2 395 629	2.69
12 789	ADVANCED MICRO DEVICES INC	USD	594 223	599 056	0.67
50 368	AFTERPAY TOUCH GROUP LTD	AUD	1 588 818	1 883 127	2.11
1 595	ALPHABET CLASS - A	USD	1 986 518	2 013 791	2.26
2 145	ALPHABET INC	USD	2 543 206	2 699 723	3.03
780	AMAZON.COM INC	USD	1 875 057	1 915 933	2.15
6 333	ANTHEM INC	USD	1 472 043	1 482 841	1.66
49 995	AT&T INC	USD	1 310 094	1 345 634	1.51
1 396	AUTOZONE INC	USD	1 365 699	1 402 177	1.57
6 954	AVERY DENNISON CORP	USD	744 039	706 390	0.79
2 922 062	BANCO SANTANDER SA	EUR	6 394 932	6 354 023	7.14
46 444	BCE INC	CAD	1 711 126	1 719 012	1.93
26 117	BEST BUY CO INC	USD	2 004 873	2 029 320	2.28
76 741	BNP PARIBAS SA	EUR	3 703 137	2 714 329	3.05
12 707	CBRE GROUP INC	USD	530 987	511 606	0.57
18 688	CIGNA CORP	USD	3 020 375	3 122 293	3.50
219 929	COCA-COLA AMATIL LTD	AUD	1 266 958	1 167 526	1.31
1 726	CSL LTD	AUD	306 572	303 661	0.34
1 284	DATADOG INC	USD	81 306	99 402	0.11
1 006	ELDORADO RESORTS INC	USD	48 324	35 882	0.04
36 437	ESSENTIAL UTILITIES INC	USD	1 317 235	1 370 341	1.54
13 803	EXPEDIA GROUP INC	USD	677 851	1 010 200	1.13
24 729	FACEBOOK INC	USD	4 809 357	4 999 522	5.62
7 433	FAST RETAILING CO LTD	JPY	3 186 852	3 784 865	4.25
10 983	FIRST SOLAR INC	USD	583 157	484 048	0.54
34 504	FRANCO-NEVADA CORP	CAD	4 140 164	4 277 616	4.80
56 187	GENERAL MILLS INC	USD	3 078 564	3 084 119	3.46
13 344	GENERAL MOTORS CO	USD	270 526	300 586	0.34
54 743	HELIX ENERGY SOLUTIONS GROUP INC	USD	438 710	169 130	0.19
219 347	HUNTINGTON BANCSHARES INC/OH	USD	1 974 094	1 764 502	1.98
31 702	INTEL CORP	USD	1 739 856	1 688 760	1.89
4 266	IQVIA HOLDINGS INC	USD	564 974	538 895	0.60
11 822	JACK IN THE BOX INC	USD	760 733	779 853	0.87
1 152	LONZA GROUP AG - REG	CHF	537 755	541 443	0.61
57	MARKEL CORP	USD	58 796	46 851	0.05
70 523	METLIFE INC	USD	2 213 087	2 293 104	2.57
1 007	METTLER-TOLEDO INTERNATIONAL INC	USD	642 120	722 244	0.81
2 590	MICRON TECHNOLOGY INC	USD	113 115	118 806	0.13
2 112	MICROSOFT CORP	USD	353 053	382 685	0.43
39 439	mitsui FUDOSAN CO LTD	JPY	631 055	621 508	0.70
28 122	NATIONAL INSTRUMENTS CORP	USD	942 036	969 241	1.09
3 415	NINTENDO CO LTD	JPY	1 258 832	1 353 080	1.52

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
59 797	NTT DOCOMO INC	JPY	1 449 525	1 422 245	1.60
40 648	ORICA LTD	AUD	407 592	414 628	0.47
32 067	PAYCHEX INC - AK9420	USD	1 872 095	2 162 735	2.43
130	PSP SWISS PROPERTY AG - REG	CHF	13 716	13 034	0.01
589	REGENERON PHARMACEUTICALS INC	USD	317 026	327 053	0.37
17 386	RESIDEO TECHNOLOGIES INC	USD	94 107	181 422	0.20
19 090	SEKISUI HOUSE LTD	JPY	324 278	323 363	0.36
67 460	SONY CORP	JPY	3 745 428	4 110 921	4.61
6 424	SQUARE INC - A	USD	421 360	600 218	0.67
190 508	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	4 521 917	4 766 982	5.36
16 753	SURGUTNEFTEGAS PJSC - ADR	USD	63 046	79 652	0.09
24 164	TARGET CORP	USD	2 555 283	2 580 233	2.89
4 019	TOKYO ELECTRON LTD	JPY	766 454	876 962	0.98
92 565	TWITTER INC	USD	2 749 007	2 455 159	2.75
2 964	UNDER ARMOUR INC	USD	46 818	23 329	0.03
15 399	UNITED PARCEL SERVICE INC - B	USD	1 442 858	1 524 339	1.71
Total Shares			87 277 044	89 635 988	100.57
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			87 277 044	89 635 988	100.57
Total Investments			87 277 044	89 635 988	100.57

MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	20.44	United States of America	59.36
Banks	17.50	Japan	19.36
Retailers	13.14	Spain	7.13
Leisure Goods	6.13	Canada	6.73
Health Care Providers	5.17	Australia	4.23
Telecommunications Service Providers	5.03	France	3.05
Precious Metals and Mining	4.80	Switzerland	0.62
Technology Hardware and Equipment	4.49	Russia	0.09
Food Producers	3.46		
Life Insurance	2.63		100.57
Finance and Credit Services	2.11		
Pharmaceuticals and Biotechnology	1.77		
Construction and Materials	1.75		
Industrial Transportation	1.71		
Gas, Water and Multi-utilities	1.54		
Beverages	1.31		
Real Estate Investment and Services	1.29		
Electronic and Electrical Equipment	1.09		
Travel and Leisure	0.92		
Industrial Support Services	0.88		
Personal Care, Drug and Grocery Stores	0.79		
Investment Banking and Brokerage Services	0.60		
Alternative Energy	0.54		
Chemicals	0.47		
Household Goods and Home Construction	0.36		
Automobiles and Parts	0.34		
Oil, Gas and Coal	0.28		
Personal Goods	0.03		
	100.57		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia 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					
9 129	ACTIVISION BLIZZARD INC	USD	577 105	616 918	3.69
4 035	AENA SME SA	EUR	438 201	478 955	2.86
43 690	AFTERPAY TOUCH GROUP LTD	AUD	1 521 233	1 633 453	9.76
241	ALPHABET CLASS - A	USD	270 242	304 278	1.82
376	ALPHABET INC	USD	439 753	473 238	2.83
135	AMAZON.COM INC	USD	325 037	331 604	1.98
1 862	ANTHEM INC	USD	443 119	435 978	2.61
2 330	APPLE INC	USD	674 734	756 786	4.52
49 531	BAKER HUGHES CO	USD	702 018	678 700	4.06
3 614	BANK OF AMERICA CORP	USD	75 989	76 421	0.46
642	BANK OF NEW YORK MELLON CORP	USD	20 995	22 093	0.13
2 644	BERKSHIRE HATHAWAY INC - B	USD	430 029	420 229	2.51
2 397	BOSTON SCIENTIFIC CORP	USD	84 922	74 931	0.45
1 290	BROADCOM INC	USD	354 007	362 496	2.17
731	CBRE GROUP INC	USD	32 209	29 431	0.18
306	CINTAS CORP	USD	56 652	72 569	0.43
537	COSTCO WHOLESALE CORP	USD	146 767	144 971	0.87
5 782	CSL LTD	AUD	1 024 705	1 017 246	6.08
3 590	FACEBOOK INC	USD	687 538	725 799	4.34
2 391	FAST RETAILING CO LTD	JPY	1 059 471	1 217 490	7.28
2 549	FORD MOTOR CO	USD	11 194	13 799	0.08
11 150	FUJI ELECTRIC CO LTD	JPY	284 408	270 903	1.62
11 710	GRUBHUB INC	USD	616 486	732 950	4.38
20 674	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	159 438	50 569	0.30
138 409	JAPAN POST HOLDINGS CO LTD	JPY	1 031 252	875 772	5.24
3 327	KEYSIGHT TECHNOLOGIES INC	USD	252 565	298 531	1.78
67	LULULEMON ATHLETICA INC	USD	18 148	18 613	0.11
1 642	MICROSOFT CORP	USD	271 417	297 523	1.78
2 999	MOODY'S CORP	USD	707 030	733 575	4.39
554	NETFLIX INC	USD	172 491	224 451	1.34
1 685	NEXTERA ENERGY INC	USD	374 149	360 314	2.15
52 114	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 047 434	1 081 882	6.47
136	NVR INC	USD	448 952	394 596	2.36
521	O'REILLY AUTOMOTIVE INC	USD	183 590	195 602	1.17
14 335	ORICA LTD	AUD	147 788	146 224	0.87
2 538	PROCTER & GAMBLE CO	USD	261 018	270 194	1.62
40	PSP SWISS PROPERTY AG - REG	CHF	4 220	4 010	0.02
51	ROCHE HOLDING AG	CHF	16 274	15 735	0.09
423	SALESFORCE.COM INC	USD	53 420	70 552	0.42
392	SOFTBANK GROUP CORP	JPY	14 831	17 631	0.11
2 476	VESTAS WIND SYSTEMS A/S	DKK	223 584	224 374	1.34

MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
28 337	WELLS FARGO & CO	USD	694 298	645 886	3.86
Total Shares			16 358 713	16 817 272	100.53
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			16 358 713	16 817 272	100.53
Total Investments			16 358 713	16 817 272	100.53

MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Retailers	11.31	United States of America	58.48
Software and Computer Services	11.19	Japan	20.70
Finance and Credit Services	9.76	Australia	16.72
Technology Hardware and Equipment	8.31	Spain	3.17
Telecommunications Service Providers	7.91	Denmark	1.34
Pharmaceuticals and Biotechnology	6.17	Switzerland	0.12
General Industrials	5.24		
Banks	4.45		100.53
Investment Banking and Brokerage Services	4.39		
Consumer Services	4.38		
Oil, Gas and Coal	4.06		
Leisure Goods	3.69		
Industrial Transportation	2.86		
Health Care Providers	2.61		
Non-life Insurance	2.51		
Construction and Materials	2.36		
Electricity	2.15		
Electronic and Electrical Equipment	1.78		
Personal Care, Drug and Grocery Stores	1.62		
Alternative Energy	1.34		
Chemicals	0.87		
Medical Equipment and Services	0.45		
Industrial Support Services	0.43		
Travel and Leisure	0.30		
Real Estate Investment and Services	0.20		
Personal Goods	0.11		
Automobiles and Parts	0.08		
	100.53		

MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 416	ADOBE INC	USD	389 876	548 813	3.78
20 962	AFTERPAY TOUCH GROUP LTD	AUD	696 069	783 714	5.39
76	ALPHABET CLASS - A	USD	91 251	95 955	0.66
300	ALPHABET INC	USD	385 136	377 584	2.60
2 949	AMGEN INC	USD	611 316	619 286	4.26
181 823	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	558 378	557 106	3.83
620 065	BANCO SANTANDER SA	EUR	1 357 011	1 348 331	9.27
11 748	BHP GROUP LTD	AUD	255 587	257 962	1.77
12 049	CALIFORNIA WATER SERVICE GROUP	USD	503 675	511 719	3.52
287	CBRE GROUP INC	USD	12 646	11 555	0.08
54	CHIPOTLE MEXICAN GRILL INC	USD	40 792	50 596	0.35
9 362	CITIGROUP INC	USD	381 139	425 943	2.93
104	COSTCO WHOLESALE CORP	USD	27 873	28 076	0.19
3 626	DYNATRACE INC	USD	106 623	131 074	0.90
14 491	ESSENTIAL UTILITIES INC	USD	526 921	544 985	3.75
3 146	ESTEE LAUDER COS INC - A	USD	457 134	528 502	3.64
782	FACEBOOK INC	USD	163 985	158 099	1.09
2 558	FAST RETAILING CO LTD	JPY	1 172 344	1 302 527	8.96
4 453	FORD MOTOR CO	USD	20 110	24 106	0.17
278	F5 NETWORKS INC	USD	31 869	34 524	0.24
4 102	KBC GROUP NV	EUR	184 549	209 448	1.44
55	LULULEMON ATHLETICA INC	USD	13 972	15 279	0.11
2 085	MASCO CORP	USD	75 382	93 209	0.64
8 935	MERCK & CO INC	USD	608 702	615 184	4.23
2 818	MICROSOFT CORP	USD	465 806	510 610	3.51
1 266	NETFLIX INC	USD	504 769	512 915	3.53
19 680	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	409 731	408 555	2.81
11 943	PFIZER INC	USD	409 569	347 715	2.39
3 378	PHILIP MORRIS INTERNATIONAL INC	USD	218 082	210 713	1.45
2 101	PROLOGIS INC	USD	175 896	174 586	1.20
5 893	SEKISUI HOUSE LTD	JPY	100 103	99 821	0.69
15 063	SOFTBANK GROUP CORP	JPY	629 480	677 500	4.66
979	SPLUNK INC	USD	111 876	173 198	1.19
4 596	SYDNEY AIRPORT	AUD	15 349	15 975	0.11
200 653	TELIA CO AB	SEK	673 137	667 309	4.59
4 657	TETRA TECH INC	USD	288 276	328 061	2.26
1 776	TOYOTA MOTOR CORP	JPY	99 631	99 110	0.68
140	UNITEDHEALTH GROUP INC	USD	36 983	36 765	0.25
1 687	USS CO LTD	JPY	25 367	23 988	0.17
11 386	VERIZON COMMUNICATIONS INC	USD	591 940	558 884	3.84
1 034	WORKDAY INC	USD	171 082	172 488	1.19

MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
7 393	XPO LOGISTICS INC	USD	520 613	508 489	3.50
Total Shares			14 120 030	14 800 259	101.82
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			14 120 030	14 800 259	101.82
Total Investments			14 120 030	14 800 259	101.82

MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Telecommunications Service Providers	19.43	United States of America	55.17
Banks	17.48	Japan	17.97
Software and Computer Services	14.91	Spain	13.11
Pharmaceuticals and Biotechnology	10.88	Australia	7.28
Retailers	9.32	Sweden	4.59
Gas, Water and Multi-utilities	7.27	France	2.26
Finance and Credit Services	5.39	Belgium	1.44
Personal Care, Drug and Grocery Stores	3.64		
Industrial Transportation	3.61		101.82
Aerospace and Defense	2.26		
Industrial Metals and Mining	1.77		
Tobacco	1.45		
Real Estate Investment Trusts	1.20		
Automobiles and Parts	0.85		
Household Goods and Home Construction	0.69		
Construction and Materials	0.64		
Travel and Leisure	0.35		
Health Care Providers	0.25		
Telecommunications Equipment	0.24		
Personal Goods	0.11		
Real Estate Investment and Services	0.08		
	101.82		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand 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					
2 477	AKZO NOBEL NV	EUR	191 769	197 516	1.71
227 330	ALTICE EUROPE NV - A	EUR	658 348	780 879	6.74
18 058	APPEN LTD	AUD	374 810	375 484	3.24
2 603	BALLARD POWER SYSTEMS INC	CAD	23 094	35 546	0.31
98 829	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	276 029	302 812	2.61
298 428	BANCO SANTANDER SA	EUR	888 982	648 932	5.60
9 238	CASTELLUM AB	SEK	158 308	153 658	1.33
9 070	DAIMLER AG	EUR	246 704	327 835	2.83
9 233	EDP - ENERGIAS DE PORTUGAL SA	EUR	38 751	39 240	0.34
1 169	FAST RETAILING CO LTD	JPY	492 337	595 252	5.14
61 325	FIAT CHRYSLER AUTOMOBILES NV	EUR	465 579	548 491	4.74
18	FIELMANN AG	EUR	1 310	1 078	0.01
2 687	GALAPAGOS NV	EUR	510 396	470 359	4.06
9 317	HITACHI LTD	JPY	275 487	261 661	2.26
50 606	ING GROEP NV	EUR	304 862	313 656	2.71
8 917	ITOCHU TECHNO-SOLUTIONS CORP	JPY	268 798	297 304	2.57
716	KARDEX AG - REG	CHF	94 224	116 255	1.00
6 916	KBC GROUP NV	EUR	340 820	353 131	3.05
4 188	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	530 043	619 395	5.35
9 969	LAWSON INC	JPY	489 871	445 092	3.84
28 232	mitsui chemicals inc	JPY	555 021	523 535	4.52
4 622	MORPHOSYS AG	EUR	514 891	519 744	4.49
21 439	NN GROUP NV	EUR	564 624	641 026	5.53
17 362	NOVO NORDISK A/S	DKK	1 000 750	1 000 282	8.64
5 562	PUMA SE	EUR	384 000	382 777	3.30
114 045	RESONA HOLDINGS INC	JPY	326 592	346 170	2.99
1 990	SWEDISH MATCH AB	SEK	125 005	124 565	1.08
43 029	T&D HOLDINGS INC	JPY	332 147	327 056	2.82
17 083	TOKYO GAS CO LTD	JPY	363 695	363 735	3.14
6 711	TOYOTA MOTOR CORP	JPY	385 829	374 510	3.23
Total Shares			11 183 076	11 486 976	99.18
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			11 183 076	11 486 976	99.18
Total Investments			11 183 076	11 486 976	99.18

MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	17.18	Japan	30.51
Banks	16.96	Netherlands	21.43
Automobiles and Parts	10.80	Germany	10.63
Life Insurance	8.36	Denmark	8.64
Telecommunications Service Providers	6.74	Spain	8.22
Chemicals	6.23	Belgium	7.11
Industrial Transportation	5.35	Switzerland	6.35
Retailers	5.15	Australia	3.24
Personal Care, Drug and Grocery Stores	3.84	Sweden	2.40
Personal Goods	3.30	Portugal	0.34
General Industrials	3.24	Canada	0.31
Gas, Water and Multi-utilities	3.14		
Software and Computer Services	2.57		99.18
Electronic and Electrical Equipment	2.26		
Real Estate Investment and Services	1.33		
Tobacco	1.08		
Industrial Engineering	1.00		
Electricity	0.34		
Alternative Energy	0.31		
	99.18		

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
8 359	ABBVIE INC	USD	678 759	730 701	1.20
9 352	ACUITY BRANDS INC	USD	699 148	797 187	1.31
1 652	ADOBE INC	USD	543 549	640 281	1.05
20 369	AIR LIQUIDE SA	EUR	2 082 301	2 615 380	4.29
616	ALPHABET CLASS - A	USD	773 355	777 740	1.28
1 597	ALPHABET INC	USD	2 044 915	2 010 003	3.30
1 908	AMAZON.COM INC	USD	4 343 611	4 686 666	7.71
15 482	AMERICAN WATER WORKS CO INC	USD	1 666 723	1 773 507	2.91
6 254	APPLE INC	USD	1 784 636	2 031 304	3.34
47 982	AXA SA	EUR	1 077 916	893 041	1.47
13 466	BERKSHIRE HATHAWAY INC - B	USD	2 295 019	2 140 245	3.51
1 546	BIOGEN INC	USD	331 722	368 279	0.60
63 474	BNP PARIBAS SA	EUR	3 062 938	2 245 075	3.69
7 228	CONOCOPHILLIPS	USD	276 372	270 419	0.44
218 614	ENGIE SA	EUR	2 907 566	2 404 754	3.95
37 548	ESSILORLUXOTTICA SA	EUR	3 974 455	4 289 859	7.05
15 693	FACEBOOK INC	USD	3 354 191	3 172 692	5.21
40 335	GENERAL MOTORS CO	USD	838 621	908 583	1.49
21 980	INTEL CORP	USD	1 206 297	1 170 871	1.92
5 865	LEAR CORPORATION	USD	565 674	569 294	0.93
347	LONZA GROUP AG - REG	CHF	161 980	163 091	0.27
16 675	L'OREAL SA	EUR	3 878 605	4 764 047	7.83
3 601	LULULEMON ATHLETICA INC	USD	789 945	1 000 354	1.64
12 230	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 859 788	4 775 815	7.85
52 956	METLIFE INC	USD	1 661 816	1 721 901	2.83
9 312	MICROSOFT CORP	USD	1 556 317	1 687 295	2.77
2 183	NETFLIX INC	USD	747 064	884 434	1.45
3 302	NIKE INC - B	USD	281 489	288 262	0.47
2 475	NVIDIA CORP	USD	810 886	837 179	1.37
5	NVR INC	USD	16 506	14 507	0.02
210 795	ORANGE SA	EUR	2 905 809	2 243 913	3.68
2 479	PALO ALTO NETWORKS INC	USD	506 381	506 924	0.83
7 932	PEPSICO INC	USD	890 982	934 057	1.53
14 790	PROCTER & GAMBLE CO	USD	1 562 511	1 574 536	2.59
56 200	TOTAL SA	EUR	2 891 490	1 909 395	3.14
14 300	TRIMBLE INC	USD	548 172	549 897	0.90
28 358	VINCI SA	EUR	2 433 684	2 325 356	3.82
23 546	WELLS FARGO & CO	USD	525 220	536 685	0.88
Total Shares			60 536 413	61 213 529	100.52
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			60 536 413	61 213 529	100.52
Total Investments			60 536 413	61 213 529	100.52

MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	13.62	United States of America	53.51
Personal Care, Drug and Grocery Stores	10.41	France	46.74
Personal Goods	9.96	Switzerland	0.27
Retailers	7.70		
Medical Equipment and Services	7.04		100.52
Gas, Water and Multi-utilities	6.86		
Technology Hardware and Equipment	6.63		
Construction and Materials	5.15		
Telecommunications Service Providers	5.14		
Non-life Insurance	4.98		
Banks	4.57		
Chemicals	4.29		
Oil, Gas and Coal	3.58		
Life Insurance	2.83		
Automobiles and Parts	2.43		
Pharmaceuticals and Biotechnology	2.07		
Beverages	1.53		
Electronic and Electrical Equipment	0.90		
Telecommunications Equipment	0.83		
	100.52		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
115 000	AUSTRALIA GOVERNMENT BOND FRN 20/09/2025	AUD	115 832	115 727	0.42
104 000	AUSTRALIA GOVERNMENT BOND FRN 21/02/2022	AUD	85 602	85 006	0.31
77 000	AUSTRALIA GOVERNMENT BOND FRN 21/11/2027	AUD	57 576	59 605	0.22
134 000	BTPS INFLATION FRN 15/05/2023	EUR	151 728	153 997	0.56
77 000	CANADIAN GOVERNMENT REAL RETURN BOND FRN 01/12/2021	CAD	101 890	97 567	0.36
78 000	CANADIAN GOVERNMENT REAL RETURN BOND FRN 01/12/2026	CAD	114 876	115 094	0.42
420 320	DENMARK I/L GOVERNMENT BOND FRN 15/11/2023	DKK	72 222	71 169	0.26
250 550	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2023	EUR	320 498	311 440	1.14
251 310	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	323 375	319 115	1.17
263 450	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2030	EUR	356 150	367 697	1.34
172 370	FRANCE GOVERNMENT BOND OAT FRN 01/03/2025	EUR	211 791	210 015	0.77
46 220	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2026	EUR	54 959	54 943	0.20
184 600	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	228 913	231 106	0.85
129 940	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2029	EUR	159 581	161 076	0.59
114 730	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2021	EUR	139 208	136 141	0.50
301 470	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	414 267	400 377	1.46
274 060	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2023	EUR	397 908	382 634	1.40
272 100	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	347 891	342 095	1.25
321 310	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2027	EUR	493 854	488 481	1.79
139 480	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2029	EUR	296 791	287 308	1.05
155 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2022	EUR	181 820	182 559	0.67
30 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2026	EUR	33 826	33 826	0.12
242 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	278 674	296 179	1.08
109 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2030	EUR	114 004	119 655	0.44
263 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2021	EUR	350 736	343 286	1.26
269 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2023	EUR	390 019	389 132	1.42
201 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	254 371	257 173	0.94
191 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2026	EUR	268 268	275 845	1.01
11 900 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2024	JPY	116 091	115 305	0.42
30 600 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2025	JPY	292 140	287 277	1.05
23 300 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2026	JPY	223 015	218 578	0.80
23 600 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2027	JPY	226 573	222 173	0.81
23 400 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2028	JPY	221 850	218 588	0.80
23 900 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2029	JPY	229 123	222 224	0.81
3 000 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/03/2030	JPY	28 218	28 182	0.10
9 000 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/09/2023	JPY	88 225	87 544	0.32
16 200 000	JAPANESE GOVERNMENT CPI LINKED BOND FRN 10/09/2024	JPY	154 097	152 170	0.56
83 000	NEW ZEALAND GOVERNMENT INFLATION LINKED BOND 2% 20/09/2025	NZD	63 526	64 837	0.24
200 000	SPAIN GOVERNMENT INFLATION LINKED BOND - 1US A2B - FRN 30/11/2024	EUR	266 476	261 589	0.96
95 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2021	EUR	115 412	112 983	0.41
75 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2023	EUR	89 522	89 133	0.33
161 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2027	EUR	201 376	205 441	0.75
400 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2022	SEK	49 914	47 235	0.17
430 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2025	SEK	57 865	55 389	0.20

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
340 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2026	SEK	43 649	42 697	0.16
125 000	SWEDEN INFLATION LINKED BOND FRN 01/06/2030	SEK	15 460	15 460	0.06
255 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2027	SEK	32 794	32 329	0.12
400 000	SWEDEN INFLATION LINKED BOND FRN 01/12/2028	SEK	84 772	81 260	0.30
212 610	UNITED KINGDOM GILT INFLATION LINKED FRN 10/08/2028	GBP	352 310	350 790	1.28
103 580	UNITED KINGDOM GILT INFLATION LINKED FRN 17/07/2024	GBP	485 908	461 103	1.69
231 480	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2024	GBP	395 595	381 895	1.40
204 310	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2026	GBP	342 098	337 622	1.23
234 740	UNITED KINGDOM GILT INFLATION LINKED FRN 22/03/2029	GBP	464 514	463 185	1.69
239 060	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2022	GBP	497 073	466 362	1.71
215 170	UNITED KINGDOM GILT INFLATION LINKED FRN 22/11/2027	GBP	542 061	537 320	1.96
556 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2022	USD	613 467	639 702	2.34
609 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2023	USD	656 446	693 314	2.54
588 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	639 680	681 496	2.49
284 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025	USD	419 374	445 178	1.63
569 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2025	USD	597 057	649 098	2.37
206 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	287 395	310 473	1.14
471 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2026	USD	502 605	551 163	2.02
179 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	253 832	276 640	1.01
451 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2027	USD	463 896	516 669	1.89
188 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	248 919	275 785	1.01
491 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	497 757	560 060	2.05
174 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	243 918	267 970	0.98
370 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	389 064	429 766	1.57
561 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2030	USD	585 525	605 023	2.21
603 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2022	USD	616 485	645 361	2.36
554 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2023	USD	564 738	595 668	2.18
432 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2024	USD	442 746	461 943	1.69
485 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2025	USD	502 537	506 145	1.85
132 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2028	USD	260 457	282 933	1.03
163 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2029	USD	337 081	361 443	1.32
423 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2021	USD	475 844	489 941	1.79
552 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2022	USD	600 327	631 040	2.31
608 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2023	USD	658 911	698 243	2.54
589 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2024	USD	616 778	665 261	2.43
535 500	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2025	USD	565 905	618 626	2.26
451 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	461 662	512 897	1.88
465 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	473 635	531 119	1.94
445 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	454 740	512 990	1.88
444 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	453 272	487 669	1.78

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
481 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/10/2024	USD	487 538	504 554	1.85
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			26 367 878	27 255 089	99.67
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			26 367 878	27 255 089	99.67
Total Investments			26 367 878	27 255 089	99.67

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	99.67	United States of America	56.35
	99.67	United Kingdom	10.96
		France	9.85
		Italy	7.50
		Japan	5.68
		Germany	3.65
		Spain	2.45
		Sweden	1.00
		Australia	0.95
		Canada	0.78
		Denmark	0.26
		New Zealand	0.24
			99.67

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
181 500	AIR LIQUIDE SA	EUR	18 554 250	23 304 600	6.98
3 177	AMAZON.COM INC	USD	7 521 202	7 803 741	2.34
446 865	AXA SA	EUR	10 038 822	8 317 051	2.49
91 902	BNP PARIBAS SA	EUR	3 803 824	3 250 574	0.97
45 882	BOEING CO	USD	7 606 044	7 488 021	2.24
5 627	BROADCOM INC	USD	1 544 185	1 581 211	0.47
292 377	ENGIE SA	EUR	3 888 614	3 216 147	0.96
44 890	FACEBOOK INC	USD	9 594 700	9 075 522	2.72
25 400	HUMANA INC	USD	8 568 152	8 768 953	2.63
100 000	L'OREAL SA	EUR	23 260 000	28 570 000	8.56
38 435	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	12 130 086	15 008 868	4.49
678 524	MAGNIT PJSC - SP GDR REGS	USD	8 009 538	7 847 595	2.35
69 453	MAGNITOGORSK IRON & STEEL WORKS PJSC - REGS	USD	456 907	416 786	0.12
1 240 000	MMC NORILSK NICKEL PJSC	USD	34 929 738	28 914 750	8.67
29 662	PERNOD RICARD SA	EUR	4 671 765	4 154 163	1.24
196 696	QUALCOMM INC	USD	15 568 123	15 973 505	4.78
2 604 872	ROSNEFT OIL CO PJSC - GDR REGS	USD	11 919 501	11 661 217	3.49
238	SALESFORCE.COM INC	USD	33 827	39 696	0.01
141 338	SANOFI	EUR	11 073 832	12 812 290	3.84
2 830 000	SBERBANK OF RUSSIA PJSC - ADR	USD	33 795 232	28 674 176	8.59
247 747	SCHNEIDER ELECTRIC SE	EUR	17 297 696	24 497 223	7.33
692 899	SUEZ SA	EUR	8 196 995	7 230 401	2.16
474 916	TATNEFT PJSC	USD	18 605 080	19 755 220	5.91
548 781	TOTAL SA	EUR	28 234 782	18 644 834	5.58
160 941	VINCI SA	EUR	13 811 957	13 197 162	3.95
1 086 622	VIVENDI SA	EUR	28 176 108	24 818 446	7.43
1	WALT DISNEY CO	USD	94	99	0.00
Total Shares			341 291 054	335 022 251	100.30
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			341 291 054	335 022 251	100.30
Total Investments			341 291 054	335 022 251	100.30

MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Oil, Gas and Coal	14.98	France	55.99
Technology Hardware and Equipment	12.59	Russia	29.12
Personal Care, Drug and Grocery Stores	10.90	United States of America	15.19
Banks	9.56		
Industrial Metals and Mining	8.78		100.30
Telecommunications Service Providers	7.43		
Chemicals	6.98		
Personal Goods	4.49		
Construction and Materials	3.95		
Pharmaceuticals and Biotechnology	3.84		
Gas, Water and Multi-utilities	3.13		
Software and Computer Services	2.73		
Health Care Providers	2.63		
Non-life Insurance	2.49		
Retailers	2.34		
Aerospace and Defense	2.24		
Beverages	1.24		
	100.30		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
351 650	ABB LTD	CHF	6 300 349	7 047 869	0.99
36 153	ACCOR SA	EUR	1 322 159	875 264	0.12
29 609	ADECCO GROUP AG - REG	CHF	1 415 411	1 236 943	0.17
36 329	ADIDAS AG - REG - REG	EUR	8 326 955	8 486 454	1.19
341 430	AEGON NV	EUR	1 358 838	905 814	0.13
30 388	AIR LIQUIDE SA	EUR	3 497 478	3 901 819	0.55
59 886	AIR LIQUIDE SA - PF 2022	EUR	6 269 352	7 689 362	1.08
38 086	AKZO NOBEL NV	EUR	3 055 861	3 036 978	0.43
93 822	ALCON INC	CHF	4 974 528	4 792 261	0.67
79 601	ALLIANZ SE - REG	EUR	15 488 448	14 468 278	2.03
11 572	AMUNDI SA	EUR	775 061	806 568	0.11
13 891	ANDRITZ AG	EUR	466 137	450 068	0.06
81 220	ASML HOLDING NV	EUR	16 614 326	26 550 818	3.72
191 249	ASSA ABLOY AB	SEK	3 609 328	3 462 550	0.48
209 671	ASSICURAZIONI GENERALI SPA	EUR	3 291 656	2 824 268	0.40
67 977	ASSOCIATED BRITISH FOODS PLC	GBP	1 790 276	1 432 079	0.20
128 132	ATLAS COPCO AB	SEK	3 587 385	4 831 889	0.68
74 458	ATLAS COPCO AB - B	SEK	1 884 572	2 452 048	0.34
18 752	ATOS SE	EUR	1 243 330	1 423 277	0.20
748 307	AVIVA PLC	GBP	3 367 867	2 252 330	0.32
369 057	AXA SA	EUR	7 769 487	6 868 889	0.96
1 272 303	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	6 075 408	3 898 336	0.55
128 635	BANKINTER SA	EUR	802 233	546 056	0.08
194 300	BARRATT DEVELOPMENTS PLC	GBP	1 358 197	1 059 993	0.15
175 255	BASF SE - REG	EUR	10 999 324	8 741 719	1.22
63 177	BAYERISCHE MOTOREN WERKE AG	EUR	4 256 308	3 589 717	0.50
10 851	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	611 173	468 546	0.07
19 234	BEIERSDORF AG	EUR	1 856 083	1 944 557	0.27
24 020	BERKELEY GROUP HOLDINGS	GBP	1 129 023	1 100 586	0.15
52 189	BOLIDEN AB	SEK	1 154 835	1 057 346	0.15
43 485	BOUYGUES SA	EUR	1 411 007	1 322 379	0.19
167 978	BRITISH LAND CO PLC	GBP	1 068 888	714 045	0.10
1 697 066	BT GROUP PLC	GBP	3 788 417	2 129 267	0.30
77 215	BURBERRY GROUP PLC	GBP	1 705 531	1 358 695	0.19
684 793	CAIXABANK SA	EUR	1 848 382	1 301 449	0.18
115 526	CARREFOUR SA	EUR	1 912 166	1 589 060	0.22
8 276	CASINO GUICHARD PERRACHON SA	EUR	340 290	272 280	0.04
206	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - PC	CHF	1 281 157	1 509 796	0.21
19	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	1 331 769	1 453 230	0.20
20 127	CHR HANSEN HOLDING A/S	DKK	1 654 293	1 847 121	0.26
98 735	CIE DE SAINT-GOBAIN	EUR	3 186 107	3 164 457	0.44
99 603	CIE FINANCIERE RICHEMONT SA - REG	CHF	6 516 566	5 656 571	0.79
32 380	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	3 273 501	2 989 969	0.42
38 002	CLARIANT AG - REG	CHF	687 386	664 522	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
195 256	CNH INDUSTRIAL NV	EUR	1 731 322	1 216 054	0.17
32 754	CNP ASSURANCES	EUR	580 103	335 729	0.05
39 165	COCA-COLA EUROPEAN PARTNERS PLC	USD	1 695 935	1 316 717	0.18
38 135	COCA-COLA HBC AG	GBP	1 046 401	850 801	0.12
22 668	COLOPLAST A/S	DKK	2 275 888	3 126 558	0.44
10 566	COLRUYT SA	EUR	598 207	517 417	0.07
191 170	COMMERZBANK AG	EUR	1 144 998	758 371	0.11
340 355	COMPASS GROUP PLC	GBP	6 517 773	4 163 639	0.58
9 157	COVIVIO	EUR	484 773	590 627	0.08
220 172	CREDIT AGRICOLE SA	EUR	2 305 974	1 855 610	0.26
149 835	CRH PLC	EUR	4 319 883	4 569 968	0.64
24 593	CRODA INTERNATIONAL PLC	GBP	1 436 363	1 422 011	0.20
117 827	DANONE SA	EUR	7 960 575	7 253 430	1.02
25 085	DASSAULT SYSTEMES SE	EUR	3 818 467	3 853 056	0.54
18 775	DCC PLC	GBP	1 408 502	1 390 052	0.19
24 425	DELIVERY HERO SE	EUR	2 107 767	2 221 698	0.31
21 062	DEMANT A/S	DKK	591 989	494 253	0.07
36 254	DEUTSCHE BOERSE AG	EUR	4 501 998	5 838 707	0.82
65 206	DEUTSCHE WOHNEN SE	EUR	2 575 979	2 604 980	0.36
488 394	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 726 843	2 075 675	0.29
15 895	EIFFAGE SA	EUR	1 379 784	1 293 853	0.18
43 037	ELECTROLUX AB	SEK	626 359	640 784	0.09
27 140	ELISA OYJ	EUR	1 528 249	1 469 360	0.21
1 551 928	ENEL SPA	EUR	10 732 576	11 915 703	1.67
191 116	EQUINOR ASA	NOK	3 485 410	2 409 455	0.34
53 307	ERSTE GROUP BANK AG	EUR	1 055 670	1 116 782	0.16
54 266	ESSILORLUXOTTICA SA	EUR	6 250 358	6 199 891	0.87
115 724	ESSITY AB	SEK	3 059 882	3 329 940	0.47
7 501	EURAZEO SE	EUR	441 567	342 196	0.05
43 007	FERGUSON PLC	GBP	2 910 400	3 128 298	0.44
7 940	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	528 912	308 231	0.04
95 646	GALP ENERGIA SGPS SA	EUR	1 317 790	984 676	0.14
8 748	GECINA SA	EUR	1 182 241	962 280	0.13
12 417	GENMAB A/S	DKK	2 105 215	3 698 536	0.52
83 957	GETLINK SE - REG	EUR	1 114 101	1 078 008	0.15
1 762	GIVAUDAN SA - REG	CHF	4 329 357	5 841 049	0.82
957 184	GLAXOSMITHKLINE PLC	GBP	17 845 420	17 233 524	2.41
24 432	GN STORE NORD A/S	DKK	1 185 667	1 158 472	0.16
13 300	H LUNDBECK A/S	DKK	477 832	445 049	0.06
28 395	HEIDELBERGCEMENT AG	EUR	1 702 804	1 349 898	0.19
19 829	HENKEL AG & CO KGAA	EUR	1 587 319	1 470 320	0.21
33 995	HENKEL AG & CO KGAA - PFD	EUR	2 954 266	2 817 506	0.39
153 291	HENNES & MAURITZ AB - B	SEK	2 210 631	1 977 665	0.28
27 743	HIKMA PHARMACEUTICALS PLC	GBP	791 260	677 552	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
79 739	HUSQVARNA AB - B	SEK	558 460	581 430	0.08
1 108 272	IBERDROLA SA	EUR	8 871 477	11 437 367	1.60
19 190	ICA GRUPPEN AB	SEK	709 278	810 220	0.11
208 141	INDUSTRIA DE DISENO TEXTIL SA	EUR	5 544 493	4 905 883	0.69
286 620	INFORMA PLC	GBP	2 262 638	1 483 235	0.21
743 548	ING GROEP NV	EUR	7 408 446	4 608 511	0.65
32 997	INTERCONTINENTAL HOTELS GROUP PLC	GBP	1 744 568	1 294 833	0.18
2 839 884	INTESA SANPAOLO SPA	EUR	5 747 440	4 838 026	0.68
28 249	INVESTMENT AB LATOUR - B	SEK	455 507	456 239	0.06
691 281	ITV PLC	GBP	996 273	567 930	0.08
337 792	J SAINSBURY PLC	GBP	961 044	775 547	0.11
16 243	JCDECAUX SA	EUR	410 006	268 822	0.04
83 566	JD SPORTS FASHION PLC	GBP	611 003	572 000	0.08
48 030	JERONIMO MARTINS SGPS SA	EUR	673 949	748 548	0.10
36 928	JOHNSON MATTHEY PLC	GBP	1 227 591	852 310	0.12
47 671	KBC GROUP NV	EUR	2 884 926	2 434 081	0.34
14 457	KERING SA	EUR	7 138 374	7 000 802	0.98
30 313	KERRY GROUP PLC	EUR	3 040 736	3 343 524	0.47
402 634	KINGFISHER PLC	GBP	988 344	978 015	0.14
29 356	KINGSPAN GROUP PLC	EUR	1 402 691	1 683 567	0.24
46 159	KINNEVIK AB - B	SEK	328 769	1 081 190	0.15
37 538	KLEPIERRE SA	EUR	965 350	665 736	0.09
210 030	KONINKLIJKE AHOLD DELHAIZE NV	EUR	4 738 965	5 095 328	0.71
32 887	KONINKLIJKE DSM NV	EUR	3 346 154	4 051 678	0.57
681 655	KONINKLIJKE KPN NV	EUR	1 782 283	1 608 706	0.23
171 106	KONINKLIJKE PHILIPS NV	EUR	6 445 533	7 104 321	0.99
13 416	KONINKLIJKE VOPAK NV	EUR	606 591	631 625	0.09
10 304	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	1 339 281	1 523 937	0.21
35 639	L OREAL SA PRIME FIDELITY 20200	EUR	8 328 237	10 182 062	1.43
134 405	LAND SECURITIES GROUP PLC	GBP	904 754	817 667	0.11
1 138 268	LEGAL & GENERAL GROUP PLC	GBP	3 439 843	2 766 154	0.39
60 061	LONDON STOCK EXCHANGE GROUP PLC	GBP	4 072 377	5 522 440	0.77
14 209	LONZA GROUP AG - REG	CHF	4 242 715	6 678 263	0.93
12 284	L'OREAL SA	EUR	3 039 426	3 509 539	0.49
24 661	MERCK KGAA	EUR	2 490 116	2 547 481	0.36
34 358	METRO AG	EUR	467 928	289 157	0.04
92 649	MONDI PLC	GBP	1 837 357	1 539 563	0.22
83 870	MOWI ASA	NOK	1 698 352	1 413 831	0.20
10 131	MTU AERO ENGINES AG	EUR	2 067 058	1 561 694	0.22
27 537	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	6 032 918	6 372 062	0.89
669 415	NATIONAL GRID PLC	GBP	6 777 823	7 284 767	1.02
180 492	NATIXIS SA	EUR	723 950	419 644	0.06
56 334	NATURGY ENERGY GROUP SA	EUR	1 265 985	933 173	0.13

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
20 082	NELES OYJ	EUR	598 365	585 792	0.08
80 725	NESTE OYJ	EUR	2 466 913	2 810 037	0.39
25 368	NEXT PLC	GBP	1 548 453	1 365 797	0.19
20 471	NMC HEALTH PLC	GBP	497 641	-	0.00
55 721	NN GROUP NV	EUR	1 929 233	1 666 058	0.23
256 611	NORSK HYDRO ASA	NOK	831 394	629 271	0.09
337 627	NOVO NORDISK A/S	DKK	16 349 638	19 451 779	2.72
40 744	NOVOZYMES A/S - B	DKK	1 694 343	2 096 473	0.29
28 101	OMV AG	EUR	1 234 621	836 286	0.12
380 675	ORANGE SA	EUR	4 983 262	4 052 285	0.57
20 064	ORION OYJ - B	EUR	677 300	863 956	0.12
143 313	ORKLA ASA	NOK	1 080 587	1 115 024	0.16
36 096	ORSTED A/S	DKK	2 724 027	3 706 873	0.52
19 081	PANDORA A/S	DKK	815 153	922 413	0.13
146 489	PEARSON PLC	GBP	1 319 920	927 925	0.13
76 324	PIRELLI & C SPA	EUR	307 383	288 123	0.04
93 000	PROSUS NV	EUR	6 949 247	7 694 820	1.08
496 359	PRUDENTIAL PLC	GBP	7 450 831	6 653 613	0.93
41 290	PUBLICIS GROUPE SA	EUR	1 056 667	1 189 565	0.17
135 428	RECKITT BENCKISER GROUP PLC	GBP	9 523 360	11 072 617	1.55
82 595	RED ELECTRICA CORP SA	EUR	1 520 779	1 371 490	0.19
368 923	RELX PLC	GBP	7 611 481	7 589 505	1.06
352 872	RENTOKIL INITIAL PLC	GBP	1 656 650	1 978 257	0.28
269 263	REPSOL SA	EUR	3 519 024	2 096 482	0.29
134 056	ROCHE HOLDING AG	CHF	35 636 167	41 359 912	5.78
196 850	RSA INSURANCE GROUP PLC	GBP	1 173 646	887 449	0.12
208 283	SAGE GROUP PLC	GBP	1 598 677	1 539 324	0.22
215 415	SANDVIK AB	SEK	3 216 341	3 584 074	0.50
199 250	SAP SE	EUR	20 904 801	24 770 760	3.47
6 787	SARTORIUS AG	EUR	1 214 169	1 985 876	0.28
18 702	SCHIBSTED ASA - B	NOK	428 675	391 128	0.05
105 496	SCHNEIDER ELECTRIC SE	EUR	8 114 367	10 431 444	1.46
23 720	SCHRODERS PLC	GBP	774 902	769 530	0.11
4 320	SEB SA	EUR	534 305	635 472	0.09
225 075	SEGRO PLC	GBP	1 906 425	2 216 085	0.31
73 168	SES SA	EUR	1 040 233	444 861	0.06
1 155	SGS SA - REG	CHF	2 605 366	2 512 403	0.35
145 970	SIEMENS AG - REG	EUR	14 242 040	15 291 817	2.14
27 053	SIKA AG	CHF	3 665 203	4 635 297	0.65
310 547	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	2 716 459	2 394 987	0.34
64 908	SKANSKA AB - B	SEK	1 102 757	1 175 465	0.16
72 634	SKF AB - B	SEK	1 122 514	1 201 890	0.17
166 883	SMITH & NEPHEW PLC	GBP	3 026 322	2 763 942	0.39
14 142	SOLVAY SA	EUR	1 331 170	1 007 759	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
10 445	SONOVA HOLDING AG	CHF	1 886 672	1 856 398	0.26
14 056	SPIRAX-SARCO ENGINEERING PLC	GBP	1 401 793	1 542 603	0.22
196 523	SSE PLC	GBP	2 863 110	2 950 007	0.41
518 390	STANDARD CHARTERED PLC	GBP	3 678 080	2 509 829	0.35
444 311	STANDARD LIFE ABERDEEN PLC	GBP	1 299 687	1 308 005	0.18
111 003	STORA ENSO OYJ - R	EUR	1 281 723	1 179 962	0.17
1 969	STRAUMANN HOLDING AG - REG	CHF	1 433 388	1 506 005	0.21
115 606	SVENSKA CELLULOSA AB SCA - B	SEK	1 295 742	1 224 116	0.17
296 867	SVENSKA HANDELSBANKEN AB	SEK	2 782 102	2 509 071	0.35
56 225	SWISS RE AG	CHF	4 833 645	3 859 806	0.54
4 942	SWISSCOM AG - REG	CHF	2 143 310	2 302 784	0.32
24 549	SYMRISE AG	EUR	2 045 894	2 540 822	0.36
695 273	TAYLOR WIMPEY PLC	GBP	1 333 433	1 090 714	0.15
198 681	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	545 536	521 935	0.07
928 793	TELEFONICA SA	EUR	6 102 643	3 944 584	0.55
8 744	TELENET GROUP HOLDING NV	EUR	322 362	320 380	0.04
137 618	TELENOR ASA	NOK	2 237 028	1 779 445	0.25
11 204	TELEPERFORMANCE	EUR	2 151 828	2 530 984	0.35
95 288	TELE2 AB	SEK	1 143 602	1 125 080	0.16
481 935	TELIA CO AB	SEK	1 801 862	1 602 765	0.22
90 104	TENARIS SA	EUR	940 949	517 918	0.07
1 868 702	TESCO PLC	GBP	4 973 622	4 689 229	0.66
471 714	TOTAL SA	EUR	21 453 957	16 026 483	2.24
23 061	TRYG A/S	DKK	566 762	594 073	0.08
17 266	UBISOFT ENTERTAINMENT SA	EUR	1 202 608	1 267 324	0.18
24 124	UCB SA	EUR	1 896 997	2 487 184	0.35
37 613	UMICORE SA	EUR	1 388 494	1 576 361	0.22
26 404	UNIBAIL RODAMCO REITS	EUR	3 388 687	1 324 425	0.19
278 720	UNILEVER NV	EUR	13 816 944	13 169 520	1.84
222 968	UNILEVER PLC	GBP	11 072 068	10 682 350	1.50
101 842	UPM-KYMMENE OYJ	EUR	2 734 463	2 619 376	0.37
43 693	VALEO SA	EUR	1 147 764	1 020 668	0.14
37 953	VESTAS WIND SYSTEMS A/S	DKK	2 993 000	3 439 278	0.48
22 145	VOESTALPINE AG	EUR	531 911	423 966	0.06
84 680	WARTSILA OYJ ABP	EUR	1 021 601	623 075	0.09
5 116	WENDEL SE	EUR	550 263	434 093	0.06
38 458	WHITBREAD PLC	GBP	1 552 711	940 084	0.13
458 891	WM MORRISON SUPERMARKETS PLC	GBP	1 121 627	961 955	0.13
52 094	WOLTERS KLUWER NV	EUR	3 157 135	3 621 575	0.51
236 111	WPP PLC	GBP	2 335 274	1 638 491	0.23
28 547	ZURICH INSURANCE GROUP AG	CHF	9 439 630	8 964 442	1.25

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
185 671	3I GROUP PLC	GBP	2 078 750	1 700 656	0.24
Total Shares			711 518 135	713 612 549	99.90
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			711 518 135	713 612 549	99.90
Total Investments			711 518 135	713 612 549	99.90

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	14.32	United Kingdom	17.25
Personal Care, Drug and Grocery Stores	10.52	France	16.19
Non-life Insurance	6.28	Germany	15.53
Chemicals	5.79	Switzerland	14.59
Software and Computer Services	5.50	Netherlands	11.33
Technology Hardware and Equipment	5.18	Denmark	5.74
Electricity	4.16	Sweden	4.97
Banks	4.09	Spain	4.26
Oil, Gas and Coal	3.52	Italy	2.78
Industrial Engineering	3.40	Ireland	1.54
Medical Equipment and Services	3.39	Finland	1.42
Investment Banking and Brokerage Services	3.35	Belgium	1.17
Construction and Materials	3.17	Norway	1.08
Telecommunications Service Providers	3.06	Jersey	0.67
Food Producers	2.71	Portugal	0.53
General Industrials	2.46	Austria	0.40
Media	2.40	Guernsey	0.32
Retailers	2.35	Luxembourg	0.13
Life Insurance	2.04		
Gas, Water and Multi-utilities	1.67		
Industrial Support Services	1.59		
Personal Goods	1.51		
Automobiles and Parts	1.13		
Real Estate Investment Trusts	1.02		
Travel and Leisure	1.02		
Industrial Materials	0.75		
Industrial Transportation	0.67		
Household Goods and Home Construction	0.63		
Alternative Energy	0.48		
Industrial Metals and Mining	0.37		
Real Estate Investment and Services	0.36		
Consumer Services	0.31		
Beverages	0.30		
Aerospace and Defense	0.22		
Leisure Goods	0.18		
	99.90		99.90

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
100 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	104 465	103 944	1.30
45 000	ABN AMRO BANK NV 0.625% 31/05/2022	EUR	45 678	45 608	0.57
100 000	ADIF - ALTA VELOCIDAD 0.8% 05/07/2023	EUR	103 207	102 522	1.29
139 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4% 15/01/2024	USD	131 321	136 935	1.72
48 000	APPLE INC 2.85% 23/02/2023	USD	44 850	45 400	0.57
33 000	APPLE INC 3% 20/06/2027	USD	31 918	32 922	0.41
31 000	AVANGRID INC 3.15% 01/12/2024	USD	29 386	29 834	0.37
46 000	AVANGRID INC 3.2% 15/04/2025	USD	43 585	44 840	0.56
44 000	AVANGRID INC 3.8% 01/06/2029	USD	44 388	45 421	0.57
100 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	102 609	102 057	1.28
103 000	BANK OF AMERICA CORP VAR 17/05/2022 FRN 17/05/2022	USD	94 750	93 950	1.18
21 000	BANK OF NOVA SCOTIA 2.375% 18/01/2023	USD	19 440	19 476	0.24
80 000	BERLIN HYP AG 0.01% 19/07/2027	EUR	80 851	81 492	1.02
100 000	BERLIN HYP AG 0.5% 26/09/2023	EUR	101 667	100 814	1.26
40 000	BERLIN HYP AG 0.625% 22/10/2025	EUR	42 321	42 043	0.53
100 000	BNP PARIBAS SA 1.125% 28/08/2024	EUR	103 000	102 232	1.28
58 000	BOSTON PROPERTIES LP 3.4% 21/06/2029	USD	53 601	57 041	0.72
54 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	54 631	57 583	0.72
100 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.1% 13/11/2029	EUR	101 757	102 378	1.28
108 000	CHINA CONSTRUCTION BANK CORP/LUXEMBOURG 0.05% 22/10/2022	EUR	107 787	106 815	1.34
100 000	CNP ASSURANCES FRN 27/07/2050	EUR	102 700	96 956	1.22
58 000	DEUTSCHE KREDITBANK AG 0.01% 07/11/2029	EUR	58 591	58 773	0.74
100 000	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	100 897	98 892	1.24
100 000	DNB BOLIGKREDITT AS 0.625% 19/06/2025	EUR	104 594	104 615	1.31
12 000	DUKE REALTY LP 2.875% 15/11/2029	USD	11 626	11 659	0.15
39 000	ERP OPERATING LP 4.15% 01/12/2028	USD	38 838	41 190	0.52
65 000	FIBRIA OVERSEAS FINANCE LTD 5.5% 17/01/2027	USD	60 453	62 565	0.78
23 000	HOST HOTELS & RESORTS LP 3.375% 15/12/2029	USD	19 556	19 598	0.25
100 000	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	105 198	103 677	1.30
100 000	ING GROEP NV 2.5% 15/11/2030	EUR	117 711	118 603	1.49
15 000	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	15 922	15 878	0.20
106 000	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	106 876	104 839	1.32
28 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	27 745	27 731	0.35
100 000	KBC GROUP NV 0.875% 27/06/2023	EUR	103 111	101 974	1.28
38 000	KFW 2% 2 GROIP INC 2% 29/09/2022	USD	35 097	35 183	0.44
59 000	KILROY REALTY LP 4.75% 15/12/2028	USD	58 348	58 988	0.74
80 000	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027	EUR	82 261	82 371	1.03
65 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029	USD	56 953	62 755	0.79
222 000	KREDITANSTALT FUER WIEDERAUFBAU 2% 30/11/2021	USD	201 543	202 615	2.53
100 000	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	106 212	104 702	1.31
100 000	LANDESBANK BADEN-WUERTTEMBERG 0.375% 29/07/2026	EUR	100 886	98 708	1.24
151 000	LEASEPLAN CORP NV 3.5% 09/04/2025	EUR	155 833	164 816	2.06
119 000	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	120 594	121 495	1.52
104 000	NATIONAL AUSTRALIA BANK LTD 0.35% 07/09/2022	EUR	105 370	105 018	1.32

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
13 000	NEDERLANDSE WATERSCHAPSBANK NV 1% 03/09/2025	EUR	14 083	13 892	0.17
102 000	NORDEA BANK ABP 0.375% 28/05/2026	EUR	103 597	104 159	1.31
28 000	NRW BANK 0% 15/10/2029	EUR	27 687	28 414	0.36
37 000	NRW BANK 0.375% 17/11/2026	EUR	38 346	38 570	0.48
100 000	RAIL TRANSIT INTERNATIONAL DEVELOPMENT CO LTD 1.625% 22/06/2022	EUR	102 267	99 655	1.25
100 000	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 2.2% 23/05/2027	EUR	108 308	102 488	1.29
100 000	SOCIETE GENERALE SFH SA 0.125% 18/07/2029	EUR	102 032	102 488	1.29
5 000	SPAREBANK 1 BOLIGKREDIT AS 0.5% 30/01/2025	EUR	5 163	5 183	0.07
100 000	STEDIN HOLDING NV 0.5% 14/11/2029	EUR	100 312	100 187	1.26
101 000	TENNET HOLDING BV 0.75% 26/06/2025	EUR	100 647	104 025	1.31
124 000	TENNET HOLDING BV 0.875% 03/06/2030	EUR	129 185	129 619	1.63
60 000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	58 692	63 230	0.79
100 000	VODAFONE GROUP PLC 0.9% 24/11/2026	EUR	102 434	102 013	1.28
17 000	WELLTOWER INC 2.7% 15/02/2027	USD	15 634	15 744	0.20
100 000	WESTPAC BANKING CORP 0.625% 22/11/2024	EUR	102 788	102 446	1.29
Total Bonds			4 549 302	4 569 021	57.32
Supranationals, Governments and Local Public Authorities, Debt Instruments					
69 000	AFRICAN DEVELOPMENT BANK 3% 06/12/2021	USD	64 815	63 832	0.80
195 000	ASIAN DEVELOPMENT BANK 1.875% 10/08/2022	USD	176 746	179 484	2.25
200 000	CHILE GOVERNMENT INTERNATIONAL BOND 3.5% 25/01/2050	USD	202 166	200 775	2.52
105 000	CORP ANDINA DE FOMENTO 0.625% 20/11/2026	EUR	105 513	100 433	1.26
179 000	EUROPEAN INVESTMENT BANK - REGS - 2.875% 13/06/2025	USD	170 249	178 274	2.24
73 000	EUROPEAN INVESTMENT BANK 0.5% 13/11/2037	EUR	76 514	79 628	1.00
126 000	EUROPEAN INVESTMENT BANK 1% 14/11/2042	EUR	147 730	152 912	1.92
92 000	EUROPEAN INVESTMENT BANK 1.5% 15/11/2047	EUR	118 118	124 452	1.56
7 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	6 588	6 816	0.09
8 000	EUROPEAN INVESTMENT BANK 2.375% 24/05/2027	USD	7 791	7 960	0.10
599 610	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	751 120	763 635	9.59
105 000	INSTITUTO DE CREDITO OFICIAL 0.2% 31/01/2024	EUR	106 364	106 503	1.34
50 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	49 029	48 005	0.60
23 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.125% 20/11/2025	USD	23 214	23 305	0.29
107 000	INTERNATIONAL FINANCE CORP 2% 24/10/2022	USD	97 032	99 107	1.24
158 930	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	178 943	181 843	2.28
200 340	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	227 842	232 149	2.92
100 000	KOMMUNEKREDIT 0.75% 05/07/2028	EUR	107 549	107 652	1.35
100 000	NORDIC INVESTMENT BANK 0.5% 03/11/2025	EUR	104 140	104 740	1.31
127 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1% 07/03/2029	EUR	135 889	136 687	1.71
7 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2% 08/03/2049	EUR	8 805	8 817	0.11
200 000	SNCF RESEAU EPIC 1% 09/11/2031	EUR	217 548	217 931	2.73

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
100 000	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	EUR	110 488	110 100	1.38
100 000	SOCIETE DU GRAND PARIS EPIC 1.7% 25/05/2050	EUR	118 822	123 465	1.55
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			3 313 015	3 358 505	42.14
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			7 862 317	7 927 526	99.46
Total Investments			7 862 317	7 927 526	99.46

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	42.14	France	21.64
Banks	32.60	United States of America	11.95
Investment Banking and Brokerage Services	13.06	Netherlands	11.23
Real Estate Investment Trusts	2.78	Germany	10.44
Telecommunications Service Providers	2.07	Luxembourg	8.24
Electricity	1.51	Belgium	4.19
Real Estate Investment and Services	1.46	Spain	3.90
Industrial Transportation	1.29	Ireland	3.57
Life Insurance	1.22	Australia	2.60
Technology Hardware and Equipment	0.98	United Kingdom	2.58
Health Care Providers	0.35	Chile	2.52
	99.46	Philippines	2.25
		Poland	1.83
		Japan	1.52
		Norway	1.38
		Denmark	1.35
		Italy	1.32
		Finland	1.31
		Sweden	1.31
		Panama	1.26
		British Virgin Islands	1.25
		Ivory Coast	0.80
		Cayman Islands	0.78
		Canada	0.24
			99.46

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
13 508	AEON CO LTD	JPY	277 258	313 645	0.91
13 162	ALACER GOLD CORP	CAD	56 828	90 161	0.26
31	ALLREAL HOLDING AG	CHF	6 245	6 137	0.02
211 045	ALTICE EUROPE NV - A	EUR	923 163	814 216	2.36
38 047	ASTELLAS PHARMA INC	JPY	677 127	634 616	1.84
763 614	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 191 391	2 627 849	7.63
36 395	BAYER AG	EUR	2 698 353	2 689 301	7.81
60 245	COLES GROUP LTD	AUD	610 635	712 189	2.07
17 443	DAI NIPPON PRINTING CO LTD	JPY	371 166	399 191	1.16
645	DAIMLER AG	EUR	20 797	26 185	0.08
76 900	DEUTSCHE BANK AG - REG	EUR	785 618	731 038	2.12
8 389	DWS GROUP GMBH & CO KGAA	EUR	311 821	304 428	0.88
88 939	FAMILYMART UNY HOLDINGS CO LTD	JPY	1 693 843	1 524 292	4.43
4 143	FAST RETAILING CO LTD	JPY	2 208 209	2 369 403	6.88
1 696	GEBERIT AG - REG	CHF	734 581	848 753	2.46
107 291	INDUSTRIA DE DISENO TEXTIL SA	EUR	2 737 543	2 840 277	8.25
71 911	JSR CORP	JPY	1 258 776	1 386 429	4.03
5 096	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	824 868	846 503	2.46
8 427	LANDIS+GYR GROUP AG	CHF	743 206	545 165	1.58
46 855	LIXIL GROUP CORP	JPY	503 322	654 063	1.90
363 858	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1 506 467	1 421 908	4.13
12 135	MORPHOSYS AG	EUR	1 517 101	1 532 629	4.45
1 301	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	346 037	338 126	0.98
94 559	NGK SPARK PLUG CO LTD	JPY	1 292 950	1 353 284	3.93
13 742	NOVARTIS AG - REG	CHF	1 172 065	1 195 299	3.47
40 406	NOVO NORDISK A/S	DKK	2 540 581	2 614 603	7.59
14 433	NTT DOCOMO INC	JPY	394 492	385 558	1.12
10 994	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	276 575	308 975	0.90
49 050	SVENSKA CELLULOSA AB SCA - B	SEK	583 753	583 336	1.69
22 748	SWEDISH MATCH AB	SEK	1 594 328	1 599 280	4.64
129	SWISS LIFE HOLDING AG - REG	CHF	49 523	47 785	0.14
260	SWISSCOM AG - REG	CHF	132 234	136 070	0.40
3 188	TAKEDA PHARMACEUTICAL CO LTD	JPY	106 499	113 708	0.33
27 520	TOKYO GAS CO LTD	JPY	661 721	658 123	1.91
8 927	TOYOTA TSUSHO CORP	JPY	199 088	225 812	0.66
6 306	TREND MICRO INC/JAPAN	JPY	292 061	351 876	1.02
5 286	VIFOR PHARMA AG	CHF	811 106	795 222	2.31
19 288	WESFARMERS LTD	AUD	441 486	595 333	1.73
Total Shares			33 552 817	34 620 768	100.53
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			33 552 817	34 620 768	100.53
Total Investments			33 552 817	34 620 768	100.53

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	25.50	Japan	35.14
Retailers	19.83	Germany	16.32
Banks	14.78	Spain	15.88
Personal Care, Drug and Grocery Stores	8.43	Switzerland	12.84
Tobacco	4.64	Denmark	7.59
Construction and Materials	4.36	Sweden	6.34
Chemicals	4.03	Australia	3.80
Automobiles and Parts	4.01	Netherlands	2.36
Telecommunications Service Providers	3.88	Canada	0.26
Industrial Transportation	2.46		
Gas, Water and Multi-utilities	1.91		100.53
Electronic and Electrical Equipment	1.58		
Media	1.16		
Software and Computer Services	1.02		
Non-life Insurance	0.98		
Investment Banking and Brokerage Services	0.88		
General Industrials	0.66		
Precious Metals and Mining	0.26		
Life Insurance	0.14		
Real Estate Investment and Services	0.02		
	100.53		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
42 560	BUNDESobligation 0% 07/10/2022	EUR	48 324	48 563	0.22
70 330	BUNDESobligation 0% 08/10/2021	EUR	79 278	79 638	0.36
59 800	BUNDESobligation 0% 11/04/2025	EUR	68 910	69 467	0.32
82 400	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2029	EUR	95 907	97 220	0.44
31 070	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0% 15/08/2050	EUR	33 968	35 070	0.16
83 390	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	98 487	99 479	0.45
81 170	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	96 570	97 787	0.45
81 900	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.5% 15/02/2026	EUR	97 477	98 319	0.45
50 710	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 04/09/2022	EUR	59 485	59 724	0.27
40 900	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 04/07/2022	EUR	48 036	48 200	0.22
77 530	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	94 509	95 005	0.43
135 510	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2021	EUR	157 854	158 135	0.72
44 820	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2042	EUR	87 285	88 788	0.40
46 410	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	95 775	97 306	0.44
46 230	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2040	EUR	102 789	104 452	0.48
60 130	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.5% 04/01/2031	EUR	109 843	110 879	0.50
51 090	BUNDESSCHATZANWEISUNGEN 0% 10/12/2021	EUR	57 678	57 947	0.26
20 530	BUNDESSCHATZANWEISUNGEN 0% 11/03/2022	EUR	23 224	23 323	0.11
158 000	CANADIAN GOVERNMENT BOND 0.5% 01/09/2025	CAD	117 694	116 599	0.53
189 000	CANADIAN GOVERNMENT BOND 1.5% 01/05/2022	CAD	143 352	141 795	0.65
1 000	CANADIAN GOVERNMENT BOND 1.5% 01/08/2021	CAD	752	744	0.00
144 000	CANADIAN GOVERNMENT BOND 5.75% 01/06/2029	CAD	155 795	154 016	0.70
5 000	FINLAND GOVERNMENT BOND 0% 15/09/2023	EUR	5 686	5 725	0.03
51 000	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	62 060	63 076	0.29
39 000	FINLAND GOVERNMENT BOND 2.75% 04/07/2028	EUR	54 224	54 801	0.25
10 560	FRENCH REPUBLIC GOVERNMENT BOND OAT 0% 25/02/2023	EUR	11 978	12 049	0.05
72 860	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	85 521	86 571	0.39
79 240	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/05/2027	EUR	96 217	97 516	0.44
104 560	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	135 568	138 211	0.63
53 950	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	72 936	76 367	0.35
56 960	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	68 049	68 376	0.31
33 370	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	50 752	53 468	0.24
76 590	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	106 190	109 549	0.50
55 910	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	83 332	87 059	0.40
55 330	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	68 700	69 067	0.31
16 230	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	19 370	19 445	0.09
113 170	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	133 190	133 564	0.61
73 700	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	101 194	102 187	0.47
72 720	FRENCH REPUBLIC GOVERNMENT BOND OAT 4.5% 25/04/2041	EUR	146 153	150 218	0.68
81 490	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.5% 25/04/2029	EUR	136 914	138 762	0.63
74 440	FRENCH REPUBLIC GOVERNMENT BOND OAT 5.75% 25/10/2032	EUR	141 011	143 612	0.65
56 180	FRENCH REPUBLIC GOVERNMENT BOND OAT 6% 25/10/2025	EUR	84 620	85 278	0.39
21 510	FRENCH REPUBLIC GOVERNMENT BOND OAT 8.5% 25/04/2023	EUR	30 376	30 409	0.14
7 800	IRELAND GOVERNMENT BOND 0.2% 15/05/2027	EUR	8 856	9 020	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
16 910	IRELAND GOVERNMENT BOND 0.9% 15/05/2028	EUR	20 223	20 616	0.09
5 110	IRELAND GOVERNMENT BOND 1% 15/05/2026	EUR	6 095	6 186	0.03
23 500	IRELAND GOVERNMENT BOND 1.1% 15/05/2029	EUR	28 593	29 216	0.13
25 180	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	31 456	32 339	0.15
22 560	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	32 770	34 280	0.16
2 060	IRELAND GOVERNMENT BOND 5.4% 13/03/2025	EUR	2 924	2 952	0.01
1 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/11/2021	EUR	1 120	1 130	0.01
157 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/10/2023	EUR	176 049	178 327	0.81
1 000	ITALY BUONI POLIENNALI DEL TESORO 0.9% 01/08/2022	EUR	1 131	1 142	0.01
115 000	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/03/2023	EUR	130 277	131 655	0.60
162 000	ITALY BUONI POLIENNALI DEL TESORO 1.25% 01/12/2026	EUR	182 340	186 261	0.85
30 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	34 352	34 662	0.16
164 000	ITALY BUONI POLIENNALI DEL TESORO 2.5% 01/12/2024	EUR	196 484	199 428	0.91
58 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	68 310	72 543	0.33
1 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/08/2021	EUR	1 164	1 170	0.01
150 000	ITALY BUONI POLIENNALI DEL TESORO 4.5% 01/03/2026	EUR	199 640	203 065	0.92
74 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	118 743	124 614	0.57
118 000	ITALY BUONI POLIENNALI DEL TESORO 6% 01/05/2031	EUR	188 652	194 028	0.88
134 490	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	204 840	208 815	0.95
123 260	ITALY BUONI POLIENNALI DEL TESORO 7.25% 01/11/2026	EUR	189 553	192 613	0.88
111 190	ITALY BUONI POLIENNALI DEL TESORO 9% 01/11/2023	EUR	159 451	160 611	0.73
47 600 000	JAPAN GOVERNMENT FIVE YEAR BOND 0.1% 20/12/2021	JPY	440 162	442 917	2.02
7 750 000	JAPAN GOVERNMENT FORTY YEAR BOND - 1 - 2.4% 20/03/2048	JPY	106 767	105 740	0.48
1 100 000	JAPAN GOVERNMENT FORTY YEAR BOND 0.5% 20/03/2059	JPY	9 969	9 786	0.04
6 700 000	JAPAN GOVERNMENT FORTY YEAR BOND 2.2% 20/03/2050	JPY	90 452	89 377	0.41
12 700 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/03/2030	JPY	118 101	118 620	0.54
51 700 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/09/2026	JPY	482 880	485 304	2.21
12 350 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2026	JPY	115 389	115 963	0.53
11 400 000	JAPAN GOVERNMENT TEN YEAR BOND 0.1% 20/12/2029	JPY	106 070	106 513	0.48
4 950 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/03/2050	JPY	44 254	43 548	0.20
6 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.4% 20/12/2049	JPY	59 084	58 157	0.26
8 300 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.7% 20/06/2048	JPY	80 684	79 763	0.36
8 200 000	JAPAN GOVERNMENT THIRTY YEAR BOND 0.9% 20/09/2048	JPY	83 530	82 542	0.38
10 350 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.4% 20/12/2045	JPY	117 004	116 086	0.53
11 750 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.5% 20/03/2045	JPY	135 276	134 014	0.61
7 550 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.7% 20/06/2033	JPY	83 466	83 711	0.38
13 500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 20/09/2043	JPY	162 855	161 580	0.74
5 600 000	JAPAN GOVERNMENT THIRTY YEAR BOND 1.8% 22/11/2032	JPY	62 202	62 408	0.28
13 500 000	JAPAN GOVERNMENT THIRTY YEAR BOND 2.5% 20/03/2036	JPY	167 565	167 622	0.76
16 950 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 123 - 2.1% 20/12/2030	JPY	190 062	190 479	0.87
28 250 000	JAPAN GOVERNMENT TWENTY YEAR BOND - 92 - 2.1% 20/12/2026	JPY	298 077	299 371	1.36
20 800 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.4% 20/03/2040	JPY	193 409	192 347	0.88
19 300 000	JAPAN GOVERNMENT TWENTY YEAR BOND 0.5% 20/06/2038	JPY	183 135	183 102	0.83
14 350 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.3% 20/06/2035	JPY	153 153	153 371	0.70

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
12 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.5% 20/03/2034	JPY	131 437	131 763	0.60
10 200 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.7% 20/09/2033	JPY	112 961	113 274	0.52
10 100 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.8% 20/12/2032	JPY	112 258	112 623	0.51
13 650 000	JAPAN GOVERNMENT TWENTY YEAR BOND 1.9% 20/03/2031	JPY	150 818	151 139	0.69
50 000	JAPAN GOVERNMENT TWENTY YEAR BOND 2% 20/03/2027	JPY	527	529	0.00
26 420	KINGDOM OF BELGIUM GOVERNMENT BOND 0.1% 22/06/2030	EUR	29 791	30 418	0.14
23 060	KINGDOM OF BELGIUM GOVERNMENT BOND 0.9% 22/06/2029	EUR	28 005	28 531	0.13
29 400	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	37 353	38 244	0.17
36 850	KINGDOM OF BELGIUM GOVERNMENT BOND 1.9% 22/06/2038	EUR	51 347	52 989	0.24
28 370	KINGDOM OF BELGIUM GOVERNMENT BOND 3% 22/06/2034	EUR	43 706	44 737	0.20
24 130	KINGDOM OF BELGIUM GOVERNMENT BOND 4% 28/03/2032	EUR	39 195	39 942	0.18
38 940	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/03/2041	EUR	74 735	77 145	0.35
37 890	KINGDOM OF BELGIUM GOVERNMENT BOND 5% 28/03/2035	EUR	71 104	72 725	0.33
12 810	KINGDOM OF BELGIUM GOVERNMENT BOND 5.5% 28/03/2028	EUR	20 679	20 918	0.10
12 890	NETHERLANDS GOVERNMENT BOND 0% 15/07/2030	EUR	14 719	14 931	0.07
20 320	NETHERLANDS GOVERNMENT BOND 0.5% 15/01/2040	EUR	24 726	25 267	0.12
5 770	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	7 030	7 109	0.03
6 110	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	7 333	7 365	0.03
33 210	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	39 397	39 512	0.18
18 420	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	34 825	35 816	0.16
23 000	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	46 123	47 136	0.21
23 040	NETHERLANDS GOVERNMENT BOND 4% 15/01/2037	EUR	43 018	43 720	0.20
5 220	NETHERLANDS GOVERNMENT BOND 5.5% 15/01/2028	EUR	8 474	8 536	0.04
18 540	NETHERLANDS GOVERNMENT BOND 7.5% 15/01/2023	EUR	25 174	25 181	0.11
47 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/02/2030	EUR	53 086	54 029	0.25
22 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 20/04/2023	EUR	24 964	25 119	0.11
37 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	44 204	44 716	0.20
13 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	27 235	28 686	0.13
18 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.4% 22/11/2022	EUR	22 102	22 166	0.10
41 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 4.15% 15/03/2037	EUR	76 051	77 399	0.35
31 880	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	52 242	52 762	0.24
14 000	SPAIN GOVERNMENT BOND 0.4% 30/04/2022	EUR	15 882	15 957	0.07
102 000	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	121 962	123 643	0.56
111 000	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	135 205	137 023	0.62
119 000	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	148 451	149 525	0.68
121 000	SPAIN GOVERNMENT BOND 2.75% 31/10/2024	EUR	152 424	153 202	0.70
36 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	64 582	66 500	0.30
117 000	SPAIN GOVERNMENT BOND 3.8% 30/04/2024	EUR	151 207	151 848	0.69
50 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	101 683	104 147	0.47
95 000	SPAIN GOVERNMENT BOND 5.4% 31/01/2023	EUR	122 326	122 569	0.56
102 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	154 546	155 591	0.71
25 380	UNITED KINGDOM GILT 1% 22/04/2024	GBP	33 118	32 642	0.15
76 490	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	98 313	96 882	0.44
39 700	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	56 116	55 155	0.25

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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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
80 460	UNITED KINGDOM GILT 1.5% 22/07/2026	GBP	110 235	108 732	0.50
41 030	UNITED KINGDOM GILT 1.5% 22/07/2047	GBP	62 540	61 454	0.28
15 530	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	25 657	25 120	0.11
25 260	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	48 500	47 191	0.21
21 360	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	27 889	27 448	0.12
30 620	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	60 341	59 285	0.27
24 500	UNITED KINGDOM GILT 3.5% 22/07/2068	GBP	69 668	67 788	0.31
44 240	UNITED KINGDOM GILT 4% 07/03/2022	GBP	59 478	58 412	0.27
29 120	UNITED KINGDOM GILT 4% 22/01/2060	GBP	81 610	79 639	0.36
7 620	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	12 544	12 368	0.06
42 480	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	90 873	89 303	0.41
19 930	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	49 274	48 391	0.22
22 560	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	61 583	60 157	0.27
88 940	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	164 122	161 884	0.74
43 930	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	95 980	94 365	0.43
35 370	UNITED KINGDOM GILT 6% 07/12/2028	GBP	66 391	65 292	0.30
1 886 500	UNITED STATES TREASURY NOTE/BOND 1.625% 30/06/2021	USD	1 915 091	1 913 617	8.72
786 600	UNITED STATES TREASURY NOTE/BOND 1.75% 30/06/2024	USD	833 672	834 287	3.80
691 500	UNITED STATES TREASURY NOTE/BOND 1.75% 31/07/2024	USD	733 421	734 069	3.34
634 600	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2024	USD	676 939	677 633	3.09
129 800	UNITED STATES TREASURY NOTE/BOND 2% 15/02/2050	USD	146 370	148 662	0.68
511 200	UNITED STATES TREASURY NOTE/BOND 2% 30/04/2024	USD	545 626	545 865	2.49
119 200	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	USD	141 140	143 338	0.65
270 700	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	304 539	304 834	1.39
513 000	UNITED STATES TREASURY NOTE/BOND 2.25% 31/10/2024	USD	556 765	557 085	2.54
114 900	UNITED STATES TREASURY NOTE/BOND 2.375% 15/11/2049	USD	139 783	141 902	0.65
98 200	UNITED STATES TREASURY NOTE/BOND 2.5% 15/05/2046	USD	120 234	121 799	0.55
246 800	UNITED STATES TREASURY NOTE/BOND 2.5% 28/02/2026	USD	275 992	276 262	1.26
239 400	UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	280 173	280 547	1.28
73 200	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2042	USD	92 621	93 765	0.43
98 900	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	127 689	129 389	0.59
267 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	315 323	315 573	1.44
108 100	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2049	USD	147 100	149 246	0.68
43 500	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	58 378	59 017	0.27
47 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/11/2041	USD	64 000	64 694	0.29
102 600	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	148 802	150 726	0.69
74 900	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	108 207	109 389	0.50
50 200	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	73 190	73 951	0.34
34 800	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	51 417	51 857	0.24
32 900	UNITED STATES TREASURY NOTE/BOND 4.25% 15/05/2039	USD	50 512	50 836	0.23
34 900	UNITED STATES TREASURY NOTE/BOND 4.25% 15/11/2040	USD	54 079	54 509	0.25
33 600	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2040	USD	52 700	53 078	0.24
41 100	UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2041	USD	64 784	65 349	0.30
34 400	UNITED STATES TREASURY NOTE/BOND 4.375% 15/11/2039	USD	53 707	54 089	0.25

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
34 200	UNITED STATES TREASURY NOTE/BOND 4.5% 15/08/2039	USD	54 068	54 453	0.25
34 900	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	56 189	56 593	0.26
44 100	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	72 489	73 151	0.33
251 900	UNITED STATES TREASURY NOTE/BOND 6% 15/02/2026	USD	331 170	330 736	1.51
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			21 576 891	21 691 001	98.77
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			21 576 891	21 691 001	98.77
Total Investments			21 576 891	21 691 001	98.77

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	98.77	United States of America	39.48
	98.77	Japan	18.18
		Italy	8.61
		France	7.29
		Germany	6.69
		United Kingdom	5.70
		Spain	5.37
		Canada	1.88
		Belgium	1.85
		Austria	1.39
		Netherlands	1.16
		Ireland	0.61
		Finland	0.56
			98.77

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
15 000	ABN AMRO BANK NV 1% 16/04/2025	EUR	15 577	15 729	1.82
6 000	BERLIN HYP AG 1.25% 23/04/2021	EUR	6 084	6 081	0.71
17 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 4.25% 26/01/2021	EUR	17 783	17 449	2.02
16 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 4.25% 26/01/2022	EUR	17 486	17 164	1.99
20 000	COMMERZBANK AG 1% 04/03/2026	EUR	20 355	20 332	2.36
11 857	CREDIT AGRICOLE SA 4.1% 17/04/2024	EUR	13 393	13 614	1.58
20 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	20 342	20 340	2.36
19 000	DEUTSCHE BANK AG 0.125% 21/01/2030	EUR	19 286	19 448	2.26
20 000	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	20 114	20 459	2.37
20 000	DEUTSCHE WOHNEN SE 1.375% 24/07/2020	EUR	20 029	20 015	2.32
2 000	ENEL FINANCE INTERNATIONAL NV 5.25% 29/09/2023	EUR	2 383	2 328	0.27
11 000	FRESENIUS FINANCE IRELAND PLC 0.875% 31/01/2022	EUR	11 054	11 052	1.28
1 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO 2.625% 15/03/2023	EUR	1 049	1 048	0.12
16 000	HEINEKEN NV 3.5% 19/03/2024	EUR	17 477	17 922	2.08
3 854	INTESA SANPAOLO SPA 0% 08/01/2027	EUR	3 498	3 446	0.40
12 000	KNORR B BREMSE GROIP INC 1.125% 13/06/2025	EUR	12 571	12 568	1.46
20 000	METRO AG 1.375% 28/10/2021	EUR	19 930	20 009	2.32
121 000	NEDERLANDSE WATERSCHAPS BANK NV 1% 03/09/2025	EUR	128 307	129 275	15.00
12 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 02/11/2029	EUR	13 076	13 215	1.53
10 000	NESTLE FINANCE INTERNATIONAL LTD 1.5% 01/04/2030	EUR	10 932	11 061	1.28
20 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	20 793	20 877	2.43
1 000	SCHAEFFLER AG 1.125% 26/03/2022	EUR	961	975	0.11
17 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	18 414	18 538	2.15
1 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 12/03/2021	EUR	1 014	1 012	0.12
18 000	UNICREDIT BANK AG - EMTN - 0.5% 04/05/2026	EUR	18 728	18 824	2.18
2 000	VOLKSWAGEN LEASING GMBH 0.25% 05/10/2020	EUR	1 997	2 000	0.23
Total Bonds			452 633	454 781	52.75
Supranationals, Governments and Local Public Authorities, Debt Instruments					
5 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	4 997	5 062	0.59
5 000	EUROPEAN INVESTMENT BANK 0.25% 15/06/2040	EUR	5 202	5 187	0.60
31 000	FINLAND GOVERNMENT BOND 0.5% 15/09/2028	EUR	32 854	33 168	3.85
77 657	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	86 432	86 504	10.03
111 614	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	132 082	131 977	15.31
1 136	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2043	EUR	956	1 004	0.12
2 195	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	1 771	1 846	0.21
1 072	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2049	EUR	840	892	0.10
1 041	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	977	980	0.11
19 000	INSTITUTO DE CREDITO OFICIAL 0.2% 31/01/2024	EUR	18 958	19 274	2.24
5 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	5 699	5 695	0.66

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
99 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/05/2021	EUR	102 224	102 199	11.85
0.73	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 28/03/2025	EUR	1	1	0.00
7 732	SPAIN GOVERNMENT BOND COUPON STRIP 0% 30/07/2024	EUR	7 742	7 789	0.90
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			400 735	401 578	46.57
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			853 368	856 359	99.32
Total Investments			853 368	856 359	99.32

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	46.57	France	31.48
Banks	31.04	Netherlands	21.43
Investment Banking and Brokerage Services	13.42	Germany	18.68
Personal Care, Drug and Grocery Stores	2.32	Italy	12.91
Real Estate Investment and Services	2.32	Finland	3.85
Beverages	2.08	Luxembourg	3.42
Industrial Engineering	1.46	Spain	3.14
Automobiles and Parts	0.11	United States of America	2.42
		Ireland	1.40
		Philippines	0.59
	99.32		99.32

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
11 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.95% 15/01/2028	USD	10 604	12 552	0.01
89 000	AMERICAN EXPRESS CO 2.5% 30/07/2024	USD	91 760	94 307	0.10
90 000	AMERICAN EXPRESS CO 3.7% 03/08/2023	USD	95 893	97 963	0.10
261 000	AMERICAN HONDA FINANCE CORP FRN 05/11/2021	USD	256 942	260 612	0.27
64 000	AMERICAN HONDA FINANCE CORP FRN 20/07/2020	USD	63 866	64 056	0.07
1 941 000	APPLE INC FRN 09/02/2022	USD	1 951 992	1 953 878	2.01
739 000	APPLE INC FRN 11/05/2022	USD	741 900	743 134	0.77
40 000	ARCELORMITTAL 3.6% 16/07/2024	USD	38 241	39 699	0.04
55 000	ARES CAPITAL CORP 3.25% 15/07/2025	USD	49 294	53 466	0.05
188 000	BERRY GLOBAL INC - 144A - 4.875% 15/07/2026	USD	187 437	190 511	0.19
42 000	BMW US CAPITAL LLC FRN 14/04/2022	USD	39 882	41 430	0.04
40 000	BOEING CO 2.95% 01/02/2030	USD	36 964	39 166	0.04
11 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.2% 15/03/2028	USD	12 118	12 319	0.01
80 000	CITIZENS FINANCIAL GROUP INC 2.375% 28/07/2021	USD	80 599	81 153	0.08
421 000	COOPERATIEVE RABOBANK UA/NY FRN 10/01/2022	USD	420 471	424 440	0.44
4 000	ESSEX PORTFOLIO LP 3.625% 15/08/2022	USD	3 989	4 198	0.00
187 000	FEDEX CORP 4.2% 17/10/2028	USD	205 043	215 518	0.22
2 000	GEORGIA POWER CO 3.25% 01/04/2026	USD	2 062	2 199	0.00
10 000	GOLDMAN SACHS GROUP INC 3.5% 01/04/2025	USD	10 642	10 969	0.01
36 000	HARLEY-DAVIDSON FINANCIAL SERVICES INC FRN 02/03/2021	USD	35 607	35 836	0.04
12 000	HESS CORP 4.3% 01/04/2027	USD	10 314	12 494	0.01
39 000	IHS MARKIT LTD 4.125% 01/08/2023	USD	40 950	42 650	0.04
50 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 3.4% 25/09/2020	USD	50 534	50 219	0.05
46 000	KFW 2% 2 GROIP INC 2% 29/09/2022	USD	47 694	47 810	0.05
41 000	NATIONAL FUEL GAS CO 5.2% 15/07/2025	USD	40 388	43 925	0.04
50 000	ONEOK PARTNERS LP 3.375% 01/10/2022	USD	48 624	51 961	0.05
50 000	RELX CAPITAL INC 3.5% 16/03/2023	USD	51 968	53 326	0.05
50 000	RYDER SYSTEM INC 2.5% 01/09/2022	USD	49 968	51 168	0.05
10 000	SOUTHERN POWER CO 2.5% 15/12/2021	USD	10 218	10 259	0.01
33 000	SPIRIT AIRLINES PASS THROUGH TRUST 2015-1A 4.1% 01/10/2029	USD	21 346	20 270	0.02
284 000	STADSHY STADSHYPOTEK GROIP INC 2.5% 05/04/2022	USD	295 047	293 968	0.30
198 000	TD AMERITRADE HOLDING CORP FRN 01/11/2021	USD	197 310	197 641	0.20
30 000	WALT DISNEY CO 2% 01/09/2029	USD	30 442	30 679	0.03
25 000	WILLIS TOWERS WATSON PLC 5.75% 15/03/2021	USD	25 647	25 816	0.03
25 000	XYLEM INC/NY 4.875% 01/10/2021	USD	26 203	26 325	0.03
Total Bonds			5 281 959	5 335 917	5.45
Supranationals, Governments and Local Public Authorities, Debt Instruments					
29 000	EUROPEAN INVESTMENT BANK 2.125% 13/04/2026	USD	31 420	31 675	0.03
226 000	INTER-AMERICAN DEVELOPMENT BANK 1.75% 14/04/2022	USD	231 824	231 978	0.24
73 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.125% 03/03/2025	USD	78 257	78 696	0.08
25 828 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	27 729 680	28 407 826	29.03

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
12 004 500	UNITED STATES TREASURY NOTE/BOND 1.5% 31/01/2027	USD	12 771 118	12 824 183	13.10
16 077 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	17 990 643	18 071 309	18.46
1 466 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	1 897 270	1 923 504	1.97
661 400	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	880 282	898 677	0.92
1 803 000	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	2 105 848	2 137 400	2.18
937 300	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	1 322 765	1 319 103	1.35
13 586 700	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	19 670 844	20 048 874	20.48
3 804 700	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	5 375 922	5 688 918	5.81
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			90 085 873	91 662 143	93.65
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			95 367 832	96 998 060	99.10
Total Investments			95 367 832	96 998 060	99.10

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	93.65	United States of America	98.61
Technology Hardware and Equipment	2.76	Sweden	0.30
Banks	0.90	Luxembourg	0.07
Investment Banking and Brokerage Services	0.88	Germany	0.05
Industrial Transportation	0.27	Bermuda	0.04
Finance and Credit Services	0.20	Ireland	0.03
Gas, Water and Multi-utilities	0.06		
Alternative Energy	0.05		99.10
Chemicals	0.05		
Close-end Investments	0.05		
Aerospace and Defense	0.04		
Industrial Metals and Mining	0.04		
Industrial Engineering	0.03		
Non-life Insurance	0.03		
Telecommunications Service Providers	0.03		
Real Estate Investment Trusts	0.02		
Travel and Leisure	0.02		
Leisure Goods	0.01		
Oil, Gas and Coal	0.01		
	99.10		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
14 000	ABN AMRO BANK NV 1% 16/04/2025	EUR	14 495	14 681	2.05
16 000	BAYERISCHE LANDESBANK 0.875% 10/09/2025	EUR	16 915	17 007	2.38
14 000	BERLIN HYP AG 1.25% 23/04/2021	EUR	14 195	14 188	1.99
17 000	COMMERZBANK AG 1% 04/03/2026	EUR	17 301	17 282	2.42
4 292	CREDIT AGRICOLE SA 4.1% 17/04/2024	EUR	4 848	4 928	0.69
4 000	DEUTSCHE BAHN FINANCE GMBH 1.125% 18/12/2028	EUR	4 255	4 296	0.60
17 000	DEUTSCHE BANK AG FRN 10/06/2026	EUR	17 289	17 289	2.42
16 000	DEUTSCHE BANK AG 0.125% 21/01/2030	EUR	16 241	16 377	2.29
14 000	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	14 050	14 321	2.00
17 000	DEUTSCHE WOHNEN SE 1.375% 24/07/2020	EUR	17 029	17 013	2.38
7 000	FRESENIUS FINANCE IRELAND PLC 0.875% 31/01/2022	EUR	7 035	7 033	0.98
1 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO 2.625% 15/03/2023	EUR	1 049	1 048	0.15
3 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	3 573	3 573	0.50
17 000	KNORR-BREMSE AG 0.5% 08/12/2021	EUR	16 898	17 022	2.38
1 000	LINDE FINANCE BV 1% 20/04/2028	EUR	1 077	1 076	0.15
3 000	LINDE FINANCE BV 1.875% 22/05/2024	EUR	3 226	3 235	0.45
17 000	METRO AG 1.375% 28/10/2021	EUR	16 910	17 007	2.38
16 000	MUENCHENER HYPOTHEKENBANK EG 0.5% 22/04/2026	EUR	16 661	16 741	2.34
11 000	NESTLE FINANCE INTERNATIONAL LTD 1.25% 02/11/2029	EUR	11 982	12 114	1.70
16 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	16 630	16 702	2.34
100 000	ONTARIO TEACHERS' FINANCE TRUST 0.5% 06/05/2025	EUR	100 489	101 969	14.28
3 000	SCHAEFFLER AG 1.125% 26/03/2022	EUR	2 882	2 926	0.41
15 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	16 248	16 357	2.29
17 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 12/03/2021	EUR	17 233	17 211	2.41
16 000	UNICREDIT BANK AG - EMTN - 0.5% 04/05/2026	EUR	16 647	16 732	2.34
Total Bonds			385 158	388 128	54.32
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 000	ASIAN DEVELOPMENT BANK 0% 24/10/2029	EUR	1 999	2 025	0.28
51 733	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	57 579	57 628	8.06
3 220	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	3 811	3 808	0.53
138 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/09/2024	EUR	157 279	157 202	22.01
72 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 01/11/2020	EUR	72 221	72 222	10.11
28 000	SPAIN GOVERNMENT BOND 1.15% 30/07/2020	EUR	28 036	28 035	3.92
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			320 925	320 920	44.91
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			706 083	709 048	99.23
Total Investments			706 083	709 048	99.23

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	44.91	Italy	32.10
Investment Banking and Brokerage Services	25.84	Germany	26.34
Banks	20.93	Canada	14.27
Industrial Engineering	2.38	France	9.29
Personal Care, Drug and Grocery Stores	2.38	Netherlands	7.36
Real Estate Investment and Services	2.38	Spain	3.92
Automobiles and Parts	0.41	United States of America	2.34
		Luxembourg	1.70
		Ireland	1.13
		United Kingdom	0.50
		Philippines	0.28
	99.23		99.23

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
13 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.95% 15/01/2028	USD	12 532	14 834	2.21
3 000	AMERICAN AIRLINES 2017-1 CLASS AA PASS THROUGH TRUST 3.65% 15/02/2029	USD	2 709	2 433	0.36
12 000	AMERICAN HONDA FINANCE CORP FRN 20/07/2020	USD	11 975	12 011	1.79
15 000	APPLE INC FRN 09/02/2022	USD	15 082	15 099	2.25
4 000	APPLE INC FRN 11/05/2022	USD	4 013	4 022	0.60
14 000	BANK OF NEW YORK MELLON CORP FRN 30/10/2023	USD	14 062	14 181	2.11
8 000	BMW US CAPITAL LLC FRN 14/04/2022	USD	7 597	7 891	1.17
14 000	CENOVUS ENERGY INC 4.25% 15/04/2027	USD	9 887	12 711	1.89
1 000	CITIGROUP INC FRN 26/10/2020	USD	1 000	1 004	0.15
13 000	FEDEX CORP 4.2% 17/10/2028	USD	14 254	14 983	2.23
4 000	GOLDMAN SACHS GROUP INC 3.5% 01/04/2025	USD	4 257	4 388	0.65
9 000	NATIONAL FUEL GAS CO 5.2% 15/07/2025	USD	8 866	9 642	1.43
2 000	SOUTHERN POWER CO 4.15% 01/12/2025	USD	2 269	2 283	0.34
15 000	STANDARD INDUSTRIES INC/NJ - 144A - 4.75% 15/01/2028	USD	14 963	15 261	2.28
2 000	TD AMERITRADE HOLDING CORP FRN 01/11/2021	USD	1 993	1 996	0.30
1 000	TELEFONICA EMISIONES SA 5.462% 16/02/2021	USD	1 036	1 034	0.15
Total Bonds			126 495	133 773	19.91
Supranationals, Governments and Local Public Authorities, Debt Instruments					
80 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2029	USD	86 748	88 869	13.22
35 600	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	39 463	40 014	5.95
2 500	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2049	USD	3 327	3 397	0.51
32 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	38 309	38 883	5.79
2 500	UNITED STATES TREASURY NOTE/BOND 3% 15/08/2048	USD	3 446	3 453	0.51
3 100	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	4 211	4 219	0.63
118 300	UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	166 408	174 566	25.98
121 300	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	177 724	177 876	26.47
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			519 636	531 277	79.06
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			646 131	665 050	98.97
Total Investments			646 131	665 050	98.97

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Governments	79.06	United States of America	96.93
Investment Banking and Brokerage Services	3.92	Canada	1.89
Technology Hardware and Equipment	2.85	Spain	0.15
Construction and Materials	2.27		
Banks	2.26		98.97
Industrial Transportation	2.23		
Real Estate Investment Trusts	2.21		
Oil, Gas and Coal	1.89		
Gas, Water and Multi-utilities	1.43		
Travel and Leisure	0.36		
Electricity	0.34		
Telecommunications Service Providers	0.15		
	98.97		

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 500	ADIDAS AG - REG - REG	EUR	398 690	393 552	3.96
500	ALPHABET INC	USD	717 932	706 805	7.11
150	AMAZON.COM INC	USD	410 160	413 823	4.16
3 000	AMGEN INC	USD	698 742	707 580	7.13
5 276	ANHEUSER-BUSCH INBEV SA/NV	EUR	262 573	259 933	2.61
1 220	APPLE INC	USD	440 205	445 056	4.48
143	ASML HOLDING NV	EUR	52 596	52 504	0.53
5 000	BAYER AG	EUR	400 127	369 460	3.72
6 000	BAYERISCHE MOTOREN WERKE AG	EUR	379 861	382 904	3.85
37 730	CHIYODA CO LTD	JPY	419 330	413 724	4.16
10 467	DEUTSCHE POST AG - REG	EUR	373 309	382 658	3.85
1 000	FAST RETAILING CO LTD	JPY	580 819	571 906	5.75
15 000	INFINEON TECHNOLOGIES AG - REG	EUR	345 030	351 686	3.54
7 000	INTEL CORP	USD	414 363	418 810	4.21
3 000	INTERNATIONAL BUSINESS MACHINES CORP	USD	349 260	362 310	3.64
2 200	MICROSOFT CORP	USD	436 314	447 722	4.50
17 000	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	397 357	396 380	3.99
85 000	NOKIA OYJ	EUR	358 383	371 226	3.73
1 500	NVIDIA CORP	USD	556 129	569 865	5.73
6 000	SONY CORP	JPY	426 412	410 659	4.13
4 219	STORA ENSO OYJ - R	EUR	52 638	50 371	0.51
15 000	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	429 212	421 560	4.24
6 828	TOYOTA MOTOR CORP	JPY	438 367	427 964	4.30
7 945	UNILEVER NV	EUR	436 962	421 632	4.24
Total Shares			9 774 771	9 750 090	98.07
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			9 774 771	9 750 090	98.07
Total Investments			9 774 771	9 750 090	98.07

MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Technology Hardware and Equipment	22.64	United States of America	40.96
Software and Computer Services	15.26	Japan	26.58
Pharmaceuticals and Biotechnology	10.83	Germany	18.91
Retailers	9.92	Netherlands	4.77
Automobiles and Parts	8.16	Finland	4.24
Banks	4.24	Belgium	2.61
Personal Care, Drug and Grocery Stores	4.24		
Leisure Goods	4.13		98.07
Telecommunications Service Providers	3.99		
Personal Goods	3.96		
Industrial Transportation	3.85		
Telecommunications Equipment	3.73		
Beverages	2.61		
Industrial Materials	0.51		
	98.07		

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
187	ADIDAS AG - REG - REG	EUR	52 399	49 063	4.41
64	AFTERPAY TOUCH GROUP LTD	AUD	2 270	2 687	0.24
26	ASX LTD	AUD	1 485	1 528	0.14
486	AURIZON HOLDINGS LTD	AUD	1 499	1 646	0.15
1 315	BAYER AG	EUR	101 061	97 168	8.73
748	BAYERISCHE MOTOREN WERKE AG	EUR	48 658	47 735	4.29
157	CENTERRA GOLD INC	CAD	1 514	1 746	0.16
22	CGI INC	CAD	1 387	1 382	0.12
150	COLES GROUP LTD	AUD	1 539	1 773	0.16
1 144	DAIMLER AG	EUR	48 690	46 442	4.17
5 402	DEUTSCHE BANK AG - REG	EUR	49 627	51 353	4.61
295	DEUTSCHE BOERSE AG	EUR	51 252	53 361	4.79
10	DORMAKABA HOLDING AG - REG B - REG B	CHF	5 855	5 451	0.49
31	DWS GROUP GMBH & CO KGAA	EUR	1 122	1 125	0.10
563	ELEKTAAB - B	SEK	5 268	5 237	0.47
733	E.ON SE	EUR	8 150	8 245	0.74
3 854	EVONIK INDUSTRIES AG	EUR	104 522	97 871	8.80
54	FAMILYMART UNY HOLDINGS CO LTD	JPY	994	925	0.08
87	FAST RETAILING CO LTD	JPY	50 332	49 756	4.47
138	FIELMANN AG	EUR	10 134	9 284	0.83
170	FORTESCUE METALS GROUP LTD	AUD	1 463	1 621	0.15
3	GEBERIT AG - REG	CHF	1 271	1 501	0.13
2 183	INFINEON TECHNOLOGIES AG - REG	EUR	49 316	51 182	4.60
11 408	ING GROEP NV	EUR	81 443	79 414	7.14
9	KARDEX AG - REG	CHF	1 319	1 641	0.15
600	KONICA MINOLTA INC	JPY	2 261	2 069	0.19
10	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	1 411	1 661	0.15
36	LAFARGEHOLCIM LTD - REG	CHF	1 458	1 577	0.14
443	MERCK KGAA	EUR	52 019	51 397	4.62
2 400	MIZUHO FINANCIAL GROUP INC	JPY	2 771	2 941	0.26
411	MORPHOSYS AG	EUR	51 116	51 909	4.66
196	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	51 523	50 940	4.58
53	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	1 230	1 236	0.11
154	NORTHERN STAR RESOURCES LTD	AUD	1 364	1 417	0.13
1 563	ORICA LTD	AUD	17 670	17 907	1.61
166	PUMA SE	EUR	12 780	12 831	1.15
60	ROCHE HOLDING AG	CHF	21 295	20 791	1.87
761	SAP SE	EUR	102 040	106 259	9.56
2	SEKISUI HOUSE LTD	JPY	37	38	0.00
7	SOFTBANK GROUP CORP	JPY	307	354	0.03
602	SONY CORP	JPY	43 217	41 203	3.70
175	SWEDISH MATCH AB	SEK	12 265	12 303	1.11
1	SWISSCOM AG - REG	CHF	518	523	0.05

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
3 725	SYDNEY AIRPORT	AUD	16 659	14 542	1.31
155	UNILEVER NV	EUR	8 210	8 226	0.74
1 634	UNIPER SE	EUR	52 403	52 671	4.73
Total Shares			1 135 124	1 121 932	100.82
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 135 124	1 121 932	100.82
Total Investments			1 135 124	1 121 932	100.82

MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	19.89	Germany	75.38
Banks	12.02	Japan	8.85
Chemicals	10.41	Netherlands	7.88
Software and Computer Services	9.67	Australia	3.87
Automobiles and Parts	8.46	Switzerland	2.98
Personal Goods	5.56	Sweden	1.58
Retailers	5.46	Canada	0.28
Investment Banking and Brokerage Services	5.03		
Technology Hardware and Equipment	4.79		100.82
Alternative Energy	4.73		
Non-life Insurance	4.58		
Leisure Goods	3.70		
Industrial Transportation	1.60		
Tobacco	1.11		
Personal Care, Drug and Grocery Stores	0.82		
Gas, Water and Multi-utilities	0.74		
Electronic and Electrical Equipment	0.49		
Medical Equipment and Services	0.47		
Construction and Materials	0.28		
Precious Metals and Mining	0.28		
Finance and Credit Services	0.24		
Telecommunications Service Providers	0.19		
Industrial Engineering	0.15		
Industrial Metals and Mining	0.15		
	100.82		

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
1 141	ABB LTD	CHF	17 784	22 868	1.31
117	ABN AMRO BANK NV	EUR	864	897	0.05
45	ACCOR SA	EUR	1 068	1 089	0.06
75	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	1 221	1 683	0.10
43	ADECCO GROUP AG - REG	CHF	1 477	1 796	0.10
49	ADIDAS AG - REG - REG	EUR	9 808	11 446	0.65
53	ADMIRAL GROUP PLC	GBP	1 362	1 340	0.08
5	ADYEN NV	EUR	4 587	6 478	0.37
494	AEGON NV	EUR	1 129	1 311	0.07
18	AENA SME SA	EUR	1 809	2 137	0.12
35	AERCAP HOLDINGS NV	USD	649	960	0.05
8	AEROPORTS DE PARIS	EUR	681	731	0.04
49	AGEAS SA/NV	EUR	1 832	1 545	0.09
79	AIR LIQUIDE SA	EUR	8 951	10 144	0.58
155	AIRBUS SE	EUR	7 798	9 846	0.56
49	AKZO NOBEL NV	EUR	2 959	3 907	0.22
129	ALCON INC	CHF	6 080	6 589	0.38
80	ALFA LAVAL AB	SEK	1 264	1 563	0.09
115	ALLIANZ SE - REG	EUR	17 418	20 902	1.19
139	ALSTOM SA	EUR	5 156	5 756	0.33
166	ALTICE EUROPE NV - A	EUR	598	570	0.03
117	AMADEUS IT GROUP SA - A	EUR	4 848	5 426	0.31
43	AMBU A/S	DKK	1 292	1 202	0.07
17	AMUNDI SA	EUR	880	1 185	0.07
52	ANDRITZ AG	EUR	1 500	1 685	0.10
58	ANGLO AMERICAN PLC	GBP	895	1 193	0.07
138	ANHEUSER-BUSCH INBEV SA/NV	EUR	5 546	6 053	0.35
72	ANTOFAGASTA PLC	GBP	624	743	0.04
1	AP MOLLER - MAERSK A/S - A	DKK	728	966	0.06
1	AP MOLLER - MAERSK A/S - B	DKK	778	1 037	0.06
95	ARCELORMITTAL SA	EUR	772	890	0.05
12	ARKEMA SA	EUR	792	1 022	0.06
306	AROUNDTOWN SA	EUR	1 347	1 560	0.09
121	ASHTREAD GROUP PLC	GBP	2 201	3 619	0.21
107	ASML HOLDING NV	EUR	24 562	34 978	2.00
252	ASSA ABLOY AB	SEK	4 041	4 562	0.26
304	ASSICURAZIONI GENERALI SPA	EUR	3 749	4 095	0.23
86	ASSOCIATED BRITISH FOODS PLC	GBP	1 691	1 812	0.10
349	ASTRAZENECA PLC	GBP	27 775	32 331	1.85
131	ATLANTIA SPA	EUR	1 667	1 873	0.11
169	ATLAS COPCO AB	SEK	4 845	6 373	0.36
98	ATLAS COPCO AB - B	SEK	2 475	3 227	0.18
27	ATOS SE	EUR	1 610	2 049	0.12
260	AUTO TRADER GROUP PLC	GBP	1 162	1 506	0.09

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17	AVEVA GROUP	GBP	628	765	0.04
1 084	AVIVA PLC	GBP	3 084	3 263	0.19
534	AXA SA	EUR	7 818	9 939	0.57
847	BAE SYSTEMS PLC	GBP	4 807	4 504	0.26
13	BALOISE HOLDING AG - REG	CHF	1 523	1 736	0.10
1 839	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	4 919	5 635	0.32
4 584	BANCO SANTANDER SA	EUR	9 861	9 968	0.57
186	BANKINTER SA	EUR	577	790	0.05
8	BANQUE CANTONALE VAUDOISE	CHF	699	692	0.04
4 758	BARCLAYS PLC	GBP	4 439	5 989	0.34
265	BARRATT DEVELOPMENTS PLC	GBP	1 261	1 446	0.08
1	BARRY CALLEBAUT AG - REG	CHF	1 798	1 698	0.10
221	BASF SE - REG	EUR	9 189	11 023	0.63
250	BAYER AG	EUR	13 323	16 448	0.94
30	BAYERISCHE MOTOREN WERKE AG	EUR	1 346	1 705	0.10
5	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	192	216	0.01
26	BEIERSDORF AG	EUR	2 330	2 629	0.15
33	BERKELEY GROUP HOLDINGS	GBP	1 292	1 512	0.09
149	BHP GROUP PLC	GBP	2 196	2 712	0.15
11	BIOMERIEUX	EUR	1 128	1 345	0.08
310	BNP PARIBAS SA	EUR	8 080	10 965	0.63
67	BOLIDEN AB	SEK	1 109	1 357	0.08
81	BOLLORE SA	EUR	194	226	0.01
62	BOUYGUES SA	EUR	1 574	1 885	0.11
933	BP PLC	GBP	3 757	3 153	0.18
42	BRENNTAG AG	EUR	1 429	1 964	0.11
608	BRITISH AMERICAN TOBACCO PLC	GBP	20 420	20 765	1.19
234	BRITISH LAND CO PLC	GBP	861	995	0.06
2 457	BT GROUP PLC	GBP	3 217	3 083	0.18
91	BUNZL PLC	GBP	1 564	2 168	0.12
105	BURBERRY GROUP PLC	GBP	1 493	1 848	0.11
79	BUREAU VERITAS SA	EUR	1 390	1 484	0.08
992	CAIXABANK SA	EUR	1 622	1 885	0.11
44	CAPGEMINI SE	EUR	3 115	4 486	0.26
11	CARL ZEISS MEDITEC AG	EUR	908	955	0.05
20	CARLSBERG AS - B	DKK	2 027	2 352	0.13
161	CARREFOUR SA	EUR	2 290	2 215	0.13
12	CASINO GUICHARD PERRACHON SA	EUR	420	395	0.02
64	CELLNEX TELECOM SAU	EUR	2 733	3 471	0.20
28	CHR HANSEN HOLDING A/S	DKK	1 926	2 570	0.15
128	CIE DE SAINT-GOBAIN	EUR	2 841	4 102	0.23
136	CIE FINANCIERE RICHEMONT SA - REG	CHF	6 543	7 724	0.44
41	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	3 242	3 786	0.22
37	CLARIANT AG - REG	CHF	543	647	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
259	CNH INDUSTRIAL NV	EUR	1 380	1 613	0.09
47	CNP ASSURANCES	EUR	419	482	0.03
50	COCA-COLA EUROPEAN PARTNERS PLC	USD	1 722	1 681	0.10
48	COCA-COLA HBC AG	GBP	915	1 071	0.06
31	COLOPLAST A/S	DKK	4 131	4 276	0.24
5	COLRUYT SA	EUR	251	245	0.01
276	COMMERZBANK AG	EUR	864	1 095	0.06
410	COMPASS GROUP PLC	GBP	5 141	5 016	0.29
28	CONTINENTAL AG	EUR	1 713	2 440	0.14
31	COVESTRO AG	EUR	838	1 049	0.06
13	COVIVIO	EUR	745	839	0.05
319	CREDIT AGRICOLE SA	EUR	1 999	2 689	0.15
667	CREDIT SUISSE GROUP AG - REG	CHF	4 827	6 141	0.35
127	CRH PLC	EUR	3 091	3 874	0.22
32	CRODA INTERNATIONAL PLC	GBP	1 510	1 850	0.11
78	DAIMLER AG	EUR	1 964	2 819	0.16
111	DANONE SA	EUR	6 310	6 833	0.39
190	DANSKE BANK A/S	DKK	1 883	2 250	0.13
1	DASSAULT AVIATION SA	EUR	732	821	0.05
85	DASSAULT SYSTEMES SE	EUR	10 685	13 056	0.75
147	DAVIDE CAMPARI-MILANO NV	EUR	938	1 103	0.06
5	DCC PLC	GBP	283	370	0.02
34	DELIVERY HERO SE	EUR	2 316	3 093	0.18
29	DEMANT A/S	DKK	573	681	0.04
536	DEUTSCHE BANK AG - REG	EUR	2 954	4 537	0.26
52	DEUTSCHE BOERSE AG	EUR	6 263	8 375	0.48
42	DEUTSCHE LUFTHANSA AG - REG	EUR	335	376	0.02
258	DEUTSCHE POST AG - REG	EUR	6 242	8 398	0.48
885	DEUTSCHE TELEKOM AG - REG	EUR	10 333	13 226	0.76
86	DEUTSCHE WOHNEN SE	EUR	2 967	3 436	0.20
589	DIAGEO PLC	GBP	16 568	17 375	0.99
7	DIASORIN SPA	EUR	1 320	1 193	0.07
380	DIRECT LINE INSURANCE GROUP PLC	GBP	1 178	1 133	0.06
262	DNB ASA	NOK	2 568	3 073	0.18
38	DSV PANALPINA A/S	DKK	3 059	4 129	0.24
65	EDENRED	EUR	2 312	2 530	0.14
1 892	EDP - ENERGIAS DE PORTUGAL SA	EUR	6 763	8 041	0.46
22	EIFFAGE SA	EUR	1 400	1 791	0.10
149	ELECTRICITE DE FRANCE SA	EUR	1 090	1 223	0.07
56	ELECTROLUX AB	SEK	587	834	0.05
6	ELIA GROUP SA/NV	EUR	634	580	0.03
38	ELISA OYJ	EUR	2 228	2 057	0.12
1	EMS-CHEMIE HOLDING AG	CHF	553	690	0.04
11	ENAGAS SA	EUR	205	239	0.01

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
45	ENDESA SA	EUR	850	987	0.06
1 366	ENEL SPA	EUR	8 414	10 488	0.60
105	ENGIE SA	EUR	934	1 155	0.07
117	ENI SPA	EUR	1 151	993	0.06
195	E.ON SE	EUR	1 743	1 953	0.11
46	EQUINOR ASA	NOK	567	580	0.03
76	ERSTE GROUP BANK AG	EUR	1 184	1 592	0.09
75	ESSILORLUXOTTICA SA	EUR	7 245	8 569	0.49
146	ESSITY AB	SEK	3 820	4 201	0.24
10	EURAZEO SE	EUR	384	456	0.03
4	EUROFINS SCIENTIFIC SE	EUR	1 928	2 234	0.13
32	EVOLUTION GAMING GROUP AB	SEK	1 698	1 699	0.10
37	EVONIK INDUSTRIES AG	EUR	724	837	0.05
63	EVRAZ PLC	GBP	198	200	0.01
28	EXOR NV	EUR	1 245	1 424	0.08
246	EXPERIAN PLC	GBP	6 139	7 629	0.44
19	FAURECIA SE	EUR	485	661	0.04
61	FERGUSON PLC	GBP	3 173	4 437	0.25
10	FERRARI NV	EUR	1 354	1 519	0.09
126	FERROVIAL SA	EUR	2 596	2 986	0.17
91	FIAT CHRYSLER AUTOMOBILES NV	EUR	572	814	0.05
167	FINECOBANK BANCA FINECO SPA	EUR	1 430	2 007	0.11
62	FORTUM OYJ	EUR	857	1 048	0.06
11	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	412	427	0.02
57	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	3 387	4 349	0.25
112	FRESENIUS SE & CO KGAA	EUR	3 828	4 941	0.28
17	FUCHS PETROLUB SE - PFD	EUR	555	608	0.03
11	GALAPAGOS NV	EUR	1 920	1 926	0.11
26	GALP ENERGIA SGPS SA	EUR	273	268	0.02
40	GEA GROUP AG	EUR	752	1 126	0.06
9	GEBERIT AG - REG	CHF	3 516	4 010	0.23
12	GECINA SA	EUR	1 500	1 320	0.08
18	GENMAB A/S	DKK	3 416	5 361	0.31
122	GETLINK SE - REG	EUR	1 344	1 566	0.09
2	GIVAUDAN SA - REG	CHF	5 651	6 630	0.38
55	GJENSIDIGE FORSIKRING ASA	NOK	852	899	0.05
1 332	GLAXOSMITHKLINE PLC	GBP	22 688	23 982	1.37
732	GLENCORE PLC	GBP	1 058	1 379	0.08
33	GN STORE NORD A/S	DKK	1 601	1 565	0.09
79	GRIFOLS SA	EUR	2 437	2 135	0.12
31	GROUPE BRUXELLES LAMBERT SA	EUR	2 159	2 315	0.13
152	GVC HOLDINGS PLC	GBP	794	1 238	0.07
19	H LUNDBECK A/S	DKK	527	636	0.04
102	HALMA PLC	GBP	2 146	2 584	0.15

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
17	HANNOVER RUECK SE - REG	EUR	2 157	2 608	0.15
91	HARGREAVES LANSDOWN PLC	GBP	1 443	1 630	0.09
18	HEIDELBERGCEMENT AG	EUR	697	856	0.05
21	HEINEKEN HOLDING NV	EUR	1 418	1 530	0.09
48	HEINEKEN NV	EUR	3 486	3 939	0.23
26	HENKEL AG & CO KGAA	EUR	1 708	1 928	0.11
45	HENKEL AG & CO KGAA - PFD	EUR	3 292	3 730	0.21
214	HENNES & MAURITZ AB - B	SEK	2 249	2 761	0.16
8	HERMES INTERNATIONAL	EUR	4 789	5 950	0.34
73	HEXAGON AB - B	SEK	2 727	3 795	0.22
38	HIKMA PHARMACEUTICALS PLC	GBP	1 086	928	0.05
6	HOCHTIEF AG	EUR	362	474	0.03
5 587	HSBC HOLDINGS PLC	GBP	25 300	23 270	1.33
104	HUSQVARNA AB - B	SEK	443	758	0.04
455	IBERDROLA SA	EUR	3 999	4 696	0.27
27	ICA GRUPPEN AB	SEK	1 065	1 140	0.07
8	ICADE	EUR	561	496	0.03
4	ILIAD SA	EUR	514	695	0.04
251	IMPERIAL BRANDS PLC	GBP	4 489	4 248	0.24
292	INDUSTRIA DE DISENO TEXTIL SA	EUR	6 392	6 882	0.39
44	INDUSTRIVARDEN AB - C	SEK	772	888	0.05
307	INFINEON TECHNOLOGIES AG - REG	EUR	4 034	6 409	0.37
407	INFORMA PLC	GBP	1 792	2 106	0.12
63	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	577	562	0.03
1 077	ING GROEP NV	EUR	5 190	6 675	0.38
16	INGENICO GROUP SA	EUR	1 474	2 272	0.13
44	INTERCONTINENTAL HOTELS GROUP PLC	GBP	1 504	1 727	0.10
43	INTERTEK GROUP PLC	GBP	2 141	2 573	0.15
4 112	INTESA SANPAOLO SPA	EUR	5 915	7 005	0.40
121	INVESTOR AB - B	SEK	4 856	5 686	0.32
10	IPSEN SA	EUR	514	757	0.04
990	ITV PLC	GBP	670	813	0.05
471	J SAINSBURY PLC	GBP	1 099	1 081	0.06
22	JCDECAUX SA	EUR	355	364	0.02
116	JD SPORTS FASHION PLC	GBP	544	794	0.05
66	JERONIMO MARTINS SGPS SA	EUR	1 046	1 029	0.06
48	JOHNSON MATTHEY PLC	GBP	926	1 108	0.06
62	JULIUS BAER GROUP LTD	CHF	1 802	2 310	0.13
32	JUST EAT TAKEAWAY.COM NV	EUR	3 122	2 968	0.17
69	KBC GROUP NV	EUR	3 047	3 523	0.20
19	KERING SA	EUR	8 656	9 201	0.53
38	KERRY GROUP PLC	EUR	3 616	4 191	0.24
583	KINGFISHER PLC	GBP	887	1 416	0.08
106	KINGSPAN GROUP PLC	EUR	4 923	6 079	0.35

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
66	KINNEVIK AB - B	SEK	1 011	1 546	0.09
43	KION GROUP AG	EUR	1 656	2 356	0.13
52	KLEPIERRE SA	EUR	824	922	0.05
12	KNORR-BREMSE AG	EUR	1 142	1 083	0.06
86	KONE OYJ - B	EUR	4 382	5 265	0.30
286	KONINKLIJKE AHOLD DELHAIZE NV	EUR	6 180	6 938	0.40
42	KONINKLIJKE DSM NV	EUR	4 280	5 174	0.30
962	KONINKLIJKE KPN NV	EUR	2 080	2 270	0.13
234	KONINKLIJKE PHILIPS NV	EUR	8 419	9 716	0.56
3	KONINKLIJKE VOPAK NV	EUR	136	141	0.01
14	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	1 801	2 071	0.12
55	LAFARGEHOLCIM LTD - REG	CHF	1 731	2 145	0.12
188	LAND SECURITIES GROUP PLC	GBP	1 152	1 144	0.07
14	LANXESS	EUR	510	657	0.04
18	LEG IMMOBILIEN AG	EUR	2 017	2 034	0.12
1 628	LEGAL & GENERAL GROUP PLC	GBP	3 294	3 956	0.23
72	LEGRAND SA	EUR	4 095	4 869	0.28
107	LEONARDO SPA	EUR	651	631	0.04
19 331	LLOYDS BANKING GROUP PLC	GBP	6 369	6 630	0.38
42	LOGITECH INTERNATIONAL SA - REG	CHF	2 228	2 441	0.14
85	LONDON STOCK EXCHANGE GROUP PLC	GBP	6 525	7 816	0.45
18	LONZA GROUP AG - REG	CHF	6 644	8 460	0.48
65	L'OREAL SA	EUR	15 470	18 571	1.06
20	LUNDBERGFÖRETAGEN AB - B	SEK	721	808	0.05
9	LUNDIN ENERGY AB	SEK	174	193	0.01
72	LVMH MOËT HENNESSY LOUIS VUITTON SE	EUR	23 425	28 116	1.61
298	MAPFRE SA	EUR	471	472	0.03
171	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	886	1 093	0.06
1 202	MELROSE INDUSTRIES PLC	GBP	1 019	1 507	0.09
34	MERCK KGAA	EUR	3 063	3 512	0.20
47	METRO AG	EUR	365	396	0.02
49	MONCLER SPA	EUR	1 572	1 668	0.10
85	MONDI PLC	GBP	1 224	1 412	0.08
110	MOWI ASA	NOK	1 591	1 854	0.11
14	MTU AERO ENGINES AG	EUR	1 581	2 158	0.12
40	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	7 072	9 256	0.53
236	NATIONAL GRID PLC	GBP	2 342	2 568	0.15
261	NATIXIS SA	EUR	592	607	0.03
15	NATURGY ENERGY GROUP SA	EUR	236	248	0.01
26	NELES OYJ	EUR	537	758	0.04
16	NEMETSCHKE SE	EUR	1 134	979	0.06
24	NESTE OYJ	EUR	690	835	0.05
548	NESTLE SA	CHF	52 437	53 932	3.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
36	NEXT PLC	GBP	1 481	1 938	0.11
203	NIBE INDUSTRIER AB - B	SEK	4 050	3 994	0.23
81	NN GROUP NV	EUR	1 974	2 422	0.14
1 513	NOKIA OYJ	EUR	4 215	5 883	0.34
895	NORDEA BANK ABP	SEK	4 413	5 501	0.31
231	NORSK HYDRO ASA	NOK	454	566	0.03
573	NOVARTIS AG - REG	CHF	43 820	44 376	2.53
475	NOVO NORDISK A/S	DKK	25 987	27 366	1.56
147	NOVOZYMES A/S - B	DKK	6 202	7 564	0.43
121	OCADO GROUP PLC	GBP	1 850	2 700	0.15
7	OMV AG	EUR	189	208	0.01
529	ORANGE SA	EUR	5 845	5 631	0.32
28	ORION OYJ - B	EUR	1 039	1 206	0.07
185	ORKLA ASA	NOK	1 464	1 439	0.08
14	ORPEA	EUR	1 478	1 441	0.08
17	ORSTED A/S	DKK	1 468	1 746	0.10
36	PADDY POWER BETFAIR PLC	EUR	3 397	4 212	0.24
26	PANDORA A/S	DKK	746	1 257	0.07
5	PARTNERS GROUP HOLDING AG	CHF	3 053	4 038	0.23
209	PEARSON PLC	GBP	1 250	1 324	0.08
54	PERNOD RICARD SA	EUR	6 907	7 563	0.43
83	PERSIMMON PLC	GBP	1 586	2 087	0.12
51	PEUGEOT SA	EUR	605	738	0.04
96	PIRELLI & C SPA	EUR	324	362	0.02
13	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	476	665	0.04
141	POSTE ITALIANE SPA	EUR	1 096	1 091	0.06
41	PROXIMUS SADP	EUR	856	744	0.04
719	PRUDENTIAL PLC	GBP	7 726	9 638	0.55
61	PRYSMIAN SPA	EUR	910	1 258	0.07
59	PUBLICIS GROUPE SA	EUR	1 537	1 700	0.10
21	PUMA SE	EUR	1 079	1 445	0.08
61	QIAGEN NV	EUR	2 255	2 339	0.13
41	RAIFFEISEN BANK INTERNATIONAL AG	EUR	535	650	0.04
33	RANDSTAD NV	EUR	1 008	1 309	0.07
176	RECKITT BENCKISER GROUP PLC	GBP	12 423	14 390	0.82
28	RECORDATI SPA	EUR	1 069	1 245	0.07
299	RED ELECTRICA CORP SA	EUR	4 860	4 965	0.28
520	RELX PLC	GBP	9 706	10 697	0.61
6	REMY COINTREAU SA	EUR	607	727	0.04
17	RENAULT SA	EUR	277	384	0.02
482	RENTOKIL INITIAL PLC	GBP	2 064	2 702	0.15
65	REPSOL SA	EUR	558	506	0.03
188	RIO TINTO PLC	GBP	7 973	9 408	0.54
188	ROCHE HOLDING AG	CHF	57 434	58 002	3.30

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
499	ROLLS-ROYCE HOLDINGS PLC	GBP	1 574	1 567	0.09
1 333	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	1 587	1 783	0.10
190	ROYAL DUTCH SHELL PLC - A	GBP	3 338	2 690	0.15
171	ROYAL DUTCH SHELL PLC - B	GBP	2 883	2 303	0.13
285	RSA INSURANCE GROUP PLC	GBP	1 284	1 285	0.07
54	RWE AG	EUR	1 242	1 680	0.10
85	SAFRAN SA	EUR	5 831	7 584	0.43
285	SAGE GROUP PLC	GBP	1 802	2 106	0.12
130	SAMPO OYJ - A	EUR	3 591	3 981	0.23
280	SANDVIK AB	SEK	3 449	4 659	0.27
301	SANOFI	EUR	23 940	27 286	1.56
284	SAP SE	EUR	27 825	35 307	2.01
9	SARTORIUS AG	EUR	2 005	2 633	0.15
7	SARTORIUS STEDIM BIOTECH	EUR	1 292	1 575	0.09
26	SCHIBSTED ASA - B	NOK	406	544	0.03
10	SCHINDLER HOLDING AG	CHF	1 964	2 095	0.12
5	SCHINDLER HOLDING AG - REG	CHF	928	1 049	0.06
360	SCHNEIDER ELECTRIC SE	EUR	26 527	35 597	2.02
34	SCHRODERS PLC	GBP	903	1 103	0.06
44	SCOR SE	EUR	885	1 074	0.06
29	SCOUT24 AG	EUR	1 994	2 002	0.11
6	SEB SA	EUR	646	883	0.05
84	SECURITAS AB - B	SEK	778	1 008	0.06
291	SEGRO PLC	GBP	2 482	2 865	0.16
103	SES SA	EUR	546	626	0.04
63	SEVERN TRENT PLC	GBP	1 562	1 718	0.10
2	SGS SA - REG	CHF	4 212	4 350	0.25
70	SIEMENS AG - REG	EUR	5 348	7 333	0.42
198	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	2 657	3 124	0.18
32	SIKA AG	CHF	4 617	5 483	0.31
450	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	2 656	3 470	0.20
92	SKANSKA AB - B	SEK	1 278	1 666	0.10
99	SKF AB - B	SEK	1 163	1 638	0.09
232	SMITH & NEPHEW PLC	GBP	3 557	3 842	0.22
103	SMITHS GROUP PLC	GBP	1 336	1 600	0.09
41	SMURFIT KAPPA GROUP PLC	EUR	1 070	1 220	0.07
94	SNAM SPA	EUR	387	407	0.02
223	SOCIETE GENERALE SA	EUR	3 108	3 300	0.19
23	SODEXO SA	EUR	1 369	1 385	0.08
4	SOFINA SA	EUR	984	940	0.05
12	SOLVAY SA	EUR	801	855	0.05
14	SONOVA HOLDING AG	CHF	2 160	2 488	0.14
19	SPIRAX-SARCO ENGINEERING PLC	GBP	1 706	2 085	0.12
181	SSE PLC	GBP	2 362	2 717	0.16

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
147	ST JAMES'S PLACE PLC	GBP	1 239	1 541	0.09
749	STANDARD CHARTERED PLC	GBP	3 400	3 626	0.21
638	STANDARD LIFE ABERDEEN PLC	GBP	1 401	1 878	0.11
160	STMICROELECTRONICS NV	EUR	2 958	3 872	0.22
139	STORA ENSO OYJ - R	EUR	1 321	1 478	0.08
3	STRAUMANN HOLDING AG - REG	CHF	1 931	2 295	0.13
84	SUEZ SA	EUR	775	877	0.05
154	SVENSKA CELLULOSA AB SCA - B	SEK	1 727	1 631	0.09
429	SVENSKA HANDELSBANKEN AB	SEK	3 095	3 626	0.21
8	SWATCH GROUP AG	CHF	1 426	1 421	0.08
14	SWATCH GROUP AG - REG	CHF	488	488	0.03
250	SWEDBANK AB - A	SEK	2 502	2 853	0.16
45	SWEDISH MATCH AB	SEK	2 394	2 817	0.16
9	SWISS LIFE HOLDING AG - REG	CHF	2 650	2 968	0.17
20	SWISS PRIME SITE AG - REG	CHF	1 680	1 646	0.09
81	SWISS RE AG	CHF	5 482	5 561	0.32
7	SWISSCOM AG - REG	CHF	3 513	3 262	0.19
32	SYMRISE AG	EUR	2 766	3 312	0.19
855	TAYLOR WIMPEY PLC	GBP	1 066	1 341	0.08
2 209	TELECOM ITALIA SPA/MILANO	EUR	838	772	0.04
1 592	TELECOM ITALIA SPA/MILANO - RSP	EUR	588	549	0.03
784	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	5 662	6 455	0.37
277	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	655	728	0.04
1 310	TELEFONICA SA	EUR	5 119	5 564	0.32
12	TELENET GROUP HOLDING NV	EUR	349	440	0.03
188	TELENOR ASA	NOK	2 554	2 431	0.14
15	TELEPERFORMANCE	EUR	2 655	3 389	0.19
132	TELE2 AB	SEK	1 644	1 559	0.09
668	TELIA CO AB	SEK	2 270	2 222	0.13
17	TEMENOS AG - REG	CHF	1 796	2 351	0.13
79	TENARIS SA	EUR	453	454	0.03
858	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	4 813	5 249	0.30
2 587	TESCO PLC	GBP	6 451	6 492	0.37
28	THALES SA	EUR	2 074	2 013	0.11
97	THYSSENKRUPP AG	EUR	446	612	0.03
167	TOTAL SA	EUR	6 000	5 674	0.32
33	TRYG A/S	DKK	760	850	0.05
24	UBISOFT ENTERTAINMENT SA	EUR	1 651	1 762	0.10
1 005	UBS GROUP AG	CHF	8 360	10 298	0.59
34	UCB SA	EUR	2 679	3 505	0.20
51	UMICORE SA	EUR	1 664	2 137	0.12
37	UNIBAIL RODAMCO REITS	EUR	1 840	1 856	0.11
584	UNICREDIT SPA	EUR	3 989	4 782	0.27
365	UNILEVER NV	EUR	16 246	17 246	0.99

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
292	UNILEVER PLC	GBP	13 486	13 990	0.80
11	UNIPER SE	EUR	241	316	0.02
28	UNITED INTERNET AG - REG	EUR	749	1 056	0.06
169	UNITED UTILITIES GROUP PLC	GBP	1 658	1 692	0.10
132	UPM-KYMMENE OYJ	EUR	3 033	3 395	0.19
63	VALEO SA	EUR	911	1 472	0.08
89	VEOLIA ENVIRONNEMENT SA	EUR	1 655	1 782	0.10
56	VERBUND AG	EUR	1 938	2 232	0.13
165	VESTAS WIND SYSTEMS A/S	DKK	12 455	14 952	0.85
12	VIFOR PHARMA AG	CHF	1 516	1 607	0.09
142	VINCI SA	EUR	9 280	11 644	0.67
225	VIVENDI SA	EUR	4 458	5 139	0.29
7 162	VODAFONE GROUP PLC	GBP	9 013	10 153	0.58
19	VOESTALPINE AG	EUR	353	364	0.02
3	VOLKSWAGEN AG	EUR	349	430	0.02
16	VOLKSWAGEN AG - PFD	EUR	1 581	2 159	0.12
378	VOLVO AB - B	SEK	3 967	5 270	0.30
138	VONOVIA SE	EUR	6 134	7 532	0.43
302	WARTSILA OYJ ABP	EUR	1 900	2 222	0.13
7	WENDEL SE	EUR	469	594	0.03
34	WHITBREAD PLC	GBP	890	831	0.05
632	WM MORRISON SUPERMARKETS PLC	GBP	1 289	1 325	0.08
74	WOLTERS KLUWER NV	EUR	4 480	5 144	0.29
37	WORLDLINE SA	EUR	2 081	2 852	0.16
334	WPP PLC	GBP	1 964	2 318	0.13
27	YARA INTERNATIONAL ASA	NOK	816	832	0.05
41	ZALANDO SE	EUR	1 513	2 574	0.15
41	ZURICH INSURANCE GROUP AG	CHF	12 932	12 875	0.74
636	3I GROUP PLC	GBP	5 558	5 825	0.33
Total Shares			1 511 967	1 743 650	99.61
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 511 967	1 743 650	99.61
Total Investments			1 511 967	1 743 650	99.61

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Pharmaceuticals and Biotechnology	15.84	United Kingdom	19.60
Banks	8.65	France	18.03
Personal Care, Drug and Grocery Stores	5.93	Switzerland	17.16
Technology Hardware and Equipment	5.24	Germany	13.63
Non-life Insurance	4.38	Netherlands	7.77
Food Producers	4.25	Sweden	5.13
Software and Computer Services	4.18	Denmark	4.61
Industrial Engineering	4.00	Spain	3.64
Telecommunications Service Providers	3.76	Italy	2.77
Construction and Materials	3.27	Finland	1.61
Chemicals	3.11	Belgium	1.42
Personal Goods	3.06	Ireland	1.14
Investment Banking and Brokerage Services	3.05	Jersey	0.90
Beverages	2.48	Norway	0.70
Industrial Support Services	2.44	Portugal	0.53
Electricity	2.36	Austria	0.38
Medical Equipment and Services	2.20	Luxembourg	0.33
Industrial Transportation	1.80	Guernsey	0.19
Aerospace and Defense	1.75	Gibraltar	0.07
Life Insurance	1.69		
Tobacco	1.59		
Media	1.47		
Retailers	1.46		
Automobiles and Parts	1.13		
Alternative Energy	1.05		
Industrial Metals and Mining	1.03		
Travel and Leisure	1.00		
Oil, Gas and Coal	0.99		
Gas, Water and Multi-utilities	0.97		
Real Estate Investment and Services	0.86		
General Industrials	0.84		
Health Care Providers	0.74		
Real Estate Investment Trusts	0.71		
Telecommunications Equipment	0.70		
Household Goods and Home Construction	0.46		
Electronic and Electrical Equipment	0.36		
Industrial Materials	0.36		
Consumer Services	0.35		
Leisure Goods	0.10		
	99.61		99.61

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

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
747	ABB LTD	CHF	14 095	16 815	0.27
263	ABBOTT LABORATORIES	USD	20 954	24 046	0.39
279	ABBVIE INC	USD	21 537	27 392	0.44
5	ABC-MART INC	JPY	237	292	0.00
7	ABIOMED INC	USD	1 003	1 691	0.03
69	ABN AMRO BANK NV	EUR	554	594	0.01
103	ACCENTURE PLC - A	USD	16 413	22 116	0.36
29	ACCOR SA	EUR	760	789	0.01
65	ACOM CO LTD	JPY	237	248	0.00
41	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	729	1 033	0.02
117	ACTIVISION BLIZZARD INC	USD	7 111	8 880	0.14
25	ADECCO GROUP AG - REG	CHF	933	1 173	0.02
29	ADIDAS AG - REG - REG	EUR	6 328	7 609	0.12
31	ADMIRAL GROUP PLC	GBP	865	881	0.01
75	ADOBE INC	USD	22 962	32 648	0.53
11	ADVANCE AUTO PARTS INC	USD	973	1 567	0.03
171	ADVANCED MICRO DEVICES INC	USD	7 851	8 996	0.15
31	ADVANTEST CORP	JPY	1 133	1 759	0.03
3	ADYEN NV	EUR	2 924	4 365	0.07
290	AEGON NV	EUR	720	864	0.01
10	AENA SME SA	EUR	1 092	1 333	0.02
103	AEON CO LTD	JPY	2 078	2 392	0.04
15	AEON MALL CO LTD	JPY	172	199	0.00
19	AERCAP HOLDINGS NV	USD	370	585	0.01
5	AEROPORTS DE PARIS	EUR	462	513	0.01
44	AES CORP	USD	560	638	0.01
112	AFLAC INC	USD	3 602	4 035	0.07
32	AFTERPAY TOUCH GROUP LTD	AUD	1 007	1 344	0.02
19	AGC INC/JAPAN	JPY	420	540	0.01
29	AGEAS SA/NV	EUR	1 178	1 027	0.02
48	AGILENT TECHNOLOGIES INC	USD	3 470	4 242	0.07
44	AGL ENERGY LTD	AUD	482	517	0.01
88	AGNC INVESTMENT CORP	USD	862	1 135	0.02
35	AGNICO EAGLE MINES LTD	CAD	1 539	2 234	0.04
1 968	AIA GROUP LTD	HKD	17 584	18 358	0.30
19	AIR CANADA	CAD	219	236	0.00
47	AIR LIQUIDE SA	EUR	5 987	6 778	0.11
16	AIR PRODUCTS AND CHEMICALS INC	USD	3 501	3 863	0.06
8	AIR WATER INC	JPY	102	113	0.00
92	AIRBUS SE	EUR	5 058	6 564	0.11
24	AISIN SEIKI CO LTD	JPY	547	699	0.01
48	AJINOMOTO CO INC	JPY	831	797	0.01
24	AKAMAI TECHNOLOGIES INC	USD	2 235	2 570	0.04
30	AKZO NOBEL NV	EUR	1 998	2 687	0.04

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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	ALBEMARLE CORP	USD	669	849	0.01
74	ALCON INC	CHF	3 776	4 245	0.07
19	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	2 541	3 083	0.05
35	ALEXION PHARMACEUTICALS INC	USD	3 221	3 928	0.06
47	ALFA LAVAL AB	SEK	807	1 031	0.02
31	ALFRESA HOLDINGS CORP	JPY	560	647	0.01
20	ALGONQUIN POWER & UTILITIES CORP	CAD	271	258	0.00
11	ALIGN TECHNOLOGY INC	USD	1 673	3 019	0.05
26	ALIMENTATION COUCHE-TARD INC - B	CAD	773	813	0.01
2	ALLEGHANY CORP	USD	1 060	978	0.02
14	ALLEGION PLC	USD	1 182	1 431	0.02
13	ALLIANT ENERGY CORP	USD	631	622	0.01
68	ALLIANZ SE - REG	EUR	11 300	13 882	0.23
52	ALLSTATE CORP	USD	4 509	5 043	0.08
63	ALLY FINANCIAL INC	USD	816	1 249	0.02
17	ALNYLAM PHARMACEUTICALS INC	USD	1 772	2 518	0.04
48	ALPHABET CLASS - A	USD	54 566	68 066	1.10
49	ALPHABET INC	USD	55 844	69 267	1.12
91	ALSTOM SA	EUR	3 824	4 232	0.07
8	ALTAGAS LTD	CAD	82	92	0.00
94	ALTICE EUROPE NV - A	EUR	376	363	0.01
51	ALTICE USA INC	USD	1 236	1 150	0.02
292	ALTRIA GROUP INC	USD	10 607	11 461	0.19
50	AMADA CO LTD	JPY	362	408	0.01
69	AMADEUS IT GROUP SA - A	EUR	3 136	3 594	0.06
66	AMAZON.COM INC	USD	127 689	182 082	2.96
25	AMBU A/S	DKK	835	785	0.01
175	AMCOR PLC	USD	1 528	1 787	0.03
1	AMERCO	USD	263	302	0.00
14	AMEREN CORP	USD	1 031	985	0.02
27	AMERICAN ELECTRIC POWER CO INC	USD	2 220	2 150	0.03
112	AMERICAN EXPRESS CO	USD	8 733	10 662	0.17
12	AMERICAN FINANCIAL GROUP INC/OH	USD	796	762	0.01
143	AMERICAN INTERNATIONAL GROUP INC	USD	3 136	4 459	0.07
65	AMERICAN TOWER CORP	USD	14 349	16 805	0.27
27	AMERICAN WATER WORKS CO INC	USD	3 186	3 474	0.06
19	AMERIPRISE FINANCIAL INC	USD	1 787	2 851	0.05
25	AMERISOURCEBERGEN CORP	USD	2 120	2 519	0.04
34	AMETEK INC	USD	2 417	3 039	0.05
94	AMGEN INC	USD	19 739	22 171	0.36
544	AMP LTD	AUD	443	695	0.01
44	AMPHENOL CORP - A	USD	3 025	4 216	0.07
7	AMPOL LTD	AUD	121	141	0.00
10	AMUNDI SA	EUR	562	783	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
12	ANA HOLDINGS INC	JPY	252	273	0.00
60	ANALOG DEVICES INC	USD	5 363	7 358	0.12
34	ANDRITZ AG	EUR	1 216	1 237	0.02
35	ANGLO AMERICAN PLC	GBP	709	808	0.01
82	ANHEUSER-BUSCH INBEV SA/NV	EUR	3 651	4 040	0.07
216	ANNALY CAPITAL MANAGEMENT INC	USD	985	1 417	0.02
13	ANSYS INC	USD	2 811	3 792	0.06
41	ANTHEM INC	USD	8 915	10 782	0.17
43	ANTOFAGASTA PLC	GBP	422	498	0.01
20	AO SMITH CORP	USD	719	942	0.02
38	AON PLC - A	USD	6 095	7 319	0.12
19	AOZORA BANK LTD	JPY	333	330	0.01
1	AP MOLLER - MAERSK A/S - B	DKK	845	1 165	0.02
35	APA GROUP	AUD	261	268	0.00
26	APOLLO GLOBAL MANAGEMENT INC	USD	1 238	1 298	0.02
675	APPLE INC	USD	166 349	246 240	4.00
140	APPLIED MATERIALS INC	USD	6 054	8 463	0.14
14	APTIV PLC	USD	905	1 091	0.02
36	ARAMARK	USD	646	813	0.01
56	ARCELORMITTAL SA	EUR	515	589	0.01
61	ARCH CAPITAL GROUP LTD	USD	1 606	1 748	0.03
84	ARCHER-DANIELS-MIDLAND CO	USD	2 904	3 352	0.05
9	ARISTA NETWORKS INC	USD	1 786	1 890	0.03
87	ARISTOCRAT LEISURE LTD	AUD	1 145	1 527	0.02
7	ARKEMA SA	EUR	534	669	0.01
174	AROWNTOWN SA	EUR	832	996	0.02
12	ARROW ELECTRONICS INC	USD	614	824	0.01
30	ARTHUR J GALLAGHER & CO	USD	2 394	2 925	0.05
39	ASAHI GROUP HOLDINGS LTD	JPY	1 222	1 365	0.02
30	ASAHI INTECC CO LTD	JPY	738	852	0.01
180	ASAHI KASEI CORP	JPY	1 196	1 461	0.02
448	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	833	1 018	0.02
72	ASHTREAD GROUP PLC	GBP	1 423	2 419	0.04
45	ASM PACIFIC TECHNOLOGY LTD	HKD	422	472	0.01
64	ASML HOLDING NV	EUR	16 036	23 498	0.38
150	ASSA ABLOY AB	SEK	2 613	3 050	0.05
179	ASSICURAZIONI GENERALI SPA	EUR	2 409	2 708	0.04
51	ASSOCIATED BRITISH FOODS PLC	GBP	1 090	1 207	0.02
10	ASSURANT INC	USD	1 001	1 033	0.02
298	ASTELLAS PHARMA INC	JPY	4 423	4 971	0.08
207	ASTRAZENECA PLC	GBP	18 086	21 538	0.35
31	ASX LTD	AUD	1 473	1 822	0.03
4	ATCO LTD/CANADA - CLASS 1	CAD	109	118	0.00
25	ATHENE HOLDING LTD	USD	557	780	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
77	ATLANTIA SPA	EUR	1 063	1 237	0.02
100	ATLAS COPCO AB	SEK	3 110	4 235	0.07
58	ATLAS COPCO AB - B	SEK	1 591	2 145	0.03
3	ATMOS ENERGY CORP	USD	306	299	0.00
16	ATOS SE	EUR	1 036	1 364	0.02
1 129	AT&T INC	USD	32 567	34 130	0.55
183	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	589	774	0.01
213	AURIZON HOLDINGS LTD	AUD	629	722	0.01
281	AUSNET SERVICES	AUD	322	323	0.01
462	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	4 632	5 929	0.10
147	AUTO TRADER GROUP PLC	GBP	701	956	0.02
35	AUTODESK INC	USD	4 943	8 372	0.14
12	AUTOLIV INC	USD	505	774	0.01
69	AUTOMATIC DATA PROCESSING INC	USD	9 137	10 273	0.17
4	AUTOZONE INC	USD	3 179	4 512	0.07
22	AVALONBAY COMMUNITIES INC	USD	2 977	3 402	0.06
12	AVERY DENNISON CORP	USD	1 151	1 369	0.02
10	AVEVA GROUP	GBP	402	506	0.01
592	AVIVA PLC	GBP	1 830	2 001	0.03
316	AXA SA	EUR	5 090	6 606	0.11
30	AXALTA COATING SYSTEMS LTD	USD	491	677	0.01
2	AZRIELI GROUP LTD	ILS	102	91	0.00
74	A2 MILK CO LTD	NZD	792	962	0.02
500	BAE SYSTEMS PLC	GBP	3 083	2 986	0.05
18	BAKER HUGHES CO	USD	278	277	0.00
35	BALL CORP	USD	2 331	2 432	0.04
7	BALOISE HOLDING AG - REG	CHF	891	1 050	0.02
1 089	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 187	3 748	0.06
2 715	BANCO SANTANDER SA	EUR	6 344	6 631	0.11
30	BANDAI NAMCO HOLDINGS INC	JPY	1 423	1 576	0.03
183	BANK HAPOALIM BM	ILS	1 000	1 088	0.02
238	BANK LEUMI LE-ISRAEL BM	ILS	1 232	1 190	0.02
1 277	BANK OF AMERICA CORP	USD	26 591	30 329	0.49
211	BANK OF EAST ASIA LTD	HKD	434	482	0.01
9	BANK OF KYOTO LTD	JPY	273	319	0.01
104	BANK OF MONTREAL	CAD	5 012	5 518	0.09
130	BANK OF NEW YORK MELLON CORP	USD	4 401	5 025	0.08
198	BANK OF NOVA SCOTIA	CAD	7 743	8 167	0.13
110	BANKINTER SA	EUR	371	524	0.01
5	BANQUE CANTONALE VAUDOISE	CHF	486	486	0.01
2 817	BARCLAYS PLC	GBP	2 936	3 983	0.06
156	BARRATT DEVELOPMENTS PLC	GBP	806	956	0.02
186	BARRICK GOLD CORP	CAD	3 748	4 989	0.08
131	BASF SE - REG	EUR	5 985	7 339	0.12

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
48	BAUSCH HEALTH COS INC	CAD	654	875	0.01
77	BAXTER INTERNATIONAL INC	USD	6 347	6 630	0.11
148	BAYER AG	EUR	8 578	10 936	0.18
18	BAYERISCHE MOTOREN WERKE AG	EUR	990	1 149	0.02
3	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	134	145	0.00
24	BCE INC	CAD	975	998	0.02
43	BECTON DICKINSON AND CO	USD	10 058	10 289	0.17
15	BEIERSDORF AG	EUR	1 460	1 703	0.03
6	BEIGENE LTD	USD	818	1 130	0.02
11	BENESSE HOLDINGS INC	JPY	274	295	0.00
18	BERKELEY GROUP HOLDINGS	GBP	758	926	0.02
200	BERKSHIRE HATHAWAY INC - B	USD	36 058	35 702	0.58
35	BEST BUY CO INC	USD	1 847	3 054	0.05
124	BHP GROUP LTD	AUD	2 709	3 058	0.05
89	BHP GROUP PLC	GBP	1 655	1 819	0.03
27	BIOGEN INC	USD	8 223	7 224	0.12
27	BIOMARIN PHARMACEUTICAL INC	USD	2 324	3 330	0.05
6	BIOMERIEUX	EUR	668	824	0.01
3	BIO-RAD LABORATORIES INC	USD	1 082	1 354	0.02
23	BLACK KNIGHT INC	USD	1 369	1 669	0.03
81	BLACKBERRY LTD	CAD	263	394	0.01
25	BLACKROCK INC	USD	11 276	13 602	0.22
109	BLACKSTONE GROUP INC - A	USD	6 191	6 176	0.10
49	BLUESCOPE STEEL LTD	AUD	308	394	0.01
184	BNP PARIBAS SA	EUR	5 330	7 310	0.12
601	BOC HONG KONG HOLDINGS LTD	HKD	1 723	1 911	0.03
40	BOLIDEN AB	SEK	719	910	0.01
48	BOLLORE SA	EUR	133	151	0.00
6	BOOKING HOLDINGS INC	USD	7 560	9 554	0.15
21	BOOZ ALLEN HAMILTON HOLDING CORP	USD	1 480	1 634	0.03
32	BORGWARNER INC	USD	713	1 130	0.02
22	BOSTON PROPERTIES INC	USD	1 819	1 988	0.03
219	BOSTON SCIENTIFIC CORP	USD	6 855	7 689	0.12
36	BOUYGUES SA	EUR	991	1 230	0.02
551	BP PLC	GBP	2 142	2 091	0.03
233	BRAMBLES LTD	AUD	1 651	1 744	0.03
25	BRENNTAG AG	EUR	924	1 313	0.02
81	BRIDGESTONE CORP	JPY	2 357	2 605	0.04
357	BRISTOL-MYERS SQUIBB CO	USD	19 782	20 992	0.34
360	BRITISH AMERICAN TOBACCO PLC	GBP	13 176	13 809	0.22
139	BRITISH LAND CO PLC	GBP	556	664	0.01
59	BROADCOM INC	USD	14 040	18 621	0.30
19	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	1 808	2 398	0.04
54	BROOKFIELD ASSET MANAGEMENT INC	CAD	1 669	1 771	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
34	BROTHER INDUSTRIES LTD	JPY	502	612	0.01
39	BROWN & BROWN INC	USD	1 360	1 590	0.03
46	BROWN-FORMAN CORP - B	USD	2 513	2 928	0.05
1 367	BT GROUP PLC	GBP	1 946	1 926	0.03
200	BUDWEISER BREWING CO APAC LTD	HKD	560	582	0.01
21	BUNGE LTD	USD	820	864	0.01
54	BUNZL PLC	GBP	1 006	1 445	0.02
63	BURBERRY GROUP PLC	GBP	973	1 245	0.02
47	BUREAU VERITAS SA	EUR	899	991	0.02
10	BURLINGTON STORES INC	USD	1 454	1 969	0.03
157	B2GOLD CORP	CAD	862	890	0.01
1	CABLE ONE INC	USD	1 887	1 775	0.03
11	CABOT OIL & GAS CORP	USD	212	189	0.00
43	CADENCE DESIGN SYSTEMS INC	USD	2 835	4 126	0.07
40	CAE INC	CAD	478	647	0.01
584	CAIXABANK SA	EUR	1 037	1 247	0.02
9	CALBEE INC	JPY	242	249	0.00
15	CAMDEN PROPERTY TRUST	USD	1 085	1 368	0.02
58	CAMECO CORP	CAD	468	593	0.01
27	CAMPBELL SOUP CO	USD	1 295	1 340	0.02
12	CANADIAN APARTMENT PROPERTIES REIT	CAD	353	428	0.01
73	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	4 132	4 863	0.08
76	CANADIAN NATIONAL RAILWAY CO	CAD	6 049	6 702	0.11
16	CANADIAN NATURAL RESOURCES LTD	CAD	284	277	0.00
14	CANADIAN PACIFIC RAILWAY LTD	CAD	3 153	3 550	0.06
3	CANADIAN TIRE CORP LTD - A	CAD	229	259	0.00
5	CANADIAN UTILITIES LTD	CAD	118	124	0.00
150	CANON INC	JPY	3 025	2 968	0.05
32	CANOPY GROWTH CORP	CAD	444	517	0.01
26	CAPGEMINI SE	EUR	2 041	2 977	0.05
75	CAPITAL ONE FINANCIAL CORP	USD	3 439	4 694	0.08
423	CAPITALAND COMMERCIAL TRUST	SGD	422	512	0.01
385	CAPITALAND LTD	SGD	728	806	0.01
395	CAPITALAND MALL TRUST	SGD	449	555	0.01
44	CARDINAL HEALTH INC	USD	2 042	2 296	0.04
6	CARL ZEISS MEDITEC AG	EUR	538	585	0.01
12	CARLSBERG AS - B	DKK	1 386	1 585	0.03
21	CARLYLE GROUP INC	USD	581	586	0.01
25	CARMAX INC	USD	1 255	2 239	0.04
51	CARNIVAL CORP	USD	552	837	0.01
95	CARREFOUR SA	EUR	1 468	1 468	0.02
129	CARRIER GLOBAL CORP	USD	-	2 866	0.05
9	CASINO GUICHARD PERRACHON SA	EUR	342	333	0.01
30	CASIO COMPUTER CO LTD	JPY	404	520	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
24	CATALENT INC	USD	1 866	1 759	0.03
30	CATERPILLAR INC	USD	3 566	3 795	0.06
17	CBOE GLOBAL MARKETS INC	USD	1 570	1 586	0.03
51	CBRE GROUP INC	USD	1 870	2 306	0.04
22	CCL INDUSTRIES INC	CAD	616	709	0.01
19	CDK GLOBAL INC	USD	571	787	0.01
22	CDW CORP/DE	USD	1 935	2 556	0.04
13	CELANESE CORP - A	USD	969	1 122	0.02
38	CELLNEX TELECOM SAU	EUR	1 763	2 315	0.04
20	CENOVUS ENERGY INC	CAD	82	93	0.00
95	CENTENE CORP	USD	5 414	6 037	0.10
14	CENTERPOINT ENERGY INC	USD	240	261	0.00
67	CENTRAL JAPAN RAILWAY CO	JPY	10 286	10 365	0.17
140	CENTURYLINK INC	USD	1 232	1 404	0.02
50	CERNER CORP	USD	3 131	3 428	0.06
14	CF INDUSTRIES HOLDINGS INC	USD	389	394	0.01
39	CGI INC	CAD	2 154	2 449	0.04
21	CH ROBINSON WORLDWIDE INC	USD	1 447	1 660	0.03
188	CHARLES SCHWAB CORP	USD	6 485	6 343	0.10
23	CHARTER COMMUNICATIONS INC	USD	10 129	11 731	0.19
18	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	1 777	1 934	0.03
6	CHENIERE ENERGY INC	USD	255	290	0.00
51	CHEVRON CORP	USD	4 534	4 551	0.07
89	CHIBA BANK LTD	JPY	366	419	0.01
4	CHIPOTLE MEXICAN GRILL INC	USD	2 521	4 209	0.07
16	CHR HANSEN HOLDING A/S	DKK	1 184	1 649	0.03
74	CHUBB LTD	USD	7 935	9 370	0.15
51	CHUBU ELECTRIC POWER CO INC	JPY	681	639	0.01
105	CHUGAI PHARMACEUTICAL CO LTD	JPY	3 946	5 611	0.09
21	CHUGOKU ELECTRIC POWER CO INC	JPY	286	280	0.00
36	CHURCH & DWIGHT CO INC	USD	2 386	2 783	0.05
36	CI FINANCIAL CORP	CAD	318	456	0.01
78	CIE DE SAINT-GOBAIN	EUR	1 899	2 808	0.05
80	CIE FINANCIERE RICHEMONT SA - REG	CHF	4 181	5 103	0.08
24	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 090	2 489	0.04
61	CIGNA CORP	USD	10 440	11 447	0.19
4	CIMIC GROUP LTD	AUD	64	66	0.00
25	CINCINNATI FINANCIAL CORP	USD	1 823	1 601	0.03
14	CINTAS CORP	USD	2 395	3 729	0.06
681	CISCO SYSTEMS INC	USD	27 433	31 762	0.51
344	CITIGROUP INC	USD	13 721	17 578	0.29
65	CITIZENS FINANCIAL GROUP INC	USD	1 132	1 641	0.03
53	CITRIX SYSTEMS INC	USD	7 750	7 839	0.13
71	CITY DEVELOPMENTS LTD	SGD	351	429	0.01

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
398	CK ASSET HOLDINGS LTD	HKD	2 205	2 372	0.04
145	CK HUTCHISON HOLDINGS LTD	HKD	907	932	0.02
9	CK INFRASTRUCTURE HOLDINGS LTD	HKD	47	46	0.00
30	CLARIANT AG - REG	CHF	498	589	0.01
19	CLOROX CO	USD	3 441	4 168	0.07
104	CLP HOLDINGS LTD	HKD	966	1 020	0.02
58	CME GROUP INC	USD	9 833	9 427	0.15
10	CMS ENERGY CORP	USD	582	584	0.01
151	CNH INDUSTRIAL NV	EUR	874	1 056	0.02
28	CNP ASSURANCES	EUR	271	322	0.01
72	COCA-COLA AMATIL LTD	AUD	392	429	0.01
17	COCA-COLA BOTTLERS JAPAN HOLDINGS INC	JPY	329	308	0.00
591	COCA-COLA CO	USD	26 072	26 406	0.43
33	COCA-COLA EUROPEAN PARTNERS PLC	USD	1 235	1 246	0.02
29	COCA-COLA HBC AG	GBP	600	727	0.01
9	COCHLEAR LTD	AUD	1 047	1 171	0.02
26	COGNEX CORP	USD	1 086	1 553	0.03
89	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	3 994	5 057	0.08
123	COLGATE-PALMOLIVE CO	USD	8 385	9 011	0.15
18	COLOPLAST A/S	DKK	2 606	2 788	0.05
3	COLRUYT SA	EUR	175	165	0.00
723	COMCAST CORP	USD	25 043	28 183	0.46
24	COMERICA INC	USD	667	914	0.01
163	COMMERZBANK AG	EUR	554	726	0.01
289	COMMONWEALTH BANK OF AUSTRALIA	AUD	10 932	13 813	0.22
243	COMPASS GROUP PLC	GBP	3 334	3 339	0.05
78	COMPUTERSHARE LTD	AUD	459	712	0.01
73	CONAGRA BRANDS INC	USD	2 204	2 567	0.04
5	CONCHO RESOURCES INC	USD	266	258	0.00
172	CONCORDIA FINANCIAL GROUP LTD	JPY	467	550	0.01
29	CONOCOPHILLIPS	USD	1 179	1 219	0.02
17	CONSOLIDATED EDISON INC	USD	1 297	1 223	0.02
24	CONSTELLATION BRANDS INC - A	USD	3 189	4 199	0.07
3	CONSTELLATION SOFTWARE INC/CANADA	CAD	2 707	3 376	0.05
16	CONTINENTAL AG	EUR	1 046	1 566	0.03
7	COOPER COS INC	USD	1 987	1 985	0.03
32	COPART INC	USD	2 061	2 665	0.04
111	CORNING INC	USD	2 076	2 875	0.05
6	COSTAR GROUP INC	USD	3 226	4 264	0.07
64	COSTCO WHOLESALE CORP	USD	18 703	19 405	0.31
10	COUPA SOFTWARE INC	USD	2 275	2 770	0.04
18	COVESTRO AG	EUR	571	684	0.01
8	COVIVIO	EUR	498	580	0.01
188	CREDIT AGRICOLE SA	EUR	1 278	1 780	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)					
395	CREDIT SUISSE GROUP AG - REG	CHF	3 148	4 084	0.07
75	CRH PLC	EUR	2 138	2 569	0.04
19	CRODA INTERNATIONAL PLC	GBP	974	1 234	0.02
28	CRONOS GROUP	CAD	153	168	0.00
65	CROWN CASTLE INTERNATIONAL CORP	USD	9 566	10 878	0.18
15	CROWN HOLDINGS INC	USD	864	977	0.02
57	CROWN RESORTS LTD	AUD	272	379	0.01
72	CSL LTD	AUD	13 575	14 227	0.23
84	CSX CORP	USD	5 146	5 858	0.09
23	CUMMINS INC	USD	3 053	3 985	0.06
207	CVS HEALTH CORP	USD	11 571	13 449	0.22
16	CYBERAGENT INC	JPY	585	785	0.01
6	CYBERARK SOFTWARE LTD	USD	490	596	0.01
36	DAI NIPPON PRINTING CO LTD	JPY	731	824	0.01
26	DAICEL CORP	JPY	175	201	0.00
16	DAIFUKU CO LTD	JPY	980	1 397	0.02
176	DAI-ICHI LIFE HOLDINGS INC	JPY	2 046	2 093	0.03
89	DAIICHI SANKYO CO LTD	JPY	5 701	7 265	0.12
37	DAIKIN INDUSTRIES LTD	JPY	4 332	5 945	0.10
46	DAIMLER AG	EUR	1 537	1 867	0.03
52	DAIRY FARM INTERNATIONAL HOLDINGS LTD	USD	241	242	0.00
11	DAITO TRUST CONSTRUCTION CO LTD	JPY	1 005	1 010	0.02
89	DAIWA HOUSE INDUSTRY CO LTD	JPY	2 022	2 097	0.03
247	DAIWA SECURITIES GROUP INC	JPY	928	1 030	0.02
97	DANAHER CORP	USD	13 294	17 153	0.28
65	DANONE SA	EUR	4 143	4 494	0.07
105	DANSKE BANK A/S	DKK	1 120	1 397	0.02
18	DARDEN RESTAURANTS INC	USD	798	1 364	0.02
56	DASSAULT SYSTEMES SE	EUR	8 908	9 661	0.16
87	DAVIDE CAMPARI-MILANO NV	EUR	603	733	0.01
13	DAVITA INC	USD	914	1 029	0.02
289	DBS GROUP HOLDINGS LTD	SGD	3 687	4 309	0.07
3	DCC PLC	GBP	237	249	0.00
45	DEERE & CO	USD	6 272	7 072	0.11
19	DELIVERY HERO SE	EUR	1 381	1 941	0.03
101	DELL TECHNOLOGIES INC	USD	4 564	5 549	0.09
15	DELTA AIR LINES INC	USD	354	421	0.01
17	DEMANT A/S	DKK	365	448	0.01
23	DENSO CORP	JPY	704	896	0.01
34	DENTSPLY SIRONA INC	USD	1 274	1 498	0.02
34	DENTSU GROUP INC	JPY	614	805	0.01
296	DEUTSCHE BANK AG - REG	EUR	1 770	2 814	0.05
31	DEUTSCHE BOERSE AG	EUR	4 113	5 607	0.09
25	DEUTSCHE LUFTHANSA AG - REG	EUR	217	251	0.00

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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)					
152	DEUTSCHE POST AG - REG	EUR	3 993	5 557	0.09
524	DEUTSCHE TELEKOM AG - REG	EUR	6 703	8 796	0.14
52	DEUTSCHE WOHNEN SE	EUR	1 949	2 333	0.04
14	DEXCOM INC	USD	3 729	5 676	0.09
163	DEXUS	AUD	906	1 032	0.02
351	DIAGEO PLC	GBP	10 726	11 629	0.19
4	DIAMONDBACK ENERGY INC	USD	161	167	0.00
4	DIASORIN SPA	EUR	839	766	0.01
101	DIGITAL REALTY TRUST INC	USD	14 209	14 353	0.23
224	DIRECT LINE INSURANCE GROUP PLC	GBP	755	750	0.01
4	DISCO CORP	JPY	763	967	0.02
47	DISCOVER FINANCIAL SERVICES	USD	1 457	2 354	0.04
25	DISCOVERY COMMUNICATIONS INC - A	USD	467	528	0.01
51	DISCOVERY COMMUNICATIONS INC - C	USD	871	982	0.02
38	DISH NETWORK CORP - A	USD	720	1 311	0.02
143	DNB ASA	NOK	1 521	1 884	0.03
26	DOCUSIGN INC	USD	3 633	4 477	0.07
40	DOLLAR GENERAL CORP	USD	6 452	7 620	0.12
36	DOLLAR TREE INC	USD	2 537	3 336	0.05
47	DOLLARAMA INC	CAD	1 285	1 558	0.03
30	DOMINION ENERGY INC	USD	2 372	2 435	0.04
4	DOMINO'S PIZZA INC	USD	1 404	1 478	0.02
22	DOVER CORP	USD	1 773	2 124	0.03
53	DR HORTON INC	USD	1 728	2 939	0.05
37	DROPBOX INC	USD	835	805	0.01
23	DSV PANALPINA A/S	DKK	2 129	2 807	0.05
14	DTE ENERGY CO	USD	1 391	1 505	0.02
50	DUKE ENERGY CORP	USD	4 144	3 995	0.06
55	DUKE REALTY CORP	USD	1 652	1 946	0.03
76	DUPONT DE NEMOURS INC	USD	2 916	4 038	0.07
136	EAST JAPAN RAILWAY CO	JPY	10 295	9 422	0.15
24	EAST WEST BANCORP INC	USD	582	870	0.01
14	EASTMAN CHEMICAL CO	USD	741	975	0.02
62	EATON CORP PLC	USD	4 563	5 424	0.09
126	EBAY INC	USD	3 776	6 609	0.11
12	ECOLAB INC	USD	2 328	2 387	0.04
38	EDENRED	EUR	1 467	1 662	0.03
178	EDISON INTERNATIONAL	USD	9 982	9 667	0.16
1 239	EDP - ENERGIAS DE PORTUGAL SA	EUR	5 543	5 914	0.10
99	EDWARDS LIFESCIENCES CORP	USD	6 140	6 842	0.11
12	EIFFAGE SA	EUR	818	1 097	0.02
40	EISAI CO LTD	JPY	2 611	3 169	0.05
56	ELANCO ANIMAL HEALTH INC	USD	1 163	1 201	0.02
8	ELECTRIC POWER DEVELOPMENT CO LTD	JPY	153	152	0.00

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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)					
94	ELECTRICITE DE FRANCE SA	EUR	758	867	0.01
33	ELECTROLUX AB	SEK	376	552	0.01
44	ELECTRONIC ARTS INC	USD	4 501	5 810	0.09
133	ELI LILLY AND CO	USD	18 942	21 836	0.35
3	ELIA GROUP SA/NV	EUR	352	325	0.01
22	ELISA OYJ	EUR	1 401	1 338	0.02
13	EMERA INC	CAD	504	510	0.01
96	EMERSON ELECTRIC CO	USD	4 635	5 955	0.10
27	EMPIRE CO LTD	CAD	528	644	0.01
1	EMS-CHEMIE HOLDING AG	CHF	601	775	0.01
7	ENAGAS SA	EUR	155	171	0.00
55	ENBRIDGE INC	CAD	1 735	1 667	0.03
26	ENDESA SA	EUR	570	640	0.01
809	ENEL SPA	EUR	5 688	6 976	0.11
101	ENEOS HOLDINGS INC	JPY	380	358	0.01
62	ENGIE SA	EUR	702	766	0.01
69	ENI SPA	EUR	644	658	0.01
14	ENERGY CORP	USD	1 337	1 313	0.02
16	EOG RESOURCES INC	USD	779	811	0.01
116	E.ON SE	EUR	1 193	1 305	0.02
9	EPAM SYSTEMS INC	USD	1 607	2 268	0.04
19	EQUIFAX INC	USD	2 077	3 266	0.05
13	EQUINIX INC	USD	8 140	9 130	0.15
27	EQUINOR ASA	NOK	387	382	0.01
26	EQUITY LIFESTYLE PROPERTIES INC	USD	1 366	1 624	0.03
57	EQUITY RESIDENTIAL	USD	3 110	3 353	0.05
4	ERIE INDEMNITY CO - A	USD	646	768	0.01
42	ERSTE GROUP BANK AG	EUR	711	988	0.02
32	ESSENTIAL UTILITIES INC	USD	1 283	1 352	0.02
10	ESSEX PROPERTY TRUST INC	USD	1 945	2 292	0.04
43	ESSILORLUXOTTICA SA	EUR	4 500	5 518	0.09
86	ESSITY AB	SEK	2 468	2 779	0.05
34	ESTEE LAUDER COS INC - A	USD	5 073	6 415	0.10
33	E*TRADE FINANCIAL CORP	USD	1 130	1 641	0.03
6	EURAZEO SE	EUR	250	307	0.00
2	EUROFINS SCIENTIFIC SE	EUR	956	1 255	0.02
6	EVEREST RE GROUP LTD	USD	1 126	1 237	0.02
12	EVERGY INC	USD	703	711	0.01
18	EVERSOURCE ENERGY	USD	1 481	1 499	0.02
19	EVOLUTION GAMING GROUP AB	SEK	1 121	1 133	0.02
170	EVOLUTION MINING LTD	AUD	688	664	0.01
22	EVONIK INDUSTRIES AG	EUR	494	559	0.01
77	EVRAZ PLC	GBP	269	274	0.00
23	EXACT SCIENCES CORP	USD	1 325	2 000	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)					
105	EXELON CORP	USD	3 753	3 810	0.06
17	EXOR NV	EUR	821	971	0.02
20	EXPEDIA GROUP INC	USD	957	1 644	0.03
27	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	1 828	2 053	0.03
146	EXPERIAN PLC	GBP	4 032	5 085	0.08
20	EXTRA SPACE STORAGE INC	USD	1 919	1 847	0.03
115	EXXON MOBIL CORP	USD	5 124	5 143	0.08
383	FACEBOOK INC	USD	61 924	86 968	1.41
6	FACTSET RESEARCH SYSTEMS INC	USD	1 574	1 971	0.03
5	FAIR ISAAC CORP	USD	2 013	2 090	0.03
4	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	1 151	1 232	0.02
37	FAMILYMART UNY HOLDINGS CO LTD	JPY	656	634	0.01
30	FANUC CORP	JPY	3 901	5 356	0.09
9	FAST RETAILING CO LTD	JPY	3 440	5 147	0.08
87	FASTENAL CO	USD	2 667	3 727	0.06
11	FAURECIA SE	EUR	305	430	0.01
11	FEDERAL REALTY INVESTMENT TRUST	USD	730	937	0.02
37	FEDEX CORP	USD	4 316	5 188	0.08
34	FERGUSON PLC	GBP	1 921	2 778	0.05
6	FERRARI NV	EUR	972	1 023	0.02
77	FERROVIAL SA	EUR	1 714	2 050	0.03
54	FIAT CHRYSLER AUTOMOBILES NV	EUR	441	542	0.01
45	FIDELITY NATIONAL FINANCIAL INC - A	USD	1 081	1 380	0.02
97	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	11 447	13 007	0.21
107	FIFTH THIRD BANCORP	USD	1 528	2 063	0.03
99	FINECOBANK BANCA FINECO SPA	EUR	920	1 336	0.02
27	FIRST CAPITAL REAL ESTATE INVESTMENT TRUST	CAD	252	275	0.00
73	FIRST QUANTUM MINERALS LTD	CAD	334	580	0.01
28	FIRST REPUBLIC BANK/CA	USD	2 399	2 968	0.05
39	FIRSTENERGY CORP	USD	1 605	1 512	0.02
92	FISERV INC	USD	8 255	8 981	0.15
88	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	1 595	2 017	0.03
13	FLEETCOR TECHNOLOGIES INC	USD	2 360	3 270	0.05
21	FLIR SYSTEMS INC	USD	684	852	0.01
7	FLUTTER ENTERTAINMENT PLC	GBP	668	916	0.01
19	FMC CORP	USD	1 409	1 893	0.03
205	FORD MOTOR CO	USD	1 073	1 246	0.02
256	FORTESCUE METALS GROUP LTD	AUD	1 731	2 441	0.04
23	FORTINET INC	USD	2 321	3 157	0.05
14	FORTIS INC/CANADA	CAD	532	531	0.01
46	FORTIVE CORP	USD	2 576	3 112	0.05
37	FORTUM OYJ	EUR	626	703	0.01
21	FORTUNE BRANDS HOME & SECURITY INC	USD	808	1 343	0.02
31	FRANCO-NEVADA CORP	CAD	4 019	4 317	0.07

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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)					
49	FRANKLIN RESOURCES INC	USD	787	1 028	0.02
6	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	244	262	0.00
156	FREEMPORT-MCMORAN INC - B	USD	1 125	1 805	0.03
32	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	2 066	2 742	0.04
63	FRESENIUS SE & CO KGAA	EUR	2 334	3 122	0.05
10	FUCHS PETROLUB SE - PFD	EUR	354	401	0.01
49	FUJI ELECTRIC CO LTD	JPY	1 035	1 337	0.02
54	FUJIFILM HOLDINGS CORP	JPY	2 735	2 307	0.04
32	FUJITSU LTD	JPY	2 856	3 743	0.06
28	FUKUOKA FINANCIAL GROUP INC	JPY	358	441	0.01
9	F5 NETWORKS INC	USD	964	1 255	0.02
6	GALAPAGOS NV	EUR	1 137	1 180	0.02
337	GALAXY ENTERTAINMENT GROUP LTD	HKD	1 780	2 294	0.04
15	GALP ENERGIA SGPS SA	EUR	177	173	0.00
22	GARMIN LTD	USD	1 650	2 145	0.03
14	GARTNER INC	USD	1 317	1 699	0.03
23	GEA GROUP AG	EUR	470	727	0.01
6	GEBERIT AG - REG	CHF	2 608	3 003	0.05
7	GECINA SA	EUR	951	865	0.01
383	GENERAL ELECTRIC CO	USD	2 555	2 616	0.04
88	GENERAL MILLS INC	USD	4 861	5 425	0.09
65	GENERAL MOTORS CO	USD	1 512	1 645	0.03
10	GENMAB A/S	DKK	2 006	3 345	0.05
946	GENTING SINGAPORE LTD	SGD	440	515	0.01
23	GENUINE PARTS CO	USD	1 412	2 000	0.03
12	GEORGE WESTON LTD	CAD	837	876	0.01
72	GETLINK SE - REG	EUR	860	1 038	0.02
30	GILDAN ACTIVEWEAR INC	CAD	373	463	0.01
201	GILEAD SCIENCES INC	USD	15 481	15 465	0.25
1	GIVAUDAN SA - REG	CHF	3 070	3 723	0.06
33	GJENSIDIGE FORSIKRING ASA	NOK	555	606	0.01
788	GLAXOSMITHKLINE PLC	GBP	14 641	15 935	0.26
436	GLENCORE PLC	GBP	768	922	0.01
47	GLOBAL PAYMENTS INC	USD	6 240	7 972	0.13
15	GLOBE LIFE INC	USD	1 004	1 113	0.02
1	GLP J-REIT	JPY	1 335	1 451	0.02
6	GMO PAYMENT GATEWAY INC	JPY	425	625	0.01
19	GN STORE NORD A/S	DKK	1 026	1 012	0.02
26	GODADDY INC	USD	1 462	1 907	0.03
53	GOLDMAN SACHS GROUP INC	USD	8 086	10 474	0.17
256	GOODMAN GROUP	AUD	1 909	2 617	0.04
292	GPT GROUP	AUD	651	838	0.01
45	GREAT-WEST LIFECO INC	CAD	709	786	0.01
47	GRIFOLS SA	EUR	1 575	1 427	0.02

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13	GRUPE BRUXELLES LAMBERT SA	EUR	958	1 090	0.02
13	GUIDEWIRE SOFTWARE INC	USD	962	1 441	0.02
88	GVC HOLDINGS PLC	GBP	490	805	0.01
11	H LUNDBECK A/S	DKK	332	413	0.01
37	HAKUHODO DY HOLDINGS INC	JPY	364	439	0.01
24	HALLIBURTON CO	USD	264	312	0.01
60	HALMA PLC	GBP	1 368	1 707	0.03
22	HAMAMATSU PHOTONICS KK	JPY	888	952	0.02
305	HANG LUNG PROPERTIES LTD	HKD	612	723	0.01
124	HANG SENG BANK LTD	HKD	2 095	2 081	0.03
90	HANKYU HANSHIN HOLDINGS INC	JPY	2 916	3 041	0.05
9	HANNOVER RUECK SE - REG	EUR	1 241	1 551	0.03
46	HARGREAVES LANSDOWN PLC	GBP	755	926	0.02
54	HARTFORD FINANCIAL SERVICES GROUP INC	USD	1 797	2 082	0.03
19	HASBRO INC	USD	1 338	1 424	0.02
41	HCA HEALTHCARE INC	USD	3 440	3 979	0.06
27	HD SUPPLY HOLDINGS INC	USD	708	936	0.02
75	HEALTHPEAK PROPERTIES INC	USD	1 531	2 067	0.03
7	HEICO CORP	USD	495	698	0.01
12	HEICO CORP	USD	764	975	0.02
10	HEIDELBERGCEMENT AG	EUR	462	534	0.01
13	HEINEKEN HOLDING NV	EUR	988	1 064	0.02
28	HEINEKEN NV	EUR	2 310	2 581	0.04
223	HENDERSON LAND DEVELOPMENT CO LTD	HKD	850	846	0.01
15	HENKEL AG & CO KGAA	EUR	1 071	1 249	0.02
26	HENKEL AG & CO KGAA - PFD	EUR	2 066	2 420	0.04
126	HENNES & MAURITZ AB - B	SEK	1 437	1 826	0.03
22	HENRY SCHEIN INC	USD	1 066	1 285	0.02
5	HERMES INTERNATIONAL	EUR	3 251	4 177	0.07
22	HERSHEY CO	USD	2 986	2 852	0.05
7	HESS CORP	USD	318	363	0.01
518	HEWLETT PACKARD ENTERPRISE CO	USD	4 965	5 040	0.08
42	HEXAGON AB - B	SEK	1 686	2 452	0.04
3	HIKARI TSUSHIN INC	JPY	475	683	0.01
22	HIKMA PHARMACEUTICALS PLC	GBP	699	603	0.01
41	HILTON WORLDWIDE HOLDINGS INC	USD	2 372	3 011	0.05
44	HINO MOTORS LTD	JPY	222	297	0.00
5	HIROSE ELECTRIC CO LTD	JPY	503	548	0.01
8	HISAMITSU PHARMACEUTICAL CO INC	JPY	343	431	0.01
16	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	314	442	0.01
153	HITACHI LTD	JPY	4 224	4 826	0.08
23	HITACHI METALS LTD	JPY	236	274	0.00
144	HK ELECTRIC INVESTMENTS & HK ELECTRIC INVESTMENTS LTD	HKD	142	149	0.00
585	HKT TRUST & HKT LTD	HKD	842	856	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of 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	HOCHTIEF AG	EUR	262	355	0.01
4	HOLLYFRONTIER CORP	USD	120	117	0.00
42	HOLOGIC INC	USD	1 431	2 394	0.04
174	HOME DEPOT INC	USD	32 152	43 589	0.71
88	HONDA MOTOR CO LTD	JPY	2 139	2 248	0.04
111	HONEYWELL INTERNATIONAL INC	USD	14 781	16 049	0.26
288	HONG KONG & CHINA GAS CO LTD	HKD	462	446	0.01
192	HONG KONG EXCHANGES & CLEARING LTD	HKD	5 812	8 175	0.13
179	HONGKONG LAND HOLDINGS LTD	USD	694	739	0.01
30	HORMEL FOODS CORP	USD	1 439	1 448	0.02
8	HOSHIZAKI CORP	JPY	558	685	0.01
114	HOST HOTELS & RESORTS INC	USD	1 089	1 230	0.02
43	HOWMET AEROSPACE INC	USD	545	682	0.01
58	HOYA CORP	JPY	4 912	5 516	0.09
216	HP INC	USD	3 346	3 765	0.06
3 308	HSBC HOLDINGS PLC	GBP	16 229	15 475	0.25
48	HULIC CO LTD	JPY	471	450	0.01
22	HUMANA INC	USD	6 824	8 531	0.14
167	HUNTINGTON BANCSHARES INC/OH	USD	1 231	1 509	0.02
6	HUNTINGTON INGALLS INDUSTRIES INC	USD	1 084	1 047	0.02
61	HUSQVARNA AB - B	SEK	281	500	0.01
137	HYDRO ONE LTD	CAD	2 567	2 568	0.04
16	IA FINANCIAL CORP INC	CAD	509	534	0.01
271	IBERDROLA SA	EUR	2 809	3 141	0.05
14	ICA GRUPPEN AB	SEK	594	664	0.01
5	ICADE	EUR	381	348	0.01
5	IDEMITSU KOSAN CO LTD	JPY	114	106	0.00
11	IDEX CORP	USD	1 500	1 738	0.03
13	IDEXX LABORATORIES INC	USD	3 116	4 292	0.07
14	IGM FINANCIAL INC	CAD	227	339	0.01
61	IHS MARKIT LTD	USD	3 734	4 606	0.07
22	IIDA GROUP HOLDINGS CO LTD	JPY	280	337	0.01
2	ILIAD SA	EUR	279	390	0.01
48	ILLINOIS TOOL WORKS INC	USD	6 797	8 393	0.14
23	ILLUMINA INC	USD	6 369	8 518	0.14
149	IMPERIAL BRANDS PLC	GBP	2 895	2 832	0.05
7	IMPERIAL OIL LTD	CAD	105	112	0.00
29	INCYTE CORP	USD	2 235	3 015	0.05
173	INDUSTRIA DE DISENO TEXTIL SA	EUR	4 149	4 580	0.07
27	INDUSTRIVARDEN AB - C	SEK	514	612	0.01
184	INFINEON TECHNOLOGIES AG - REG	EUR	2 627	4 314	0.07
227	INFORMA PLC	GBP	1 079	1 319	0.02
36	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	367	361	0.01
637	ING GROEP NV	EUR	3 401	4 434	0.07

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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	INGENICO GROUP SA	EUR	901	1 435	0.02
53	INGERSOLL RAND INC	USD	1 329	1 490	0.02
6	INGREDION INC	USD	480	498	0.01
28	INPEX CORP	JPY	188	173	0.00
9	INSULET CORP	USD	1 503	1 748	0.03
376	INSURANCE AUSTRALIA GROUP LTD	AUD	1 386	1 494	0.02
22	INTACT FINANCIAL CORP	CAD	2 057	2 087	0.03
1 674	INTEL CORP	USD	99 801	100 155	1.62
11	INTER PIPELINE LTD	CAD	94	102	0.00
89	INTERCONTINENTAL EXCHANGE INC	USD	7 302	8 152	0.13
26	INTERCONTINENTAL HOTELS GROUP PLC	GBP	966	1 146	0.02
364	INTERNATIONAL BUSINESS MACHINES CORP	USD	43 467	43 960	0.71
13	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	1 289	1 592	0.03
39	INTERNATIONAL PAPER CO	USD	1 233	1 373	0.02
61	INTERPUBLIC GROUP OF COS INC	USD	877	1 047	0.02
25	INTERTEK GROUP PLC	GBP	1 352	1 680	0.03
2 431	INTESA SANPAOLO SPA	EUR	3 834	4 651	0.08
41	INTUIT INC	USD	9 364	12 144	0.20
18	INTUITIVE SURGICAL INC	USD	8 419	10 257	0.17
65	INVESCO LTD	USD	534	699	0.01
71	INVESTOR AB - B	SEK	3 090	3 747	0.06
82	INVITATION HOMES INC REITS	USD	1 730	2 257	0.04
21	IONIS PHARMACEUTICALS INC	USD	1 029	1 238	0.02
5	IPG PHOTONICS CORP	USD	515	802	0.01
6	IPSEN SA	EUR	335	510	0.01
31	IQVIA HOLDINGS INC	USD	3 472	4 398	0.07
45	IRON MOUNTAIN INC	USD	968	1 175	0.02
53	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	284	304	0.00
74	ISRAEL CHEMICALS LTD	ILS	215	219	0.00
187	ISRAEL DISCOUNT BANK A	ILS	522	567	0.01
27	ISUZU MOTORS LTD	JPY	234	244	0.00
194	ITOCHU CORP	JPY	3 718	4 175	0.07
15	ITOCHU TECHNO-SOLUTIONS CORP	JPY	402	562	0.01
583	ITV PLC	GBP	428	538	0.01
12	J M SMUCKER CO	USD	1 336	1 270	0.02
277	J SAINSBURY PLC	GBP	702	714	0.01
12	JACK HENRY & ASSOCIATES INC	USD	1 814	2 208	0.04
20	JACOBS ENGINEERING GROUP INC	USD	1 624	1 696	0.03
46	JAMES HARDIE INDUSTRIES PLC	AUD	627	872	0.01
12	JAPAN AIRLINES CO LTD	JPY	201	216	0.00
8	JAPAN AIRPORT TERMINAL CO LTD	JPY	279	340	0.01
82	JAPAN EXCHANGE GROUP INC	JPY	1 426	1 894	0.03
66	JAPAN POST BANK CO LTD	JPY	569	491	0.01
254	JAPAN POST HOLDINGS CO LTD	JPY	1 910	1 805	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)					
36	JAPAN POST INSURANCE CO LTD	JPY	437	472	0.01
184	JAPAN TOBACCO INC	JPY	3 312	3 414	0.06
3	JARDINE CYCLE & CARRIAGE LTD	SGD	41	43	0.00
8	JARDINE MATHESON HOLDINGS LTD	USD	391	334	0.01
7	JARDINE STRATEGIC HOLDINGS LTD	USD	161	151	0.00
9	JAZZ PHARMACEUTICALS PLC	USD	896	993	0.02
12	JB HUNT TRANSPORT SERVICES INC	USD	1 091	1 444	0.02
13	JCDECAUX SA	EUR	228	242	0.00
68	JD SPORTS FASHION PLC	GBP	345	523	0.01
39	JERONIMO MARTINS SGPS SA	EUR	671	683	0.01
42	JFE HOLDINGS INC	JPY	267	301	0.00
135	JGC HOLDINGS CORP	JPY	1 312	1 419	0.02
412	JOHNSON & JOHNSON	USD	55 075	57 940	0.94
115	JOHNSON CONTROLS INTERNATIONAL PLC	USD	2 996	3 926	0.06
28	JOHNSON MATTHEY PLC	GBP	587	726	0.01
8	JONES LANG LASALLE INC	USD	737	828	0.01
501	JPMORGAN CHASE & CO	USD	44 205	47 124	0.76
27	JSR CORP	JPY	474	521	0.01
32	JTEKT CORP	JPY	199	248	0.00
36	JULIUS BAER GROUP LTD	CHF	1 130	1 506	0.02
50	JUNIPER NETWORKS INC	USD	983	1 143	0.02
18	JUST EAT TAKEAWAY.COM NV	EUR	1 953	1 875	0.03
70	KAJIMA CORP	JPY	684	833	0.01
21	KAKAKU.COM INC	JPY	356	531	0.01
17	KAMIGUMI CO LTD	JPY	285	333	0.01
62	KANSAI ELECTRIC POWER CO INC	JPY	641	601	0.01
25	KANSAI PAINT CO LTD	JPY	471	527	0.01
10	KANSAS CITY SOUTHERN	USD	1 289	1 493	0.02
71	KAO CORP	JPY	5 486	5 620	0.09
8	KAWASAKI HEAVY INDUSTRIES LTD	JPY	103	115	0.00
38	KBC GROUP NV	EUR	1 823	2 179	0.04
282	KDDI CORP	JPY	8 003	8 453	0.14
15	KEIHAN ELECTRIC RAILWAY CO LTD	JPY	639	668	0.01
92	KEIKYU CORP	JPY	1 460	1 408	0.02
17	KEIO CORP	JPY	933	971	0.02
52	KEISEI ELECTRIC RAILWAY CO LTD	JPY	1 411	1 627	0.03
39	KELLOGG CO	USD	2 403	2 576	0.04
630	KEPPEL CORP LTD	SGD	2 576	2 692	0.04
11	KERING SA	EUR	5 444	5 983	0.10
24	KERRY GROUP PLC	EUR	2 522	2 973	0.05
102	KERRY PROPERTIES LTD	HKD	272	263	0.00
146	KEYCORP	USD	1 384	1 778	0.03
28	KEYENCE CORP	JPY	8 838	11 687	0.19
6	KEYERA CORP	CAD	88	91	0.00

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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)					
28	KEYSIGHT TECHNOLOGIES INC	USD	2 345	2 822	0.05
22	KIKKOMAN CORP	JPY	926	1 058	0.02
37	KIMBERLY-CLARK CORP	USD	4 913	5 230	0.08
55	KINDER MORGAN	USD	846	834	0.01
343	KINGFISHER PLC	GBP	566	936	0.02
70	KINGSPAN GROUP PLC	EUR	4 096	4 509	0.07
39	KINNEVIK AB - B	SEK	649	1 026	0.02
135	KINROSS GOLD CORP	CAD	718	971	0.02
67	KINTETSU GROUP HOLDINGS CO LTD	JPY	2 993	3 009	0.05
28	KION GROUP AG	EUR	1 446	1 723	0.03
89	KIRIN HOLDINGS CO LTD	JPY	1 707	1 876	0.03
29	KIRKLAND LAKE GOLD LTD	CAD	1 014	1 190	0.02
79	KKR & CO INC	USD	1 735	2 440	0.04
24	KLA CORP	USD	3 179	4 668	0.08
31	KLEPIERRE SA	EUR	534	618	0.01
19	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	587	792	0.01
7	KNORR-BREMSE AG	EUR	741	709	0.01
7	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	655	615	0.01
17	KOITO MANUFACTURING CO LTD	JPY	553	684	0.01
140	KOMATSU LTD	JPY	2 187	2 859	0.05
14	KONAMI HOLDINGS CORP	JPY	410	466	0.01
51	KONE OYJ - B	EUR	2 817	3 507	0.06
166	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3 897	4 523	0.07
26	KONINKLIJKE DSM NV	EUR	2 878	3 598	0.06
567	KONINKLIJKE KPN NV	EUR	1 332	1 503	0.02
135	KONINKLIJKE PHILIPS NV	EUR	5 277	6 295	0.10
2	KONINKLIJKE VOPAK NV	EUR	108	106	0.00
5	KOSE CORP	JPY	597	601	0.01
73	KRAFT HEINZ CO	USD	1 921	2 328	0.04
42	KROGER CO	USD	1 356	1 422	0.02
156	KUBOTA CORP	JPY	1 890	2 325	0.04
8	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	1 118	1 329	0.02
33	KURARAY CO LTD	JPY	309	344	0.01
14	KURITA WATER INDUSTRIES LTD	JPY	313	388	0.01
49	KYOCERA CORP	JPY	2 706	2 664	0.04
37	KYOWA HAKKO KIRIN CO LTD	JPY	801	970	0.02
31	KYUSHU ELECTRIC POWER CO INC	JPY	243	260	0.00
67	KYUSHU RAILWAY CO	JPY	1 800	1 738	0.03
15	LABORATORY CORP OF AMERICA HOLDINGS	USD	1 740	2 492	0.04
32	LAFARGEHOLCIM LTD - REG	CHF	1 231	1 402	0.02
22	LAM RESEARCH CORP	USD	4 906	7 116	0.12
16	LAMB WESTON HOLDINGS INC	USD	843	1 023	0.02
110	LAND SECURITIES GROUP PLC	GBP	732	752	0.01
9	LANXESS	EUR	390	475	0.01

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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)					
53	LAS VEGAS SANDS CORP	USD	2 134	2 414	0.04
8	LAWSON INC	JPY	438	401	0.01
3	LEAR CORPORATION	USD	284	327	0.01
10	LEG IMMOBILIEN AG	EUR	1 247	1 269	0.02
901	LEGAL & GENERAL GROUP PLC	GBP	1 980	2 459	0.04
40	LEGRAND SA	EUR	2 472	3 038	0.05
20	LEIDOS HOLDINGS INC	USD	1 773	1 873	0.03
87	LENDLEASE GROUP	AUD	575	741	0.01
43	LENNAR CORP	USD	1 437	2 650	0.04
5	LENNOX INTERNATIONAL INC	USD	885	1 165	0.02
63	LEONARDO SPA	EUR	416	417	0.01
4	LIBERTY BROADBAND CORP	USD	539	489	0.01
17	LIBERTY BROADBAND CORP	USD	1 879	2 107	0.03
26	LIBERTY GLOBAL PLC - A	USD	421	568	0.01
66	LIBERTY GLOBAL PLC - C	USD	1 006	1 420	0.02
32	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE	USD	785	1 015	0.02
29	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	857	999	0.02
14	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	423	483	0.01
29	LINCOLN NATIONAL CORP	USD	682	1 067	0.02
46	LINDE PLC	USD	8 287	9 757	0.16
9	LINE CORP	JPY	435	452	0.01
327	LINK REIT	HKD	2 723	2 673	0.04
34	LION CORP	JPY	727	815	0.01
24	LIVE NATION ENTERTAINMENT INC	USD	815	1 064	0.02
42	LIXIL GROUP CORP	JPY	479	586	0.01
44	LKQ CORP	USD	814	1 153	0.02
11 447	LLOYDS BANKING GROUP PLC	GBP	4 113	4 409	0.07
29	LOBLAW COS LTD	CAD	1 458	1 408	0.02
13	LOEWS CORP	USD	432	446	0.01
25	LOGITECH INTERNATIONAL SA - REG	CHF	1 475	1 632	0.03
51	LONDON STOCK EXCHANGE GROUP PLC	GBP	4 304	5 267	0.09
11	LONZA GROUP AG - REG	CHF	4 411	5 807	0.09
39	L'OREAL SA	EUR	10 119	12 514	0.20
120	LOWE'S COS INC	USD	10 133	16 214	0.26
19	LULULEMON ATHLETICA INC	USD	3 754	5 928	0.10
12	LUNDBERGFÖRETAGEN AB - B	SEK	470	545	0.01
5	LUNDIN ENERGY AB	SEK	118	121	0.00
95	LUNDIN MINING CORP	CAD	360	508	0.01
43	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	15 271	18 859	0.31
12	LYONDELLBASELL INDUSTRIES NV - A	USD	701	789	0.01
34	L3HARRIS TECHNOLOGIES INC	USD	6 256	5 769	0.09
55	MACQUARIE GROUP LTD	AUD	3 020	4 491	0.07
21	MAGELLAN FINANCIAL GROUP LTD	AUD	583	839	0.01
16	MAGNA INTERNATIONAL INC	CAD	600	710	0.01

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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)					
33	MAKITA CORP	JPY	958	1 198	0.02
312	MANULIFE FINANCIAL CORP	CAD	3 639	4 231	0.07
175	MAPFRE SA	EUR	300	311	0.01
307	MAPLETREE COMMERCIAL TRUST	SGD	347	425	0.01
400	MAPLETREE LOGISTICS TRUST	SGD	579	556	0.01
18	MARATHON PETROLEUM CORP	USD	587	673	0.01
2	MARKEL CORP	USD	1 819	1 846	0.03
6	MARKETAXESS HOLDINGS INC	USD	2 084	3 006	0.05
42	MARRIOTT INTERNATIONAL INC/MD - A	USD	2 646	3 601	0.06
82	MARSH & MCLENNAN COS INC	USD	6 925	8 804	0.14
9	MARTIN MARIETTA MATERIALS INC	USD	1 647	1 859	0.03
233	MARUBENI CORP	JPY	1 084	1 053	0.02
30	MARUI GROUP CO LTD	JPY	466	541	0.01
6	MARUICHI STEEL TUBE LTD	JPY	130	149	0.00
101	MARVELL TECHNOLOGY GROUP LTD	USD	2 338	3 541	0.06
42	MASCO CORP	USD	1 386	2 109	0.03
8	MASIMO CORP	USD	1 922	1 824	0.03
143	MASTERCARD INC	USD	34 656	42 285	0.69
12	MATCH GROUP INC	USD	2 037	3 881	0.06
8	MATCH GROUP INC	USD	712	856	0.01
104	MAXIM INTEGRATED PRODUCTS INC	USD	5 582	6 303	0.10
28	MAZDA MOTOR CORP	JPY	170	168	0.00
18	MCCORMICK & CO INC/MD	USD	2 671	3 229	0.05
115	MCDONALD'S CORP	USD	18 622	21 214	0.34
10	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	443	539	0.01
26	MCKESSON CORP	USD	3 418	3 989	0.06
144	MEBUKI FINANCIAL GROUP INC	JPY	273	334	0.01
448	MEDIBANK PVT LTD	AUD	743	922	0.01
78	MEDICAL PROPERTIES TRUST INC	USD	1 172	1 466	0.02
101	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	568	725	0.01
30	MEDIPAL HOLDINGS CORP	JPY	553	577	0.01
209	MEDTRONIC PLC	USD	18 092	19 165	0.31
12	MEIJI HOLDINGS CO LTD	JPY	834	954	0.02
33	MELCO RESORTS & ENTERTAINMENT LTD	USD	383	512	0.01
711	MELROSE INDUSTRIES PLC	GBP	654	1 001	0.02
7	MERCADOLIBRE INC	USD	3 240	6 900	0.11
400	MERCK & CO INC	USD	30 813	30 932	0.50
20	MERCK KGAA	EUR	1 957	2 320	0.04
334	MERCURY NZ LTD	NZD	934	1 011	0.02
628	MERIDIAN ENERGY LTD	NZD	1 807	1 945	0.03
127	METLIFE INC	USD	3 634	4 638	0.08
28	METRO AG	EUR	236	265	0.00
39	METRO INC/CN	CAD	1 578	1 604	0.03
4	METTLER-TOLEDO INTERNATIONAL INC	USD	2 622	3 222	0.05

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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)					
76	MGM RESORTS INTERNATIONAL	USD	875	1 277	0.02
36	MICROCHIP TECHNOLOGY INC	USD	2 401	3 791	0.06
121	MICRON TECHNOLOGY INC	USD	5 036	6 234	0.10
1 180	MICROSOFT CORP	USD	185 697	240 142	3.90
17	MID-AMERICA APARTMENT COMMUNITIES INC	USD	1 602	1 949	0.03
54	MINEBEA MITSUMI INC	JPY	745	978	0.02
610	MIRVAC GROUP	AUD	792	911	0.01
43	MISUMI GROUP INC	JPY	890	1 074	0.02
136	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	792	791	0.01
60	MITSUBISHI CORP	JPY	1 324	1 262	0.02
278	MITSUBISHI ELECTRIC CORP	JPY	3 218	3 606	0.06
184	MITSUBISHI ESTATE CO LTD	JPY	2 649	2 733	0.04
23	MITSUBISHI GAS CHEMICAL CO INC	JPY	243	348	0.01
116	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	2 960	2 734	0.04
5	MITSUBISHI MATERIALS CORP	JPY	97	105	0.00
34	MITSUBISHI MOTORS CORP	JPY	95	84	0.00
2 002	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	7 412	7 824	0.13
66	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	295	312	0.01
86	mitsui & co ltd	JPY	1 260	1 271	0.02
20	mitsui chemicals inc	JPY	356	417	0.01
138	mitsui fudosan co ltd	JPY	2 343	2 443	0.04
23	mizrahi tefahot bank ltd	ILS	404	429	0.01
3 921	mizuho financial group inc	JPY	4 329	4 805	0.08
9	MOHAWK INDUSTRIES INC	USD	584	916	0.01
9	MOLINA HEALTHCARE INC	USD	1 672	1 602	0.03
21	MOLSON COORS BEVERAGE CO - B	USD	827	722	0.01
27	MONCLER SPA	EUR	939	1 032	0.02
206	MONDELEZ INTERNATIONAL INC	USD	10 393	10 533	0.17
51	MONDI PLC	GBP	846	952	0.02
7	MONGODB INC	USD	1 625	1 584	0.03
20	MONOTARO CO LTD	JPY	500	801	0.01
44	MONSTER BEVERAGE CORP	USD	2 629	3 050	0.05
27	MOODY'S CORP	USD	5 703	7 418	0.12
194	MORGAN STANLEY	USD	6 711	9 370	0.15
38	MOSAIC CO	USD	399	475	0.01
26	MOTOROLA SOLUTIONS INC	USD	3 390	3 643	0.06
65	MOWI ASA	NOK	1 022	1 231	0.02
77	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	2 123	2 113	0.03
20	M&T BANK CORP	USD	1 915	2 079	0.03
677	MTR CORP LTD	HKD	3 357	3 507	0.06
8	MTU AERO ENGINES AG	EUR	981	1 385	0.02
24	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	4 695	6 238	0.10
86	MURATA MANUFACTURING CO LTD	JPY	4 151	5 035	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)					
80	MYLAN NV	USD	1 114	1 286	0.02
70	M3 INC	JPY	2 045	2 975	0.05
17	NABTESCO CORP	JPY	380	523	0.01
73	NAGOYA RAILROAD CO LTD	JPY	2 031	2 060	0.03
19	NASDAQ INC	USD	1 834	2 270	0.04
521	NATIONAL AUSTRALIA BANK LTD	AUD	5 201	6 536	0.11
51	NATIONAL BANK OF CANADA	CAD	1 863	2 304	0.04
140	NATIONAL GRID PLC	GBP	1 577	1 711	0.03
11	NATIONAL OILWELL VARCO INC	USD	133	135	0.00
25	NATIONAL RETAIL PROPERTIES INC	USD	683	887	0.01
154	NATIXIS SA	EUR	380	402	0.01
9	NATURGY ENERGY GROUP SA	EUR	164	167	0.00
40	NEC CORP	JPY	1 466	1 917	0.03
15	NELES OYJ	EUR	337	491	0.01
9	NEMETSCHEK SE	EUR	710	619	0.01
14	NESTE OYJ	EUR	538	547	0.01
324	NESTLE SA	CHF	34 057	35 814	0.58
33	NETAPP INC	USD	1 304	1 464	0.02
70	NETFLIX INC	USD	26 104	31 853	0.52
13	NEUROCRINE BIOSCIENCES INC	USD	1 122	1 586	0.03
233	NEW WORLD DEVELOPMENT CO LTD	HKD	1 002	1 106	0.02
86	NEWCREST MINING LTD	AUD	1 430	1 867	0.03
60	NEWELL BRANDS INC	USD	724	953	0.02
86	NEWMONT CORP	USD	4 400	5 310	0.09
61	NEWS CORP	USD	500	723	0.01
78	NEXON CO LTD	JPY	1 244	1 762	0.03
21	NEXT PLC	GBP	938	1 270	0.02
43	NEXTERA ENERGY INC	USD	10 329	10 327	0.17
38	NGK INSULATORS LTD	JPY	452	524	0.01
8	NGK SPARK PLUG CO LTD	JPY	100	114	0.00
9	NH FOODS LTD	JPY	284	361	0.01
133	NIBE INDUSTRIER AB - B	SEK	2 951	2 939	0.05
10	NICE LTD	ILS	1 428	1 863	0.03
68	NIDEC CORP	JPY	3 264	4 536	0.07
56	NIELSEN HOLDINGS PLC	USD	689	832	0.01
188	NIKE INC - B	USD	15 066	18 433	0.30
49	NIKON CORP	JPY	430	410	0.01
17	NINTENDO CO LTD	JPY	6 559	7 565	0.12
4	NIPPON EXPRESS CO LTD	JPY	184	207	0.00
21	NIPPON PAINT HOLDINGS CO LTD	JPY	1 078	1 526	0.02
7	NIPPON SHINYAKU CO LTD	JPY	512	569	0.01
67	NIPPON STEEL CORP	JPY	590	629	0.01
204	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	4 680	4 757	0.08
15	NIPPON YUSEN KK	JPY	178	211	0.00

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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)					
10	NISOURCE INC	USD	238	227	0.00
18	NISSAN CHEMICAL CORP	JPY	597	921	0.01
116	NISSAN MOTOR CO LTD	JPY	402	429	0.01
21	NISSHIN SEIFUN GROUP INC	JPY	314	313	0.01
9	NISSIN FOODS HOLDINGS CO LTD	JPY	744	797	0.01
12	NITORI HOLDINGS CO LTD	JPY	1 641	2 350	0.04
23	NITTO DENKO CORP	JPY	968	1 300	0.02
44	NN GROUP NV	EUR	1 165	1 478	0.02
854	NOKIA OYJ	EUR	2 583	3 730	0.06
536	NOMURA HOLDINGS INC	JPY	2 105	2 397	0.04
19	NOMURA REAL ESTATE HOLDINGS INC	JPY	276	352	0.01
1	NOMURA REAL ESTATE MASTER FUND INC	JPY	1 121	1 199	0.02
55	NOMURA RESEARCH INSTITUTE LTD	JPY	1 129	1 492	0.02
529	NORDEA BANK ABP	SEK	2 891	3 652	0.06
8	NORDSON CORP	USD	1 507	1 518	0.02
28	NORFOLK SOUTHERN CORP	USD	4 272	4 916	0.08
203	NORSK HYDRO ASA	NOK	461	559	0.01
79	NORTHERN STAR RESOURCES LTD	AUD	776	727	0.01
30	NORTHERN TRUST CORP	USD	2 308	2 380	0.04
86	NORTONLIFELOCK INC	USD	1 588	1 705	0.03
339	NOVARTIS AG - REG	CHF	28 214	29 487	0.48
281	NOVO NORDISK A/S	DKK	16 777	18 183	0.29
97	NOVOZYMES A/S - B	DKK	5 056	5 606	0.09
15	NRG ENERGY INC	USD	484	488	0.01
53	NSK LTD	JPY	304	393	0.01
102	NTT DATA CORP	JPY	918	1 134	0.02
210	NTT DOCOMO INC	JPY	6 193	5 610	0.09
29	NUCOR CORP	USD	1 114	1 201	0.02
55	NUTRIEN LTD	CAD	1 838	1 761	0.03
100	NVIDIA CORP	USD	26 343	37 991	0.62
1	NVR INC	USD	2 370	3 259	0.05
237	NWS HOLDINGS LTD	HKD	239	205	0.00
101	OBAYASHI CORP	JPY	839	944	0.02
10	OBIC CO LTD	JPY	1 289	1 749	0.03
71	OCADO GROUP PLC	GBP	1 173	1 779	0.03
24	OCCIDENTAL PETROLEUM CORP	USD	310	439	0.01
122	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	2 939	2 998	0.05
11	OGE ENERGY CORP	USD	336	334	0.01
54	OIL SEARCH LTD	AUD	120	118	0.00
89	OJI HOLDINGS CORP	JPY	455	413	0.01
17	OKTA INC	USD	3 325	3 404	0.06
14	OLD DOMINION FREIGHT LINE INC	USD	1 739	2 374	0.04
181	OLYMPUS CORP	JPY	2 467	3 482	0.06
33	OMEGA HEALTHCARE INVESTORS INC	USD	798	981	0.02

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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)					
34	OMNICOM GROUP INC	USD	1 772	1 856	0.03
30	OMRON CORP	JPY	1 501	2 008	0.03
4	OMV AG	EUR	130	134	0.00
44	ON SEMICONDUCTOR CORP	USD	566	872	0.01
11	ONEOK INC	USD	374	365	0.01
13	ONEX CORP	CAD	464	585	0.01
60	ONO PHARMACEUTICAL CO LTD	JPY	1 363	1 745	0.03
42	OPEN TEXT CORP	CAD	1 456	1 778	0.03
949	ORACLE CORP	USD	49 682	52 451	0.85
6	ORACLE CORP JAPAN	JPY	500	707	0.01
301	ORANGE SA	EUR	3 613	3 599	0.06
12	O'REILLY AUTOMOTIVE INC	USD	3 756	5 060	0.08
42	ORICA LTD	AUD	446	481	0.01
31	ORIENTAL LAND	JPY	3 868	4 092	0.07
58	ORIGIN ENERGY LTD	AUD	213	233	0.00
16	ORION OYJ - B	EUR	645	774	0.01
210	ORIX CORP	JPY	2 334	2 586	0.04
109	ORKLA ASA	NOK	937	953	0.02
8	ORPEA	EUR	940	925	0.01
10	ORSTED A/S	DKK	1 093	1 153	0.02
12	OSAKA GAS CO LTD	JPY	213	237	0.00
64	OTIS WORLDWIDE CORP	USD	-	3 639	0.06
17	OTSUKA CORP	JPY	710	895	0.01
61	OTSUKA HOLDINGS CO LTD	JPY	2 255	2 657	0.04
524	OVERSEA-CHINESE BANKING CORP LTD	SGD	3 153	3 381	0.05
16	OWENS CORNING	USD	588	892	0.01
52	PACCAR INC	USD	3 165	3 892	0.06
10	PACKAGING CORP OF AMERICA	USD	889	998	0.02
14	PADDY POWER BETFAIR PLC	EUR	1 268	1 840	0.03
16	PALO ALTO NETWORKS INC	USD	2 718	3 675	0.06
32	PAN AMERICAN SILVER CORP	CAD	937	969	0.02
69	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	1 262	1 515	0.02
343	PANASONIC CORP	JPY	2 516	2 987	0.05
15	PANDORA A/S	DKK	467	814	0.01
19	PARKER-HANNIFIN CORP	USD	2 258	3 482	0.06
4	PARKLAND CORP/CANADA	CAD	104	99	0.00
18	PARK24 CO LTD	JPY	236	308	0.00
3	PARTNERS GROUP HOLDING AG	CHF	1 990	2 721	0.04
49	PAYCHEX INC - AK9420	USD	2 990	3 712	0.06
8	PAYCOM SOFTWARE INC	USD	1 450	2 478	0.04
178	PAYPAL HOLDINGS INC	USD	17 261	31 013	0.50
658	PCCW LTD	HKD	367	375	0.01
126	PEARSON PLC	GBP	819	896	0.01
15	PEMBINA PIPELINE CORP	CAD	356	374	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
24	PENTAIR PLC	USD	666	912	0.01
72	PEOPLE'S UNITED FINANCIAL INC	USD	734	833	0.01
202	PEPSICO INC	USD	25 086	26 717	0.43
15	PEPTIDREAM INC	JPY	492	687	0.01
17	PERKINELMER INC	USD	1 229	1 668	0.03
32	PERNOD RICARD SA	EUR	4 446	5 034	0.08
20	PERRIGO CO PLC	USD	856	1 105	0.02
49	PERSIMMON PLC	GBP	1 017	1 384	0.02
29	PERSOL HOLDINGS CO LTD	JPY	263	398	0.01
30	PEUGEOT SA	EUR	413	488	0.01
871	PFIZER INC	USD	28 821	28 482	0.46
245	PHILIP MORRIS INTERNATIONAL INC	USD	18 204	17 165	0.28
12	PHILLIPS 66	USD	881	863	0.01
16	PIGEON CORP	JPY	592	618	0.01
8	PINNACLE WEST CAPITAL CORP	USD	597	586	0.01
55	PINTEREST INC - A	USD	1 116	1 219	0.02
5	PIONEER NATURAL RESOURCES CO	USD	442	489	0.01
43	PIRELLI & C SPA	EUR	148	182	0.00
70	PNC FINANCIAL SERVICES GROUP INC	USD	6 468	7 365	0.12
14	POLA ORBIS HOLDINGS INC	JPY	254	243	0.00
8	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	395	460	0.01
82	POSTE ITALIANE SPA	EUR	692	713	0.01
51	POWER ASSETS HOLDINGS LTD	HKD	305	277	0.00
85	POWER CORP OF CANADA	CAD	1 247	1 490	0.02
34	PPG INDUSTRIES INC	USD	2 784	3 606	0.06
51	PPL CORP	USD	1 322	1 318	0.02
41	PRINCIPAL FINANCIAL GROUP INC	USD	1 091	1 703	0.03
369	PROCTER & GAMBLE CO	USD	42 214	44 121	0.72
95	PROGRESSIVE CORP	USD	7 281	7 610	0.12
116	PROLOGIS INC	USD	8 823	10 826	0.18
24	PROXIMUS SADP	EUR	545	489	0.01
65	PRUDENTIAL FINANCIAL INC	USD	3 103	3 959	0.06
425	PRUDENTIAL PLC	GBP	5 010	6 399	0.10
36	PRYSMIAN SPA	EUR	584	834	0.01
17	PTC INC	USD	933	1 322	0.02
18	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	894	885	0.01
24	PUBLIC STORAGE	USD	4 629	4 605	0.07
34	PUBLICIS GROUPE SA	EUR	963	1 100	0.02
40	PULTEGROUP INC	USD	792	1 361	0.02
13	PUMA SE	EUR	725	1 005	0.02
110	QANTAS AIRWAYS LTD	AUD	291	286	0.00
214	QBE INSURANCE GROUP LTD	AUD	1 103	1 305	0.02
36	QIAGEN NV	EUR	1 444	1 550	0.03
17	QORVO INC	USD	1 303	1 879	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
175	QUALCOMM INC	USD	11 929	15 962	0.26
28	QUEBECOR INC	CAD	600	600	0.01
21	QUEST DIAGNOSTICS INC	USD	1 626	2 393	0.04
24	RAIFFEISEN BANK INTERNATIONAL AG	EUR	340	428	0.01
136	RAKUTEN INC	JPY	981	1 195	0.02
8	RALPH LAUREN CORP - A	USD	528	580	0.01
26	RAMSAY HEALTH CARE LTD	AUD	948	1 191	0.02
19	RANDSTAD NV	EUR	626	846	0.01
20	RAYMOND JAMES FINANCIAL INC	USD	1 200	1 377	0.02
240	RAYTHEON TECHNOLOGIES CORP	USD	16 834	14 789	0.24
8	REA GROUP LTD	AUD	387	594	0.01
49	REALTY INCOME CORP	USD	2 235	2 916	0.05
106	RECKITT BENCKISER GROUP PLC	GBP	8 128	9 734	0.16
16	RECORDATI SPA	EUR	664	799	0.01
221	RECRUIT HOLDINGS CO LTD	JPY	5 017	7 542	0.12
195	RED ELECTRICA CORP SA	EUR	3 459	3 637	0.06
26	REGENCY CENTERS CORP	USD	863	1 193	0.02
14	REGENERON PHARMACEUTICALS INC	USD	7 195	8 731	0.14
145	REGIONS FINANCIAL CORP	USD	1 217	1 612	0.03
10	REINSURANCE GROUP OF AMERICA INC	USD	815	784	0.01
308	RELX PLC	GBP	6 296	7 117	0.12
3	REMY COINTREAU SA	EUR	329	408	0.01
7	RENAISSANCERE HOLDINGS LTD	USD	1 029	1 197	0.02
10	RENAULT SA	EUR	208	254	0.00
111	RENESAS ELECTRONICS CORP	JPY	377	567	0.01
284	RENTOKIL INITIAL PLC	GBP	1 320	1 788	0.03
38	REPSOL SA	EUR	354	332	0.01
22	REPUBLIC SERVICES INC	USD	1 734	1 805	0.03
22	RESMED INC	USD	3 303	4 224	0.07
340	RESONA HOLDINGS INC	JPY	982	1 159	0.02
43	RESTAURANT BRANDS INTERNATIONAL INC	CAD	1 563	2 333	0.04
101	RICOH CO LTD	JPY	669	720	0.01
11	RINGCENTRAL INC - A	USD	2 420	3 135	0.05
5	RINNAI CORP	JPY	340	417	0.01
37	RIO TINTO LTD	AUD	2 086	2 495	0.04
111	RIO TINTO PLC	GBP	5 390	6 239	0.10
23	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	246	259	0.00
17	RITCHIE BROS AUCTIONEERS INC	CAD	733	690	0.01
19	ROBERT HALF INTERNATIONAL INC	USD	719	1 004	0.02
111	ROCHE HOLDING AG	CHF	36 925	38 464	0.62
18	ROCKWELL AUTOMATION INC	USD	2 695	3 834	0.06
53	ROGERS COMMUNICATIONS INC - B	CAD	2 199	2 123	0.03
14	ROHM CO LTD	JPY	763	927	0.02
14	ROKU INC	USD	1 533	1 631	0.03

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
23	ROLLINS INC	USD	821	975	0.02
263	ROLLS-ROYCE HOLDINGS PLC	GBP	906	927	0.02
16	ROPER TECHNOLOGIES INC	USD	4 881	6 212	0.10
57	ROSS STORES INC	USD	4 578	4 859	0.08
232	ROYAL BANK OF CANADA	CAD	13 835	15 690	0.25
785	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	1 015	1 179	0.02
19	ROYAL CARIBBEAN CRUISES LTD	USD	624	956	0.02
112	ROYAL DUTCH SHELL PLC - A	GBP	1 817	1 781	0.03
101	ROYAL DUTCH SHELL PLC - B	GBP	1 588	1 527	0.02
14	RPM INTERNATIONAL INC	USD	881	1 051	0.02
168	RSA INSURANCE GROUP PLC	GBP	822	851	0.01
32	RWE AG	EUR	936	1 118	0.02
62	RYMAN HEALTHCARE LTD	NZD	385	522	0.01
38	RYOHIN KEIKAKU CO LTD	JPY	384	537	0.01
50	SAFRAN SA	EUR	3 772	5 010	0.08
166	SAGE GROUP PLC	GBP	1 137	1 378	0.02
135	SALESFORCE.COM INC	USD	18 457	25 290	0.41
72	SAMPO OYJ - A	EUR	2 138	2 476	0.04
372	SANDS CHINA LTD	HKD	1 327	1 459	0.02
167	SANDVIK AB	SEK	2 235	3 121	0.05
178	SANOFI	EUR	15 465	18 123	0.29
57	SANTEN PHARMACEUTICAL CO LTD	JPY	925	1 048	0.02
48	SANTOS LTD	AUD	161	175	0.00
168	SAP SE	EUR	17 991	23 458	0.38
24	SAPUTO INC	CAD	583	570	0.01
11	SAREPTA THERAPEUTICS INC	USD	1 056	1 764	0.03
6	SARTORIUS AG	EUR	1 583	1 972	0.03
4	SARTORIUS STEDIM BIOTECH	EUR	802	1 011	0.02
17	SBA COMMUNICATIONS CORP	USD	4 674	5 065	0.08
92	SBI HOLDINGS INC/JAPAN	JPY	1 264	1 985	0.03
799	SCENTRE GROUP	AUD	834	1 194	0.02
15	SCHIBSTED ASA - B	NOK	255	352	0.01
6	SCHINDLER HOLDING AG	CHF	1 280	1 412	0.02
3	SCHINDLER HOLDING AG - REG	CHF	605	707	0.01
38	SCHLUMBERGER LTD	USD	670	699	0.01
236	SCHNEIDER ELECTRIC SE	EUR	22 038	26 209	0.42
20	SCHRODERS PLC	GBP	577	729	0.01
26	SCOR SE	EUR	568	713	0.01
16	SCOUT24 AG	EUR	1 224	1 241	0.02
35	SEAGATE TECHNOLOGY PLC	USD	1 665	1 694	0.03
22	SEALED AIR CORP	USD	536	723	0.01
18	SEATTLE GENETICS INC	USD	2 136	3 059	0.05
3	SEB SA	EUR	351	496	0.01
33	SECOM CO LTD	JPY	2 572	2 882	0.05

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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)					
50	SECURITAS AB - B	SEK	503	674	0.01
54	SEEK LTD	AUD	499	814	0.01
26	SEGA SAMMY HOLDINGS INC	JPY	309	311	0.01
171	SEGRO PLC	GBP	1 583	1 891	0.03
21	SEI INVESTMENTS CO	USD	957	1 155	0.02
31	SEIBU HOLDINGS INC	JPY	336	336	0.01
42	SEIKO EPSON CORP	JPY	393	480	0.01
54	SEKISUI CHEMICAL CO LTD	JPY	646	772	0.01
96	SEKISUI HOUSE LTD	JPY	1 532	1 826	0.03
10	SEMPRA ENERGY	USD	1 213	1 172	0.02
25	SENSATA TECHNOLOGIES HOLDING PLC	USD	701	931	0.02
80	SERVICENOW INC	USD	27 295	32 405	0.53
58	SES SA	EUR	330	396	0.01
116	SEVEN & I HOLDINGS CO LTD	JPY	3 808	3 785	0.06
96	SEVEN BANK LTD	JPY	236	263	0.00
37	SEVERN TRENT PLC	GBP	995	1 133	0.02
23	SG HOLDINGS CO LTD	JPY	552	750	0.01
1	SGS SA - REG	CHF	2 283	2 443	0.04
32	SHARP CORP/JAPAN	JPY	316	340	0.01
74	SHAW COMMUNICATIONS INC	CAD	1 173	1 203	0.02
13	SHERWIN-WILLIAMS CO	USD	5 680	7 512	0.12
34	SHIMADZU CORP	JPY	848	904	0.01
3	SHIMAMURA CO LTD	JPY	160	203	0.00
11	SHIMANO INC	JPY	1 545	2 116	0.03
94	SHIMIZU CORP	JPY	697	771	0.01
38	SHIN-ETSU CHEMICAL CO LTD	JPY	3 572	4 436	0.07
32	SHINSEI BANK LTD	JPY	398	385	0.01
42	SHIONOGI & CO LTD	JPY	1 974	2 628	0.04
61	SHISEIDO CO LTD	JPY	3 457	3 865	0.06
74	SHIZUOKA BANK LTD	JPY	423	475	0.01
16	SHOPIFY INC	CAD	5 588	15 151	0.25
14	SHOWA DENKO KK	JPY	287	314	0.01
42	SIEMENS AG - REG	EUR	3 505	4 942	0.08
117	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	1 914	2 074	0.03
9	SIGNATURE BANK/NEW YORK NY	USD	664	962	0.02
19	SIKA AG	CHF	2 999	3 656	0.06
48	SIMON PROPERTY GROUP INC	USD	2 112	3 282	0.05
127	SINGAPORE AIRLINES LTD	SGD	353	340	0.01
130	SINGAPORE EXCHANGE LTD	SGD	844	777	0.01
242	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	516	572	0.01
1 273	SINGAPORE TELECOMMUNICATIONS LTD	SGD	2 321	2 245	0.04
474	SINO LAND CO LTD	HKD	586	596	0.01
167	SIRIUS XM HOLDINGS INC	USD	793	980	0.02
288	SJM HOLDINGS LTD	HKD	240	320	0.01

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Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
246	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	1 575	2 131	0.03
54	SKANSKA AB - B	SEK	812	1 098	0.02
60	SKF AB - B	SEK	766	1 115	0.02
25	SKYWORKS SOLUTIONS INC	USD	2 084	3 197	0.05
11	SMART REAL ESTATE INVESTMENT TRUST	CAD	140	169	0.00
8	SMC CORP/JAPAN	JPY	3 338	4 092	0.07
137	SMITH & NEPHEW PLC	GBP	2 280	2 548	0.04
61	SMITHS GROUP PLC	GBP	859	1 064	0.02
25	SMURFIT KAPPA GROUP PLC	EUR	738	836	0.01
55	SNAM SPA	EUR	254	268	0.00
132	SNAP INC	USD	2 500	3 101	0.05
8	SNAP-ON INC	USD	806	1 108	0.02
122	SOCIETE GENERALE SA	EUR	1 847	2 028	0.03
13	SODEXO SA	EUR	840	879	0.01
2	SOFINA SA	EUR	547	528	0.01
250	SOFTBANK GROUP CORP	JPY	8 794	12 629	0.20
11	SOHGO SECURITY SERVICES CO LTD	JPY	510	512	0.01
7	SOLVAY SA	EUR	517	560	0.01
55	SOMPO HOLDINGS INC	JPY	1 694	1 890	0.03
72	SONIC HEALTHCARE LTD	AUD	1 014	1 508	0.02
8	SONOVA HOLDING AG	CHF	1 341	1 597	0.03
195	SONY CORP	JPY	11 509	13 346	0.22
25	SONY FINANCIAL HOLDINGS INC	JPY	402	601	0.01
65	SOUTHERN CO	USD	3 595	3 370	0.05
14	SOUTHWEST AIRLINES CO	USD	444	479	0.01
69	SOUTH32 LTD	AUD	87	97	0.00
40	S&P GLOBAL INC	USD	9 905	13 179	0.21
290	SPARK NEW ZEALAND LTD	NZD	732	851	0.01
11	SPIRAX-SARCO ENGINEERING PLC	GBP	1 073	1 356	0.02
24	SPLUNK INC	USD	2 527	4 769	0.08
14	SQUARE ENIX HOLDINGS CO LTD	JPY	642	706	0.01
54	SQUARE INC - A	USD	2 548	5 667	0.09
35	SS&C TECHNOLOGIES HOLDINGS INC	USD	1 434	1 977	0.03
107	SSE PLC	GBP	1 517	1 804	0.03
86	ST JAMES'S PLACE PLC	GBP	786	1 012	0.02
410	STANDARD CHARTERED PLC	GBP	2 022	2 230	0.04
389	STANDARD LIFE ABERDEEN PLC	GBP	928	1 286	0.02
23	STANLEY BLACK & DECKER INC	USD	2 231	3 206	0.05
21	STANLEY ELECTRIC CO LTD	JPY	395	505	0.01
178	STARBUCKS CORP	USD	11 570	13 099	0.21
57	STATE STREET CORP	USD	3 022	3 622	0.06
20	STEEL DYNAMICS INC	USD	465	522	0.01
13	STERIS PLC	USD	1 814	1 995	0.03
101	STMICROELECTRONICS NV	EUR	2 029	2 745	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
369	STOCKLAND	AUD	583	841	0.01
88	STORA ENSO OYJ - R	EUR	926	1 051	0.02
2	STRAUMANN HOLDING AG - REG	CHF	1 399	1 718	0.03
53	STRYKER CORP	USD	8 020	9 550	0.15
32	SUBARU CORP	JPY	671	665	0.01
49	SUEZ SA	EUR	490	574	0.01
25	SUMCO CORP	JPY	311	382	0.01
161	SUMITOMO CHEMICAL CO LTD	JPY	467	481	0.01
169	SUMITOMO CORP	JPY	1 832	1 934	0.03
25	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	302	345	0.01
115	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	1 099	1 321	0.02
17	SUMITOMO HEAVY INDUSTRIES LTD	JPY	298	370	0.01
33	SUMITOMO METAL MINING CO LTD	JPY	664	920	0.01
216	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	5 159	6 070	0.10
54	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	1 546	1 514	0.02
51	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	1 182	1 401	0.02
24	SUMITOMO RUBBER INDUSTRIES LTD	JPY	212	236	0.00
14	SUN COMMUNITIES INC	USD	1 567	1 900	0.03
248	SUN HUNG KAI PROPERTIES LTD	HKD	3 253	3 166	0.05
96	SUN LIFE FINANCIAL INC	CAD	2 994	3 516	0.06
33	SUNCOR ENERGY INC	CAD	564	555	0.01
205	SUNCORP GROUP LTD	AUD	1 132	1 303	0.02
11	SUNDRUG CO LTD	JPY	346	364	0.01
284	SUNTEC REAL ESTATE INVESTMENT TRUST - D	SGD	235	287	0.00
15	SUNTORY BEVERAGE & FOOD LTD	JPY	550	585	0.01
12	SUZUKEN CO LTD/AICHI JAPAN	JPY	411	447	0.01
19	SUZUKI MOTOR CORP	JPY	457	644	0.01
8	SVB FINANCIAL GROUP	USD	1 144	1 724	0.03
91	SVENSKA CELLULOSA AB SCA - B	SEK	1 135	1 082	0.02
235	SVENSKA HANDELSBANKEN AB	SEK	1 836	2 231	0.04
4	SWATCH GROUP AG	CHF	774	798	0.01
8	SWATCH GROUP AG - REG	CHF	303	313	0.01
137	SWEDBANK AB - A	SEK	1 488	1 756	0.03
27	SWEDISH MATCH AB	SEK	1 560	1 898	0.03
44	SWIRE PACIFIC LTD - A	HKD	272	233	0.00
179	SWIRE PROPERTIES LTD	HKD	458	455	0.01
5	SWISS LIFE HOLDING AG - REG	CHF	1 600	1 852	0.03
12	SWISS PRIME SITE AG - REG	CHF	1 095	1 109	0.02
48	SWISS RE AG	CHF	3 512	3 701	0.06
4	SWISSCOM AG - REG	CHF	2 181	2 093	0.03
168	SYDNEY AIRPORT	AUD	555	656	0.01
19	SYMRISE AG	EUR	1 784	2 209	0.04
83	SYNCHRONY FINANCIAL	USD	1 188	1 839	0.03
23	SYNOPSIS INC	USD	2 959	4 485	0.07

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
73	SYSCO CORP	USD	3 014	3 990	0.06
26	SYSMEX CORP	JPY	1 854	1 983	0.03
38	T ROWE PRICE GROUP INC	USD	3 739	4 693	0.08
311	TABCORP HOLDINGS LTD	AUD	505	724	0.01
8	TAIHEIYO CEMENT CORP	JPY	136	185	0.00
32	TAISEI CORP	JPY	941	1 163	0.02
5	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	289	306	0.00
13	TAIYO NIPPON SANSO CORP	JPY	180	217	0.00
236	TAKEDA PHARMACEUTICAL CO LTD	JPY	6 923	8 418	0.14
17	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	2 032	2 373	0.04
80	TARGET CORP	USD	7 661	9 594	0.16
504	TAYLOR WIMPEY PLC	GBP	682	888	0.01
26	TC ENERGY CORP	CAD	1 156	1 107	0.02
41	TD AMERITRADE HOLDING CORP	USD	1 459	1 492	0.02
91	T&D HOLDINGS INC	JPY	722	777	0.01
20	TDK CORP	JPY	1 453	1 980	0.03
51	TE CONNECTIVITY LTD	USD	3 008	4 159	0.07
206	TECHTRONIC INDUSTRIES CO LTD	HKD	1 271	2 015	0.03
26	TECK RESOURCES LTD - B	CAD	190	271	0.00
19	TEIJIN LTD	JPY	295	302	0.00
11	TELADOC HEALTH INC	USD	1 915	2 099	0.03
1 435	TELECOM ITALIA SPA/MILANO	EUR	591	564	0.01
948	TELECOM ITALIA SPA/MILANO - RSP	EUR	381	367	0.01
6	TELEDYNE TECHNOLOGIES INC	USD	1 755	1 866	0.03
7	TELEFLEX INC	USD	2 067	2 548	0.04
465	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	3 682	4 300	0.07
138	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	343	407	0.01
776	TELEFONICA SA	EUR	3 310	3 702	0.06
7	TELENET GROUP HOLDING NV	EUR	221	288	0.00
112	TELENOR ASA	NOK	1 653	1 627	0.03
9	TELEPERFORMANCE	EUR	1 731	2 283	0.04
77	TELE2 AB	SEK	1 042	1 021	0.02
381	TELIA CO AB	SEK	1 407	1 423	0.02
640	TELSTRA CORP LTD	AUD	1 238	1 379	0.02
63	TELUS CORP	CAD	1 004	1 053	0.02
10	TEMENOS AG - REG	CHF	1 147	1 553	0.03
71	TENARIS SA	EUR	442	458	0.01
26	TERADYNE INC	USD	1 389	2 197	0.04
562	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	3 665	3 862	0.06
99	TERUMO CORP	JPY	3 332	3 745	0.06
1 478	TESCO PLC	GBP	4 003	4 166	0.07
72	TESLA INC	USD	51 747	77 746	1.26
171	TEVA PHARMACEUTICAL INDUSTRIES LTD - ADR	USD	1 389	2 108	0.03
141	TEXAS INSTRUMENTS INC	USD	14 452	17 903	0.29

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
35	TEXTRON INC	USD	858	1 152	0.02
17	THALES SA	EUR	1 368	1 372	0.02
62	THERMO FISHER SCIENTIFIC INC	USD	17 951	22 465	0.36
18	THK CO LTD	JPY	347	444	0.01
26	THOMSON REUTERS RG	CAD	1 741	1 761	0.03
57	THYSSENKRUPP AG	EUR	285	404	0.01
17	TIFFANY & CO	USD	2 206	2 073	0.03
100	TIS INC	JPY	2 133	2 108	0.03
190	TJX COS INC	USD	8 392	9 606	0.16
68	T-MOBILE US INC	USD	5 990	7 082	0.11
68	T-MOBILE US INC - RTS - RIGHTS - 27/07/2020	USD	-	11	0.00
9	TMX GROUP LTD	CAD	899	887	0.01
30	TOBU RAILWAY CO LTD	JPY	963	991	0.02
18	TOHO CO LTD/TOKYO	JPY	532	650	0.01
2	TOHO GAS CO LTD	JPY	87	100	0.00
36	TOHOKU ELECTRIC POWER CO INC	JPY	328	342	0.01
104	TOKIO MARINE HOLDINGS INC	JPY	4 690	4 529	0.07
7	TOKYO CENTURY CORP	JPY	219	358	0.01
124	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	412	380	0.01
23	TOKYO ELECTRON LTD	JPY	4 172	5 637	0.09
13	TOKYO GAS CO LTD	JPY	300	311	0.01
197	TOKYU CORP	JPY	2 993	2 770	0.04
95	TOKYU FUDOSAN HOLDINGS CORP	JPY	404	444	0.01
41	TOPPAN PRINTING CO LTD	JPY	587	683	0.01
148	TORAY INDUSTRIES INC	JPY	654	696	0.01
296	TORONTO-DOMINION BANK	CAD	12 002	13 168	0.21
74	TOSHIBA CORP	JPY	1 640	2 356	0.04
25	TOSOH CORP	JPY	264	341	0.01
99	TOTAL SA	EUR	3 749	3 778	0.06
21	TOTO LTD	JPY	663	801	0.01
13	TOYO SUISAN KAISHA LTD	JPY	620	727	0.01
9	TOYODA GOSEI CO LTD	JPY	144	187	0.00
8	TOYOTA INDUSTRIES CORP	JPY	356	423	0.01
124	TOYOTA MOTOR CORP	JPY	7 590	7 772	0.13
12	TOYOTA TSUSHO CORP	JPY	249	304	0.00
59	TPG TELECOM LTD	AUD	257	363	0.01
17	TRACTOR SUPPLY CO	USD	1 431	2 240	0.04
6	TRADE DESK INC - A	USD	1 869	2 439	0.04
12	TRADEWEB MARKETS INC	USD	792	698	0.01
37	TRANE TECHNOLOGIES PLC	USD	3 066	3 292	0.05
8	TRANSDIGM GROUP INC	USD	2 416	3 536	0.06
28	TRANSUNION	USD	1 732	2 437	0.04
418	TRANSURBAN GROUP	AUD	3 033	4 067	0.07
42	TRAVELERS COS INC	USD	4 121	4 790	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)					
106	TREASURY WINE ESTATES LTD	AUD	633	765	0.01
19	TREND MICRO INC/JAPAN	JPY	875	1 060	0.02
40	TRIMBLE INC	USD	1 196	1 728	0.03
218	TRUIST FINANCIAL CORP	USD	6 333	8 186	0.13
20	TRYG A/S	DKK	500	579	0.01
6	TSURUHA HOLDINGS INC	JPY	776	826	0.01
18	TWILIO INC - A	USD	1 500	3 950	0.06
123	TWITTER INC	USD	2 895	3 664	0.06
6	TYLER TECHNOLOGIES INC	USD	1 682	2 081	0.03
31	TYSON FOODS INC - A	USD	1 749	1 851	0.03
155	UBER TECHNOLOGIES INC	USD	5 630	4 817	0.08
13	UBISOFT ENTERTAINMENT SA	EUR	970	1 072	0.02
595	UBS GROUP AG	CHF	5 459	6 848	0.11
20	UCB SA	EUR	1 712	2 316	0.04
44	UDR INC	USD	1 406	1 645	0.03
7	UGI CORP	USD	215	223	0.00
8	ULTA BEAUTY INC	USD	1 291	1 627	0.03
30	UMICORE SA	EUR	1 063	1 412	0.02
22	UNIBAIL RODAMCO REITS	EUR	1 188	1 239	0.02
58	UNICHARM CORP	JPY	2 155	2 376	0.04
326	UNICREDIT SPA	EUR	2 401	2 998	0.05
216	UNILEVER NV	EUR	10 461	11 463	0.19
176	UNILEVER PLC	GBP	8 854	9 471	0.15
74	UNION PACIFIC CORP	USD	11 052	12 511	0.20
6	UNIPER SE	EUR	177	193	0.00
15	UNITED INTERNET AG - REG	EUR	436	635	0.01
204	UNITED OVERSEAS BANK LTD	SGD	2 756	2 958	0.05
106	UNITED PARCEL SERVICE INC - B	USD	9 882	11 785	0.19
12	UNITED RENTALS INC	USD	1 154	1 788	0.03
99	UNITED UTILITIES GROUP PLC	GBP	1 055	1 113	0.02
155	UNITEDHEALTH GROUP INC	USD	38 041	45 717	0.74
13	UNIVERSAL HEALTH SERVICES INC - B	USD	1 153	1 208	0.02
72	UOL GROUP LTD	SGD	331	350	0.01
78	UPM-KYMMENE OYJ	EUR	1 947	2 253	0.04
220	US BANCORP/MN	USD	7 225	8 100	0.13
34	USS CO LTD	JPY	464	543	0.01
6	VAIL RESORTS INC	USD	836	1 093	0.02
39	VALEO SA	EUR	612	1 023	0.02
11	VALERO ENERGY CORP	USD	684	647	0.01
14	VARIAN MEDICAL SYSTEMS INC	USD	1 367	1 715	0.03
21	VEEVA SYSTEMS INC	USD	3 342	4 923	0.08
57	VENTAS INC	USD	1 312	2 087	0.03
40	VENTURE CORP LTD	SGD	370	464	0.01
53	VEOLIA ENVIRONNEMENT SA	EUR	1 103	1 192	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
33	VERBUND AG	EUR	1 405	1 477	0.02
161	VEREIT INC	USD	668	1 035	0.02
16	VERISIGN INC	USD	2 909	3 309	0.05
25	VERISK ANALYTICS INC - A	USD	3 634	4 255	0.07
653	VERIZON COMMUNICATIONS INC	USD	36 140	36 000	0.58
41	VERTEX PHARMACEUTICALS INC	USD	10 020	11 903	0.19
97	VESTAS WIND SYSTEMS A/S	DKK	9 348	9 873	0.16
52	VF CORP	USD	2 554	3 169	0.05
87	VIACOMCBS INC - B	USD	1 110	2 029	0.03
70	VICI PROPERTIES INC	USD	1 038	1 413	0.02
485	VICINITY CENTRES	AUD	324	478	0.01
7	VIFOR PHARMA AG	CHF	961	1 053	0.02
84	VINCI SA	EUR	6 080	7 736	0.13
273	VISA INC	USD	43 535	52 735	0.86
34	VISTRA ENERGY CORP	USD	679	633	0.01
133	VIVENDI SA	EUR	2 874	3 412	0.06
37	VMWARE INC - A	USD	5 325	5 730	0.09
4 241	VODAFONE GROUP PLC	GBP	5 850	6 752	0.11
18	VOESTALPINE AG	EUR	358	387	0.01
2	VOLKSWAGEN AG	EUR	291	322	0.01
10	VOLKSWAGEN AG - PFD	EUR	1 331	1 516	0.02
223	VOLVO AB - B	SEK	2 539	3 492	0.06
82	VONOVIA SE	EUR	4 002	5 027	0.08
26	VORNADO REALTY TRUST	USD	815	993	0.02
20	VOYA FINANCIAL INC	USD	750	933	0.02
19	VULCAN MATERIALS CO	USD	2 039	2 201	0.04
24	W R BERKLEY CORP - C	USD	1 216	1 375	0.02
119	WALGREENS BOOTS ALLIANCE INC	USD	4 811	5 044	0.08
223	WALMART INC	USD	26 508	26 711	0.43
286	WALT DISNEY CO	USD	27 998	31 892	0.52
198	WARTSILA OYJ ABP	EUR	1 506	1 636	0.03
1	WASHINGTON H SOUL PATTINSON & CO LTD	AUD	12	13	0.00
23	WASTE CONNECTIONS INC	USD	1 929	2 157	0.03
43	WASTE MANAGEMENT INC	USD	4 139	4 554	0.07
9	WATERS CORP	USD	1 674	1 624	0.03
10	WAYFAIR INC	USD	472	1 976	0.03
17	WEC ENERGY GROUP INC	USD	1 537	1 490	0.02
7	WELCIA HOLDINGS CO LTD	JPY	483	564	0.01
634	WELLS FARGO & CO	USD	17 223	16 230	0.26
64	WELLTOWER INC	USD	2 483	3 312	0.05
4	WENDEL SE	EUR	291	381	0.01
171	WESFARMERS LTD	AUD	3 811	5 278	0.09
69	WEST JAPAN RAILWAY CO	JPY	4 559	3 867	0.06
11	WEST PHARMACEUTICAL SERVICES INC	USD	1 712	2 499	0.04

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
44	WESTERN DIGITAL CORP	USD	1 690	1 943	0.03
67	WESTERN UNION CO	USD	1 196	1 449	0.02
28	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	1 228	1 612	0.03
578	WESTPAC BANKING CORP	AUD	5 701	7 143	0.12
27	WESTROCK CO	USD	735	763	0.01
107	WEYERHAEUSER CO	USD	1 695	2 403	0.04
979	WH GROUP LTD	HKD	887	839	0.01
186	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	729	888	0.01
73	WHEATON PRECIOUS METALS CORP	CAD	2 156	3 200	0.05
128	WHEELOCK & CO LTD	HKD	868	1 012	0.02
9	WHIRLPOOL CORP	USD	735	1 166	0.02
20	WHITBREAD PLC	GBP	569	549	0.01
33	WILLIAMS COS INC	USD	638	628	0.01
21	WILLIS TOWERS WATSON PLC	USD	3 416	4 136	0.07
208	WILMAR INTERNATIONAL LTD	SGD	517	610	0.01
22	WISETECH GLOBAL LTD	AUD	202	293	0.00
8	WIX.COM LTD	USD	751	2 050	0.03
371	WM MORRISON SUPERMARKETS PLC	GBP	822	873	0.01
44	WOLTERS KLUWER NV	EUR	2 937	3 436	0.06
26	WOODSIDE PETROLEUM LTD	AUD	377	388	0.01
193	WOOLWORTHS GROUP LTD	AUD	4 227	4 954	0.08
25	WORKDAY INC	USD	3 059	4 684	0.08
21	WORLDLINE SA	EUR	1 281	1 818	0.03
26	WP CAREY INC	USD	1 419	1 759	0.03
201	WPP PLC	GBP	1 284	1 567	0.03
17	WSP GLOBAL INC	CAD	948	1 039	0.02
7	WW GRAINGER INC	USD	1 678	2 199	0.04
241	WYNN MACAU LTD	HKD	362	415	0.01
15	WYNN RESORTS LTD	USD	790	1 117	0.02
37	XCEL ENERGY INC	USD	2 328	2 313	0.04
38	XILINX INC	USD	3 008	3 739	0.06
14	XPO LOGISTICS INC	USD	656	1 082	0.02
28	XYLEM INC/NY	USD	1 775	1 819	0.03
13	YAKULT HONSHA CO LTD	JPY	772	765	0.01
99	YAMADA DENKI CO LTD	JPY	434	491	0.01
22	YAMAHA CORP	JPY	809	1 034	0.02
41	YAMAHA MOTOR CO LTD	JPY	470	642	0.01
144	YAMANA GOLD INC	CAD	776	780	0.01
47	YAMATO HOLDINGS CO LTD	JPY	761	1 015	0.02
18	YAMAZAKI BAKING CO LTD	JPY	386	310	0.01
363	YANGZIJANG SHIPBUILDING HOLDINGS LTD	SGD	220	242	0.00
16	YARA INTERNATIONAL ASA	NOK	534	554	0.01
96	YASKAWA ELECTRIC CORP	JPY	2 472	3 315	0.05
91	YOKOGAWA ELECTRIC CORP	JPY	1 037	1 417	0.02

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

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
13	YOKOHAMA RUBBER CO LTD	JPY	154	182	0.00
45	YUM! BRANDS INC	USD	2 996	3 911	0.06
421	Z HOLDINGS CORP	JPY	1 270	2 053	0.03
22	ZALANDO SE	EUR	820	1 551	0.03
8	ZEBRA TECHNOLOGIES CORP - A	USD	1 394	2 048	0.03
20	ZILLOW GROUP INC	USD	603	1 152	0.02
32	ZIMMER BIOMET HOLDINGS INC	USD	2 967	3 820	0.06
25	ZIONS BANCORP NA	USD	635	850	0.01
75	ZOETIS INC	USD	8 772	10 278	0.17
17	ZOZO INC	JPY	215	378	0.01
24	ZURICH INSURANCE GROUP AG	CHF	8 210	8 465	0.14
417	3I GROUP PLC	GBP	4 062	4 290	0.07
84	3M CO	USD	11 638	13 103	0.21
Total Shares			5 176 470	6 211 215	100.71
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			5 176 470	6 211 215	100.71
Total Investments			5 176 470	6 211 215	100.71

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

Economic and Geographical Classification of Investments

Economic classification	%	Geographical classification	%
Software and Computer Services	14.76	United States of America	65.69
Technology Hardware and Equipment	10.41	Japan	7.97
Pharmaceuticals and Biotechnology	9.07	United Kingdom	3.78
Retailers	6.46	Switzerland	3.48
Banks	6.26	France	3.44
Telecommunications Service Providers	4.55	Canada	2.60
Investment Banking and Brokerage Services	3.88	Germany	2.56
Personal Care, Drug and Grocery Stores	3.28	Australia	1.86
Medical Equipment and Services	3.10	Ireland	1.56
Non-life Insurance	2.58	Netherlands	1.50
Real Estate Investment Trusts	2.50	Sweden	0.96
Travel and Leisure	2.34	Denmark	0.87
Industrial Support Services	2.24	Hong Kong (China)	0.86
Automobiles and Parts	1.98	Spain	0.69
Finance and Credit Services	1.97	Italy	0.52
Industrial Transportation	1.91	Singapore	0.39
Industrial Engineering	1.79	Finland	0.30
Health Care Providers	1.73	Bermuda	0.28
Beverages	1.60	Belgium	0.25
Food Producers	1.54	Israel	0.20
Electricity	1.36	Jersey	0.20
Chemicals	1.35	Cayman Islands	0.16
Construction and Materials	1.26	New Zealand	0.13
Life Insurance	1.23	Norway	0.13
General Industrials	1.22	Portugal	0.11
Electronic and Electrical Equipment	1.07	Austria	0.08
Personal Goods	1.05	Luxembourg	0.06
Telecommunications Equipment	1.04	Guernsey	0.03
Aerospace and Defense	1.02	Liberia	0.02
Leisure Goods	0.86	Curacao	0.01
Tobacco	0.83	Gibraltar	0.01
Real Estate Investment and Services	0.65	Panama	0.01
Oil, Gas and Coal	0.64		
Media	0.50		
Gas, Water and Multi-utilities	0.49		
Industrial Metals and Mining	0.47		
Precious Metals and Mining	0.46		
Household Goods and Home Construction	0.40		
Consumer Services	0.35		
Alternative Energy	0.20		
Waste and Disposal Services	0.14		
Industrial Materials	0.10		
Mortgage Real Estate Investment Trusts	0.04		
Open-end and Miscellaneous Investment Vehicles	0.03		
	100.71		100.71

Notes to the financial statements

1 - General

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

As at June 30, 2020, 105 Sub-Funds are available to investors:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 3-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y(DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Inflation Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond ESG Screened (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Flattening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF

The following Sub-Funds/Shares Classes have been created during this period:

- The Board of Directors decided to create as of May 06, 2020, the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core Euro Corporate 0-3Y ESG (DR) UE.
- The Board of Directors decided to create as of May 12, 2020, the following Shares Classes:
 - MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF, Class S dist
 - MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF Class S dist.

The following Sub-Funds have been launched during this period:

- The Board of Directors decided to launch as of March 13, 2020 the following Sub-Funds:
 - MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF
 - MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF
- The Board of Directors decided to launch as of April 02, 2020 the following Sub-Funds:
 - MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF
 - MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF
- The Board of Directors decided to launch as of June 02, 2020, the following the Sub-Fund:
 - MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF

The following share classes have been launched during this period:

- The Board of Directors decided to activate as of January 21, 2020, the Share Class Monthly Hedged to SEK - Acc in the Sub-Fund MULTI UNITS LUXEMBOURG -Lyxor Euro Corporate Bond UCITS ETF
- The Board of Directors decided to launch as of January 27, 2020, MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF Class Acc and Class Monthly Hedged to MXN - Acc.

Notes to the financial statements (continued)

- The Board of Directors decided to activate as of February 06, 2020, the Share Class Acc in the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- The Board of Directors decided to activate as of June 10, 2020, the Share Class Monthly Hedged to EUR - Dist in the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- The Board of Directors decided to activate as of June 12, 2020, the Share Class S-Dist in the Sub-Funds MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF and MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF

The following Sub-Funds have been renamed during this period:

- The Board of Directors resolved to rename the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor Italia Equity PIR (DR) UCITS ETF into MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF with effect as of March 30, 2020.
- The Board of Directors resolved to rename the Sub-fund MULTI UNITS LUXEMBOURG – Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF into MULTI UNITS LUXEMBOURG – Lyxor Core US Treasury 3-7Y (DR) UCITS ETF with effect as of April 17, 2020.

The following Sub-Funds have been liquidated during the period:

- MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF (liquidated on April 27, 2020)
- MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF (liquidated on April 27, 2020)
- MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF (liquidated on April 27, 2020)
- MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF (liquidated on April 29, 2020)
- MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF (liquidated on April 29, 2020)-

Within each Sub-Fund, the Fund may create different Classes of Shares which are entitled to regular dividend payments (“Distribution Shares”) or with earnings reinvested (“Capitalisation Shares”), or which differ also by the targeted investors, their reference currencies, their currency hedging policy, by the management fees or the subscription/redemption fees.

Capitalisation and distribution shares have been issued during the period ended June 30, 2020.

The amounts invested in the several Classes of Shares of one Sub-Fund are themselves invested in a common underlying portfolio of investments within the Sub-Fund, although the Net Asset Value per share of each Class of Shares may differ as a result of either the distribution policy, the *taxe d'abonnement* and/or the management fees and/or the subscription and redemption fees for each Class.

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	LU0252633754	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	LU0252634307	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	Class Acc	LU0459113907	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	LU1135865084	Capitalisation
	Class Daily Hedged to CHF - Dist	LU1302703878	Capitalisation
	Class Daily Hedged to EUR - Dist	LU0959211243	Distribution
	Class Daily Hedged to GBP - Dist	LU1950341179	Distribution
	Class Dist (EUR)	LU0496786574	Distribution
	Class Dist (USD)	LU0496786657	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	Class Dist	LU0496786731	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	LU0496786905	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	LU0533034558	Capitalisation
	Class Acc (USD)	LU0533034632	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	LU0533033824	Capitalisation
	Class Acc (USD)	LU0533034046	Capitalisation

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	LU0533034129	Capitalisation
	Class Acc (USD)	LU0533034392	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	LU0533033667	Capitalisation
	Class Acc (USD)	LU0533033741	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	LU0533033238	Capitalisation
	Class Acc (USD)	LU0533033311	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	LU0533033402	Capitalisation
	Class Acc (USD)	LU0533033584	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	LU0533032420	Capitalisation
	Class Acc (USD)	LU0533032776	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	LU0533032859	Capitalisation
	Class Acc (USD)	LU0533033071	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	LU0533032008	Capitalisation
	Class Acc (USD)	LU0533032180	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	LU0533032263	Capitalisation
	Class Acc (USD)	LU0533032347	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	LU0832435464	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	LU0855692520	Capitalisation
	Class Dist	LU0832436512	Distribution
	Class Monthly Hedged to GBP - Acc	LU1040688639	Capitalisation
	Class S Dist	LU2181361846	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	Class Acc	LU0854423687	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	Class Dist	LU0959210278	Distribution
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	LU1215415214	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	LU1220245556	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	LU1233598447	Capitalisation
	Dist	LU2090062352	Distribution
	S Dist	LU2181362653	Distribution
MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF	Class Acc	LU1237527160	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	LU1287022708	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	LU1287023003	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	LU1287023185	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	LU1287023268	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	LU1287023342	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	LU1327051279	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062245	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1390062831	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF	Class Acc	LU1407887089	Capitalisation
	Class Dist	LU1407887162	Distribution
	Class Monthly Hedged to EUR - Dist	LU1407887329	Distribution
	Class Monthly Hedged to MXN - Acc	LU2093217771	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 3-7Y (DR) UCITS ETF*	Class Dist	LU1407888996	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 10+Y (DR) UCITS ETF	Class Dist	LU1407890620	Distribution
	Class Monthly Hedged to EUR - Dist	LU1407890976	Distribution
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	LU1407891602	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF	Class Dist	LU1407892592	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF	Class Dist	LU1407893301	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 7-10Y (DR) UCITS ETF	Class Dist	LU1407888053	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson	Class Acc	LU1435770406	Capitalisation

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF			
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF	Class Dist	LU1439943090	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	LU1452600197	Capitalisation
	Class Dist	LU1452600270	Distribution
	Class Monthly Hedged to EUR- Dist	LU1452600437	Distribution
	Class Monthly Hedged to GBP- Dist	LU1452600601	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	LU1563454310	Capitalisation
	Class Monthly Hedged to EUR - Acc	LU1563454823	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF *	Class Acc	LU1605710802	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	LU1646361276	Capitalisation
	Class Dist	LU1646360971	Distribution
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc	LU1646359452	Capitalisation
	Class Daily Hedged to CHF - Acc	LU1646360039	Capitalisation
	Class Daily Hedged to EUR - Acc	LU1646359965	Capitalisation
	Class Daily Hedged to GBP - Acc	LU1646359619	Capitalisation
	Class Daily Hedged to USD - Acc	LU1646359882	Capitalisation
	Class Daily Hedged to EUR - Dist	LU1646360542	Distribution
MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	Class Acc	LU1646362167	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	LU1650487413	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	LU1650488494	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y(DR) UCITS ETF	Class Acc	LU1650489385	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	LU1650490474	Capitalisation
	Class Dist	LU1650490805	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Inflation Linked Bond (DR) UCITS ETF	Class Acc	LU1650491282	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	LU1650492173	Capitalisation
	Class Dist	LU1650492256	Distribution
	Class Monthly Hedged to EUR - Acc	LU1650492330	Capitalisation
	Class Monthly Hedged to USD - Acc	LU1650492504	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	Class Acc	LU1769088581	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	LU1781541179	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	LU1781541252	Capitalisation
	Class Daily Hedged to GBP - Acc	LU1781541682	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	LU1781541849	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF	Class Dist	LU1781541096	Distribution
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	Class Dist	LU1781540957	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF	Class Acc	LU1792117340	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF	Class Acc	LU1792117696	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF	Class Acc	LU1792117779	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	Class Acc	LU1829218319	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	LU1829220216	Capitalisation
	Class Acc (USD)	LU1829220133	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	LU1829221024	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	LU1829219390	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF	Class Acc	LU1829219127	Capitalisation
	Class Monthly hedged to SEK - Acc	LU2093240757	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF	Class Acc	LU1829218822	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF	Class Acc	LU1829218749	Capitalisation
	Class Daily Hedged to EUR - Acc	LU1900069219	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	LU1829218582	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	LU1829219556	Capitalisation

Notes to the financial statements (continued)

Sub-Funds	Class of shares	ISIN Code	Distribution Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	LU1829219713	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF	Class Acc	LU1829219986	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF	Class Acc	LU1829221966	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	LU1841731745	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	LU1879532940	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	LU1900069300	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF	Class Acc	LU1900068914	Capitalisation
	Class USD	LU1900069136	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	LU1900067940	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	LU1900068161	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	LU1900068328	Capitalisation
	Class Dist	LU1900068674	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	LU1900065811	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	Class Acc	LU1900066033	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	LU1900066207	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	LU1900066462	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	LU1900066629	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	LU1900066975	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF	Class Acc	LU1901001542	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF	Class Acc	LU1900067270	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF	Class Acc	LU1900067437	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	LU1900067601	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Monthly Hedged to CHF - Dist	LU1910940771	Distribution
	Class Monthly Hedged to EUR - Dist	LU1910940268	Distribution
	Class Monthly Hedged to USD - Dist	LU1910940003	Distribution
	Class Dist	LU1910939849	Distribution
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF	Class Acc	LU1923627092	Capitalisation
	Class Dist	LU1923627332	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	LU1940199711	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Green Bond ESG Screened (DR) UCITS ETF	Class Acc	LU1981859819	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	LU2009202107	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF*	Class Dist	LU2099288503	Distribution
	Class Monthly Hedged to EUR - Dist	LU2099289147	Distribution
MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Steepening 2-10 UCITS ETF	Class Acc	LU2018760954	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	LU2018762653	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Flattening 2-10 UCITS ETF	Class Acc	LU2018760012	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF	Class Acc	LU2018761762	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF*	Class Acc	LU2055175025	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF*	Class Acc	LU2056738144	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF*	Class Acc	LU2056738490	Capitalisation
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF*	Class Acc	LU2056739464	Capitalisation

The following Sub-Funds are listed in NYSE Euronext Paris Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

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

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 3-7Y (DR) UCITS ETF*
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y(DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Inflation Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

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

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Flattening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF*
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF*
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF*
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF*

The following Sub-Funds are listed in Deutsche Boerse Frankfurt Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF

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

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Inflation Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond ESG Screened (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Flattening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF

The following Sub-Funds are listed in Borsa Italiana Milan Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF

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

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 3-7Y (DR) UCITS ETF*
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF*
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Inflation Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF

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

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Flattening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF

The following Sub-Funds are listed in Warsaw Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF

The following Sub-Funds are listed in SIX Swiss Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF

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

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 3-7Y (DR) UCITS ETF*
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Inflation Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

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

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF

The following Sub-Funds are listed in London Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 3-7Y (DR) UCITS ETF*
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 10+Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 7-10Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF

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

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Inflation Linked Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF*
- MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF*
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF*
- MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF*

The following Sub-Funds are listed in Luxembourg Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF

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

Notes to the financial statements (continued)

- MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF

The following Sub-Funds are listed in NYSE Euronext Amsterdam Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF

The following Sub-Fund is listed in NYSE Euronext Brussels Stock Exchange:

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

The following Sub-Fund is listed in Wiener Borse Stock Exchange:

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

The following Sub-Fund are listed in SGX Stock Exchange:

- MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF

The following Sub-Fund is listed in NASDAQ OMX Stockholm Stock Exchange:

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

The following Sub-Fund is listed in Bolsa Mexicana de Valores:

- MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
- MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF

2 - Significant accounting policies

2.1 Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investment.

Notes to the financial statements (continued)

2.2 Valuation of investment in securities

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

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

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

2.2.4 Securities not listed or traded on a stock exchange or not dealt in on another regulated market are valued at their face value with interest accrued.

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

2.2.6 Investments in open-ended UCIs are valued on the basis of the last available net asset value of the units or shares of such UCIs.

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

2.2.8 The Fund may more specifically enter into securities lending transactions provided that the following rules are complied with in addition to the abovementioned conditions:

- The borrower in a securities lending transaction must be subject to prudential supervision rules considered by the CSSF as equivalent to those prescribed by EU law;
- The Fund may only lend securities to a borrower either directly or through a standardised system organised by a recognised clearing institution or through a lending system organised by a financial institution subject to prudential supervision rules considered by the CSSF as equivalent to those provided by EU law and specialised in this type of transaction;
- The Fund may only enter into securities lending transactions provided that it is entitled at any time under the terms of the agreement to request the return of the securities lent or to terminate the agreement.
- The Fund and the Management Company have appointed the Securities Lending Agent. The Securities Lending Agent has been authorised (i) to enter into securities lending transactions including but not limited to Global Master Securities Lending Agreements ("GMSLA"), and /or any other internationally recognized master agreement) on behalf of the Fund and (ii) to invest any cash received/held on behalf of the Fund as collateral pursuant to such securities lending transactions, in accordance with and within the limits set forth in the agency securities lending agreement, the rules set out in the Prospectus and the applicable regulations.

Any income generated by securities lending transactions (reduced by any applicable direct or indirect operational costs and fees arising there from and paid to the Securities Lending Agent and, as the case may be, to the Management Company) will be payable to the relevant Sub-Fund. As these direct and indirect operational costs do not increase the costs of running the Sub-Fund, they have been excluded from the ongoing charges. For the avoidance of doubt securities lending transaction will be limited to Sub-Fund applying Direct Replication investment policy.

2.3 Valuation of Futures

The value of financial derivative instruments traded on exchanges or on other Regulated Markets shall be based upon the last available settlement prices of these financial derivative instruments on exchanges and Regulated Markets on which the particular financial derivative instruments are traded by the Fund;

provided that if financial derivative instruments could not be liquidated on the day with respect to which net assets are

Notes to the financial statements (continued)

being determined, the basis for determining the value of such financial derivative instruments shall be such value as the Directors may deem fair and reasonable. The financial derivative instruments which are not listed on any official stock exchange or traded on any other organised market will be valued in a reliable and verifiable manner on a daily basis and verified by a competent professional appointed by the Fund.

2.4 Valuation of total return swaps

Swaps linked to indexes or financial instruments are valued at their market value, net present value of future cash flows, based on the applicable index or financial instrument, in accordance with the procedure laid down by the Board of Directors.

2.5 Net realised gains or losses resulting from investments

The realised gains or losses resulting from the sales of investments are calculated on an average cost basis.

2.6 Foreign exchange translation

The accounts of each Sub-Fund are maintained in the reference currency of the Sub-Fund and the financial statements are expressed in that currency.

The acquisition cost of securities expressed in a currency other than the reference currency is translated into the reference currency at the exchange rates prevailing on the date of purchase.

Income and expenses expressed in other currencies than the reference currency are converted at exchange rates ruling at the transaction date.

Assets and liabilities expressed in other currencies than the reference currency are converted at exchange rates ruling at the period end.

2.7 Forward foreign exchange contracts

Forward foreign exchange contracts are disclosed in the Statement of Net Assets under the item "Net unrealised profit/loss on forward foreign exchange contracts".

2.8 Combined financial statements

The combined Statement of Net Assets represents the total of the Statements of Net Assets Assets of the individual Sub-Funds, converted in Euro, based on exchange rates applicable at period end.

2.9 Income

Dividends are credited to income on the date upon which the relevant securities are first listed as ex-dividend. Interest income is accrued on a daily basis.

2.10 Formation expenses

The formation expenses of the Fund are borne by the Management Company.

3 - Management fees

Following a Main Delegation Agreement dated March 29, 2006, as amended, Lyxor Asset Management Luxembourg S.A. was appointed as Management Company of the Sub-Funds.

Following a Novation Agreement dated February 28, 2014, Lyxor International Asset Management S.A.S was appointed as Management Company of the Sub-Funds.

Notes to the financial statements (continued)

A management fee is payable monthly in arrears to the Management Company in compensation for its services. Such fee was payable monthly and is set for the period under review at the following rates of the Net Asset Value (inclusive of VAT):

Sub-Fund	Share Management Class	fee
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	0.15%
	Class Daily Hedged to CHF - Dist	0.15%
	Class Daily Hedged to EUR - Acc	0.15%
	Class Daily Hedged to EUR - Dist	0.15%
	Class Daily Hedged to GBP - Dist	0.15%
	Class Dist (EUR)	0.15%
	Class Dist (USD)	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	Class Dist	0.40%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	0.40%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	0.30%
	Class Acc (USD)	0.30%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	0.60%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	0.45%
	Class Dist	0.45%
	Class Monthly Hedged to GBP - Acc	0.45%
	Class S Dist	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	Class Acc	0.50%
MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	Class Dist	0.45%
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.10%
	Class Dist	-
	Class S Dist	0.10%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Emerging Minimum Variance UCITS ETF*	Class Acc	0.10%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	0.85%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor BOT MTS Ex-Bank of Italy (DR) UCITS ETF*	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.60%

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

Notes to the financial statements (continued)

Sub-Fund	Share Management Class	Management fee
MULTI UNITS LUXEMBOURG - Lyxor FTSE All World Minimum Variance UCITS ETF*	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF	Class Dist	0.07%
	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.15%
	Class Monthly Hedged to MXN - Dist	0.10%
MULTI UNITS LUXEMBOURG - Lyxor Lyxor Core US Treasury 3-7Y (DR) UCITS ETF*	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 10+Y (DR) UCITS ETF	Class Dist	0.07%
	Class Monthly Hedged to EUR - Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core iBoxx \$ Treasuries 3-5Y (DR) UCITS ETF*	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 7-10Y (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF	Class Dist	0.07%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	0.09%
	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.20%
	Class Monthly Hedged to GBP - Dist	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.25%
	Class Monthly Hedged to EUR - Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF *	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc	0.12%
	Class Dist	0.12%
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc	0.25%
	Class Daily Hedged to CHF - Acc	0.25%
	Class Daily Hedged to EUR - Acc	0.25%
	Class Daily Hedged to EUR - Dist	0.25%
	Class Daily Hedged to GBP - Acc	0.25%
	Class Daily Hedged to USD - Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	0.17%
	Class Dist	0.09%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Inflation Linked Bond (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.14%
	Class Dist	0.14%
	Class Monthly Hedged to EUR - Acc	0.30%
	Class Monthly Hedged to USD - Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor FTSE EMU Minimum Variance UCITS ETF*	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	0.12%
	Class Daily Hedged to GBP - Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	0.12%
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	Class Dist	0.04%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.25%

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

Notes to the financial statements (continued)

Sub-Fund	Share Management Class	Management fee
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	Class Acc	0.15%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	0.45%
	Class Acc (USD)	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF	Class Acc	0.20%
	Class Monthly Hedged to SEK - Acc*	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF	Class Acc	0.35%
	Class Daily Hedged to EUR - Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF	Class Acc	0.17%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	0.29%
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.35%
MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF	Class Acc	0.65%
	Class USD	0.65%
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	0.50%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc	0.60%
	Class Dist	0.60%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	0.50%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	0.45%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Dist	0.12%
	Monthly Hedged to CHF - Dist	0.20%
	Monthly Hedged to EUR - Dist	0.20%
	Monthly Hedged to USD - Dist	0.20%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF	Class Acc	0.65%
	Class Dist	0.65%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	0.20%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond ESG Screened (DR) UCITS ETF	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	0.29%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Government Bond (DR) UCITS ETF*	Class Dist	0.09%
	Class Monthly Hedged to EUR - Dist	0.15%
MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Steepening 2-10 UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Flattening 2-10 UCITS ETF	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF	Class Acc	0.30%

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

Notes to the financial statements (continued)

Sub-Fund	Share Management Class	Management fee
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF*	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF*	Class Acc	0.30%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe Climate Change (DR) UCITS ETF*	Class Acc	0.25%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Climate Change (DR) UCITS ETF*	Class Acc	0.30%

4 - Depositary, Administrative, Registrar Agent and other fees

As Administrative, Corporate and Domiciliary Agent, Société Générale Luxembourg is entitled to receive fees and commissions for its services rendered to the Sub-Funds. Such fees are payable by the Management Company out of the Total Fee it receives to cover structural costs.

As Depositary, Société Générale Luxembourg is entitled to receive a fee for its services rendered to the Sub-Fund. Such fee is payable by the Management Company out of the Total Fee it receives from the Fund.

As Registrar and Transfer Agent, Société Générale Luxembourg is entitled to receive fees and commissions for its services rendered to the Sub-Fund. Such fees are payable by the Management Company out of the Total Fee it receives from the Fund.

5 - Taxation

The amended Law of December 17, 2010 lays down that Sub-Funds of umbrella UCI established under the Law of December 20, 2002 are exempted of the *taxe d'abonnement* if they comply with following conditions stated in the article 175 e):

- whose securities are listed or dealt in on a stock exchange or another market which is regulated, operates regularly and is recognised and open to the public;
- whose exclusive object is to replicate the performance of one or several indices.

Considering that all classes of shares of all Sub-Funds of the Fund described in the Prospectus comply with the conditions required by the article 175 e) of the amended Law of December 17, 2010, the Board of Directors decided, by a Circular Resolution dated December 31, 2010, that all Sub-Funds and their classes of shares are exempted of the *taxe d'abonnement* as from January 1, 2011.

The Fund is not liable to any Luxembourg tax other than a once-and-for-all tax of EUR 1250 that was paid upon incorporation.

Investment income from dividends and interest received by the Fund may be subject to withholding taxes at varying rates. Such withholding taxes are usually not recoverable.

6 - Total return swap agreements

The total return swaps entered into by the Sub-Funds are governed by the Master Index Swap Confirmation Agreement dated as of November 13, 2014, signed between Société Générale and Lyxor International Asset Management on behalf of the Sub-Funds, (the "Master Agreement").

The terms and conditions of the swap transactions are detailed for each swap transaction in appendices to this Master Agreement.

Under the Master Agreement, the Sub-Fund pays to Société Générale an amount reflecting the performance of the basket of securities (including income received) held by the Sub-Fund, and receives an amount reflecting the performance of an index (see below the index for each Sub-Fund).

The performance difference between the two legs is adjusted by (i) the difference of repo rate between the basket of securities held by the Sub-Fund and the index components, (ii) the difference between the index components dividend level in the index methodology and their market price, and (iii) pricing parameters linked to the index replication.

The market value of those swaps, used only for index replication purpose are booked in the caption "Swap at market value" of the Statement of Net Assets.

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

Notes to the financial statements (continued)

The counterparty of the total return swaps is Société Générale (France) for all the Sub-Funds.

As at June 30, 2020, the Company holds the following Total Return Swaps, with the safekeeping of collateral received by the collective investment undertaking as part of Total Return Swaps.

According to the prospectus, Investment Grade is defined BB- or above from Fitch and S&P, and Ba3 or above from Moody's. All the bonds received in collateral are Investment Grade.

As at June 30, 2020, the collateral fully covered the market value of the total return swaps:

Lines captioned "basket of securities" in the tables below should be read in accordance with the swap details presented per Sub-fund and do not have to be considered as swap positions.

6.1 MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-10-20	Index swap	LevDAX	EUR	102 351 520	142 731 255
20-10-20	Index swap	Basket of securities	EUR	-	(143 502 801)
					(771 546)

6.2 MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in PLN)
05-05-21	Index swap	WIG 20	PLN	156 634 123	130 168 024
05-05-21	Index swap	Basket of securities	PLN	-	(130 702 190)
					(534 166)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-09-20	Index swap	S&P 500 ND	EUR	7 134 682 096	7 289 031 789
18-09-20	Index swap	S&P 500 DailyHdgEuroNTR Index	EUR	638 618 127	633 014 597
18-09-20	Index swap	S&P500CHFDailyHdgNetTR Index	EUR	17 100 658	17 425 517
18-09-20	Index swap	Basket of securities	EUR	-	(7 932 155 947)
					7 315 956

6.4 MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-09-20	Index swap	MSCI CANADA NR	EUR	30 889 812	28 205 889
18-09-20	Index swap	Basket of securities	EUR	-	(28 085 511)
					120 378

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index swap	S&P/ASX 200 Net Total Return	EUR	67 052 692	58 863 508
20-08-20	Index swap	Basket of securities	EUR	-	(59 167 726)
					(304 218)

6.6 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index swap	MSCI World Utilities NTR	EUR	34 382 645	35 135 355
20-08-20	Index swap	Basket of securities	EUR	-	(35 630 597)
					(495 242)

6.7 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index swap	MSCI World Materials NTR	EUR	26 247 630	23 662 050
20-08-20	Index swap	Basket of securities	EUR	-	(23 751 751)
					(89 701)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index swap	MSCI Daily TR World Net Teleco	EUR	29 082 589	35 643 967
20-08-20	Index swap	Basket of securities	EUR	-	(35 793 159)
					(149 192)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index swap	MSCI Daily TR World Net Inform	EUR	599 938 682	598 720 267
20-08-20	Index swap	Basket of securities	EUR	-	(598 223 450)
					496 817

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index swap	MSCI Daily TR World Net Health	EUR	424 963 076	542 346 434
20-08-20	Index swap	Basket of securities	EUR	-	(541 612 521)
					733 913

Notes to the financial statements (continued)

6.11 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
16-06-21	Index swap	MSCI World Industrials NTR	EUR	34 942 622	35 661 951
16-06-21	Index swap	Basket of securities	EUR	-	(35 659 497)
					2 454

6.12 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index swap	MSCI world energy Sector Net T	EUR	59 864 310	67 522 356
20-08-20	Index swap	Basket of securities	EUR	-	(67 171 163)
					351 193

6.13 MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index swap	MSCI World Financials NTR	EUR	15 337 453	14 967 139
20-08-20	Index swap	Basket of securities	EUR	-	(14 762 545)
					204 594

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index swap	MSCI World Consumer Discretionary NTR	EUR	50 307 663	63 191 855
20-08-20	Index swap	Basket of securities	EUR	-	(63 101 148)
					90 707

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index swap	MSCI World Consumer Staples NTR	EUR	48 942 256	51 309 227
20-08-20	Index swap	Basket of securities	EUR	-	(51 618 498)
					(309 271)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-08-20	Index swap	S&P 500 VIX FutEnRoll TR	USD	51 591 739	46 743 892
20-08-20	Index swap	Basket of securities	USD	-	(48 057 032)
					(1 313 140)

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index swap	SG Gbl Qlty Income NetTR	EUR	111 248 685	114 694 652
20-08-20	Index swap	SGGblQltyIncmGBPHgdNet Index	EUR	1 261 062 974	954 724 521
20-08-20	Index swap	Basket of securities	EUR	-	(1 066 949 553)
					2 469 620

6.18 MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-08-20	Index swap	MSCI ACWI Gd w18%GEC Nt\$	USD	22 118 593	34 666 716
20-08-20	Index swap	Basket of securities	USD	-	(34 983 785)
					(317 069)

6.19 MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
18-12-20	Index swap	SG Euro Qual Inc Idx	EUR	38 595 193	33 358 125
18-12-20	Index swap	Basket of securities	EUR	-	(33 344 432)
					13 693

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
09-04-21	Fixed Income & Monetary Index Swap	Markit iBoxx EUR High Yield Co	EUR	89 759 017	92 040 548
09-04-21	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(92 762 020)
					(721 472)

6.21 MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-11-20	Index swap	MSCI Daily TR Net Pacific Ex J	USD	6 959 346	6 207 810
20-11-20	Index swap	Basket of securities	USD	-	(6 230 247)
					(22 437)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
28-05-21	Fixed Income & Monetary Index Swap	Solactive Fed Funds Effective Rate Total Return Index	USD	23 972 537	34 610 286
28-05-21	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(33 393 654)
					1 216 632

Notes to the financial statements (continued)

6.23 MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
05-03-21	Index swap	S&I Pan Africa EURNetTR	EUR	35 191 281	39 271 708
05-03-21	Index swap	Basket of securities	EUR	-	(39 497 338)
					(225 630)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
05-05-21	Index swap	S&P 500 2x Inverse Daily	USD	110 534 410	63 816 552
05-05-21	Index swap	Basket of securities	USD	-	(64 983 057)
					(1 166 505)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
09-04-21	Fixed Income & Monetary Index Swap	iBoxx EUR Inverse Breakeven Euro-Inflation France & Germany	EUR	1 111 955 566	1 066 950 451
09-04-21	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(1 066 509 812)
					440 639

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
09-04-21	Fixed Income & Monetary Index Swap	iBoxx USD Inverse Breakeven 10-Year Inflation	USD	173 889 093	164 716 918
09-04-21	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(164 435 098)
					281 820

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
05-02-21	Fixed Income & Monetary Index Swap	Markit iBoxx GBP Liquid Corporate	GBP	86 472 000	87 372 716
05-02-21	Fixed Income & Monetary Index Swap	Basket of securities	GBP	-	(87 120 818)
					251 898

6.28 MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-07-20	Index swap	RJ/CRB TOTAL RETURN INDX	USD	30 312 729	24 046 079
20-07-20	Index swap	Basket of securities	USD	-	(24 170 692)
					(124 613)

Notes to the financial statements (continued)

6.29 MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-08-20	Index swap	FTSE USA Min Var Net	USD	84 588 101	85 518 030
20-08-20	Index swap	Basket of securities	USD	-	(85 534 924)
					(16 894)

6.30 MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in GBP)
20-11-20	Index swap	FTSE 100 TOTAL RETURN	GBP	257 253 675	274 520 905
20-11-20	Index swap	Basket of securities	GBP	-	(275 932 104)
					(1 411 199)

6.31 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-11-20	Index swap	MSCI EM Select ESG Rating and Trend Leaders Net Return	USD	53 572 531	61 854 031
20-11-20	Index swap	Basket of securities	USD	-	(62 330 315)
					(476 284)

6.32 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
18-12-20	Index swap	MSCI Emerging Markets Asia NTR	USD	89 008 198	85 308 438
18-12-20	Index swap	Basket of securities	USD	-	(85 677 709)
					(369 271)

6.33 MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
31-12-20	Index swap	Barclays Euro Corp FRN 0-7Y Enhanced Dur Total Return Index Unhedged EUR	EUR	726 629 218	722 153 301
31-12-20	Index swap	Basket of securities	EUR	-	(721 803 683)
					349 618

6.34 MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index swap	MSCI AC WORLD NR	EUR	488 149 589	458 705 049
20-08-20	Index swap	Basket of securities	EUR	-	(459 436 792)
					(731 743)

Notes to the financial statements (continued)

6.35 MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-12-20	Index swap	NDX Notional Net TR	EUR	559 157 802	614 114 262
18-12-20	Index swap	Basket of securities	EUR	-	(613 670 775)
					443 487

6.36 MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
26-02-21	Index swap	Markit iBoxx EUR Liquid Corpor.	EUR	748 202 620	730 082 955
26-02-21	Index swap	Basket of securities	EUR	-	(730 312 181)
					(229 226)

6.37 MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
26-02-21	Index swap	Markit iBoxx EUR Liquid Non-Fi	EUR	54 674 477	53 294 093
26-02-21	Index swap	Basket of securities	EUR	-	(53 294 593)
					(500)

6.38 MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
05-03-21	Index swap	RJ/CRB TOTAL RETURN INDX	EUR	339 684 314	512 794 582
05-03-21	Index swap	Basket of securities	EUR	-	(516 408 798)
					(3 614 216)

6.39 MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
05-03-21	Index swap	TR/CC CRB Ex-En TR Index	EUR	60 176 090	63 247 375
05-03-21	Index swap	Basket of securities	EUR	-	(63 401 972)
					(154 597)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
05-03-21	Index swap	S&P 500 Capped 35/20 Banks and Diversi	USD	7 267 693	8 153 647
05-03-21	Index swap	Basket of securities	USD	-	(8 151 426)
					2 221

Notes to the financial statements (continued)

6.41 MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
05-04-21	Index swap	MSCI China Net Total Return USD Index	USD	71 084 056	75 711 545
05-04-21	Index swap	Basket of securities	USD	-	(75 931 683)
					(220 138)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
25-09-20	Fixed Income & Monetary Index Swap	iBoxx USD Inverse Breakeven 10-Year Inflation	USD	79 158 413	81 659 536
25-09-20	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(81 318 798)
					340 738

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
13-11-20	Fixed Income & Monetary Index Swap	iBoxx EUR Inverse Breakeven Euro-Inflation France & Germany	EUR	2 435 443	2 471 886
13-11-20	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(2 469 556)
					2 330

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-12-20	Index Swap	Hang Seng China Ente NR	EUR	328 298 737	324 437 077
18-12-20	Index Swap	Basket of securities	EUR	-	(325 271 893)
					(834 816)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-01-21	Index swap	Hang Seng Index NR Index	EUR	116 507 303	117 076 075
20-01-21	Index swap	Basket of securities	EUR	-	(117 607 601)
					(531 526)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-12-20	Index swap	MSCI AC Daily TR Net Asia Ex Japan	EUR	323 317 621	380 946 389
18-12-20	Index swap	Basket of securities	EUR	-	(382 762 555)
					(1 816 166)

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-12-20	Index swap	MSCI AC Daily TR Net Asia Ex Japan	EUR	432 915 291	467 870 495
18-12-20	Index swap	Basket of securities	EUR	-	(469 988 693)
					(2 118 198)

6.48 MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
05-03-21	Index swap	MSCI INDONESIA Net USD	EUR	15 601 096	18 625 501
05-03-21	Index swap	Basket of securities	EUR	-	(18 784 988)
					(159 487)

6.49 MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
20-01-21	Index swap	MSCI Daily TR Net Emerging Market	USD	41 220 368	40 284 438
20-01-21	Index swap	Basket of securities	USD	-	(40 440 872)
					(156 434)

6.50 MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-11-20	Index Swap	MSCI Daily TR Net Brazil USD	EUR	124 358 239	119 773 290
20-11-20	Index Swap	Basket of securities	EUR	-	(121 503 770)
					(1 730 480)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-01-21	Index swap	MSCI EM East EURXRUS NR EUR Index	EUR	91 146 764	109 379 643
20-01-21	Index swap	Basket of securities	EUR	-	(109 787 860)
					(408 217)

6.52 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-08-20	Index Swap	MSCI Daily TR Net Emerging Mar	EUR	31 591 457	35 504 135
20-08-20	Index Swap	Basket of securities	EUR	-	(35 809 421)
					(305 286)

Notes to the financial statements (continued)

6.53 MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-01-21	Index swap	MSCI Daily TR Net Emerging	EUR	81 114 502	89 165 751
20-01-21	Index swap	Basket of securities	EUR	-	(89 635 988)
					(470 237)

6.54 MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-01-21	Index swap	MSCI Daily TR Net Malaysia USD	EUR	19 547 978	16 735 550
20-01-21	Index swap	Basket of securities	EUR	-	(16 817 273)
					(81 723)

6.55 MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
05-02-21	Index swap	MSCI South Africa Net Total Return Ind	EUR	11 978 549	14 541 403
05-02-21	Index swap	Basket of securities	EUR	-	(14 800 260)
					(258 857)

6.56 MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
05-02-21	Index swap	MSCI Daily TR Net Emerging Mar	EUR	9 392 065	11 586 693
05-02-21	Index swap	Basket of securities	EUR	-	(11 486 976)
					99 717

6.57 MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
20-01-21	Index swap	MSCI Turkey Net Total Return Index	EUR	76 066 552	60 920 528
20-01-21	Index swap	Basket of securities	EUR	-	(61 213 529)
					(293 001)

6.58 MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
18-12-20	Index swap	Russia IMI Sel NETR USD	EUR	345 088 878	334 215 783
18-12-20	Index swap	Basket of securities	EUR	-	(335 022 251)
					(806 468)

Notes to the financial statements (continued)

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
05-04-21	Index swap	MSCI EM Ex China Net Total Return	USD	31 874 444	34 450 108
05-04-21	Index swap	Basket of securities	USD	-	(34 620 768)
					(170 660)

6.60 MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Steepening 2-10 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
10-07-20	Fixed Income & Monetary Index Swap	Solactive EUR Daily x7 Steepener 2-10	EUR	897 584	862 447
10-07-20	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(861 718)
					729

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
17-07-20	Fixed Income & Monetary Index Swap	Solactive USD Daily x7 Steepener 2-10	USD	100 046 693	97 910 012
17-07-20	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(97 406 065)
					503 947

6.62 MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Flattening 2-10 UCITS ETF

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in EUR)
10-07-20	Fixed Income & Monetary Index Swap	Solactive EUR Daily x7 Flattener 2-10	EUR	701 789	714 742
10-07-20	Fixed Income & Monetary Index Swap	Basket of securities	EUR	-	(712 015)
					2 727

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

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
17-07-20	Fixed Income & Monetary Index Swap	Solactive USD Daily x7 Flattener 2-10	USD	651 382	672 161
17-07-20	Fixed Income & Monetary Index Swap	Basket of securities	USD	-	(669 258)
					2 903

6.64 MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF*

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
16-06-21	Index swap	MSCI USA Climate Change Net Total Return	USD	9 760 728	9 941 301
16-06-21	Index swap	Basket of securities	USD	-	(9 750 090)
					191 211

Notes to the financial statements (continued)

6.65 MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF*

Maturity Date	Contract	Underlying	Currency	Nominal	Market Value (expressed in USD)
19-02-21	Index swap	MSCI Emerging Markets Climate Change Net Total Return	USD	1 110 160	1 113 097
19-02-21	Index swap	Basket of securities	USD	-	(1 121 931)
					(8 834)

Data on reuse of collateral

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

7 - Exchange rates

The following exchange rates have been used for the preparation of these financial statements:

As at June 30, 2020:

1 EUR =	1.63130	AUD	1 EUR =	1.52975	CAD
1 EUR =	1.06425	CHF	1 EUR =	26.64250	CZK
1 EUR =	7.45315	DKK	1 EUR =	0.90900	GBP
1 EUR =	8.70495	HKD	1 EUR =	354.44000	HUF
1 EUR =	3.88715	ILS	1 EUR =	121.17105	JPY
1 EUR =	25.95260	MXN	1 EUR =	10.83500	NOK
1 EUR =	1.74470	NZD	1 EUR =	4.44280	PLN
1 EUR =	10.46400	SEK	1 EUR =	1.56685	SGD
1 EUR =	1.12315	USD			

8 - Dividend distribution

By a Circular Resolution dated June 12, 2020, the Board of Directors of the Fund decided the payment of interim dividends to the shareholders of the shares classes S-Dist of the following Sub-Funds of the Fund:

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

Class name	Dividend ex- date	Currency	Dividend per share
Class S Dist	22/06/2020	EUR	850.00

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

Class name	Dividend ex- date	Currency	Dividend per share
Class S Dist	22/06/2020	USD	850.00

These dividends have been paid out of the income and capital attributable to the Sub-Funds as of June 22, 2020 with a record date of June 17, 2020. The ex-dividend date was June 18, 2020.

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

Notes to the financial statements (continued)

9 - Futures contracts

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment JPY	Unrealised appreciation/depreciation JPY
Index	JPY	JPX-NIKKEI IND 400	TOKYO STOCK EXCHANGE	Sep-20	456	-	640 452 000	(6 443 678)
							640 452 000	(6 443 678)

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
Index	USD	MSCI WORLD INDEX	EUREX-DEUTSCHLAND	Sep-20	9	-	583 920	(13 350)
							583 920	(13 350)

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment JPY	Unrealised appreciation/depreciation JPY
Index	JPY	TOPIX INDEX	OSAKA SECURITIES EXCHANGE	Sep-20	38	-	592 230 000	4 085 000
							592 230 000	4 085 000

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment GBP	Unrealised appreciation/depreciation GBP
Index	GBP	FTSE 100 INDEX	ICE FUTURES EUROPE	Sep-20	-	1	61 475	395
							61 475	395

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	EURO STOXX 50	EUREX-DEUTSCHLAND	Sep-20	1	-	32 230	90
							32 230	90

Notes to the financial statements (continued)

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
Index	USD	MSCI WORLD INDEX	EUREX-DEUTSCHLAND	Sep-20	-	2	129 760	1 640
							129 760	1 640

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/ depreciation EUR
Index	EUR	MSCI EUROPE	EUREX-DEUTSCHLAND	Sep-20	22	-	467 830	880
							467 830	880

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/ depreciation USD
Index	USD	MSCI WORLD INDEX	EUREX-DEUTSCHLAND	Sep-20	-	1	64 880	1 070
							64 880	1 070

10 - Forward foreign exchange contracts

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 33 212 179	USD 36 957 052	02-Jul-20	345 964
EUR 304 478	USD 338 700	02-Jul-20	3 281
EUR 214 280	USD 238 800	02-Jul-20	1 873
MXN 2 145 243	USD 96 182	02-Jul-20	(3 357)
MXN 164 548	USD 7 400	02-Jul-20	(280)
MXN 8 826	USD 400	02-Jul-20	(18)
USD 841 600	EUR 750 475	02-Jul-20	(1 314)
			346 149

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

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 117 124 086	USD 130 365 550	02-Jul-20	1 182 367
EUR 22 529 694	USD 25 538 400	02-Jul-20	(234 173)
EUR 9 814 667	USD 11 070 100	02-Jul-20	(46 757)
EUR 2 081 060	USD 2 319 200	02-Jul-20	18 143
USD 40 750 700	EUR 36 005 499	02-Jul-20	311 124
USD 2 805 300	EUR 2 520 903	02-Jul-20	(26 052)
			1 204 652

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 979 278	USD 1 112 000	02-Jul-20	(12 099)
GBP 1 060 468 257	USD 1 310 498 570	02-Jul-20	(189 638)
GBP 225 692 118	USD 285 233 400	02-Jul-20	(6 368 918)
GBP 174 963 185	USD 216 999 000	02-Jul-20	(814 428)
GBP 26 515 009	USD 33 254 700	02-Jul-20	(492 857)
GBP 4 296 538	USD 5 365 100	02-Jul-20	(56 320)
GBP 2 718 428	USD 3 360 200	02-Jul-20	(1 315)
GBP 1 474 542	USD 1 857 900	02-Jul-20	(35 962)
GBP 1 108 509	USD 1 410 800	02-Jul-20	(41 131)
GBP 1 024 023	USD 1 282 500	02-Jul-20	(17 218)
GBP 882 034	USD 1 115 400	02-Jul-20	(25 561)
GBP 835 446	USD 1 053 600	02-Jul-20	(21 326)
GBP 810 772	USD 1 034 200	02-Jul-20	(32 414)
GBP 804 504	USD 1 008 900	02-Jul-20	(14 855)
GBP 762 114	USD 969 600	02-Jul-20	(27 934)
USD 26 419 000	GBP 21 401 633	02-Jul-20	(24 733)
USD 6 699 000	GBP 5 330 666	02-Jul-20	112 436
			(8 064 273)

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation
			EUR
EUR 14 526 464	USD 16 164 700	02-Jul-20	134 763
EUR 1 732 119	USD 1 940 600	02-Jul-20	4 411
EUR 996 597	USD 1 114 600	02-Jul-20	4 258
EUR 861 444	USD 966 900	02-Jul-20	591
EUR 654 765	USD 733 600	02-Jul-20	1 616
EUR 581 162	USD 653 600	02-Jul-20	(765)
EUR 493 633	USD 552 400	02-Jul-20	1 822
EUR 320 971	USD 357 700	02-Jul-20	2 505
EUR 265 288	USD 299 200	02-Jul-20	(1 096)
EUR 198 136	USD 222 400	02-Jul-20	130
EUR 147 332	USD 167 300	02-Jul-20	(1 617)
EUR 79 657	USD 89 400	02-Jul-20	62
EUR 47 026	USD 53 400	02-Jul-20	(516)
EUR 39 910	USD 44 400	02-Jul-20	379
USD 1 337 300	EUR 1 185 630	02-Jul-20	4 999
USD 803 400	EUR 708 726	02-Jul-20	6 557
USD 251 100	EUR 221 847	02-Jul-20	1 711
USD 148 800	EUR 131 611	02-Jul-20	867
USD 120 400	EUR 106 214	02-Jul-20	979
USD 104 000	EUR 91 629	02-Jul-20	963
USD 88 400	EUR 77 886	02-Jul-20	819
			163 438

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation
			JPY
CHF 6 857 923	JPY 769 190 838	02-Jul-20	11 634 365
CHF 274 661	JPY 31 003 486	02-Jul-20	268 820
CHF 81 070	JPY 9 165 060	02-Jul-20	65 392
CHF 78 598	JPY 8 928 954	02-Jul-20	19 977
CHF 79 568	JPY 8 919 654	02-Jul-20	139 705
CHF 64 430	JPY 7 285 382	02-Jul-20	50 345
CHF 52 830	JPY 5 977 199	02-Jul-20	37 901
CHF 36 223	JPY 4 131 882	02-Jul-20	(7 633)
CHF 31 547	JPY 3 555 447	02-Jul-20	36 361
CHF 26 205	JPY 2 936 178	02-Jul-20	47 491
CHF 20 637	JPY 2 351 410	02-Jul-20	(1 709)
CHF 896	JPY 100 772	02-Jul-20	1 284
EUR 73 578 951	JPY 8 816 590 440	02-Jul-20	99 100 046
EUR 24 169 614	JPY 2 895 084 704	02-Jul-20	33 589 880
EUR 2 940 512	JPY 354 747 497	02-Jul-20	1 559 913
EUR 2 169 258	JPY 263 364 205	02-Jul-20	(511 334)
EUR 1 648 022	JPY 197 496 082	02-Jul-20	2 197 629
EUR 1 064 415	JPY 128 409 325	02-Jul-20	567 807
EUR 876 759	JPY 106 464 361	02-Jul-20	(225 913)
EUR 837 774	JPY 102 799 771	02-Jul-20	(1 285 203)
EUR 674 812	JPY 81 148 265	02-Jul-20	619 748
EUR 567 911	JPY 69 332 849	02-Jul-20	(518 121)
EUR 541 103	JPY 64 851 361	02-Jul-20	715 081
EUR 388 700	JPY 48 263 374	02-Jul-20	(1 163 837)

Notes to the financial statements (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation JPY
EUR 341 159	JPY 41 080 907	02-Jul-20	257 951
EUR 288 024	JPY 34 974 263	02-Jul-20	(73 927)
EUR 283 029	JPY 33 911 032	02-Jul-20	384 133
EUR 274 973	JPY 33 740 794	02-Jul-20	(421 827)
EUR 251 513	JPY 30 245 247	02-Jul-20	230 990
EUR 219 344	JPY 27 126 666	02-Jul-20	(548 398)
EUR 186 174	JPY 22 728 665	02-Jul-20	(169 666)
EUR 127 349	JPY 15 812 460	02-Jul-20	(381 283)
EUR 123 362	JPY 14 854 630	02-Jul-20	93 380
EUR 92 749	JPY 11 112 679	02-Jul-20	125 881
EUR 71 886	JPY 8 890 231	02-Jul-20	(179 726)
EUR 11 795	JPY 1 411 292	02-Jul-20	17 934
EUR 4 388	JPY 524 971	02-Jul-20	6 672
GBP 13 552 345	JPY 1 803 155 036	02-Jul-20	3 375 061
GBP 526 116	JPY 70 958 926	02-Jul-20	(827 369)
GBP 153 260	JPY 20 887 461	02-Jul-20	(457 892)
GBP 145 001	JPY 19 985 277	02-Jul-20	(656 560)
GBP 126 884	JPY 16 778 992	02-Jul-20	134 877
GBP 98 068	JPY 13 438 391	02-Jul-20	(365 970)
GBP 68 459	JPY 9 558 953	02-Jul-20	(433 392)
GBP 61 009	JPY 8 116 840	02-Jul-20	15 751
GBP 48 964	JPY 6 572 993	02-Jul-20	(46 077)
GBP 38 175	JPY 5 245 996	02-Jul-20	(157 192)
GBP 4 989	JPY 659 790	02-Jul-20	5 300
JPY 20 391 377	CHF 180 393	02-Jul-20	(147 600)
JPY 17 122 527	CHF 150 756	02-Jul-20	(42 040)
JPY 14 305 445	CHF 126 152	02-Jul-20	(57 771)
JPY 9 110 737	CHF 80 654	02-Jul-20	(72 156)
JPY 8 226 650	CHF 72 922	02-Jul-20	(76 030)
JPY 6 292 337	CHF 56 115	02-Jul-20	(96 761)
JPY 3 565 621	CHF 31 661	02-Jul-20	(39 153)
JPY 2 648 345	CHF 23 464	02-Jul-20	(23 192)
JPY 2 295 219	CHF 20 439	02-Jul-20	(31 835)
JPY 2 197 817	CHF 19 371	02-Jul-20	(7 728)
JPY 1 927 139	CHF 17 097	02-Jul-20	(19 443)
JPY 1 151 256	CHF 10 140	02-Jul-20	(3 240)
JPY 251 955 689	EUR 2 096 411	02-Jul-20	(2 066 053)
JPY 232 554 252	EUR 1 920 586	02-Jul-20	(166 359)
JPY 198 311 182	EUR 1 633 607	02-Jul-20	365 304
JPY 158 654 322	EUR 1 309 716	02-Jul-20	(45 557)
JPY 117 075 229	EUR 964 362	02-Jul-20	222 392
JPY 104 167 923	EUR 866 713	02-Jul-20	(852 183)
JPY 94 522 634	EUR 783 053	02-Jul-20	(360 698)
JPY 84 147 743	EUR 694 948	02-Jul-20	(60 195)
JPY 72 494 658	EUR 605 263	02-Jul-20	(846 036)
JPY 65 106 449	EUR 536 316	02-Jul-20	120 465
JPY 59 122 303	EUR 488 056	02-Jul-20	(16 001)
JPY 41 156 853	EUR 342 067	02-Jul-20	(291 859)
JPY 37 706 149	EUR 313 728	02-Jul-20	(308 469)
JPY 34 221 815	EUR 283 503	02-Jul-20	(130 590)
JPY 30 525 896	EUR 253 208	02-Jul-20	(155 623)
JPY 26 139 031	EUR 218 192	02-Jul-20	(299 487)

Notes to the financial statements (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation JPY
JPY	25 168 224	EUR	206 725	02-Jul-20	119 135
JPY	23 804 914	EUR	198 749	02-Jul-20	(277 811)
JPY	22 690 551	EUR	188 717	02-Jul-20	(176 412)
JPY	14 880 457	EUR	123 679	02-Jul-20	(105 854)
JPY	13 253 218	EUR	108 357	02-Jul-20	123 408
JPY	11 057 860	EUR	91 725	02-Jul-20	(56 557)
JPY	9 452 378	EUR	78 902	02-Jul-20	(108 300)
JPY	8 215 567	EUR	68 329	02-Jul-20	(63 873)
JPY	8 262 334	EUR	67 865	02-Jul-20	39 109
JPY	4 321 380	EUR	35 331	02-Jul-20	40 238
JPY	46 523 947	GBP	344 828	02-Jul-20	558 280
JPY	39 152 545	GBP	290 387	02-Jul-20	444 091
JPY	32 618 509	GBP	246 886	02-Jul-20	(291 653)
JPY	20 907 812	GBP	157 234	02-Jul-20	(51 615)
JPY	19 518 022	GBP	146 776	02-Jul-20	(47 277)
JPY	18 654 304	GBP	138 606	02-Jul-20	178 071
JPY	15 022 692	GBP	112 863	02-Jul-20	(21 919)
JPY	8 222 043	GBP	61 150	02-Jul-20	70 760
JPY	6 144 132	GBP	46 167	02-Jul-20	(9 965)
JPY	5 146 893	GBP	38 826	02-Jul-20	(28 608)
JPY	4 811 821	GBP	35 185	02-Jul-20	121 649
JPY	4 509 883	GBP	33 902	02-Jul-20	(9 247)
JPY	2 475 286	GBP	18 070	02-Jul-20	66 606
JPY	33 614 528	USD	313 072	02-Jul-20	(160 662)
JPY	28 363 744	USD	266 034	02-Jul-20	(336 822)
JPY	23 617 596	USD	219 253	02-Jul-20	(36 391)
JPY	15 067 652	USD	140 582	02-Jul-20	(98 826)
JPY	13 700 319	USD	127 692	02-Jul-20	(75 505)
JPY	10 521 474	USD	97 748	02-Jul-20	(23 900)
JPY	5 950 229	USD	55 501	02-Jul-20	(37 424)
JPY	4 451 188	USD	41 645	02-Jul-20	(41 606)
JPY	3 814 708	USD	35 738	02-Jul-20	(40 782)
JPY	3 582 560	USD	33 413	02-Jul-20	(22 160)
JPY	3 231 002	USD	30 232	02-Jul-20	(30 549)
JPY	1 922 680	USD	17 857	02-Jul-20	(3 747)
USD	11 863 452	JPY	1 277 888 950	02-Jul-20	1 981 300
USD	478 154	JPY	51 309 651	02-Jul-20	275 270
USD	140 993	JPY	15 299 190	02-Jul-20	(88 361)
USD	135 450	JPY	14 700 300	02-Jul-20	(87 528)
USD	112 585	JPY	12 083 209	02-Jul-20	62 898
USD	92 043	JPY	10 009 723	02-Jul-20	(79 773)
USD	86 292	JPY	9 295 247	02-Jul-20	14 252
USD	62 550	JPY	6 861 981	02-Jul-20	(113 821)
USD	55 694	JPY	5 915 802	02-Jul-20	92 624
USD	45 157	JPY	4 854 776	02-Jul-20	16 922
USD	35 654	JPY	3 884 963	02-Jul-20	(38 504)
USD	1 685	JPY	180 252	02-Jul-20	1 531
CHF	6 711 528	JPY	764 311 792	04-Aug-20	254 991
CHF	100 827	JPY	11 489 863	04-Aug-20	(3 736)
CHF	57 293	JPY	6 526 312	04-Aug-20	457

Notes to the financial statements (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation JPY
EUR 70 038 920	JPY 8 491 702 874	04-Aug-20	(2 238 476)
EUR 26 097 995	JPY 3 164 294 186	04-Aug-20	(938 537)
EUR 751 743	JPY 91 256 409	04-Aug-20	(137 575)
EUR 595 613	JPY 72 193 365	04-Aug-20	(637)
EUR 280 123	JPY 34 005 017	04-Aug-20	(51 265)
EUR 221 800	JPY 26 883 728	04-Aug-20	428
GBP 13 152 059	JPY 1 751 650 766	04-Aug-20	1 225 372
GBP 111 896	JPY 14 914 720	04-Aug-20	(1 433)
GBP 1 745	JPY 233 039	04-Aug-20	(460)
USD 11 730 635	JPY 1 264 446 364	04-Aug-20	609 883
USD 99 733	JPY 10 755 437	04-Aug-20	122
USD 13 719	JPY 1 478 080	04-Aug-20	1 454
			141 720 028

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation JPY
GBP 67 425 217	JPY 8 968 114 786	02-Jul-20	19 592 563
GBP 2 859 303	JPY 385 657 362	02-Jul-20	(4 513 633)
GBP 1 967 681	JPY 271 202 043	02-Jul-20	(8 911 945)
GBP 1 595 007	JPY 218 566 852	02-Jul-20	(5 954 463)
GBP 1 321 728	JPY 180 144 908	02-Jul-20	(3 959 713)
GBP 718 498	JPY 95 587 795	02-Jul-20	187 672
GBP 569 147	JPY 79 470 691	02-Jul-20	(3 603 643)
GBP 585 124	JPY 77 376 153	02-Jul-20	622 161
GBP 561 333	JPY 77 137 584	02-Jul-20	(2 311 634)
GBP 543 976	JPY 73 027 865	02-Jul-20	(516 391)
JPY 261 141 977	GBP 1 935 543	02-Jul-20	3 136 108
JPY 234 618 379	GBP 1 743 273	02-Jul-20	2 241 803
JPY 229 253 969	GBP 1 700 396	02-Jul-20	2 595 241
JPY 207 171 424	GBP 1 568 058	02-Jul-20	(1 851 723)
JPY 144 451 145	GBP 1 054 496	02-Jul-20	3 888 656
JPY 133 060 759	GBP 1 006 314	02-Jul-20	(1 079 708)
JPY 132 140 537	GBP 999 286	02-Jul-20	(1 061 998)
JPY 103 296 479	GBP 776 827	02-Jul-20	(254 252)
JPY 82 309 617	GBP 601 868	02-Jul-20	2 082 044
JPY 59 942 761	GBP 452 182	02-Jul-20	(332 568)
JPY 40 492 015	GBP 304 401	02-Jul-20	(84 037)
JPY 38 217 796	GBP 284 238	02-Jul-20	329 315
JPY 27 489 932	GBP 206 560	02-Jul-20	(44 402)
JPY 21 456 999	GBP 161 202	02-Jul-20	(31 106)
GBP 65 391 547	JPY 8 711 242 250	04-Aug-20	3 954 423
GBP 439 234	JPY 58 544 150	04-Aug-20	-
			4 118 770

Notes to the financial statements (continued)

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
CAD 1 700	CHF 1 210	02-Jul-20	(29)
CHF 47 717	AUD 74 900	02-Jul-20	(1 208)
CHF 529	AUD 800	02-Jul-20	8
CHF 41 540	CAD 59 800	02-Jul-20	(64)
CHF 13 089	DKK 91 300	02-Jul-20	55
CHF 1 148 493	EUR 1 074 900	02-Jul-20	4 802
CHF 35 775	EUR 33 500	02-Jul-20	130
CHF 548 786	GBP 463 100	02-Jul-20	6 984
CHF 19 463	GBP 16 400	02-Jul-20	277
CHF 1 205	GBP 1 000	02-Jul-20	37
CHF 297 683	JPY 33 381 200	02-Jul-20	4 752
CHF 1 970	JPY 222 700	02-Jul-20	15
CHF 1 312	JPY 147 100	02-Jul-20	21
CHF 10 880	NZD 18 300	02-Jul-20	(298)
CHF 1 282	NZD 2 100	02-Jul-20	2
CHF 47 219	SEK 463 100	02-Jul-20	127
CHF 2 939 659	USD 3 060 700	02-Jul-20	41 828
CHF 16 222	USD 16 900	02-Jul-20	221
EUR 42 005	AUD 70 300	02-Jul-20	(1 222)
EUR 25 418	AUD 41 800	02-Jul-20	(230)
EUR 862	AUD 1 400	02-Jul-20	4
EUR 36 477	CAD 56 000	02-Jul-20	(145)
EUR 20 248	CAD 31 000	02-Jul-20	(17)
EUR 11 589	DKK 86 400	02-Jul-20	(4)
EUR 7 189	DKK 53 600	02-Jul-20	(2)
EUR 481 660	GBP 434 400	02-Jul-20	4 254
EUR 295 418	GBP 265 000	02-Jul-20	4 378
EUR 22 113	GBP 19 900	02-Jul-20	249
EUR 1 571	GBP 1 400	02-Jul-20	35
EUR 261 436	JPY 31 310 700	02-Jul-20	3 413
EUR 154 140	JPY 18 607 900	02-Jul-20	646
EUR 3 812	JPY 456 600	02-Jul-20	49
EUR 2 003	JPY 243 200	02-Jul-20	(5)
EUR 10 245	NZD 18 400	02-Jul-20	(338)
EUR 6 954	NZD 12 200	02-Jul-20	(43)
EUR 41 433	SEK 434 300	02-Jul-20	(79)
EUR 24 199	SEK 254 600	02-Jul-20	(148)
EUR 2 582 730	USD 2 870 800	02-Jul-20	30 112
EUR 1 494 330	USD 1 681 200	02-Jul-20	(2 761)
EUR 18 945	USD 21 200	02-Jul-20	79
EUR 5 900	USD 6 602	02-Jul-20	24
GBP 1 200	USD 1 507	02-Jul-20	(24)
USD 48 822	AUD 73 500	02-Jul-20	(1 782)
USD 41 936	CAD 57 900	02-Jul-20	(574)
USD 28 300	CHF 27 160	02-Jul-20	(364)
USD 13 645	DKK 91 400	02-Jul-20	(129)
USD 1 172 999	EUR 1 054 800	02-Jul-20	(11 746)
USD 38 500	EUR 34 600	02-Jul-20	(362)

Notes to the financial statements (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
USD 560 098	GBP 454 600	02-Jul-20	(1 603)
USD 20 638	GBP 16 700	02-Jul-20	3
USD 304 175	JPY 32 767 300	02-Jul-20	442
USD 1 747	JPY 188 100	02-Jul-20	4
USD 11 331	NZD 18 300	02-Jul-20	(449)
USD 1 082	NZD 1 700	02-Jul-20	(13)
USD 48 245	SEK 454 600	02-Jul-20	(550)
			78 762

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 255 120	CAD 385 200	02-Jul-20	3 736
EUR 869 180	GBP 774 500	02-Jul-20	19 288
EUR 2 892 253	JPY 351 077 000	02-Jul-20	(5 695)
EUR 5 838 998	USD 6 531 600	02-Jul-20	26 760
			44 089

11 - Note COVID-19

Since the year end we have seen the development of the coronavirus covid-19 outbreak initially in China and now reaching most continents. At present it is not possible to assess the detailed impact, of this emerging risk, on the companies in our portfolio but there is growing concern about the impact on the world economy. There has been a significant correction in the financial markets in the last few weeks. The Board and Manager continue to watch the efforts of governments to contain the spread of the virus and monitor the economic impact, if any, on the companies in our portfolio.

12 - Subsequent events

The Board of Directors has decided to create the following Sub-Funds after the period end:

- The Board of Directors decided to launch the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P Eurozone Paris-Aligned Climate (EU PAB) (DR) UCITS ETF and to activate the Share Class Eur Acc in this Sub-Fund, with effect as of July 06, 2020.
- The Board of Directors decided to launch the Sub-Fund MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Paris-Aligned Climate (EU PAB) (DR) UCITS ETF and to activate the Share Class USD Acc, with effect as of July 15, 2020.

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

Tracking Error

Calculation methodology: Tracking error has been calculated over a period of 52 weeks.

Sub-Fund	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor DAX (DR) UCITS ETF	Class Acc	0.129%
MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	Class Acc	0.268%
MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	Class Acc	0.287%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	Class Acc	0.003%
	Daily Hedged to CHF - Dist	0.002%
	Daily Hedged to EUR - Dist	0.002%
	Daily Hedged to GBP - Dist	0.006%
	Class Dist (EUR)	0.003%
	Class Dist (USD)	0.005%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	Class Dist	0.031%
MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF	Class Dist	0.047%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	Class Acc (EUR)	0.041%
	Class Acc (USD)	0.041%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	Class Acc (EUR)	0.020%
	Class Acc (USD)	0.020%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	Class Acc (EUR)	0.034%
	Class Acc (USD)	0.034%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	Class Acc (EUR)	0.022%
	Class Acc (USD)	0.022%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF	Class Acc (EUR)	0.041%
	Class Acc (USD)	0.041%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	Class Acc (EUR)	0.052%
	Class Acc (USD)	0.052%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	Class Acc (EUR)	0.055%
	Class Acc (USD)	0.055%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	Class Acc (EUR)	0.008%
	Class Acc (USD)	0.008%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	Class Acc (EUR)	0.039%
	Class Acc (USD)	0.039%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF	Class Acc (EUR)	0.043%
	Class Acc (USD)	0.043%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF	Class Acc	0.078%
MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	Class Acc	0.036%
	Class Dist	0.036%
	Monthly Hedged to GBP - Acc	0.065%
	Class Dist**	-
MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	Class Acc	0.093%
MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	Class Dist	0.032%
MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF	Class Acc	0.003%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	Class Dist	0.012%
MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	Class Acc	0.001%
	Class Dist**	-
	Class S Dist**	-
MULTI UNITS LUXEMBOURG - Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF	Class Acc	0.074%
MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	Class Acc	0.042%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF	Class Acc	0.035%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF	Class Acc	0.030%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 15+Y (DR) UCITS ETF	Class Acc	0.039%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF	Class Acc	0.005%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	Class Acc	0.002%
MULTI UNITS LUXEMBOURG - Lyxor EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.002%
MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.002%
MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 1-3Y (DR) UCITS ETF	Class Acc**	-
	Class Dist	0.036%
	Monthly Hedged to EUR - Dist	0.073%
	Monthly Hedged to MXN - Acc**	-

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

Tracking Error (continued)

Sub-Fund	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 3-7Y (DR) UCITS ETF*	Class Dist	0.066%
MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 10+Y (DR) UCITS ETF	Class Dist	0.110%
	Monthly Hedged to EUR - Dist	0.382%
MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	Class Dist	0.005%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts (DR) UCITS ETF	Class Dist	0.019%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts Inflation-Linked (DR) UCITS ETF	Class Dist	0.018%
MULTI UNITS LUXEMBOURG - Lyxor Core US Treasury 7-10Y (DR) UCITS ETF	Class Dist	0.045%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB EX-Agriculture TR UCITS ETF	Class Acc	0.003%
MULTI UNITS LUXEMBOURG - Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF	Class Dist	0.012%
MULTI UNITS LUXEMBOURG - Lyxor Core US TIPS (DR) UCITS ETF	Class Acc	0.012%
	Class Dist	0.008%
	Monthly Hedged to EUR - Dist**	-
	Monthly Hedged to GBP - Dist	0.121%
MULTI UNITS LUXEMBOURG - Lyxor Green Bond (DR) UCITS ETF	Class Acc	0.401%
	Monthly Hedged to EUR - Acc	0.398%
MULTI UNITS LUXEMBOURG - Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF*	Class Acc	0.262%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI EMU (DR) UCITS ETF	Class Acc**	-
	Class Dist	0.074%
MULTI UNITS LUXEMBOURG - Lyxor JPX-Nikkei 400 (DR) UCITS ETF	Class Acc	0.202%
	Daily Hedged to CHF - Acc	0.248%
	Daily Hedged to EUR - Acc	0.256%
	Daily Hedged to GBP - Acc	0.296%
	Daily Hedged to USD - Acc	0.261%
	Daily Hedged to EUR - Dist	0.282%
MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	Class Acc	0.002%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF	Class Acc	0.034%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 3-5Y (DR) UCITS ETF	Class Acc	0.034%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF	Class Acc	0.034%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Bond (DR) UCITS ETF	Class Acc	0.025%
	Class Dist	0.354%
MULTI UNITS LUXEMBOURG - Lyxor Euro Government Inflation Linked Bond (DR) UCITS ETF	Class Acc	0.183%
MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF	Class Acc	0.027%
	Class Dist	0.020%
	Monthly Hedged to EUR - Acc	0.046%
	Monthly Hedged to USD - Acc	0.042%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	Class Acc	0.030%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI World (DR) UCITS ETF	Class Acc	0.044%
MULTI UNITS LUXEMBOURG - Lyxor Core MSCI Japan (DR) UCITS ETF	Class Acc	0.053%
	Daily Hedged to GBP - Acc	0.404%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	Class Acc	0.021%
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar UK NT (DR) UCITS ETF	Class Dist	0.125%
MULTI UNITS LUXEMBOURG - Lyxor Core Morningstar US (DR) UCITS ETF	Class Dist	0.064%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.081%
MULTI UNITS LUXEMBOURG - Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.029%
MULTI UNITS LUXEMBOURG - Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF	Class Acc	0.064%
MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	Class Acc	0.056%
MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	Class Acc (EUR)	0.019%
	Class Acc (USD)	0.019%
MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF	Class Acc	0.002%
MULTI UNITS LUXEMBOURG - Lyxor Euro Stoxx Banks (DR) UCITS ETF	Class Acc	0.612%
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF	Class Acc	0.163%
	Monthly Hedged to SEK - Acc **	-
MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF	Class Acc	0.173%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB TR UCITS ETF	Class Acc	0.004%
	Daily Hedged to EUR - Acc	0.028%
MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/CoreCommodity CRB Ex-Energy TR UCITS ETF	Class Acc	0.005%

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

Tracking Error (continued)

Sub-Fund	Share Class	TE 1 Year
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF	Class Acc	0.005%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF	Class Acc	0.011%
MULTI UNITS LUXEMBOURG - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF	Class Acc	0.011%
MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF	Class Acc	0.015%
MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	Class Acc	0.024%
MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	Class Acc	0.003%
MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF	Class Acc	0.003%
MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF	Class Acc Class USD	0.039% 0.040%
MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF	Class Dist	0.035%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	Class Acc	0.037%
MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	Class Acc Class Dist	0.029% 0.031%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	Class Acc	0.082%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	Class Acc	0.192%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF	Class Acc	0.081%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	Class Acc	0.061%
MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	Class Acc	0.059%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	Class Acc	0.306%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF	Class Acc	0.019%
MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF	Class Acc	0.865%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF	Class Acc	0.049%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	Class Acc	0.041%
MULTI UNITS LUXEMBOURG - Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF	Class Dist Monthly Hedged to CHF - Dist Monthly Hedged to EUR - Dist Monthly Hedged to USD - Dist	0.082% 0.130% 0.073% 0.091%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF	Class Acc Class Dist	0.147% 0.130%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	Class Acc	0.103%
MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	Class Acc	4.006%

SFT Regulation

Total return swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of November 25, 2015 on transparency of securities financing transactions, please find below details about total return swaps for the period ending June 30, 2020:

	MULTI UNITS LUXEMBOURG - Lyxor DAILY LevDAX UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor WIG20 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Canada UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Australia (S&P ASX 200) UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	142 685 484	130 115 533	7 938 385 454	28 195 567	58 843 922
Proportion of AUM	100%	100%	100%	100%	100%

Maturity tenor of the Performance Swaps broken down in the following maturity buckets

Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	7 938 385 454	28 195 567	58 843 922
Three months to one year	142 685 484	130 115 533	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	142 685 484	130 115 533	7 938 385 454	28 195 567	58 843 922

Counterparty

Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6

Data on Collateral

Type of collateral

Cash	-	-	-	-	-
Securities	-	-	-	-	-

Quality of collateral

Rating	-	-	-	-	-
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Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)

Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-

Safekeeping of collateral received by the fund as part of total return swap

Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Utilities TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Materials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Communication Services TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Information Technology TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Health Care TR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	35 125 696	23 655 754	35 634 537	598 570 213	542 204 415
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	35 125 696	23 655 754	35 634 537	598 570 213	542 204 415
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	35 125 696	23 655 754	35 634 537	598 570 213	542 204 415
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Industrials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Energy TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Financials TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Discretionary TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI World Consumer Staples TR UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	35 661 951	67 503 070	14 967 139	63 175 626	51 295 460
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	67 503 070	14 967 139	63 175 626	51 295 460
Three months to one year	35 661 951	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	35 661 951	67 503 070	14 967 139	63 175 626	51 295 460
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 VIX Futures Enhanced RoII UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor SG Global Quality Income NTR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI ACWI Gold UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor SG European Quality Income NTR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor IBOXX EUR Liquid High Yield BB UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	46 718 848	1 068 887 780	34 652 530	33 344 908	92 011 920
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	46 718 848	1 068 887 780	34 652 530	-	-
Three months to one year	-	-	-	33 344 908	92 011 920
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	46 718 848	1 068 887 780	34 652 530	33 344 908	92 011 920
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI Pacific ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Fed Funds US Dollar Cash UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Pan Africa UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Daily (-2x) Inverse UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor EUR 2- 10Y Inflation Expectations UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	6 207 160	34 607 376	39 243 268	63 782 519	1 066 721 312
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	6 207 160	34 607 376	39 243 268	63 782 519	1 066 721 312
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	6 207 160	34 607 376	39 243 268	63 782 519	1 066 721 312
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor US\$ 10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor iBoxx £ Liquid Corporates Long Dated UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/Core Commodity CRB EX-Agriculture TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE USA Minimum Variance UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor FTSE 100 UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	164 685 329	87 365 013	24 038 858	85 502 778	274 483 016
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	24 038 858	85 502 778	-
Three months to one year	164 685 329	87 365 013	-	-	274 483 016
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	164 685 329	87 365 013	24 038 858	85 502 778	274 483 016
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM ESG Trend Leaders UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Asia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Floating Rate Note UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI All Country World UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Nasdaq-100 UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	61 841 001	85 300 064	722 058 352	458 524 866	613 955 600
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	458 524 866	-
Three months to one year	61 841 001	85 300 064	722 058 352	-	613 955 600
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	61 841 001	85 300 064	722 058 352	458 524 866	613 955 600
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Euro Corporate Bond Ex Financials UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/Core Commodity CRB TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Commodities Thomson Reuters/Core Commodity CRB Ex-Energy TR UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor S&P 500 Banks UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	729 949 540	53 280 785	512 660 726	63 228 089	8 152 391
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	729 949 540	53 280 785	512 660 726	63 228 089	8 152 391
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	729 949 540	53 280 785	512 660 726	63 228 089	8 152 391
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI China UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Inverse US\$ 10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Inverse EUR 2-10Y Inflation Expectations UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor China Enterprise (HSCEI) UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor Hong Kong (HSI) UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	75 692 054	81 647 143	2 471 127	324 244 074	117 009 098
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	81 647 143	-	-	-
Three months to one year	75 692 054	-	2 471 127	324 244 074	117 009 098
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	75 692 054	81 647 143	2 471 127	324 244 074	117 009 098
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Indonesia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Taiwan UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Brazil UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	380 786 486	467 622 906	18 618 114	40 268 946	119 702 312
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	380 786 486	467 622 906	18 618 114	40 268 946	119 702 312
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	380 786 486	467 622 906	18 618 114	40 268 946	119 702 312
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Latin America UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Korea UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Malaysia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI South Africa UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	109 333 023	35 481 066	89 129 953	16 728 897	14 535 712
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	35 481 066	-	-	-
Three months to one year	109 333 023	-	89 129 953	16 728 897	14 535 712
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	109 333 023	35 481 066	89 129 953	16 728 897	14 535 712
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor MSCI Thailand UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Turkey UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Russia UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI Emerging Markets Ex China UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Steepening 2-10 UCITS ETF
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	11 582 063	60 897 931	334 013 670	34 439 625	862 220
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	862 220
One month to three months	-	-	-	-	-
Three months to one year	11 582 063	60 897 931	334 013 670	34 439 625	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	11 582 063	60 897 931	334 013 670	34 439 625	862 220
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

SFT Regulation (continued)

	MULTI UNITS LUXEMBOURG - Lyxor US Curve Steepening 2-10 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor EUR Curve Flattening 2-10 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor US Curve Flattening 2-10 UCITS ETF	MULTI UNITS LUXEMBOURG - Lyxor MSCI USA Climate Change UCITS ETF**	MULTI UNITS LUXEMBOURG - Lyxor MSCI EM Climate Change UCITS ETF**
Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund) *	97 883 582	714 555	671 985	9 941 301	1 112 850
Proportion of AUM	100%	100%	100%	100%	100%
Maturity tenor of the Performance Swaps broken down in the following maturity buckets					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	97 883 582	714 555	671 985	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	9 941 301	1 112 850
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	97 883 582	714 555	671 985	9 941 301	1 112 850
Counterparty					
Name of counterparty	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Country of domicile of the counterparty	France	France	France	France	France
Gross volume of outstanding transactions	see note 6	see note 6	see note 6	see note 6	see note 6
Data on Collateral					
<i>Type of collateral</i>					
Cash	-	-	-	-	-
Securities	-	-	-	-	-
<i>Quality of collateral</i>					
Rating	-	-	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	-	-	-	-	-
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the fund as part of total return swap					
Name of custodian	-	-	-	-	-
Cash	-	-	-	-	-
Securities	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

The settlement and clearing of all swaps transactions are bilateral.

Returns and costs incurred from total return swaps transactions during the period ended June 30, 2020 are included in the valuation of the swaps.

* The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the period ended, increased by the marked-to-market value of the TRS at the period ended.

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

MULTI UNITS LUXEMBOURG

Unaudited semi-annual report