

# Lyxor Index Fund

*Société d'Investissement à Capital Variable*

R.C.S. Luxembourg B 117.500

**Unaudited semi-annual report**  
as at April 30, 2019

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

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## Organisation and Administration

### Registered Office

Lyxor Index Fund  
28-32, Place de la gare,  
L-1616 Luxembourg  
Luxembourg

Lyxor Asset Management S.A.S.  
Tour Société Générale,  
17, cours Valmy,  
92800 Puteaux,  
France

### Board of Directors of the Company

#### Chairman:

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

#### Directors:

Arnaud LLINAS  
Lyxor International Asset Management S.A.S.  
Tour Société Générale,  
17, cours Valmy,  
92800 Puteaux  
France

Claudio BACCELI  
Société Générale Bank & Trust  
11, avenue Emile Reuter,  
L-2420 Luxembourg  
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François MILLET  
Lyxor International Asset Management S.A.S.  
Tour Société Générale  
17, cours Valmy,  
92800 Puteaux  
France

### Management Company

Lyxor International Asset Management S.A.S.  
Tour Société Générale  
17, cours Valmy,  
92800 Puteaux  
France

### Investment Manager

For the Sub-Funds Lyxor Index Fund - Lyxor Alpha  
Plus Fund and Lyxor Index Fund - Crystal Europe  
Equity:

### Depository and Paying Agent

Société Générale Bank & Trust  
11, avenue Emile Reuter,  
L-2420 Luxembourg  
Luxembourg

### Administrative, Corporate and Domiciliary Agent

Société Générale Bank & Trust  
(operational center)  
28-32, Place de la gare,  
L-1616 Luxembourg  
Luxembourg

### Sponsor

Société Générale  
29, boulevard Haussmann,  
75009 Paris  
France

### Registrar Agent

Société Générale Bank & Trust  
(operational center)  
28-32, Place de la gare,  
L-1616 Luxembourg  
Luxembourg

### Cabinet de révision agréé

Deloitte Audit,  
560, rue de Neudorf,  
L-2220 Luxembourg  
Luxembourg

### Legal Advisor

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

## Information to the Shareholders

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

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

This notice shall indicate the time and place of the general meeting, the admission conditions, the agenda and the quorum and majority requirements.

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

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

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

The Company has been established for an undetermined period.



## Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) EUR	Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) EUR	Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR) EUR
<b>ASSETS</b>				
Securities portfolio at cost		943 349 978	369 602 321	132 032 868
Net unrealised profit/ (loss)		28 030 609	14 007 583	8 892 426
Securities portfolio at market value	2	971 380 587	383 609 904	140 925 294
Cash at bank	2	51 522 595	42 738	126 445
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 987 555	6 713	10 219
Receivable on swaps		-	-	-
Receivable on spot exchange		-	10 618	-
Dividends receivable, net		3 236 805	1 127 505	393 255
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2, 8	134 098	7 781	-
Unrealised appreciation on financial futures contracts	2, 7	2 127 560	4 710	2 190
Formation expenses, net	2.10	-	-	-
Other assets		564 926	311 496	99 509
		<b>1 031 954 126</b>	<b>385 121 465</b>	<b>141 556 912</b>
<b>LIABILITIES</b>				
Bank Overdraft		11 122 152	304 717	-
Payable for securities purchased		-	10 227	4 078
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	119 070	47 689	14 079
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	746	689	71
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2, 8	30 102	-	-
Unrealised depreciation on financial futures contracts	2, 7	180 251	-	-
Other liabilities		9 887	6 626	370
		<b>11 462 208</b>	<b>369 948</b>	<b>18 598</b>
<b>TOTAL NET ASSETS</b>		<b>1 020 491 918</b>	<b>384 751 517</b>	<b>141 538 314</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF	Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF
	Notes	USD	USD	USD
<b>ASSETS</b>				
Securities portfolio at cost		152 410 440	131 969 535	235 562 348
Net unrealised profit/ (loss)		5 240 384	587 242	2 603 809
Securities portfolio at market value	2	157 650 824	132 556 777	238 166 157
Cash at bank	2	8	9 067 747	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		940 830	-	1 483 441
Receivable on swaps		2 830 808	2 789 351	1 235 072
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		816 595	421 884	1 287 794
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	165 067 662	138 009 979	248 620 848
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		<b>327 306 727</b>	<b>282 845 738</b>	<b>490 793 312</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	953 593
Payable for securities purchased		2 830 808	11 825 833	1 498 867
Payable on swaps		940 830	31 262	266 054
Payable on spot exchange		-	-	-
Management fees payable	3	17 890	46 305	26 503
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	158 467 420	132 978 661	239 453 952
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	-	-
		<b>162 256 948</b>	<b>144 882 061</b>	<b>242 198 969</b>
<b>TOTAL NET ASSETS</b>		<b>165 049 779</b>	<b>137 963 677</b>	<b>248 594 343</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		58 666 910	99 718 463	36 946 375
Net unrealised profit/ (loss)		200 892	2 018 677	4 134 261
Securities portfolio at market value	2	58 867 802	101 737 140	41 080 636
Cash at bank	2	13 894	-	114 966
Receivable for Fund shares issued		2 211 998	-	-
Receivable for securities sold		-	-	-
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		75 753	636 294	79 607
Interest receivable on bonds		218 649	656 268	-
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	1 120
Formation expenses, net	2.10	-	-	-
Other assets		-	130 001	163
		<b>61 388 096</b>	<b>103 159 703</b>	<b>41 276 492</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	114 039	4 242
Payable for securities purchased		2 285 186	-	13 694
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	15 717	28 528	26 843
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		916	275	52
		<b>2 301 819</b>	<b>142 842</b>	<b>44 831</b>
<b>TOTAL NET ASSETS</b>		<b>59 086 277</b>	<b>103 016 861</b>	<b>41 231 661</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		228 525 205	123 512 429	60 184 164
Net unrealised profit/ (loss)		(2 003 564)	(3 522 661)	605 084
Securities portfolio at market value	2	226 521 641	119 989 768	60 789 248
Cash at bank	2	144 046	32 827	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		389 992	12 891	199 080
Receivable on swaps		-	-	563 164
Receivable on spot exchange		-	-	-
Dividends receivable, net		396 346	440 913	-
Interest receivable on bonds		-	-	287 548
Income receivable on securities lending		1 057	-	-
Swaps at market value	2, 10	-	-	63 377 001
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	1 290	460	-
Formation expenses, net	2.10	-	-	-
Other assets		56 159	237 142	-
		<b>227 510 531</b>	<b>120 714 001</b>	<b>125 216 041</b>
<b>LIABILITIES</b>				
Bank Overdraft		483 030	238 565	199 091
Payable for securities purchased		-	33 361	563 164
Payable on swaps		-	-	-
Payable on spot exchange		-	423	-
Management fees payable	3	142 981	107 635	19 415
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	-	-	61 076 796
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		3 345	7 309	-
		<b>629 356</b>	<b>387 293</b>	<b>61 858 466</b>
<b>TOTAL NET ASSETS</b>		<b>226 881 175</b>	<b>120 326 708</b>	<b>63 357 575</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF EUR	Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF JPY	Lyxor Index Fund - Lyxor Ultra Long Duration Euro Govt FTSE MTS 25+Y (DR) UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		118 357 302	116 301 592	62 853 855
Net unrealised profit/ (loss)		3 729 169	754 501	5 117 354
Securities portfolio at market value	2	122 086 471	117 056 093	67 971 209
Cash at bank	2	-	-	158 422
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		121 597	-	-
Receivable on swaps		434 583	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		792 559	-	746 102
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	124 882 301	117 819 037	-
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		<b>248 317 511</b>	<b>234 875 130</b>	<b>68 875 733</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for securities purchased		434 583	-	-
Payable on swaps		121 597	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	32 808	40 708	11 342
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	74
Swaps at market value	2, 10	122 879 030	117 056 091	-
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	-	-
		<b>123 468 018</b>	<b>117 096 799</b>	<b>11 416</b>
<b>TOTAL NET ASSETS</b>		<b>124 849 493</b>	<b>117 778 331</b>	<b>68 864 317</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF EUR	Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF USD	Lyxor Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		132 494 499	20 500 616	104 469 955
Net unrealised profit/ (loss)		2 117 481	(193 205)	2 017 025
Securities portfolio at market value	2	134 611 980	20 307 411	106 486 980
Cash at bank	2	-	121 583	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		7 030 453	-	1 445 484
Receivable on swaps		5 158 820	-	2 680 767
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	23 570	-
Interest receivable on bonds		681 884	-	955 890
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	137 968 519	-	109 091 617
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	2 151	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		<b>285 451 656</b>	<b>20 454 715</b>	<b>220 660 738</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	105 543	13 256
Payable for securities purchased		7 060 960	-	2 680 767
Payable on swaps		5 128 313	-	1 432 234
Payable on spot exchange		-	-	-
Management fees payable	3	19 939	8 152	42 342
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	135 293 864	-	107 442 869
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	2 832	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	941	-
		<b>147 503 076</b>	<b>117 468</b>	<b>111 611 468</b>
<b>TOTAL NET ASSETS</b>		<b>137 948 580</b>	<b>20 337 247</b>	<b>109 049 270</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF EUR	Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF EUR	Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		122 686 518	46 151 007	27 321 566
Net unrealised profit/ (loss)		6 416 640	197 708	443 829
Securities portfolio at market value	2	129 103 158	46 348 715	27 765 395
Cash at bank	2	37 670	44 014	30 231
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	4 476 874	1 537 087
Receivable on swaps		-	94 006	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 407 403	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	-	-	51 418
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		<b>130 548 231</b>	<b>50 963 609</b>	<b>29 384 131</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	74
Payable for securities purchased		-	4 570 785	1 532 546
Payable on swaps		-	-	4 486
Payable on spot exchange		-	-	-
Management fees payable	3	35 601	16 182	9 701
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		34	-	-
		<b>35 635</b>	<b>4 586 967</b>	<b>1 546 807</b>
<b>TOTAL NET ASSETS</b>		<b>130 512 596</b>	<b>46 376 642</b>	<b>27 837 324</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF EUR	Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF GBP	Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		124 469 229	1 514 287	148 634 221
Net unrealised profit/ (loss)		4 596 891	5 747	617 613
Securities portfolio at market value	2	129 066 120	1 520 034	149 251 834
Cash at bank	2	-	644	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		6 351 992	-	14 042 312
Receivable on swaps		88 957	-	15 351 927
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	6 905	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	132 651 898	-	150 187 050
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	17	-
		<b>268 158 967</b>	<b>1 527 600</b>	<b>328 833 123</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	2 305	-
Payable for securities purchased		6 440 950	-	29 394 239
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	46 753	452	37 955
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	129 066 120	-	149 251 834
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	-	-
		<b>135 553 823</b>	<b>2 757</b>	<b>178 684 028</b>
<b>TOTAL NET ASSETS</b>		<b>132 605 144</b>	<b>1 524 843</b>	<b>150 149 095</b>



## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Smart Cash EUR	Lyxor Index Fund - Lyxor Alpha Plus Fund EUR	Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		1 080 630 302	95 503 358	30 831 388
Net unrealised profit/ (loss)		40 170 093	2 311 336	378 222
Securities portfolio at market value	2	1 120 800 395	97 814 694	31 209 610
Cash at bank	2	-	3 412 548	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	50 325
Receivable on swaps		-	-	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		2 766	-	122 966
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	1 100 878 619	-	31 993 773
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	3 402	-
Other assets		17	-	-
		<b>2 221 681 797</b>	<b>101 230 644</b>	<b>63 376 674</b>
<b>LIABILITIES</b>				
Bank Overdraft		24	-	6
Payable for securities purchased		-	20 000	-
Payable on swaps		-	-	50 325
Payable on spot exchange		-	-	-
Management fees payable	3	-	60 774	10 641
Performance fees payable	4	-	99 665	-
Depositary fees payable	5	-	13 377	-
<i>Taxe d'abonnement payable</i>	6	9 136	597	-
Administration fees payable	5	213 595	35 950	-
Registrar Agent fees payable	5	-	1 239	-
Professional fees payable		-	6 390	-
Interest and bank charges payable		-	1 189	-
Swaps at market value	2, 10	1 120 803 161	-	31 332 576
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	2 784	-
		<b>1 121 025 916</b>	<b>241 965</b>	<b>31 393 548</b>
<b>TOTAL NET ASSETS</b>		<b>1 100 655 881</b>	<b>100 988 679</b>	<b>31 983 126</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF EUR	Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1x) Inverse UCITS ETF USD	Lyxor Index Fund - Crystal Europe Equity EUR
<b>ASSETS</b>				
Securities portfolio at cost		331 054 117	5 579 521	14 587 577
Net unrealised profit/ (loss)		3 767 455	(12 236)	635 626
Securities portfolio at market value	2	334 821 572	5 567 285	15 223 203
Cash at bank	2	-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		960	8	254 206
Receivable on swaps		19 820 770	113 775	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 829 530	45 622	-
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	343 361 575	5 839 448	15 317 873
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	494
		<b>699 834 407</b>	<b>11 566 138</b>	<b>30 795 776</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for securities purchased		19 820 770	113 775	228 549
Payable on swaps		960	-	25 656
Payable on spot exchange		-	-	-
Management fees payable	3	45 181	1 460	69 693
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	494
Administration fees payable	5	-	-	8 616
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	336 651 102	5 612 907	15 223 203
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	-	-
		<b>356 518 013</b>	<b>5 728 142</b>	<b>15 556 211</b>
<b>TOTAL NET ASSETS</b>		<b>343 316 394</b>	<b>5 837 996</b>	<b>15 239 565</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF USD	Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF EUR	Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		1 097 090	10 669 354	9 777 944
Net unrealised profit/ (loss)		53 779	(14 128)	(51 297)
Securities portfolio at market value	2	1 150 869	10 655 226	9 726 647
Cash at bank	2	-	-	108 753
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		32 606	1 657 308	-
Receivable on swaps		19 995	83 531	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	73 337
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	1 206 448	10 750 455	-
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		<b>2 409 918</b>	<b>23 146 520</b>	<b>9 908 737</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	15 512
Payable for securities purchased		19 995	1 740 839	-
Payable on swaps		32 606	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	521	4 642	7 217
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	410
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	1 150 869	10 655 226	-
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	36 460
Other liabilities		-	-	-
		<b>1 203 991</b>	<b>12 400 707</b>	<b>59 599</b>
<b>TOTAL NET ASSETS</b>		<b>1 205 927</b>	<b>10 745 813</b>	<b>9 849 138</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Privex UCITS ETF EUR	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF EUR	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		20 932 763	11 934 159	12 258 674
Net unrealised profit/ (loss)		1 896 217	315 424	559 974
Securities portfolio at market value	2	22 828 980	12 249 583	12 818 648
Cash at bank	2	-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	12 286	344 368
Receivable on swaps		-	-	165 820
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	23 300 064	12 310 504	13 201 261
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		<b>46 129 044</b>	<b>24 572 373</b>	<b>26 530 097</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for securities purchased		-	-	510 188
Payable on swaps		-	12 286	-
Payable on spot exchange		-	-	-
Management fees payable	3	14 125	4 629	4 608
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	22 828 980	12 249 583	12 818 648
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	-	-
		<b>22 843 105</b>	<b>12 266 498</b>	<b>13 333 444</b>
<b>TOTAL NET ASSETS</b>		<b>23 285 939</b>	<b>12 305 875</b>	<b>13 196 653</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		109 106 393	14 318 835	17 239 041
Net unrealised profit/ (loss)		2 501 240	859 127	608 075
Securities portfolio at market value	2	111 607 633	15 177 962	17 847 116
Cash at bank	2	-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 979 338	1 319 399	857 264
Receivable on swaps		109 482	16 415	-
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	73 982	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	116 399 089	15 255 921	17 954 942
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		<b>231 095 542</b>	<b>31 843 679</b>	<b>36 659 322</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	48 731	-
Payable for securities purchased		3 088 820	1 335 814	853 071
Payable on swaps		-	25 250	4 193
Payable on spot exchange		-	-	-
Management fees payable	3	46 330	3 771	4 823
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	111 607 633	15 177 962	17 847 116
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	-	-
		<b>114 742 783</b>	<b>16 591 528</b>	<b>18 709 203</b>
<b>TOTAL NET ASSETS</b>		<b>116 352 759</b>	<b>15 252 151</b>	<b>17 950 119</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		99 017 337	321 642 045	23 172 714
Net unrealised profit/ (loss)		6 928 738	12 756 312	1 279 284
Securities portfolio at market value	2	105 946 075	334 398 357	24 451 998
Cash at bank	2	-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	45 100 387	2 219 884
Receivable on swaps		-	-	40 490
Receivable on spot exchange		-	-	-
Dividends receivable, net		110 115	185 967	70 347
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	107 375 386	336 124 348	24 585 178
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		<b>213 431 576</b>	<b>715 809 059</b>	<b>51 367 897</b>
<b>LIABILITIES</b>				
Bank Overdraft		110 114	185 967	-
Payable for securities purchased		-	42 917 197	2 260 374
Payable on swaps		-	2 183 190	70 347
Payable on spot exchange		-	-	-
Management fees payable	3	28 647	90 936	6 418
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	105 946 075	334 398 357	24 451 998
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	-	-
		<b>106 084 836</b>	<b>379 775 647</b>	<b>26 789 137</b>
<b>TOTAL NET ASSETS</b>		<b>107 346 740</b>	<b>336 033 412</b>	<b>24 578 760</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		90 757 638	5 521 592	392 123 142
Net unrealised profit/ (loss)		2 484 996	83 533	18 759 015
Securities portfolio at market value	2	93 242 634	5 605 125	410 882 157
Cash at bank	2	-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		14 057 240	539 162	20 755 196
Receivable on swaps		-	-	3 319 029
Receivable on spot exchange		-	-	-
Dividends receivable, net		115 396	-	271 136
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	93 799 422	5 688 433	412 913 970
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		<b>201 214 692</b>	<b>11 832 720</b>	<b>848 141 488</b>
<b>LIABILITIES</b>				
Bank Overdraft		58 293	-	271 136
Payable for securities purchased		13 336 230	517 133	24 074 225
Payable on swaps		778 111	22 029	-
Payable on spot exchange		-	-	-
Management fees payable	3	29 270	1 454	106 958
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	93 242 634	5 605 125	410 882 157
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	-	-
		<b>107 444 538</b>	<b>6 145 741</b>	<b>435 334 476</b>
<b>TOTAL NET ASSETS</b>		<b>93 770 154</b>	<b>5 686 979</b>	<b>412 807 012</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		17 231 184	7 710 885	50 791 584
Net unrealised profit/ (loss)		1 428 714	241 423	2 679 395
Securities portfolio at market value	2	18 659 898	7 952 308	53 470 979
Cash at bank	2	-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	999 191	5 708 029
Receivable on swaps		201 568	46 599	27 985
Receivable on spot exchange		-	-	-
Dividends receivable, net		29 780	-	-
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	18 757 845	8 040 967	53 729 818
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	2 174	-
		<b>37 649 091</b>	<b>17 041 239</b>	<b>112 936 811</b>
<b>LIABILITIES</b>				
Bank Overdraft		29 778	2 174	-
Payable for securities purchased		201 568	1 045 791	5 736 014
Payable on swaps		-	-	-
Payable on spot exchange		-	-	-
Management fees payable	3	4 805	2 113	13 628
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	18 659 898	7 952 308	53 470 979
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	-	-
		<b>18 896 049</b>	<b>9 002 386</b>	<b>59 220 621</b>
<b>TOTAL NET ASSETS</b>		<b>18 753 042</b>	<b>8 038 853</b>	<b>53 716 190</b>



## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		67 458 446	10 991 435	36 542 824
Net unrealised profit/ (loss)		3 048 332	224 609	1 825 512
Securities portfolio at market value	2	70 506 778	11 216 044	38 368 336
Cash at bank	2	-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		5 480 783	987 425	993 627
Receivable on swaps		757 520	-	221 557
Receivable on spot exchange		-	-	-
Dividends receivable, net		110 478	-	54 676
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	70 938 115	11 260 823	38 580 259
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		<b>147 793 674</b>	<b>23 464 292</b>	<b>78 218 455</b>
<b>LIABILITIES</b>				
Bank Overdraft		110 478	-	54 676
Payable for securities purchased		6 238 302	861 760	1 215 183
Payable on swaps		-	125 665	-
Payable on spot exchange		-	-	-
Management fees payable	3	18 668	2 973	10 475
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	70 506 778	11 216 044	38 368 336
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	-	-
		<b>76 874 226</b>	<b>12 206 442</b>	<b>39 648 670</b>
<b>TOTAL NET ASSETS</b>		<b>70 919 448</b>	<b>11 257 850</b>	<b>38 569 785</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF EUR	Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF EUR
<b>ASSETS</b>				
Securities portfolio at cost		42 258 653	439 256 231	192 222 890
Net unrealised profit/ (loss)		1 361 814	44 574 316	5 723 441
Securities portfolio at market value	2	43 620 467	483 830 547	197 946 331
Cash at bank	2	-	-	-
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		4 028 555	7 950 059	11 233 818
Receivable on swaps		819 220	-	90 732
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	1 929 477	106 876
Interest receivable on bonds		-	-	-
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	43 845 825	486 412 177	199 419 182
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		<b>92 314 067</b>	<b>980 122 260</b>	<b>408 796 939</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	1 100 347	106 875
Payable for securities purchased		4 847 775	7 437 065	11 324 550
Payable on swaps		-	1 342 121	-
Payable on spot exchange		-	-	-
Management fees payable	3	11 091	126 911	55 241
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	43 620 467	483 830 547	197 946 331
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	-	-
		<b>48 479 333</b>	<b>493 836 991</b>	<b>209 432 997</b>
<b>TOTAL NET ASSETS</b>		<b>43 834 734</b>	<b>486 285 269</b>	<b>199 363 942</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF EUR	Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF USD	Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF USD
<b>ASSETS</b>				
Securities portfolio at cost		9 999 310	101 202 696	360 834 265
Net unrealised profit/ (loss)		338 775	64 126	4 431 859
Securities portfolio at market value	2	10 338 085	101 266 822	365 266 124
Cash at bank	2	-	-	20
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		1 303 773	11 983 606	3 401 647
Receivable on swaps		-	1 259 828	5 684 630
Receivable on spot exchange		-	-	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		-	-	3 340 344
Income receivable on securities lending		-	-	-
Swaps at market value	2, 10	10 431 722	104 377 407	383 560 932
Unrealised appreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised appreciation on financial futures contracts	2, 7	-	-	-
Formation expenses, net	2.10	-	-	-
Other assets		-	-	-
		<b>22 073 580</b>	<b>218 887 663</b>	<b>761 253 697</b>
<b>LIABILITIES</b>				
Bank Overdraft		-	-	-
Payable for securities purchased		1 288 041	13 243 434	7 064 580
Payable on swaps		15 733	-	2 021 698
Payable on spot exchange		-	-	-
Management fees payable	3	2 936	36 266	110 467
Performance fees payable	4	-	-	-
Depositary fees payable	5	-	-	-
<i>Taxe d'abonnement payable</i>	6	-	-	-
Administration fees payable	5	-	-	-
Registrar Agent fees payable	5	-	-	-
Professional fees payable		-	-	-
Interest and bank charges payable		-	-	-
Swaps at market value	2, 10	10 338 085	101 266 823	368 606 468
Unrealised depreciation on forward foreign exchange contracts	2, 8	-	-	-
Unrealised depreciation on financial futures contracts	2, 7	-	-	-
Other liabilities		-	-	-
		<b>11 644 795</b>	<b>114 546 523</b>	<b>377 803 213</b>
<b>TOTAL NET ASSETS</b>		<b>10 428 785</b>	<b>104 341 140</b>	<b>383 450 484</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
<b>ASSETS</b>		
Securities portfolio at cost		8 292 345 547
Net unrealised profit/ (loss)		276 355 812
Securities portfolio at market value	2	8 568 701 359
Cash at bank	2	71 709 448
Receivable for Fund shares issued		2 478 986
Receivable for securities sold		205 288 006
Receivable on swaps		70 004 645
Receivable on spot exchange		11 900
Dividends receivable, net		10 617 256
Interest receivable on bonds		14 590 865
Income receivable on securities lending		1 185
Swaps at market value	2, 10	5 904 858 991
Unrealised appreciation on forward foreign exchange contracts	2, 8	161 155
Unrealised appreciation on financial futures contracts	2, 7	2 395 306
Formation expenses, net	2.10	3 813
Other assets		1 571 334
		<b>14 852 394 249</b>
<b>LIABILITIES</b>		
Bank Overdraft		17 370 373
Payable for securities purchased		267 123 141
Payable on swaps		16 003 444
Payable on spot exchange		474
Management fees payable	3	1 997 261
Performance fees payable	4	111 695
Depositary fees payable	5	14 992
<i>Taxe d'abonnement payable</i>	6	13 609
Administration fees payable	5	289 321
Registrar Agent fees payable	5	1 389
Professional fees payable		7 161
Interest and bank charges payable		1 415
Swaps at market value	2, 10	5 845 598 643
Unrealised depreciation on forward foreign exchange contracts	2, 8	36 567
Unrealised depreciation on financial futures contracts	2, 7	242 868
Other liabilities		36 353
		<b>6 148 848 706</b>
<b>TOTAL NET ASSETS</b>		<b>8 703 545 543</b>

## Statistical information

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class SE</b>				
Number of shares		46 818.413	46 818.413	48 159.413
Net asset value per share	EUR	1 911.5849	1 739.2611	1 844.5760
<b>Class SE-W</b>				
Number of shares		-	1.000	1.000
Net asset value per share	EUR	-	1 714.2100	1 817.3500
<b>Class UCITS ETF Acc</b>				
Number of shares		5 713 983.000	9 941 255.000	2 646 549.000
Net asset value per share	EUR	156.7968	142.6549	151.2780
<b>Class UCITS ETF Monthly Hedged to EUR - Dist</b>				
Number of shares		336 061.000	325 861.000	216 618.000
Net asset value per share	EUR	104.3265	96.1947	105.0031
Total Net Assets	EUR	1 020 491 918	1 530 946 474	511 945 611

Statistical information (continued)

**Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class IE</b>				
Number of shares		12 167.897	12 947.897	12 947.897
Net asset value per share	EUR	1 523.3809	1 386.9638	1 517.8392
<b>Class OE</b>				
Number of shares		1.000	1.000	1.000
Net asset value per share	EUR	1 518.5000	1 381.7800	1 510.6900
<b>Class SE</b>				
Number of shares		41 782.970	41 852.970	24 323.326
Net asset value per share	EUR	1 536.3360	1 398.2746	1 529.2692
<b>Class UCITS ETF Acc</b>				
Number of shares		1 639 760.000	1 991 061.000	691 722.000
Net asset value per share	EUR	176.3474	160.4921	175.5088
<b>Class UCITS ETF Dist</b>				
Number of shares		71 602.000	55 874.000	50 499.000
Net asset value per share	EUR	145.6238	133.0788	150.2855
<b>Class UCITS ETF Monthly Hedged to GBP - Acc</b>				
Number of shares		16 901.000	16 901.000	99 299.000
Net asset value per share	GBP	123.4292	111.8704	121.5430
Total Net Assets	EUR	384 751 517	405 598 971	199 601 718

**Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class IE</b>				
Number of shares		-	-	9.000
Net asset value per share	EUR	-	-	1 242.6989
<b>Class SE</b>				
Number of shares		6 264.509	6 264.509	6 264.509
Net asset value per share	EUR	1 351.3037	1 214.0690	1 349.2937
<b>Class UCITS ETF Acc</b>				
Number of shares		801 352.000	570 984.000	622 779.000
Net asset value per share	EUR	166.0607	149.1885	165.7891
Total Net Assets	EUR	141 538 314	92 789 812	111 713 827

Statistical information (continued)

**Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		1 127 000.000	1 492 000.000	1 718 000.000
Net asset value per share	USD	101.3889	95.6822	104.3552
<b>Class Monthly Hedged to EUR - Dist</b>				
Number of shares		495 000.000	815 000.000	1 335 000.000
Net asset value per share	EUR	91.5453	87.7383	98.2991
Total Net Assets	USD	165 049 779	223 778 598	332 157 890

**Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		210 000.000	1 679 000.000	1 519 000.000
Net asset value per share	USD	109.7116	104.2282	109.6238
<b>Class Monthly Hedged to EUR - Dist</b>				
Number of shares		1 058 000.000	1 058 000.000	1 153 000.000
Net asset value per share	EUR	96.9251	93.5515	102.0221
Total Net Assets	USD	137 963 677	287 145 849	303 553 354

**Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		1 837 100.000	3 627 100.000	1 271 100.000
Net asset value per share	USD	101.1460	100.8064	101.1187
<b>Class Monthly Hedged to CHF - Dist</b>				
Number of shares		96 500.000	216 500.000	1 500.000
Net asset value per share	CHF	95.9564	97.3467	100.1786
<b>Class Monthly Hedged to EUR - Dist</b>				
Number of shares		444 000.000	794 000.000	81 000.000
Net asset value per share	EUR	96.8066	98.0116	100.4084
<b>Class Monthly Hedged to GBP - Dist</b>				
Number of shares		43 000.000	133 000.000	1 000.000
Net asset value per share	GBP	98.4991	99.1410	100.4835
Total Net Assets	USD	248 594 343	491 610 249	138 290 896

Statistical information (continued)

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		534 000.000	669 000.000	224 000.000
Net asset value per share	EUR	110.6484	107.8961	110.4283
Total Net Assets	EUR	59 086 277	72 182 498	24 735 947

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		752 000.000	769 000.000	340 000.000
Net asset value per share	EUR	136.9905	125.1390	137.9420
Total Net Assets	EUR	103 016 861	96 231 937	46 900 293

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		309 469.000	291 158.000	337 424.000
Net asset value per share	EUR	133.2335	117.9332	129.4009
Total Net Assets	EUR	41 231 661	34 337 196	43 662 980

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		786 005.000	932 636.000	1 125 408.000
Net asset value per share	EUR	288.6510	266.1882	298.8955
Total Net Assets	EUR	226 881 175	248 256 707	336 379 467



## Statistical information (continued)

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		1 062 037.000	1 847 637.000	2 228 699.000
Net asset value per share	EUR	113.2980	106.9034	124.9224
Total Net Assets	EUR	120 326 708	197 518 805	278 414 635

### Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		312 500.000	592 500.000	348 500.000
Net asset value per share	USD	101.8376	98.5151	101.4287
<b>Class Monthly Hedged to EUR - Dist</b>				
Number of shares		291 000.000	601 000.000	126 000.000
Net asset value per share	EUR	96.6912	95.0469	100.4777
Total Net Assets	USD	63 357 575	123 093 711	50 096 409

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		1 249 000.000	1 554 000.000	1 230 000.000
Net asset value per share	EUR	99.9595	97.5088	102.9197
Total Net Assets	EUR	124 849 493	151 528 809	126 591 235

### Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		11 527.000	339 527.000	779 900.000
Net asset value per share	JPY	10 218	10 228	11 049
Total Net Assets	JPY	117 778 331	3 472 627 549	8 616 869 846

## Statistical information (continued)

### Lyxor Index Fund - Lyxor Ultra Long Duration Euro Govt FTSE MTS 25+Y (DR) UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		631 000.000	-	-
Net asset value per share	EUR	109.1352	-	-
Total Net Assets	EUR	68 864 317	-	-

### Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		991 000.000	904 000.000	-
Net asset value per share	EUR	139.2013	138.2203	-
Total Net Assets	EUR	137 948 580	124 951 159	-

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		1 801 396.000	4 576 296.000	1 000 000.000
Net asset value per share	USD	10.6173	9.6384	9.9450
<b>Class Monthly Hedged to EUR - Acc</b>				
Number of shares		100 000.000	100 000.000	-
Net asset value per share	EUR	10.8074	9.8632	-
Total Net Assets	USD	20 337 247	45 225 921	9 945 083

### Lyxor Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		953 000.000	933 000.000	-
Net asset value per share	EUR	114.4273	110.7260	-
Total Net Assets	EUR	109 049 270	103 307 375	-

Statistical information (continued)

**Lyxor Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		784 000.000	784 000.000	-
Net asset value per share	EUR	166.4701	156.7108	-
Total Net Assets	EUR	130 512 596	122 861 336	-

**Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Beta Factor Index UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class C-EUR</b>				
Number of shares		-	-	19 000.000
Net asset value per share	EUR	-	-	107.7058
Total Net Assets	EUR	-	-	2 046 411

**Lyxor Index Fund - Lyxor J.P. Morgan Europe Low Size Factor Index UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class C-EUR</b>				
Number of shares		-	-	38 000.000
Net asset value per share	EUR	-	-	99.4721
Total Net Assets	EUR	-	-	3 779 942

**Lyxor Index Fund - Lyxor J.P. Morgan Europe Momentum Factor Index UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class C-EUR</b>				
Number of shares		-	-	30 000.000
Net asset value per share	EUR	-	-	113.8712
Total Net Assets	EUR	-	-	3 416 137

Statistical information (continued)

**Lyxor Index Fund - Lyxor J.P. Morgan Europe Value Factor Index UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class C-EUR</b>				
Number of shares		-	-	20 299.000
Net asset value per share	EUR	-	-	99.6103
Total Net Assets	EUR	-	-	2 021 991

**Lyxor Index Fund - Lyxor J.P. Morgan Europe Quality Factor Index UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class C-EUR</b>				
Number of shares		-	-	56 000.000
Net asset value per share	EUR	-	-	101.9907
Total Net Assets	EUR	-	-	5 711 485

**Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		378 000.000	378 000.000	712 000.000
Net asset value per share	EUR	122.6895	113.6173	118.3965
Total Net Assets	EUR	46 376 642	42 947 357	84 298 318

**Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		212 000.000	212 000.000	212 000.000
Net asset value per share	USD	131.3081	121.9410	124.1681
Total Net Assets	USD	27 837 324	25 851 494	26 323 647

## Statistical information (continued)

### Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		1 154 984.000	1 662 884.000	3 722 927.000
Net asset value per share	USD	128.6689	123.7322	131.0866
Total Net Assets	EUR	132 605 144	181 591 633	418 924 328

### Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		16 272.000	3 840.000	101 520.000
Net asset value per share	GBP	93.7096	91.2555	96.7641
Total Net Assets	GBP	1 524 843	350 421	9 823 493

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		9 076 190.000	-	-
Net asset value per share	EUR	16.5431	-	-
Total Net Assets	EUR	150 149 095	-	-

### Lyxor Index Fund - Lyxor Smart Cash

	Currency	30/04/19	31/10/18	31/10/17
<b>Class IE</b>				
Number of shares		161 247.662	42 489.950	25 750.799
Net asset value per share	EUR	990.9193	992.9079	996.2302
<b>Class IG</b>				
Number of shares		200.000	1 000.000	1 000.000
Net asset value per share	GBP	1 024.7766	1 020.6221	1 013.9053
<b>Class IU</b>				
Number of shares		120 718.149	53 903.867	31 659.486
Net asset value per share	USD	1 054.9330	1 041.2878	1 020.9144
<b>Class UCITS ETF C-EUR</b>				
Number of shares		664 333.000	749 683.000	786 769.000
Net asset value per share	EUR	990.9193	992.9079	996.2302

## Statistical information (continued)

### Lyxor Index Fund - Lyxor Smart Cash

	Currency	30/04/19	31/10/18	31/10/17
<b>Class UCITS ETF C-GBP</b>				
Number of shares		13 295.000	12 712.000	45 264.000
Net asset value per share	GBP	1 024.7766	1 020.6221	1 013.9053
<b>Class UCITS ETF C-USD</b>				
Number of shares		161 431.000	189 488.000	220 533.000
Net asset value per share	USD	1 054.9330	1 041.2878	1 020.9144
Total Net Assets	EUR	1 100 655 881	1 025 265 078	1 084 114 271

### Lyxor Index Fund - Lyxor Alpha Plus Fund

	Currency	30/04/19	31/10/18	31/10/17
<b>Class IE-D</b>				
Number of shares		1 003 933.381	1 003 933.381	1 003 933.381
Net asset value per share	EUR	100.5930	100.1669	103.6277
Total Net Assets	EUR	100 988 679	100 560 939	104 035 285

### Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		737 000.000	2 342 000.000	6 802 000.000
Net asset value per share	EUR	43.3963	48.2955	45.5500
Total Net Assets	EUR	31 983 126	113 108 152	309 831 352

### Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		7 648 000.000	8 048 000.000	2 696 000.000
Net asset value per share	EUR	44.8896	47.0056	48.3684
Total Net Assets	EUR	343 316 394	378 301 741	130 401 331

## Statistical information (continued)

### Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1x) Inverse UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		115 000.000	325 000.000	410 000.000
Net asset value per share	USD	50.7652	52.4646	49.6814
Total Net Assets	USD	5 837 996	17 051 000	20 369 355

### Lyxor Index Fund - Crystal Europe Equity

	Currency	30/04/19	31/10/18	31/10/17
<b>Class IE</b>				
Number of shares		14 879.110	29 722.758	24 387.000
Net asset value per share	EUR	1 017.3633	981.4064	981.9278
<b>Class OE</b>				
Number of shares		100.000	100.000	-
Net asset value per share	EUR	1 021.0403	984.4206	-
Total Net Assets	EUR	15 239 565	29 268 547	23 946 275

### Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		9 900.000	59 900.000	579 900.000
Net asset value per share	USD	121.8108	107.3723	104.0715
Total Net Assets	USD	1 205 927	6 431 603	60 351 082

### Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		105 576.000	95 000.000	509 900.000
Net asset value per share	EUR	101.7827	90.9472	98.9214
Total Net Assets	EUR	10 745 813	8 639 990	50 440 022

## Statistical information (continued)

### Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		1 000 000.000	1 000 000.000	-
Net asset value per share	EUR	9.8491	9.7114	-
Total Net Assets	EUR	9 849 138	9 711 409	-

### Lyxor Index Fund - Lyxor Privex UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		2 817 068.000	-	-
Net asset value per share	EUR	8.2660	-	-
Total Net Assets	EUR	23 285 939	-	-

### Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		287 844.000	-	-
Net asset value per share	EUR	42.7518	-	-
Total Net Assets	EUR	12 305 875	-	-

### Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist EUR</b>				
Number of shares		227 205.000	-	-
Net asset value per share	EUR	49.6638	-	-
<b>Class Dist USD</b>				
Number of shares		96 229.000	-	-
Net asset value per share	USD	22.2765	-	-
Total Net Assets	EUR	13 196 653	-	-



## Statistical information (continued)

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist EUR</b>				
Number of shares		1 756 836.000	-	-
Net asset value per share	EUR	46.2180	-	-
<b>Class Dist USD</b>				
Number of shares		1 899 791	-	-
Net asset value per share	USD	20.7383	-	-
Total Net Assets	EUR	116 352 759		

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		274 545.000	-	-
Net asset value per share	EUR	55.5542	-	-
Total Net Assets	EUR	15 252 151	-	-

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		285 398.000	-	-
Net asset value per share	EUR	62.8950	-	-
Total Net Assets	EUR	17 950 119	-	-

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		1 255 637.000	-	-
Net asset value per share	EUR	85.4918	-	-
Total Net Assets	EUR	107 346 740	-	-

Statistical information (continued)

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		3 652 052.000	-	-
Net asset value per share	EUR	92.0122	-	-
Total Net Assets	EUR	336 033 412	-	-

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		375 241.000	-	-
Net asset value per share	EUR	65.5012	-	-
Total Net Assets	EUR	24 578 760	-	-

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		2 304 212.000	-	-
Net asset value per share	EUR	40.6951	-	-
Total Net Assets	EUR	93 770 154	-	-

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		152 577.000	-	-
Net asset value per share	EUR	37.2728	-	-
Total Net Assets	EUR	5 686 979	-	-

## Statistical information (continued)

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		8 946 860.000	-	-
Net asset value per share	EUR	46.1398	-	-
Total Net Assets	EUR	412 807 012	-	-

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		184 108.000	-	-
Net asset value per share	EUR	101.8589	-	-
Total Net Assets	EUR	18 753 042	-	-

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		202 975.000	-	-
Net asset value per share	EUR	39.6051	-	-
Total Net Assets	EUR	8 038 853	-	-

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		985 540.000	-	-
Net asset value per share	EUR	54.5043	-	-
Total Net Assets	EUR	53 716 190	-	-

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		2 060 869.000	-	-
Net asset value per share	EUR	34.4124	-	-
Total Net Assets	EUR	70 919 448	-	-

## Statistical information (continued)

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		398 448.000	-	-
Net asset value per share	EUR	28.2542	-	-
Total Net Assets	EUR	11 257 850	-	-

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		868 134.000	-	-
Net asset value per share	EUR	44.4283	-	-
Total Net Assets	EUR	38 569 785	-	-

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		687 309.000	-	-
Net asset value per share	EUR	63.7773	-	-
Total Net Assets	EUR	43 834 734	-	-

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		25 351 266.000	-	-
Net asset value per share	EUR	19.1818	-	-
Total Net Assets	EUR	486 285 269	-	-

Statistical information (continued)

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		3 373 485.000	-	-
Net asset value per share	EUR	59.0973	-	-
Total Net Assets	EUR	199 363 942	-	-

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		95 835.000	-	-
Net asset value per share	EUR	108.8202	-	-
Total Net Assets	EUR	10 428 785	-	-

**Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF**

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Acc</b>				
Number of shares		4 937 441.000	3 299 941.000	-
Net asset value per share	USD	21.1326	17.3959	-
Total Net Assets	USD	104 341 140	57 405 543	-

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

	Currency	30/04/19	31/10/18	31/10/17
<b>Class Dist</b>				
Number of shares		2 818 000.000	3 038 000.000	-
Net asset value per share	USD	98.7531	91.6734	-
<b>Class Monthly Hedged to EUR-Dist</b>				
Number of shares		1 006 000.000	676 000.000	-
Net asset value per share	EUR	93.2782	87.9951	-
Total Net Assets	USD	383 450 484	345 902 960	-

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
20 896	AAK AB	SEK	305 272	302 528	0.03
11 575	AALBERTS INDUSTRIES NV	EUR	447 742	405 125	0.04
7 224	AAREAL BANK AG	EUR	265 504	224 739	0.02
219 668	ABB LTD	CHF	3 737 523	4 033 658	0.40
56 836	ABN AMRO GROUP NV	EUR	1 369 933	1 191 851	0.12
24 472	ACCOR SA	EUR	1 019 168	919 168	0.09
2 709	ACKERMANS & VAN HAAREN NV	EUR	391 553	388 471	0.04
33 221	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	1 056 932	1 359 736	0.13
20 103	ADECCO GROUP AG - REG	CHF	1 185 304	1 030 147	0.10
22 231	ADIDAS AG - REG - REG	EUR	4 051 913	5 093 122	0.50
27 820	ADMIRAL GROUP PLC	GBP	596 181	713 259	0.07
1 700	ADYEN NV	EUR	1 093 583	1 233 520	0.12
216 495	AEGON NV	EUR	1 131 256	1 008 001	0.10
8 870	AENA SME SA	EUR	1 386 413	1 466 655	0.14
3 376	AEROPORTS DE PARIS	EUR	523 771	613 082	0.06
23 235	AGEAS	EUR	943 913	1 092 045	0.11
30 911	AGGREKO PLC	GBP	310 480	306 791	0.03
94 607	AIB GROUP PLC	EUR	474 126	391 484	0.04
28 715	AIR FRANCE-KLM	EUR	314 536	295 765	0.03
51 827	AIR LIQUIDE SA	EUR	5 287 027	6 144 091	0.60
68 961	AIRBUS SE	EUR	5 905 318	8 404 967	0.82
13 038	AKER BP ASA	NOK	312 154	382 748	0.04
27 486	AKZO NOBEL NV	EUR	2 109 237	2 080 690	0.20
61 565	ALCON INC	CHF	2 189 007	3 163 428	0.31
35 891	ALFA LAVAL AB	SEK	727 367	742 462	0.07
51 226	ALLIANZ SE - REG	EUR	9 459 316	11 003 344	1.09
19 473	ALSTOM SA	EUR	676 826	763 342	0.07
3 467	ALTEN SA	EUR	312 420	337 339	0.03
28 621	ALTRAN TECHNOLOGIES	EUR	331 414	332 147	0.03
52 960	AMADEUS IT GROUP SA - A	EUR	3 128 202	3 755 923	0.37
20 247	AMBU A/S	DKK	414 644	517 857	0.05
9 017	AMS AG	CHF	614 615	339 440	0.03
7 303	AMUNDI SA	EUR	476 171	467 757	0.05
8 598	ANDRITZ AG	EUR	402 201	365 415	0.04
114 866	ANGLO AMERICAN PLC	GBP	2 060 920	2 647 537	0.26
103 217	ANHEUSER-BUSCH INBEV SA/NV	EUR	7 165 024	8 180 979	0.80
46 807	ANTOFAGASTA PLC	GBP	497 858	494 396	0.05
836	AP MOLLER - MAERSK A/S - B	DKK	1 049 175	971 080	0.10
77 229	ARCELORMITTAL	EUR	1 963 207	1 492 682	0.15
4 549	ARGENX SE	EUR	369 626	519 496	0.05
8 654	ARKEMA SA	EUR	865 679	791 495	0.08
93 436	AROUNDTOWN SA	EUR	631 981	675 169	0.07
57 116	ASHTREAD GROUP PLC	GBP	1 238 262	1 409 878	0.14
5 119	ASM INTERNATIONAL NV	EUR	250 192	310 007	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
51 371	ASML HOLDING NV	EUR	7 712 459	9 531 375	0.93
17 017	ASR NEDERLAND NV	EUR	597 485	673 873	0.07
119 613	ASSA ABLOY AB	SEK	2 057 314	2 274 547	0.22
54 798	ASSICURAZIONI GENERALI SPA	EUR	844 643	948 005	0.09
43 463	ASSOCIATED BRITISH FOODS PLC	GBP	1 354 828	1 293 803	0.13
152 921	ASTRAZENECA PLC	GBP	8 558 547	10 185 839	1.00
56 358	ATLANTIA SPA	EUR	1 410 714	1 370 627	0.13
77 791	ATLAS COPCO AB	SEK	1 987 945	2 155 375	0.21
11 390	ATOS SE	EUR	1 310 003	1 045 374	0.10
4 069	AURUBIS AG	EUR	284 660	176 676	0.02
113 335	AUTO TRADER GROUP PLC	GBP	481 963	745 415	0.07
7 734	AVEVA GROUP	GBP	295 750	300 849	0.03
471 014	AVIVA PLC	GBP	2 619 385	2 353 289	0.23
251 272	AXA SA	EUR	5 940 285	5 966 454	0.58
6 319	AXEL SPRINGER SE	EUR	372 500	319 110	0.03
189 049	A2A SPA	EUR	274 076	281 683	0.03
385 746	BAE SYSTEMS PLC	GBP	2 508 910	2 216 699	0.22
83 242	BALFOUR BEATTY PLC	GBP	257 851	243 243	0.02
5 889	BALOISE HOLDING AG - REG	CHF	758 049	900 367	0.09
804 719	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	5 518 715	4 359 968	0.43
182 861	BANCO BPM SPA	EUR	539 612	387 665	0.04
974 951	BANCO COMERCIAL PORTUGUES SA	EUR	288 590	243 835	0.02
679 095	BANCO DE SABADELL SA	EUR	1 128 823	703 542	0.07
40 319	BANCO ESPIRITO SANTO SA	EUR	46 344	-	0.00
1 959 524	BANCO SANTANDER SA	EUR	10 515 189	8 840 393	0.87
112 036	BANK OF IRELAND GROUP PLC	EUR	785 961	637 485	0.06
19 304	BANK POLSKA KASA OPIEKI SA	PLN	484 239	511 606	0.05
143 712	BANKIA SA	EUR	553 094	354 250	0.03
77 900	BANKINTER SA	EUR	623 726	554 492	0.05
1 945 053	BARCLAYS PLC	GBP	4 292 159	3 717 016	0.36
122 407	BARRATT DEVELOPMENTS PLC	GBP	795 202	856 913	0.08
262	BARRY CALLEBAUT AG - REG	CHF	368 407	428 102	0.04
110 847	BASF SE - REG	EUR	9 371 669	8 035 299	0.79
112 546	BAYER AG	EUR	10 937 832	6 678 480	0.65
38 673	BAYERISCHE MOTOREN WERKE AG	EUR	3 199 546	2 935 281	0.29
6 686	BB BIOTECH AG	CHF	373 161	411 581	0.04
106 307	BBA AVIATION PLC	GBP	373 324	336 364	0.03
63 692	BEAZLEY PLC	GBP	370 946	426 762	0.04
3 294	BECHTLE AG	EUR	285 318	301 072	0.03
11 861	BEIERSDORF AG	EUR	1 093 533	1 155 736	0.11
14 851	BELLWAY PLC	GBP	525 120	537 618	0.05
15 570	BERKELEY GROUP HOLDINGS	GBP	644 678	680 288	0.07
254 897	BHP GROUP PLC	GBP	4 355 365	5 365 098	0.53
5 142	BIOMERIEUX	EUR	353 686	363 797	0.04

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
102 665	B&M EUROPEAN VALUE RETAIL SA	GBP	456 961	471 138	0.05
139 158	BNP PARIBAS SA	EUR	8 434 941	6 603 047	0.65
33 009	BOLIDEN AB	SEK	892 738	873 692	0.09
108 666	BOLLORE SA	EUR	444 912	460 309	0.05
8 874	BOLSAS Y MERCADOS ESPANOLAS SHMSF SA	EUR	253 743	224 335	0.02
10 093	BOSKALIS WESTMINSTER	EUR	289 728	246 168	0.02
35 400	BOUYGUES SA	EUR	1 377 179	1 187 316	0.12
2 445 326	BP PLC	GBP	13 840 179	15 901 089	1.57
18 646	BRENTAG AG	EUR	916 540	896 127	0.09
276 829	BRITISH AMERICAN TOBACCO PLC	GBP	13 713 245	9 628 555	0.94
116 826	BRITISH LAND CO PLC	GBP	812 550	807 243	0.08
32 009	BRITVIC PLC	GBP	272 889	340 141	0.03
1 057 928	BT GROUP PLC	GBP	3 021 052	2 818 803	0.28
41 400	BTG PLC	GBP	314 292	402 370	0.04
802	BUCHER INDUSTRIES AG - REG	CHF	264 020	243 128	0.02
40 603	BUNZL PLC	GBP	985 425	1 090 587	0.11
49 650	BURBERRY GROUP PLC	GBP	990 816	1 164 940	0.11
34 486	BUREAU VERITAS SA	EUR	722 502	778 694	0.08
433 125	CAIXABANK SA	EUR	1 710 889	1 229 642	0.12
20 190	CAPGEMINI SE	EUR	1 992 931	2 182 539	0.21
201 699	CAPITA PLC	GBP	340 444	299 035	0.03
4 416	CARL ZEISS MEDITEC AG	EUR	328 930	386 621	0.04
12 751	CARLSBERG A/S - B	DKK	1 236 626	1 468 491	0.14
19 854	CARNIVAL PLC	GBP	1 045 189	931 901	0.09
71 982	CARREFOUR SA	EUR	1 317 327	1 250 327	0.12
6 449	CASINO GUICHARD PERRACHON SA	EUR	234 500	235 389	0.02
31 135	CASTELLUM AB	SEK	426 952	498 984	0.05
8 128	CD PROJEKT SA	PLN	363 645	407 144	0.04
25 274	CELLNEX TELECOM SAU	EUR	505 396	693 013	0.07
3 399	CEMBRA MONEY BANK AG	CHF	247 586	281 415	0.03
691 278	CENTRICA PLC	GBP	1 308 058	854 398	0.08
13	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - REG	CHF	775 781	879 947	0.09
12 415	CHR HANSEN HOLDING A/S	DKK	917 925	1 129 135	0.11
758	CHRISTIAN DIOR SE	EUR	226 067	334 581	0.03
65 965	CIE DE SAINT-GOBAIN	EUR	2 893 660	2 403 765	0.24
62 998	CIE FINANCIERE RICHEMONT SA - REG	CHF	3 937 119	4 109 764	0.40
21 705	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 475 759	2 499 331	0.24
119 144	CINEWORLD GROUP PLC	GBP	353 746	440 735	0.04
24 184	CLARIANT AG - REG	CHF	480 499	443 444	0.04
18 352	CLOSE BROTHERS GROUP PLC	GBP	308 713	331 324	0.03
120 386	CNH INDUSTRIAL NV	EUR	1 226 393	1 163 892	0.11
18 040	CNP ASSURANCES	EUR	351 955	379 562	0.04
297 727	COBHAM PLC	GBP	437 558	399 324	0.04
23 964	COCA-COLA HBC AG	GBP	654 887	764 094	0.07



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
2 693	COFINIMMO SA	EUR	287 255	307 002	0.03
13 996	COLOPLAST A/S	DKK	1 002 942	1 346 415	0.13
7 741	COLRUYT SA	EUR	384 106	497 437	0.05
119 991	COMMERZBANK AG	EUR	1 304 912	961 368	0.09
191 859	COMPASS GROUP PLC	GBP	3 361 076	3 890 074	0.38
13 034	CONTINENTAL AG	EUR	2 592 911	1 920 690	0.19
168 213	CONVATEC GROUP PLC	GBP	427 152	271 109	0.03
20 420	COVESTRO AG	EUR	1 571 758	995 475	0.10
7 436	COVIVIO	EUR	640 600	717 574	0.07
151 313	CREDIT AGRICOLE SA	EUR	2 038 193	1 850 558	0.18
292 403	CREDIT SUISSE GROUP AG - REG	CHF	3 108 792	3 482 207	0.34
101 785	CRH PLC	EUR	2 942 662	3 046 425	0.30
15 919	CRODA INTERNATIONAL PLC	GBP	785 825	959 418	0.09
149 711	CYBG PLC	GBP	491 338	353 880	0.03
18 682	DAILY MAIL & GENERAL TRUST PLC	GBP	160 867	142 780	0.01
107 772	DAIMLER AG	EUR	6 937 065	6 287 418	0.62
77 716	DANONE	EUR	5 124 714	5 601 769	0.55
86 503	DANSKE BANK A/S	DKK	2 562 782	1 367 813	0.13
281	DASSAULT AVIATION SA	EUR	385 350	379 069	0.04
16 795	DASSAULT SYSTEMES SE	EUR	1 629 159	2 368 935	0.23
54 912	DAVIDE CAMPARI-MILANO SPA	EUR	346 373	493 384	0.05
12 230	DCC PLC	GBP	933 646	974 246	0.10
12 378	DECHRA PHARMACEUTICALS PLC	GBP	375 485	383 010	0.04
15 831	DELIVERY HERO SE	EUR	600 873	650 496	0.06
12 183	DEMANT A/S	DKK	321 127	342 691	0.03
12 785	DERWENT LONDON PLC	GBP	419 106	471 453	0.05
230 374	DEUTSCHE BANK AG - REG	EUR	3 200 209	1 697 626	0.17
22 930	DEUTSCHE BOERSE AG	EUR	2 248 888	2 726 377	0.27
28 676	DEUTSCHE LUFTHANSA AG - REG	EUR	680 764	617 108	0.06
118 592	DEUTSCHE POST AG - REG	EUR	4 069 299	3 664 493	0.36
391 388	DEUTSCHE TELEKOM AG - REG	EUR	5 637 892	5 837 161	0.57
40 264	DEUTSCHE WOHNEN SE	EUR	1 453 336	1 613 378	0.16
291 754	DIAGEO PLC	GBP	8 324 147	10 974 076	1.09
3 144	DIASORIN SPA	EUR	287 733	273 842	0.03
165 943	DIRECT LINE INSURANCE GROUP PLC	GBP	666 928	635 859	0.06
3 817	DKSH HOLDING AG	CHF	258 632	209 066	0.02
111 102	DNB ASA	NOK	1 789 164	1 899 037	0.19
35 703	DOMETIC GROUP AB	SEK	292 657	291 006	0.03
157 890	DS SMITH PLC	GBP	823 833	655 694	0.06
21 552	DSV A/S	DKK	1 367 766	1 775 383	0.17
3 694	DUFREY AG - REG	CHF	430 114	321 980	0.03
23 969	EASYJET PLC	GBP	380 424	324 410	0.03
28 876	EDENRED	EUR	758 361	1 213 081	0.12
306 875	EDP - ENERGIAS DE PORTUGAL SA	EUR	947 627	1 036 931	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
11 828	EIFPAGE SA	EUR	1 043 789	1 101 187	0.11
59 217	ELECTRICITE DE FRANCE SA	EUR	689 903	760 346	0.07
53 562	ELECTROCOMPONENTS PLC	GBP	390 023	402 252	0.04
28 345	ELECTROLUX AB	SEK	726 758	620 681	0.06
44 483	ELEKTA AB - B	SEK	393 373	469 703	0.05
23 341	ELIS SA	EUR	493 259	371 122	0.04
18 167	ELISA OYJ	EUR	628 555	687 258	0.07
1 019	EMS-CHEMIE HOLDING AG	CHF	549 271	550 546	0.05
27 371	ENAGAS SA	EUR	637 107	695 223	0.07
38 205	ENDESA SA	EUR	724 971	848 533	0.08
937 531	ENEL SPA	EUR	4 906 266	5 286 737	0.52
224 425	ENGIE SA	EUR	3 186 150	2 963 532	0.29
306 578	ENI SPA	EUR	4 557 705	4 665 504	0.46
265 641	E.ON SE	EUR	2 553 135	2 541 653	0.25
75 905	EPIROC AB - A	SEK	608 433	699 615	0.07
132 967	EQUINOR ASA	NOK	2 481 394	2 640 475	0.26
36 315	ERSTE GROUP BANK AG	EUR	1 273 420	1 296 446	0.13
35 168	ESSILORLUXOTTICA SA	EUR	3 819 276	3 815 728	0.37
77 047	ESSITY AB	SEK	1 742 673	2 037 858	0.20
5 485	EURAZEO SE	EUR	374 972	383 676	0.04
1 355	EUROFINS SCIENTIFIC SE	EUR	634 683	552 840	0.05
6 432	EURONEXT NV	EUR	332 519	398 462	0.04
16 681	EUTELSAT COMMUNICATIONS SA	EUR	347 455	268 397	0.03
20 089	EVONIK INDUSTRIES AG	EUR	589 252	533 564	0.05
14 628	EVOTEC AG	EUR	273 606	322 986	0.03
64 072	EVRAZ PLC	GBP	399 652	467 767	0.05
13 673	EXOR NV	EUR	733 313	811 629	0.08
109 825	EXPERIAN PLC	GBP	1 999 930	2 842 559	0.28
33 865	FABEGE AB	SEK	315 767	419 091	0.04
11 830	FASTIGHETS AB BALDER - B	SEK	265 298	333 329	0.03
8 939	FAURECIA SA	EUR	516 636	404 758	0.04
27 995	FERGUSON PLC	GBP	1 690 019	1 771 568	0.17
15 124	FERRARI NV	EUR	1 442 702	1 826 223	0.18
59 551	FERROVIAL SA	EUR	1 058 362	1 307 740	0.13
132 905	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 936 983	1 825 317	0.18
47 467	FINECOBANK BANCA FINECO SPA	EUR	405 889	557 025	0.05
4 949	FLSMIDTH & CO A/S - B	DKK	277 373	221 408	0.02
2 282	FLUGHAFEN ZURICH AG	CHF	413 108	335 306	0.03
52 788	FORTUM OYJ	EUR	946 396	994 526	0.10
4 488	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	357 302	331 394	0.03
15 455	FREENET AG	EUR	416 285	323 010	0.03
25 764	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	2 091 600	1 931 269	0.19
49 487	FRESENIUS SE & CO KGAA	EUR	3 191 938	2 503 052	0.25
8 388	FUCHS PETROLUB SE - PFD	EUR	381 538	325 287	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
5 757	GALAPAGOS NV	EUR	473 821	587 502	0.06
6 034	GALENICA AG	CHF	295 139	274 489	0.03
59 227	GALP ENERGIA SGPS SA	EUR	907 422	886 628	0.09
17 862	GEA GROUP AG	EUR	640 982	445 121	0.04
4 470	GEBERIT AG - REG	CHF	1 634 232	1 672 532	0.16
6 580	GECINA SA	EUR	912 988	875 798	0.09
7 422	GENMAB A/S	DKK	1 126 152	1 098 532	0.11
495	GEORG FISCHER AG - REG	CHF	507 607	429 116	0.04
3 790	GERRESHEIMER AG	EUR	253 716	253 930	0.02
26 286	GETINGE AB - B	SEK	298 165	329 739	0.03
52 757	GETLINK SE - REG	EUR	563 903	757 063	0.07
960	GIVAUDAN SA - REG	CHF	1 763 546	2 218 424	0.22
22 785	GJENSIDIGE FORSIKRING ASA	NOK	331 192	393 925	0.04
24 467	GLANBIA PLC	EUR	377 665	401 014	0.04
599 177	GLAXOSMITHKLINE PLC	GBP	9 613 394	10 966 614	1.08
1 454 575	GLENCORE PLC	GBP	5 366 215	5 149 769	0.50
16 102	GN STORE NORD A/S	DKK	484 718	734 821	0.07
29 336	GREAT PORTLAND ESTATES PLC	GBP	215 178	257 511	0.03
37 412	GREENE KING PLC	GBP	286 093	278 963	0.03
3 312	GRENKE AG	EUR	299 470	313 481	0.03
35 593	GRIFOLS SA	EUR	840 643	880 571	0.09
9 737	GROUPE BRUXELLES LAMBERT SA	EUR	860 488	829 787	0.08
70 223	GVC HOLDINGS PLC	GBP	725 150	533 259	0.05
187 255	G4S PLC	GBP	557 633	470 942	0.05
7 454	H LUNDBECK A/S	DKK	358 404	279 561	0.03
45 818	HALMA PLC	GBP	632 028	959 105	0.09
92 481	HAMMERSON PLC	GBP	531 806	346 299	0.03
7 245	HANNOVER RUECK SE - REG	EUR	773 208	973 728	0.10
32 589	HARGREAVES LANSDOWN PLC	GBP	616 292	855 620	0.08
176 696	HAYS PLC	GBP	361 353	311 605	0.03
17 833	HEIDELBERGCEMENT AG	EUR	1 425 514	1 283 976	0.13
12 090	HEINEKEN HOLDING NV	EUR	957 145	1 094 750	0.11
28 724	HEINEKEN NV	EUR	2 400 496	2 764 398	0.27
5 364	HELLA GMBH & CO KGAA	EUR	282 924	259 939	0.03
791	HELVETIA HOLDING AG - REG	CHF	377 600	448 487	0.04
21 502	HENKEL AG & CO KGAA - PFD	EUR	2 332 468	1 940 340	0.19
96 180	HENNES & MAURITZ AB - B	SEK	1 749 212	1 494 754	0.15
94 072	HERA SPA	EUR	267 039	298 585	0.03
3 606	HERMES INTERNATIONAL	EUR	1 676 675	2 261 683	0.22
32 996	HEXAGON AB - B	SEK	1 438 799	1 604 236	0.16
30 995	HEXPOL AB	SEK	261 235	215 278	0.02
15 340	HIKMA PHARMACEUTICALS PLC	GBP	315 620	315 044	0.03
35 640	HISCOX LTD	GBP	564 640	694 019	0.07
2 194	HOCHTIEF AG	EUR	316 377	291 802	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
35 211	HOMESERVE PLC	GBP	322 319	444 413	0.04
74 274	HOWDEN JOINERY GROUP PLC	GBP	384 590	438 913	0.04
2 457 338	HSBC HOLDINGS PLC	GBP	19 922 813	19 069 273	1.88
7 636	HUGO BOSS AG	EUR	547 482	474 654	0.05
11 556	HUHTAMAKI OYJ	EUR	385 390	393 020	0.04
50 006	HUSQVARNA AB - B	SEK	393 764	406 741	0.04
719 487	IBERDROLA SA	EUR	4 403 733	5 826 406	0.57
9 514	ICA GRUPPEN AB	SEK	287 735	306 738	0.03
3 387	ICADE	EUR	262 607	258 089	0.03
44 514	IG GROUP HOLDINGS PLC	GBP	368 578	263 982	0.03
3 392	ILIAD SA	EUR	614 357	307 654	0.03
6 347	IMCD NV	EUR	337 153	456 984	0.04
3 933	IMERYS SA	EUR	284 236	186 739	0.02
34 558	IMI PLC	GBP	464 187	422 302	0.04
115 459	IMPERIAL BRANDS PLC	GBP	3 801 692	3 271 775	0.32
50 100	INCHCAPE PLC	GBP	420 916	358 128	0.04
134 130	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	3 804 314	3 617 486	0.35
20 938	INDUSTRIVARDEN AB - A	SEK	430 634	431 956	0.04
137 239	INFINEON TECHNOLOGIES AG - REG	EUR	2 869 070	2 885 450	0.28
151 074	INFORMA PLC	GBP	1 150 171	1 369 007	0.13
469 666	ING GROEP NV	EUR	6 561 844	5 333 527	0.52
7 221	INGENICO GROUP SA	EUR	570 005	542 730	0.05
55 831	INMARSAT PLC	GBP	352 509	354 087	0.03
30 029	INMOBILIARIA COLONIAL SOCIMI SA	EUR	275 534	288 128	0.03
9 246	INNOGY SE	EUR	340 343	382 692	0.04
22 655	INTERCONTINENTAL HOTELS GROUP PLC	GBP	1 141 742	1 309 254	0.13
35 491	INTERMEDIATE CAPITAL GROUP PLC	GBP	390 118	487 994	0.05
120 205	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	GBP	824 118	755 642	0.07
10 079	INTERPUMP GROUP SPA	EUR	253 032	337 445	0.03
19 478	INTERTEK GROUP PLC	GBP	1 089 783	1 212 206	0.12
1 969 663	INTESA SANPAOLO SPA	EUR	5 185 776	4 603 102	0.45
75 745	INVESTEC PLC	GBP	465 084	427 340	0.04
54 970	INVESTOR AB - B	SEK	2 077 323	2 335 680	0.23
4 408	IPSEN SA	EUR	495 784	458 873	0.04
19 028	ISS A/S	DKK	596 087	527 586	0.05
59 040	ITALGAS SPA	EUR	282 516	328 262	0.03
485 810	ITV PLC	GBP	876 468	772 244	0.08
207 690	J SAINSBURY PLC	GBP	615 950	537 556	0.05
9 069	JCDECAUX SA	EUR	277 700	264 815	0.03
29 513	JERONIMO MARTINS SGPS SA	EUR	445 676	428 529	0.04
82 252	JOHN WOOD GROUP PLC	GBP	623 888	450 178	0.04
24 009	JOHNSON MATTHEY PLC	GBP	876 533	931 984	0.09
27 011	JULIUS BAER GROUP LTD	CHF	1 224 926	1 161 804	0.11
55 238	JUPITER FUND MANAGEMENT PLC	GBP	316 391	241 154	0.02

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
71 158	JUST EAT PLC	GBP	596 398	578 601	0.06
8 176	JYSKE BANK A/S - REG	DKK	378 968	293 608	0.03
31 430	KBC GROUP NV	EUR	2 119 535	2 075 009	0.20
9 007	KERING SA	EUR	3 223 405	4 746 689	0.47
18 375	KERRY GROUP PLC	EUR	1 529 680	1 833 825	0.18
8 241	KESKO OYJ - B	EUR	370 652	381 558	0.04
16 464	KGHM POLSKA MIEDZ SA	PLN	343 817	394 700	0.04
27 773	KINDRED GROUP PLC	SEK	295 944	215 839	0.02
254 661	KINGFISHER PLC	GBP	884 531	782 365	0.08
18 602	KINGSPAN GROUP PLC	EUR	652 090	872 062	0.09
29 195	KINNEVIK AB	SEK	759 557	757 671	0.07
7 838	KION GROUP AG	EUR	522 851	478 432	0.05
25 711	KLEPIERRE SA	EUR	859 814	814 267	0.08
5 805	KNORR-BREMSE AG	EUR	469 253	561 053	0.05
48 859	KONE OYJ - B	EUR	2 125 966	2 387 251	0.23
7 867	KONECRANES OYJ	EUR	286 534	292 023	0.03
142 859	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 572 441	3 065 754	0.30
21 895	KONINKLIJKE DSM NV	EUR	1 671 635	2 230 006	0.22
425 662	KONINKLIJKE KPN NV	EUR	1 140 463	1 164 611	0.11
111 779	KONINKLIJKE PHILIPS NV	EUR	3 708 311	4 243 690	0.42
7 999	KONINKLIJKE VOPAK NV	EUR	304 152	317 960	0.03
23 099	K+S AG	EUR	511 815	417 630	0.04
6 763	KUEHNE + NAGEL INTERNATIONAL AG - REG	CHF	938 144	876 762	0.09
57 644	LAFARGEHOLCIM LTD - REG	CHF	2 619 588	2 643 952	0.26
12 594	LAGARDERE SCA	EUR	330 716	305 530	0.03
84 224	LAND SECURITIES GROUP PLC	GBP	899 532	904 307	0.09
9 939	LANXESS	EUR	635 148	511 859	0.05
7 626	LEG IMMOBILIEN AG	EUR	667 198	791 198	0.08
719 358	LEGAL & GENERAL GROUP PLC	GBP	2 073 181	2 327 987	0.23
32 200	LEGRAND SA	EUR	1 926 324	2 109 744	0.21
48 703	LEONARDO SPA	EUR	537 027	501 397	0.05
66 605	LINDE PLC	EUR	9 057 372	10 683 442	1.05
8 589 472	LLOYDS BANKING GROUP PLC	GBP	6 377 395	6 251 885	0.61
20 892	LOGITECH INTERNATIONAL SA - REG	CHF	660 917	728 842	0.07
37 950	LONDON STOCK EXCHANGE GROUP PLC	GBP	1 662 970	2 213 474	0.22
8 987	LONZA GROUP AG - REG	CHF	2 195 891	2 476 540	0.24
8 671	LOOMIS AB - B	SEK	271 746	285 663	0.03
29 539	L'OREAL SA	EUR	5 444 626	7 240 009	0.71
158	LPP SA	PLN	318 564	315 437	0.03
8 906	LUNDBERGFÖRETAGEN AB - B	SEK	259 960	271 337	0.03
21 431	LUNDIN PETROLEUM AB	SEK	466 803	625 174	0.06
32 224	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	7 915 068	11 247 786	1.11
194 321	MAN GROUP PLC	GBP	390 740	353 989	0.03
119 971	MAPFRE SA	EUR	329 712	320 922	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
196 101	MARKS & SPENCER GROUP PLC	GBP	697 694	652 187	0.06
84 861	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	769 733	801 936	0.08
93 759	MEGGITT PLC	GBP	522 851	593 758	0.06
586 322	MELROSE INDUSTRIES PLC	GBP	1 258 003	1 379 100	0.14
15 598	MERCK KGAA	EUR	1 355 472	1 479 938	0.15
86 789	MERLIN ENTERTAINMENTS PLC	GBP	383 199	369 710	0.04
44 069	MERLIN PROPERTIES SOCIMI SA	EUR	493 794	535 438	0.05
20 318	METRO AG	EUR	328 993	306 802	0.03
15 445	METSO OYJ	EUR	447 276	512 928	0.05
41 406	MICRO FOCUS INTERNATIONAL PLC	GBP	944 287	933 363	0.09
21 325	MONCLER SPA	EUR	603 464	779 855	0.08
42 100	MONDI PLC	GBP	901 276	822 998	0.08
3 843	MORPHOSYS AG	EUR	371 872	339 721	0.03
52 943	MOWI ASA	NOK	870 798	1 021 029	0.10
6 276	MTU AERO ENGINES AG	EUR	903 111	1 316 077	0.13
18 047	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	3 300 866	4 024 481	0.39
411 561	NATIONAL GRID PLC	GBP	3 982 360	4 002 863	0.39
111 397	NATIXIS SA	EUR	700 229	584 611	0.06
41 520	NATURGY ENERGY GROUP SA	EUR	817 207	1 051 286	0.10
2 181	NEMETSCHEK SE	EUR	271 753	358 775	0.04
51 290	NESTE OYJ	EUR	918 316	1 509 978	0.15
37 661	NESTLE SA	CHF	2 926 407	3 233 504	0.32
16 604	NEXT PLC	GBP	898 525	1 113 694	0.11
40 833	NIBE INDUSTRIER AB - B	SEK	340 160	489 034	0.05
11 275	NMC HEALTH PLC	GBP	405 403	370 128	0.04
41 161	NN GROUP NV	EUR	1 450 688	1 597 870	0.16
680 181	NOKIA OYJ	EUR	3 250 755	3 182 567	0.31
16 663	NOKIAN RENKAAT OYJ	EUR	592 605	496 891	0.05
384 957	NORDEA BANK ABP	SEK	3 737 444	2 700 850	0.26
164 152	NORSK HYDRO ASA	NOK	915 386	626 035	0.06
307 824	NOVARTIS AG - REG	CHF	22 868 224	22 429 101	2.21
211 823	NOVO NORDISK A/S	DKK	8 479 872	9 235 355	0.90
26 457	NOVOZYMES A/S - B	DKK	1 131 896	1 099 289	0.11
24 049	OC OERLIKON CORP AG - REG	CHF	280 578	280 080	0.03
70 844	OCADO GROUP PLC	GBP	469 274	1 122 840	0.11
531 662	OLD MUTUAL LTD	GBP	729 248	757 741	0.07
17 221	OMV AG	EUR	823 150	822 303	0.08
247 354	ORANGE SA	EUR	3 512 703	3 454 299	0.34
12 568	ORION OYJ - B	EUR	402 764	372 390	0.04
99 545	ORKLA ASA	NOK	812 780	694 774	0.07
5 797	ORPEA	EUR	581 146	630 134	0.06
20 466	ORSTED A/S	DKK	982 027	1 396 985	0.14
11 688	OSRAM LICHT AG	EUR	688 893	356 367	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
9 703	PADDY POWER BETFAIR PLC	EUR	870 112	724 620	0.07
12 093	PANDORA A/S	DKK	908 571	452 250	0.04
4 575	PARGESA HOLDING SA - BR	CHF	319 448	321 292	0.03
2 653	PARTNERS GROUP HOLDING AG	CHF	1 507 260	1 783 225	0.17
94 305	PEARSON PLC	GBP	799 279	910 743	0.09
50 743	PENNON GROUP PLC	GBP	440 132	441 880	0.04
24 585	PERNOD RICARD SA	EUR	3 098 612	3 819 280	0.37
38 327	PERSIMMON PLC	GBP	1 065 707	996 908	0.10
69 134	PEUGEOT SA	EUR	1 335 546	1 614 970	0.16
87 038	PHOENIX GROUP HOLDINGS PLC	GBP	672 512	731 518	0.07
46 090	PIRELLI & C SPA	EUR	328 545	299 954	0.03
37 413	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	850 415	853 928	0.08
196 098	POLSKIE GORNICTWO NAFTOWE I GAZOWNICTWO SA	PLN	309 594	265 112	0.03
39 477	POLYMETAL INTERNATIONAL PLC	GBP	361 931	370 408	0.04
18 480	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	1 100 839	1 142 803	0.11
56 337	POSTE ITALIANE SPA	EUR	373 524	535 765	0.05
106 460	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	1 024 978	973 740	0.10
68 584	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	630 959	671 428	0.07
28 120	PROSIEBENSAT.1 MEDIA SE	EUR	768 251	394 664	0.04
18 966	PROXIMUS SADP	EUR	501 340	473 202	0.05
312 954	PRUDENTIAL PLC	GBP	6 171 953	6 316 236	0.62
32 361	PRYSMIAN SPA	EUR	774 325	556 286	0.05
4 860	PSP SWISS PROPERTY AG - REG	CHF	379 279	442 592	0.04
26 376	PUBLICIS GROUPE SA	EUR	1 484 550	1 394 763	0.14
1 015	PUMA SE	EUR	426 490	559 773	0.05
27 858	QIAGEN NV	EUR	766 806	959 151	0.09
207 857	QUILTER PLC	GBP	295 628	356 838	0.03
16 352	RAIFFEISEN BANK INTERNATIONAL AG	EUR	459 813	388 687	0.04
14 335	RANDSTAD NV	EUR	734 056	729 938	0.07
88 889	RECKITT BENCKISER GROUP PLC	GBP	6 517 572	6 407 784	0.63
12 167	RECORDATI SPA	EUR	410 573	437 890	0.04
52 241	RED ELECTRICA CORP SA	EUR	915 830	965 675	0.09
242 777	RELX PLC	GBP	4 317 455	4 967 658	0.49
2 796	REMY COINTREAU SA	EUR	319 124	332 165	0.03
24 979	RENAULT SA	EUR	1 981 989	1 519 223	0.15
222 464	RENTOKIL INITIAL PLC	GBP	752 900	1 009 259	0.10
173 667	REPSOL SA	EUR	2 633 053	2 627 582	0.26
36 687	REXEL SA	EUR	514 098	439 510	0.04
5 257	RHEINMETALL AG	EUR	500 362	537 791	0.05
109 507	RIGHTMOVE PLC	GBP	521 696	688 646	0.07
132 096	RIO TINTO PLC	GBP	5 593 776	6 861 032	0.67
34 789	ROCHE HOLDING AG	CHF	8 374 207	8 182 422	0.80
1 081	ROCKWOOL INTERNATIONAL A/S	DKK	342 043	257 446	0.03
228 791	ROLLS-ROYCE HOLDINGS PLC	GBP	2 287 369	2 434 156	0.24



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
105 206	ROTORK PLC	GBP	329 846	381 711	0.04
547 761	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	1 656 229	1 526 709	0.15
535 457	ROYAL DUTCH SHELL PLC - A	EUR	14 180 782	15 249 814	1.50
120 686	ROYAL MAIL PLC	GBP	605 375	354 905	0.03
5 230	ROYAL UNIBREW A/S	DKK	337 809	334 156	0.03
49 052	RPC GROUP PLC	GBP	468 023	450 207	0.04
123 938	RSA INSURANCE GROUP PLC	GBP	858 793	781 416	0.08
4 645	RTL GROUP SA	EUR	307 074	232 715	0.02
10 448	RUBIS SCA	EUR	555 580	509 862	0.05
65 128	RWE AG	EUR	1 361 708	1 482 965	0.15
68 392	RYANAIR HOLDINGS PLC	EUR	1 067 044	816 259	0.08
11 209	SAAB AB	SEK	389 597	328 771	0.03
43 692	SAFRAN SA	EUR	3 907 085	5 675 591	0.56
135 262	SAGE GROUP PLC	GBP	1 033 250	1 141 384	0.11
69 436	SAIPEM SPA	EUR	259 487	313 642	0.03
6 500	SALMAR ASA	NOK	290 756	262 918	0.03
60 110	SAMPO OYJ - A	EUR	2 612 953	2 450 084	0.24
132 781	SANDVIK AB	SEK	1 921 152	2 189 078	0.21
136 317	SANOFI	EUR	10 048 958	10 563 204	1.04
3 821	SANTANDER BANK POLSKA SA	PLN	331 525	353 408	0.03
130 546	SAP SE	EUR	11 887 170	14 957 960	1.48
4 124	SARTORIUS AG	EUR	404 308	673 037	0.07
2 859	SARTORIUS STEDIM BIOTECH	EUR	323 390	345 939	0.03
21 096	SBM OFFSHORE NV	EUR	289 193	348 506	0.03
9 632	SCHIBSTED ASA	NOK	181 754	225 016	0.02
4 914	SCHINDLER HOLDING AG	CHF	903 756	945 794	0.09
66 287	SCHNEIDER ELECTRIC SE	EUR	4 479 050	5 002 017	0.49
13 838	SCHRODERS PLC	GBP	504 551	509 800	0.05
21 253	SCOR SE	EUR	733 825	772 759	0.08
12 986	SCOUT24 AG	EUR	490 951	596 057	0.06
2 963	SEB SA	EUR	443 646	483 562	0.05
38 705	SECURITAS AB - B	SEK	542 518	603 049	0.06
122 315	SEGRO PLC	GBP	780 010	965 259	0.09
46 278	SES SA	EUR	723 884	702 037	0.07
29 078	SEVERN TRENT PLC	GBP	660 535	688 685	0.07
630	SGS SA - REG	CHF	1 286 123	1 483 424	0.15
97 002	SIEMENS AG - REG	EUR	10 821 990	10 353 993	1.01
27 070	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	321 034	432 849	0.04
18 103	SIEMENS HEALTHINEERS AG	EUR	660 166	688 276	0.07
11 656	SIGNIFY NV	EUR	341 813	311 565	0.03
15 400	SIKA AG	CHF	1 634 723	2 103 678	0.21
2 504	SILTRONIC AG	EUR	304 471	218 749	0.02
4 888	SIMCORP A/S	DKK	273 889	427 210	0.04
193 485	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	1 877 098	1 645 692	0.16



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
45 561	SKANSKA AB - B	SEK	791 174	706 876	0.07
45 418	SKF AB - B	SEK	792 618	749 205	0.07
107 169	SMITH & NEPHEW PLC	GBP	1 576 177	1 845 678	0.18
47 784	SMITHS GROUP PLC	GBP	828 614	846 288	0.08
26 641	SMURFIT KAPPA GROUP PLC	EUR	754 166	696 129	0.07
266 772	SNAM SPA	EUR	1 053 130	1 210 345	0.12
3 064	SOCIETE BIC SA	EUR	271 014	235 468	0.02
97 504	SOCIETE GENERALE SA	EUR	4 168 477	2 751 563	0.27
10 282	SODEXO SA	EUR	997 252	1 051 335	0.10
1 881	SOFINA SA	EUR	324 210	344 975	0.03
8 854	SOLVAY SA	EUR	1 023 251	948 706	0.09
6 636	SONOVA HOLDING AG	CHF	942 433	1 194 131	0.12
1 992	SOPRA GROUPE	EUR	299 174	226 690	0.02
14 625	SPECTRIS PLC	GBP	409 497	467 510	0.05
15 468	SPIE SA	EUR	312 267	266 050	0.03
8 884	SPIRAX-SARCO ENGINEERING PLC	GBP	580 037	852 591	0.08
124 828	SSE PLC	GBP	1 846 520	1 661 905	0.16
53 676	SSP GROUP PLC	GBP	388 098	434 578	0.04
63 899	ST JAMES'S PLACE PLC	GBP	814 993	833 627	0.08
336 966	STANDARD CHARTERED PLC	GBP	2 919 394	2 743 863	0.27
303 098	STANDARD LIFE ABERDEEN PLC	GBP	1 487 444	983 354	0.10
79 702	STMICROELECTRONICS NV	EUR	1 383 058	1 305 120	0.13
73 897	STORA ENSO OYJ - R	EUR	981 954	817 670	0.08
56 459	STOREBRAND ASA	NOK	393 047	424 116	0.04
1 368	STRAUMANN HOLDING AG - REG	CHF	778 469	985 391	0.10
31 093	SUBSEA 7 SA	NOK	392 198	351 636	0.03
46 539	SUEZ	EUR	641 348	582 901	0.06
3 830	SUNRISE COMMUNICATIONS GROUP AG	CHF	255 461	226 882	0.02
71 834	SVENSKA CELLULOSA AB SCA - B	SEK	577 488	558 396	0.05
181 631	SVENSKA HANDELSBANKEN AB	SEK	2 051 846	1 766 999	0.17
3 722	SWATCH GROUP AG	CHF	1 263 588	1 014 261	0.10
112 695	SWEDBANK AB - A	SEK	2 280 052	1 629 459	0.16
21 235	SWEDISH MATCH AB	SEK	731 628	922 009	0.09
22 922	SWEDISH ORPHAN BIOVITRUM AB	SEK	357 660	372 199	0.04
4 130	SWISS LIFE HOLDING AG - REG	CHF	1 165 412	1 732 647	0.17
9 166	SWISS PRIME SITE AG - REG	CHF	659 158	656 549	0.06
16 776	SWISS RE AG	CHF	1 436 771	1 440 503	0.14
3 066	SWISSCOM AG - REG	CHF	1 277 715	1 274 457	0.12
15 403	SYMRISE AG	EUR	1 053 529	1 320 037	0.13
17 680	TAG IMMOBILIEN AG	EUR	336 415	354 307	0.03
4 386	TAKEAWAY.COM NV	EUR	299 258	336 406	0.03
56 518	TATE & LYLE PLC	GBP	420 022	504 661	0.05
395 677	TAYLOR WIMPEY PLC	GBP	825 483	834 942	0.08
1 420	TECAN GROUP AG - REG	CHF	284 765	285 492	0.03

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
54 326	TECHNIPFMC PLC	EUR	1 359 288	1 201 148	0.12
1 303 259	TELECOM ITALIA SPA/MILANO	EUR	945 524	649 805	0.06
370 795	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	2 277 684	3 271 439	0.32
110 496	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	428 680	319 996	0.03
562 827	TELEFONICA SA	EUR	4 807 014	4 182 930	0.41
6 200	TELENET GROUP HOLDING NV	EUR	325 250	293 384	0.03
81 742	TELENOR ASA	NOK	1 419 022	1 460 876	0.14
6 973	TELEPERFORMANCE	EUR	884 729	1 194 475	0.12
60 216	TELE2 AB	SEK	622 248	716 087	0.07
327 657	TELIA CO AB	SEK	1 307 404	1 243 677	0.12
7 645	TEMENOS AG - REG	CHF	799 073	1 134 031	0.11
56 348	TENARIS SA	EUR	751 180	697 588	0.07
170 168	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	817 972	908 357	0.09
1 181 936	TESCO PLC	GBP	2 892 951	3 434 510	0.34
12 388	TGS NOPEC GEOPHYSICAL CO ASA	NOK	280 292	288 121	0.03
12 767	THALES SA	EUR	1 200 339	1 359 047	0.13
59 406	THYSSENKRUPP AG	EUR	1 340 637	744 654	0.07
13 157	TOMRA SYSTEMS ASA	NOK	252 672	352 709	0.03
318 830	TOTAL SA	EUR	15 306 104	15 796 431	1.56
30 430	TRAVIS PERKINS PLC	GBP	489 866	494 689	0.05
29 275	TRELLEBORG AB - B	SEK	564 894	431 394	0.04
206 008	TRITAX BIG BOX REIT PLC	GBP	338 074	356 108	0.03
14 586	TRYG A/S	DKK	287 752	397 390	0.04
53 214	TUI AG	GBP	841 263	528 519	0.05
168 190	TULLOW OIL PLC	GBP	437 027	440 798	0.04
8 929	UBISOFT ENTERTAINMENT SA	EUR	657 834	759 322	0.07
465 372	UBS GROUP AG	CHF	5 139 876	5 568 571	0.55
15 258	UCB SA	EUR	974 161	1 079 046	0.11
30 925	UDG HEALTHCARE PLC	GBP	289 355	236 349	0.02
24 533	UMICORE SA	EUR	970 954	846 389	0.08
16 689	UNIBAIL RODAMCO REITS	EUR	3 256 102	2 557 589	0.25
255 612	UNICREDIT SPA	EUR	4 206 472	3 151 696	0.31
175 571	UNILEVER NV	EUR	8 199 064	9 473 811	0.93
143 277	UNILEVER PLC	GBP	6 581 874	7 762 608	0.76
112 620	UNIONE DI BANCHE ITALIANE SPA	EUR	437 241	313 084	0.03
23 245	UNIPER SE	EUR	552 527	627 847	0.06
31 805	UNITE GROUP PLC	GBP	318 328	348 518	0.03
15 087	UNITED INTERNET AG - REG	EUR	741 322	539 059	0.05
82 294	UNITED UTILITIES GROUP PLC	GBP	732 992	793 407	0.08
64 414	UPM-KYMMENE OYJ	EUR	1 666 261	1 617 436	0.16
28 995	VALEO SA	EUR	1 531 261	938 568	0.09
16 072	VALMET OYJ	EUR	303 913	393 764	0.04
3 246	VAT GROUP AG	CHF	354 665	359 561	0.04
68 259	VEOLIA ENVIRONNEMENT SA	EUR	1 336 551	1 437 535	0.14

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
7 967	VERBUND AG	EUR	292 165	352 301	0.03
24 825	VESTAS WIND SYSTEMS A/S	DKK	1 499 941	2 001 775	0.20
10 403	VICTREX PLC	GBP	295 898	294 307	0.03
5 284	VIFOR PHARMA AG	CHF	601 845	616 312	0.06
66 999	VINCI SA	EUR	5 344 500	6 031 250	0.59
4 597	VISCOFAN SA	EUR	248 134	246 169	0.02
116 152	VIVENDI SA	EUR	2 429 624	3 004 852	0.29
3 224 711	VODAFONE GROUP PLC	GBP	7 361 803	5 326 691	0.52
13 629	VOESTALPINE AG	EUR	586 868	390 198	0.04
22 094	VOLKSWAGEN AG - PFD	EUR	3 305 572	3 425 454	0.34
199 169	VOLVO AB - B	SEK	2 983 136	2 841 466	0.28
58 229	VONOVIA SE	EUR	2 228 592	2 589 444	0.25
54 845	WARTSILA OYJ ABP	EUR	980 394	779 896	0.08
31 332	WEIR GROUP PLC	GBP	678 758	604 844	0.06
3 480	WENDEL SA	EUR	449 154	429 432	0.04
13 052	WH SMITH PLC	GBP	289 439	310 946	0.03
23 642	WHITBREAD PLC	GBP	1 042 148	1 226 584	0.12
14 042	WIENERBERGER AG	EUR	278 246	287 299	0.03
108 705	WILLIAM HILL PLC	GBP	346 329	203 209	0.02
13 861	WIRECARD AG	EUR	1 376 993	1 853 216	0.18
285 815	WM MORRISON SUPERMARKETS PLC	GBP	757 902	717 821	0.07
32 067	WOLTERS KLUWER NV	EUR	1 355 278	1 993 926	0.20
6 715	WORLDLINE SA	EUR	377 047	377 047	0.04
152 278	WPP PLC	GBP	2 194 465	1 694 163	0.17
21 034	YARA INTERNATIONAL ASA	NOK	778 039	844 507	0.08
17 758	ZALANDO SE	EUR	742 539	744 771	0.07
8 265	ZURICH INSURANCE GROUP AG	CHF	2 332 938	2 351 400	0.23
5 698	1&1 DRILLISCH AG	EUR	325 872	189 402	0.02
117 426	3I GROUP PLC	GBP	1 310 211	1 462 276	0.14
<b>Total Shares</b>			<b>943 349 978</b>	<b>971 380 587</b>	<b>95.19</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>943 349 978</b>	<b>971 380 587</b>	<b>95.19</b>
<b>Total Investments</b>			<b>943 349 978</b>	<b>971 380 587</b>	<b>95.19</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	10.68	United Kingdom	24.63
Pharmaceuticals & Biotechnology	9.53	France	16.37
Oil & Gas Producers	6.08	Germany	13.55
Personal Goods	5.09	Switzerland	8.46
Chemicals	4.28	Netherlands	6.80
Nonlife Insurance	3.53	Spain	4.72
Beverages	2.96	Sweden	4.04
Construction & Materials	2.94	Italy	2.97
Software & Computer Services	2.91	Denmark	2.71
Industrial Engineering	2.86	Ireland	2.09
Automobiles & Parts	2.68	Finland	1.96
Financial Services	2.52	Belgium	1.76
Technology Hardware & Equipment	2.40	Jersey	1.16
Aerospace & Defense	2.39	Norway	1.13
Support Services	2.39	United States of America	0.96
Gas, Water & Multiutilities	2.21	Luxembourg	0.53
Life Insurance	2.03	Poland	0.47
Media	2.03	Austria	0.42
General Industrials	1.99	Portugal	0.25
Mining	1.89	Bermuda	0.07
Health Care Equipment & Services	1.84	South Africa	0.07
Food Producers	1.78	Isle of Man	0.05
Electricity	1.77	Malta	0.02
General Retailers	1.63		
Travel, Leisure & Catering	1.55		<b>95.19</b>
Electronic & Electrical Equipment	1.52		
Mobile Telecommunications	1.47		
Fixed Line Telecommunications	1.46		
Tobacco	1.35		
Industrial Transportation	1.34		
Household Goods & Home Construction	1.33		
Food & Drug Retailers	1.26		
Real Estate Investment Trusts	1.17		
Real Estate Investment & Services	0.80		
Industrial Metals & Mining	0.42		
Oil Equipment, Services & Distribution	0.35		
Forestry & Paper	0.32		
Alternative Energy	0.30		
Leisure Goods	0.14		
	<b>95.19</b>		

## Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
8 519	AALBERTS INDUSTRIES NV	EUR	313 292	298 165	0.08
5 317	AAREAL BANK AG	EUR	197 811	165 412	0.04
41 830	ABN AMRO GROUP NV	EUR	1 009 778	877 175	0.23
18 011	ACCOR SA	EUR	759 072	676 493	0.18
1 993	ACKERMANS & VAN HAAREN NV	EUR	280 105	285 796	0.07
24 450	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	754 150	1 000 739	0.26
16 361	ADIDAS AG - REG - REG	EUR	2 832 737	3 748 305	0.97
1 251	ADYEN NV	EUR	801 295	907 726	0.24
159 337	AEGON NV	EUR	840 081	741 873	0.19
6 528	AENA SME SA	EUR	1 012 475	1 079 405	0.28
2 485	AEROPORTS DE PARIS	EUR	370 513	451 276	0.12
17 101	AGEAS	EUR	701 056	803 747	0.21
69 629	AIB GROUP PLC	EUR	352 485	288 125	0.07
21 134	AIR FRANCE-KLM	EUR	237 120	217 680	0.06
38 144	AIR LIQUIDE SA	EUR	3 815 408	4 521 971	1.18
50 754	AIRBUS SE	EUR	4 284 301	6 185 898	1.61
20 229	AKZO NOBEL NV	EUR	1 506 940	1 531 335	0.40
37 702	ALLIANZ SE - REG	EUR	6 761 977	8 098 389	2.11
14 332	ALSTOM SA	EUR	494 205	561 814	0.15
2 552	ALTEN SA	EUR	229 981	248 310	0.06
21 065	ALTRAN TECHNOLOGIES	EUR	245 556	244 459	0.06
38 977	AMADEUS IT GROUP SA - A	EUR	2 213 109	2 764 249	0.72
5 375	AMUNDI SA	EUR	343 380	344 269	0.09
6 328	ANDRITZ AG	EUR	300 500	268 940	0.07
75 966	ANHEUSER-BUSCH INBEV SA/NV	EUR	5 276 988	6 021 065	1.56
56 839	ARCELORMITTAL	EUR	1 499 515	1 098 584	0.29
3 348	ARGENX SE	EUR	272 223	382 342	0.10
6 369	ARKEMA SA	EUR	620 319	582 509	0.15
68 767	AROUNDTOWN SA	EUR	464 857	496 910	0.13
3 767	ASM INTERNATIONAL NV	EUR	174 071	228 130	0.06
37 808	ASML HOLDING NV	EUR	5 380 540	7 014 895	1.82
12 524	ASR NEDERLAND NV	EUR	441 807	495 950	0.13
113 929	ASSICURAZIONI GENERALI SPA	EUR	1 749 651	1 970 972	0.51
41 478	ATLANTIA SPA	EUR	991 764	1 008 745	0.26
8 383	ATOS SE	EUR	921 967	769 392	0.20
2 995	AURUBIS AG	EUR	213 035	130 043	0.03
184 932	AXA SA	EUR	4 397 757	4 391 210	1.14
4 651	AXEL SPRINGER SE	EUR	275 828	234 876	0.06
139 136	A2A SPA	EUR	198 371	207 313	0.05
592 259	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	4 077 393	3 208 859	0.83
134 582	BANCO BPM SPA	EUR	419 392	285 314	0.07
717 547	BANCO COMERCIAL PORTUGUES SA	EUR	214 499	179 459	0.05
499 802	BANCO DE SABADELL SA	EUR	849 274	517 795	0.13
611 144	BANCO ESPIRITO SANTO SA	EUR	641 153	-	0.00

## Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
1 442 175	BANCO SANTANDER SA	EUR	7 790 507	6 506 373	1.69
82 456	BANK OF IRELAND GROUP PLC	EUR	602 483	469 175	0.12
105 770	BANKIA SA	EUR	409 249	260 723	0.07
57 333	BANKINTER SA	EUR	456 906	408 096	0.11
81 582	BASF SE - REG	EUR	6 729 307	5 913 879	1.54
82 832	BAYER AG	EUR	7 958 238	4 915 251	1.28
28 463	BAYERISCHE MOTOREN WERKE AG	EUR	2 357 925	2 160 342	0.56
2 424	BECHTLE AG	EUR	209 983	221 554	0.06
8 729	BEIERSDORF AG	EUR	783 788	850 554	0.22
3 785	BIOMERIEUX	EUR	261 819	267 789	0.07
102 418	BNP PARIBAS SA	EUR	6 210 871	4 859 734	1.26
79 976	BOLLORE SA	EUR	328 711	338 778	0.09
6 531	BOLSAS Y MERCADOS ESPANOLAS SHMSF SA	EUR	185 427	165 104	0.04
7 428	BOSKALIS WESTMINSTER	EUR	220 786	181 169	0.05
26 054	BOUYGUES SA	EUR	1 012 309	873 851	0.23
13 723	BRENNTAG AG	EUR	678 784	659 527	0.17
25 381	BUREAU VERITAS SA	EUR	518 705	573 103	0.15
318 772	CAIXABANK SA	EUR	1 257 304	904 994	0.24
14 859	CAPGEMINI SE	EUR	1 410 010	1 606 258	0.42
3 250	CARL ZEISS MEDITEC AG	EUR	242 172	284 538	0.07
52 977	CARREFOUR SA	EUR	1 037 091	920 210	0.24
4 747	CASINO GUICHARD PERRACHON SA	EUR	172 573	173 266	0.05
18 602	CELLNEX TELECOM SAU	EUR	360 837	510 067	0.13
558	CHRISTIAN DIOR SE	EUR	154 504	246 301	0.06
48 549	CIE DE SAINT-GOBAIN	EUR	2 095 150	1 769 126	0.46
15 975	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 795 651	1 839 521	0.48
88 602	CNH INDUSTRIAL NV	EUR	888 668	856 604	0.22
13 277	CNP ASSURANCES	EUR	255 409	279 348	0.07
1 982	COFINIMMO SA	EUR	209 247	225 948	0.06
5 697	COLRUYT SA	EUR	279 420	366 089	0.10
88 312	COMMERZBANK AG	EUR	993 612	707 556	0.18
9 593	CONTINENTAL AG	EUR	1 887 783	1 413 624	0.37
15 029	COVESTRO AG	EUR	1 173 148	732 664	0.19
5 473	COVIVIO	EUR	469 373	528 145	0.14
111 364	CREDIT AGRICOLE SA	EUR	1 479 942	1 361 982	0.35
74 912	CRH PLC	EUR	2 149 305	2 242 116	0.58
79 318	DAIMLER AG	EUR	5 101 424	4 627 412	1.20
57 198	DANONE	EUR	3 699 559	4 122 832	1.07
207	DASSAULT AVIATION SA	EUR	277 551	279 243	0.07
12 361	DASSAULT SYSTEMES SE	EUR	1 160 251	1 743 519	0.45
40 414	DAVIDE CAMPARI-MILANO SPA	EUR	244 398	363 120	0.09
11 652	DELIVERY HERO SE	EUR	441 705	478 781	0.12
169 551	DEUTSCHE BANK AG - REG	EUR	2 476 245	1 249 421	0.32
16 876	DEUTSCHE BOERSE AG	EUR	1 662 249	2 006 556	0.52

## Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
21 105	DEUTSCHE LUFTHANSA AG - REG	EUR	478 088	454 180	0.12
87 282	DEUTSCHE POST AG - REG	EUR	2 892 044	2 697 014	0.70
288 054	DEUTSCHE TELEKOM AG - REG	EUR	4 079 587	4 296 037	1.12
29 634	DEUTSCHE WOHNEN SE	EUR	1 013 746	1 187 434	0.31
2 314	DIASORIN SPA	EUR	212 634	201 549	0.05
21 252	EDENRED	EUR	555 752	892 797	0.23
225 854	EDP - ENERGIAS DE PORTUGAL SA	EUR	673 132	763 161	0.20
8 705	EIFFAGE SA	EUR	737 403	810 436	0.21
43 583	ELECTRICITE DE FRANCE SA	EUR	499 780	559 606	0.15
17 179	ELIS SA	EUR	368 883	273 146	0.07
13 371	ELISA OYJ	EUR	447 827	505 825	0.13
20 145	ENAGAS SA	EUR	462 162	511 683	0.13
28 118	ENDESA SA	EUR	527 129	624 501	0.16
690 006	ENEL SPA	EUR	3 544 545	3 890 944	1.01
165 173	ENGIE SA	EUR	2 314 276	2 181 109	0.57
225 636	ENI SPA	EUR	3 584 429	3 433 729	0.89
195 507	E.ON SE	EUR	1 868 166	1 870 611	0.49
26 727	ERSTE GROUP BANK AG	EUR	915 211	954 154	0.25
25 883	ESSILORLUXOTTICA SA	EUR	2 829 490	2 808 306	0.73
4 037	EURAZEO SE	EUR	264 866	282 388	0.07
997	EUROFINS SCIENTIFIC SE	EUR	456 541	406 776	0.11
4 734	EURONEXT NV	EUR	243 162	293 271	0.08
12 277	EUTELSAT COMMUNICATIONS SA	EUR	249 937	197 537	0.05
14 785	EVONIK INDUSTRIES AG	EUR	432 189	392 690	0.10
10 766	EVOTEC AG	EUR	201 364	237 713	0.06
10 063	EXOR NV	EUR	525 099	597 340	0.16
6 579	FAURECIA SA	EUR	370 676	297 897	0.08
11 131	FERRARI NV	EUR	988 274	1 344 068	0.35
43 828	FERROVIAL SA	EUR	767 302	962 463	0.25
97 816	FIAT CHRYSLER AUTOMOBILES NV	EUR	1 362 411	1 343 405	0.35
34 935	FINECOBANK BANCA FINECO SPA	EUR	302 226	409 962	0.11
38 851	FORTUM OYJ	EUR	685 862	731 953	0.19
3 303	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	255 538	243 894	0.06
11 375	FREENET AG	EUR	301 204	237 738	0.06
18 962	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 547 950	1 421 392	0.37
36 422	FRESENIUS SE & CO KGAA	EUR	2 348 433	1 842 225	0.48
6 173	FUCHS PETROLUB SE - PFD	EUR	275 472	239 389	0.06
4 237	GALAPAGOS NV	EUR	344 556	432 386	0.11
43 590	GALP ENERGIA SGPS SA	EUR	641 178	652 542	0.17
13 146	GEA GROUP AG	EUR	465 615	327 598	0.09
4 843	GECINA SA	EUR	673 195	644 603	0.17
2 789	GERRESHEIMER AG	EUR	184 458	186 863	0.05
38 828	GETLINK SE - REG	EUR	394 746	557 182	0.14
18 007	GLANBIA PLC	EUR	269 038	295 135	0.08

## Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
2 438	GRENKE AG	EUR	219 904	230 757	0.06
26 196	GRIFOLS SA	EUR	597 164	648 089	0.17
7 166	GROUPE BRUXELLES LAMBERT SA	EUR	621 578	610 687	0.16
5 332	HANNOVER RUECK SE - REG	EUR	561 532	716 621	0.19
13 125	HEIDELBERGCEMENT AG	EUR	1 036 526	945 000	0.25
8 898	HEINEKEN HOLDING NV	EUR	684 848	805 714	0.21
21 140	HEINEKEN NV	EUR	1 731 682	2 034 514	0.53
3 948	HELLA GMBH & CO KGAA	EUR	208 868	191 320	0.05
15 825	HENKEL AG & CO KGAA - PFD	EUR	1 695 593	1 428 048	0.37
69 235	HERA SPA	EUR	196 018	219 752	0.06
2 654	HERMES INTERNATIONAL	EUR	1 194 876	1 664 589	0.43
1 615	HOCHTIEF AG	EUR	228 046	214 795	0.06
5 620	HUGO BOSS AG	EUR	400 540	349 339	0.09
8 505	HUHTAMAKI OYJ	EUR	279 391	289 255	0.08
529 530	IBERDROLA SA	EUR	3 165 421	4 288 134	1.11
2 493	ICADE	EUR	191 515	189 967	0.05
2 496	ILIAD SA	EUR	451 301	226 387	0.06
4 671	IMCD NV	EUR	238 975	336 312	0.09
2 895	IMERYS SA	EUR	210 924	137 455	0.04
98 717	INDUSTRIA DE DISENO TEXTIL SA	EUR	2 794 015	2 662 397	0.69
101 006	INFINEON TECHNOLOGIES AG - REG	EUR	1 991 960	2 123 651	0.55
345 666	ING GROEP NV	EUR	4 780 026	3 925 383	1.02
5 314	INGENICO GROUP SA	EUR	405 501	399 400	0.10
22 101	INMOBILIARIA COLONIAL SOCIMI SA	EUR	202 991	212 059	0.06
6 805	INNOGY SE	EUR	232 593	281 659	0.07
7 418	INTERPUMP GROUP SPA	EUR	184 937	248 355	0.06
1 449 638	INTESA SANPAOLO SPA	EUR	3 830 516	3 387 804	0.88
3 244	IPSEN SA	EUR	361 905	337 700	0.09
43 452	ITALGAS SPA	EUR	196 462	241 593	0.06
6 674	JCDECAUX SA	EUR	199 395	194 881	0.05
21 721	JERONIMO MARTINS SGPS SA	EUR	333 156	315 389	0.08
23 132	KBC GROUP NV	EUR	1 549 093	1 527 175	0.40
6 629	KERING SA	EUR	2 216 690	3 493 483	0.91
13 523	KERRY GROUP PLC	EUR	1 071 352	1 349 595	0.35
6 065	KESKO OYJ - B	EUR	270 990	280 810	0.07
13 691	KINGSPAN GROUP PLC	EUR	458 316	641 834	0.17
5 769	KION GROUP AG	EUR	376 623	352 140	0.09
18 923	KLEPIERRE SA	EUR	639 640	599 291	0.16
4 273	KNORR-BREMSE AG	EUR	343 619	412 985	0.11
35 959	KONE OYJ - B	EUR	1 523 637	1 756 957	0.46
5 790	KONECRANES OYJ	EUR	212 706	214 925	0.06
105 142	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 883 514	2 256 347	0.59
16 115	KONINKLIJKE DSM NV	EUR	1 189 720	1 641 313	0.43
313 280	KONINKLIJKE KPN NV	EUR	843 516	857 134	0.22



## Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
82 267	KONINKLIJKE PHILIPS NV	EUR	2 644 539	3 123 267	0.81
5 887	KONINKLIJKE VOPAK NV	EUR	229 630	234 008	0.06
17 001	K+S AG	EUR	391 496	307 378	0.08
9 269	LAGARDERE SCA	EUR	242 035	224 866	0.06
7 315	LANXESS	EUR	459 240	376 723	0.10
5 613	LEG IMMOBILIEN AG	EUR	471 713	582 349	0.15
23 698	LEGRAND SA	EUR	1 400 775	1 552 693	0.40
35 844	LEONARDO SPA	EUR	399 218	369 014	0.10
49 020	LINDE PLC	EUR	6 630 395	7 862 808	2.04
21 740	L'OREAL SA	EUR	3 881 843	5 328 474	1.38
23 716	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	5 512 768	8 278 069	2.16
88 297	MAPFRE SA	EUR	247 314	236 194	0.06
62 456	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	559 290	590 209	0.15
11 480	MERCK KGAA	EUR	1 000 080	1 089 222	0.28
32 434	MERLIN PROPERTIES SOCIMI SA	EUR	357 194	394 073	0.10
14 954	METRO AG	EUR	247 169	225 805	0.06
11 367	METSO OYJ	EUR	317 586	377 498	0.10
15 695	MONCLER SPA	EUR	428 447	573 966	0.15
2 828	MORPHOSYS AG	EUR	274 988	249 995	0.06
4 619	MTU AERO ENGINES AG	EUR	627 426	968 604	0.25
13 282	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	2 388 569	2 961 886	0.77
81 986	NATIXIS SA	EUR	502 794	430 263	0.11
30 558	NATURGY ENERGY GROUP SA	EUR	597 902	773 729	0.20
1 606	NEMETSCHEK SE	EUR	199 684	264 187	0.07
37 749	NESTE OYJ	EUR	656 280	1 111 331	0.29
30 294	NN GROUP NV	EUR	1 058 290	1 176 013	0.31
500 602	NOKIA OYJ	EUR	2 569 858	2 342 317	0.61
12 263	NOKIAN RENKAAT OYJ	EUR	433 855	365 683	0.10
12 674	OMV AG	EUR	575 390	605 184	0.16
182 049	ORANGE SA	EUR	2 596 098	2 542 314	0.66
9 250	ORION OYJ - B	EUR	307 620	274 078	0.07
4 266	ORPEA	EUR	416 364	463 714	0.12
8 602	OSRAM LICHT AG	EUR	501 296	262 275	0.07
7 141	PADDY POWER BETFAIR PLC	EUR	664 827	533 290	0.14
18 094	PERNOD RICARD SA	EUR	2 230 292	2 810 903	0.73
50 882	PEUGEOT SA	EUR	960 420	1 188 604	0.31
33 921	PIRELLI & C SPA	EUR	243 331	220 758	0.06
13 601	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	817 406	841 086	0.22
41 463	POSTE ITALIANE SPA	EUR	273 651	394 313	0.10
20 696	PROSIEBENSAT.1 MEDIA SE	EUR	627 287	290 468	0.08
13 958	PROXIMUS SADP	EUR	367 883	348 252	0.09
23 817	PRYSMIAN SPA	EUR	560 804	409 414	0.11
19 412	PUBLICIS GROUPE SA	EUR	1 123 821	1 026 507	0.27

## Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
747	PUMA SE	EUR	312 066	411 971	0.11
20 503	QIAGEN NV	EUR	565 559	705 918	0.18
12 035	RAIFFEISEN BANK INTERNATIONAL AG	EUR	321 883	286 072	0.07
10 550	RANDSTAD NV	EUR	546 130	537 206	0.14
8 955	RECORDATI SPA	EUR	281 651	322 290	0.08
38 448	RED ELECTRICA CORP SA	EUR	656 140	710 711	0.18
2 058	REMY COINTREAU SA	EUR	233 397	244 490	0.06
18 384	RENAULT SA	EUR	1 466 070	1 118 115	0.29
127 816	REPSOL SA	EUR	1 884 292	1 933 856	0.50
27 001	REXEL SA	EUR	388 761	323 472	0.08
3 869	RHEINMETALL AG	EUR	354 959	395 799	0.10
3 418	RTL GROUP SA	EUR	233 939	171 242	0.04
7 689	RUBIS SCA	EUR	393 546	375 223	0.10
47 933	RWE AG	EUR	962 864	1 091 434	0.28
50 336	RYANAIR HOLDINGS PLC	EUR	765 989	600 760	0.16
32 156	SAFRAN SA	EUR	2 767 178	4 177 064	1.09
51 103	SAIPEM SPA	EUR	190 907	230 832	0.06
44 240	SAMPO OYJ - A	EUR	1 923 667	1 803 222	0.47
100 327	SANOFI	EUR	7 297 474	7 774 338	2.02
96 079	SAP SE	EUR	8 424 069	11 008 731	2.87
3 036	SARTORIUS AG	EUR	300 444	495 475	0.13
2 104	SARTORIUS STEDIM BIOTECH	EUR	237 851	254 584	0.07
15 526	SBM OFFSHORE NV	EUR	218 299	256 490	0.07
48 786	SCHNEIDER ELECTRIC SE	EUR	3 214 075	3 681 392	0.96
15 642	SCOR SE	EUR	525 480	568 743	0.15
9 557	SCOUT24 AG	EUR	359 477	438 666	0.11
2 180	SEB SA	EUR	321 870	355 776	0.09
34 060	SES SA	EUR	549 368	516 690	0.13
71 392	SIEMENS AG - REG	EUR	7 880 063	7 620 381	1.98
19 923	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	267 229	318 569	0.08
13 323	SIEMENS HEALTHINEERS AG	EUR	487 377	506 540	0.13
8 578	SIGNIFY NV	EUR	257 509	229 290	0.06
1 843	SILTRONIC AG	EUR	224 438	161 004	0.04
19 608	SMURFIT KAPPA GROUP PLC	EUR	542 020	512 357	0.13
196 340	SNAM SPA	EUR	739 985	890 795	0.23
2 255	SOCIETE BIC SA	EUR	200 924	173 297	0.05
71 761	SOCIETE GENERALE SA	EUR	3 147 493	2 025 095	0.53
7 568	SODEXO SA	EUR	721 091	773 828	0.20
1 384	SOFINA SA	EUR	238 479	253 826	0.07
6 516	SOLVAY SA	EUR	735 547	698 189	0.18
1 466	SOPRA GROUPE	EUR	224 875	166 831	0.04
11 385	SPIE SA	EUR	229 200	195 822	0.05
58 659	STMICROELECTRONICS NV	EUR	936 486	960 541	0.25
54 387	STORA ENSO OYJ - R	EUR	705 660	601 792	0.16

## Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
34 252	SUEZ	EUR	456 004	429 006	0.11
11 336	SYMRISE AG	EUR	733 323	971 495	0.25
13 012	TAG IMMOBILIEN AG	EUR	247 893	260 760	0.07
3 228	TAKEAWAY.COM NV	EUR	219 504	247 588	0.06
39 983	TECHNIPFMC PLC	EUR	1 035 065	884 024	0.23
959 176	TELECOM ITALIA SPA/MILANO	EUR	718 569	478 245	0.12
81 323	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	316 653	235 511	0.06
414 231	TELEFONICA SA	EUR	3 580 677	3 078 565	0.80
4 563	TELENET GROUP HOLDING NV	EUR	231 059	215 921	0.06
5 132	TELEPERFORMANCE	EUR	611 537	879 112	0.23
41 471	TENARIS SA	EUR	574 912	513 411	0.13
125 241	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	573 658	668 536	0.17
9 397	THALES SA	EUR	864 613	1 000 311	0.26
43 722	THYSSENKRUPP AG	EUR	998 531	548 055	0.14
234 653	TOTAL SA	EUR	11 111 461	11 625 882	3.03
6 571	UBISOFT ENTERTAINMENT SA	EUR	456 769	558 798	0.15
11 230	UCB SA	EUR	731 969	794 186	0.21
18 056	UMICORE SA	EUR	705 804	622 932	0.16
12 283	UNIBAIL RODAMCO REITS	EUR	2 382 681	1 882 370	0.49
188 126	UNICREDIT SPA	EUR	3 121 400	2 319 594	0.60
129 217	UNILEVER NV	EUR	5 714 978	6 972 549	1.81
82 886	UNIONE DI BANCHE ITALIANE SPA	EUR	337 068	230 423	0.06
17 108	UNIPER SE	EUR	392 535	462 087	0.12
11 104	UNITED INTERNET AG - REG	EUR	537 547	396 746	0.10
47 408	UPM-KYMMENE OYJ	EUR	1 224 581	1 190 415	0.31
21 340	VALEO SA	EUR	1 103 175	690 776	0.18
11 828	VALMET OYJ	EUR	222 489	289 786	0.08
50 237	VEOLIA ENVIRONNEMENT SA	EUR	973 721	1 057 991	0.27
5 864	VERBUND AG	EUR	236 956	259 306	0.07
49 310	VINCI SA	EUR	3 772 961	4 438 886	1.15
3 384	VISCOFAN SA	EUR	179 185	181 213	0.05
85 486	VIVENDI SA	EUR	1 769 693	2 211 523	0.57
10 031	VOESTALPINE AG	EUR	422 028	287 188	0.07
16 261	VOLKSWAGEN AG - PFD	EUR	2 423 057	2 521 105	0.66
42 856	VONOVIA SE	EUR	1 589 882	1 905 806	0.50
1 536	WAREHOUSES DE PAUW CVA	EUR	207 974	205 517	0.05
40 365	WARTSILA OYJ ABP	EUR	694 299	573 990	0.15
2 561	WENDEL SA	EUR	321 106	316 027	0.08
10 335	WIENERBERGER AG	EUR	204 068	211 454	0.05
10 202	WIRECARD AG	EUR	952 632	1 364 007	0.35
23 600	WOLTERS KLUWER NV	EUR	945 998	1 467 448	0.38
4 943	WORLDLINE SA	EUR	277 549	277 549	0.07
13 069	ZALANDO SE	EUR	556 048	548 114	0.14

## Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
4 194	1&1 DRILLISCH AG	EUR	246 799	139 409	0.04
<b>Total Shares</b>			<b>369 602 321</b>	<b>383 609 904</b>	<b>99.70</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>369 602 321</b>	<b>383 609 904</b>	<b>99.70</b>
<b>Total Investments</b>			<b>369 602 321</b>	<b>383 609 904</b>	<b>99.70</b>

## Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	9.91	France	31.95
Personal Goods	7.38	Germany	26.34
Chemicals	7.12	Netherlands	13.27
Nonlife Insurance	5.52	Spain	9.06
Automobiles & Parts	5.24	Italy	6.13
Oil & Gas Producers	5.03	Ireland	3.85
Software & Computer Services	4.93	Belgium	3.49
Pharmaceuticals & Biotechnology	4.85	Finland	3.30
Construction & Materials	3.71	Luxembourg	0.83
Aerospace & Defense	3.52	Austria	0.75
Technology Hardware & Equipment	3.44	Portugal	0.50
Beverages	3.19	United Kingdom	0.23
Electricity	3.14		
Gas, Water & Multiutilities	2.74		<b>99.70</b>
General Industrials	2.66		
Electronic & Electrical Equipment	2.39		
Health Care Equipment & Services	2.12		
Fixed Line Telecommunications	2.03		
General Retailers	2.02		
Industrial Engineering	1.81		
Media	1.75		
Industrial Transportation	1.72		
Food Producers	1.55		
Support Services	1.49		
Financial Services	1.44		
Real Estate Investment Trusts	1.42		
Mobile Telecommunications	1.41		
Food & Drug Retailers	1.18		
Real Estate Investment & Services	1.00		
Life Insurance	0.88		
Travel, Leisure & Catering	0.85		
Industrial Metals & Mining	0.53		
Household Goods & Home Construction	0.51		
Forestry & Paper	0.47		
Oil Equipment, Services & Distribution	0.36		
Alternative Energy	0.20		
Leisure Goods	0.15		
Mining	0.04		
	<b>99.70</b>		

## Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
10 300	ADIDAS AG - REG - REG	EUR	2 018 301	2 359 730	1.67
24 012	AIR LIQUIDE SA	EUR	2 538 308	2 846 623	2.01
31 950	AIRBUS SE	EUR	3 118 194	3 894 066	2.75
23 734	ALLIANZ SE - REG	EUR	4 380 869	5 098 063	3.60
24 537	AMADEUS IT GROUP SA - A	EUR	1 721 741	1 740 164	1.23
47 822	ANHEUSER-BUSCH INBEV SA/NV	EUR	3 387 029	3 790 372	2.68
23 801	ASML HOLDING NV	EUR	3 549 961	4 416 038	3.12
116 418	AXA SA	EUR	2 575 851	2 764 345	1.95
372 837	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 221 670	2 020 031	1.43
907 874	BANCO SANTANDER SA	EUR	4 283 075	4 095 874	2.89
51 357	BASF SE - REG	EUR	3 641 629	3 722 869	2.63
52 144	BAYER AG	EUR	4 024 938	3 094 225	2.19
17 918	BAYERISCHE MOTOREN WERKE AG	EUR	1 355 850	1 359 976	0.96
64 474	BNP PARIBAS SA	EUR	3 110 410	3 059 291	2.16
47 158	CRH PLC	EUR	1 330 326	1 411 439	1.00
49 932	DAIMLER AG	EUR	2 803 373	2 913 033	2.06
36 007	DANONE	EUR	2 377 999	2 595 385	1.83
54 945	DEUTSCHE POST AG - REG	EUR	1 608 063	1 697 801	1.20
181 335	DEUTSCHE TELEKOM AG - REG	EUR	2 733 951	2 704 430	1.91
434 371	ENEL SPA	EUR	2 301 599	2 449 418	1.73
103 979	ENGIE SA	EUR	1 490 481	1 373 043	0.97
142 042	ENI SPA	EUR	2 185 619	2 161 595	1.53
16 294	ESSILORLUXOTTICA SA	EUR	1 720 947	1 767 899	1.25
22 928	FRESENIUS SE & CO KGAA	EUR	1 253 990	1 159 698	0.82
333 348	IBERDROLA SA	EUR	2 321 657	2 699 452	1.91
62 144	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	1 673 336	1 676 024	1.18
217 603	ING GROEP NV	EUR	2 514 775	2 471 100	1.75
912 572	INTESA SANPAOLO SPA	EUR	2 059 970	2 132 681	1.51
4 173	KERING SA	EUR	1 946 322	2 199 171	1.55
66 188	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 443 884	1 420 394	1.00
51 789	KONINKLIJKE PHILIPS NV	EUR	1 719 345	1 966 169	1.39
30 859	LINDE PLC	EUR	4 525 440	4 949 784	3.50
13 686	L'OREAL SA	EUR	2 826 771	3 354 439	2.37
14 930	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	4 014 034	5 211 316	3.68
8 362	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	1 631 049	1 864 726	1.32
315 137	NOKIA OYJ	EUR	1 687 316	1 474 526	1.04
114 603	ORANGE SA	EUR	1 634 987	1 600 431	1.13
20 243	SAFRAN SA	EUR	2 136 731	2 629 566	1.86
63 157	SANOFI	EUR	4 907 727	4 894 036	3.46
60 484	SAP SE	EUR	5 520 078	6 930 256	4.90
30 712	SCHNEIDER ELECTRIC SE	EUR	2 015 822	2 317 528	1.64
44 943	SIEMENS AG - REG	EUR	4 561 984	4 797 216	3.39
43 818	SOCIETE GENERALE SA	EUR	1 427 911	1 236 544	0.87

## Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
260 765	TELEFONICA SA	EUR	2 203 633	1 938 005	1.37
147 718	TOTAL SA	EUR	7 187 882	7 318 687	5.17
7 732	UNIBAIL RODAMCO REITS	EUR	1 307 712	1 184 929	0.84
81 344	UNILEVER NV	EUR	3 839 391	4 389 322	3.10
31 042	VINCI SA	EUR	2 442 390	2 794 401	1.97
53 815	VIVENDI SA	EUR	1 245 448	1 392 194	0.98
10 236	VOLKSWAGEN AG - PFD	EUR	1 503 099	1 586 989	1.12
<b>Total Shares</b>			<b>132 032 868</b>	<b>140 925 294</b>	<b>99.57</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>132 032 868</b>	<b>140 925 294</b>	<b>99.57</b>
<b>Total Investments</b>			<b>132 032 868</b>	<b>140 925 294</b>	<b>99.57</b>

## Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Personal Goods	10.82	France	35.72
Banks	10.61	Germany	27.76
Chemicals	8.14	Netherlands	13.11
Nonlife Insurance	6.87	Spain	10.01
Oil & Gas Producers	6.70	Italy	4.76
Pharmaceuticals & Biotechnology	5.64	Ireland	4.49
Software & Computer Services	4.90	Belgium	2.68
Aerospace & Defense	4.61	Finland	1.04
Technology Hardware & Equipment	4.16		
Automobiles & Parts	4.14		<b>99.57</b>
Electricity	3.64		
General Industrials	3.39		
Electronic & Electrical Equipment	3.03		
Construction & Materials	2.97		
General Retailers	2.74		
Beverages	2.68		
Fixed Line Telecommunications	2.50		
Health Care Equipment & Services	2.07		
Mobile Telecommunications	1.91		
Food Producers	1.83		
Support Services	1.23		
Industrial Transportation	1.20		
Food & Drug Retailers	1.00		
Media	0.98		
Gas, Water & Multiutilities	0.97		
Real Estate Investment Trusts	0.84		
	<b>99.57</b>		



## Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
1 043 000	ABBOTT LABORATORIES 4.9% 30/11/2046	USD	1 087 630	1 195 111	0.72
100 000	AIRCASTLE LTD 5.125% 15/03/2021	USD	102 965	103 326	0.06
6 000	AIRCASTLE LTD 5.5% 15/02/2022	USD	6 212	6 319	0.00
200 000	AIRCASTLE LTD 6.25% 01/12/2019	USD	205 523	203 630	0.12
30 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.95% 15/01/2028	USD	28 816	30 482	0.02
260 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4% 15/01/2024	USD	263 853	271 211	0.16
500 000	AMAZON.COM INC 4.05% 22/08/2047	USD	511 653	522 153	0.32
100 000	AMERICAN AIRLINES 2017-1 CLASS AA PASS THROUGH TRUST 3.65% 15/02/2029	USD	89 189	90 542	0.05
108 000	AMERICAN EXPRESS CO FRN 01/08/2022	USD	108 153	108 250	0.07
138 000	AMERICAN EXPRESS CO FRN 05/11/2021	USD	138 213	138 965	0.08
200 000	AMERICAN EXPRESS CREDIT CORP FRN 03/03/2020	USD	200 183	200 346	0.12
403 000	AMERICAN HONDA FINANCE CORP FRN 16/06/2020	USD	403 522	403 750	0.24
5 154 000	AMERICAN HONDA FINANCE CORP FRN 20/07/2020	USD	5 160 261	5 161 189	3.14
100 000	AMERICAN INTERNATIONAL GROUP INC 3.875% 15/01/2035	USD	88 395	93 146	0.06
677 000	AMERICAN INTERNATIONAL GROUP INC 4.5% 16/07/2044	USD	617 926	662 377	0.40
100 000	AMERICAN INTERNATIONAL GROUP INC 6.25% 01/05/2036	USD	113 263	116 105	0.07
100 000	AMGEN INC 4.563% 15/06/2048	USD	99 679	100 488	0.06
1 095 000	AMGEN INC 4.663% 15/06/2051	USD	1 105 001	1 109 613	0.67
100 000	AMGEN INC 5.65% 15/06/2042	USD	112 496	114 031	0.07
75 000	AMGEN INC 6.375% 01/06/2037	USD	87 118	90 933	0.06
470 000	ANADARKO PETROLEUM CORP 6.45% 15/09/2036	USD	538 766	596 517	0.36
3 000 000	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC - REGS - 4.9% 01/02/2046	USD	2 993 667	3 045 195	1.86
21 000	APACHE CORP 2.625% 15/01/2023	USD	19 967	20 532	0.01
100 000	ASSURANT INC 4.9% 27/03/2028	USD	103 899	103 981	0.06
1 017 000	ASTRAZENECA PLC 6.45% 15/09/2037	USD	1 248 093	1 293 466	0.78
58 000	BANK OF MONTREAL FRN 15/06/2020	USD	58 166	58 221	0.04
182 000	BAXALTA INC 4% 23/06/2025	USD	178 101	188 229	0.11
161 000	BECTON DICKINSON AND CO 3.7% 06/06/2027	USD	151 794	160 507	0.10
553 000	BERKSHIRE HATHAWAY ENERGY CO 6.125% 01/04/2036	USD	693 620	700 897	0.42
793 000	BHP BILLITON FINANCE USA LTD 5% 30/09/2043	USD	933 964	928 960	0.56
545 000	BIOGEN INC 5.2% 15/09/2045	USD	580 050	581 027	0.35
972 000	BNP PARIBAS SA 5% 15/01/2021	USD	1 006 615	1 008 265	0.61
293 000	BOSTON PROPERTIES LP 4.5% 01/12/2028	USD	304 453	313 579	0.19
876 000	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027	USD	812 216	836 694	0.51
100 000	BROOKFIELD FINANCE LLC 4% 01/04/2024	USD	100 418	102 684	0.06
208 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 02/02/2021	USD	207 875	208 267	0.13
1 058 000	CAPITAL ONE FINANCIAL CORP FRN 09/03/2022	USD	1 056 136	1 066 797	0.65
425 000	CAPITAL ONE FINANCIAL CORP FRN 30/01/2023	USD	421 145	422 824	0.26
50 000	CARDINAL HEALTH INC 3.75% 15/09/2025	USD	49 979	50 209	0.03
577 000	CATERPILLAR FINANCIAL SERVICES CORP FRN 15/03/2021	USD	576 274	577 213	0.35
561 000	CATERPILLAR INC 3.803% 15/08/2042	USD	560 223	567 118	0.34
451 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL FRN 01/02/2024	USD	451 035	453 356	0.27

## Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
1 074 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025	USD	1 108 263	1 139 493	0.69
319 000	CHEVRON CORP FRN 03/03/2020	USD	319 350	319 360	0.19
286 000	CITIBANK NA FRN 12/02/2021	USD	285 161	286 153	0.17
200 000	CITIBANK NA 1.2% 12/07/2019	USD	198 759	199 469	0.12
50 000	CNH INDUSTRIAL NV 4.5% 15/08/2023	USD	50 855	51 981	0.03
100 000	COMCAST CORP 3.2% 15/07/2036	USD	86 813	91 467	0.06
52 000	COMCAST CORP 3.9% 01/03/2038	USD	48 577	51 594	0.03
100 000	COMCAST CORP 3.969% 01/11/2047	USD	98 083	97 251	0.06
1 234 000	COMCAST CORP 4.7% 15/10/2048	USD	1 347 071	1 346 059	0.83
117 000	COMCAST CORP 7.05% 15/03/2033	USD	152 276	156 371	0.09
790 000	CONOCOPHILLIPS 6.5% 01/02/2039	USD	1 018 255	1 060 717	0.64
100 000	CONSOLIDATED EDISON CO OF NEW YORK INC 3.8% 15/05/2028	USD	104 064	104 495	0.06
135 000	CONTINENTAL RESOURCES INC/OK 5% 15/09/2022	USD	136 233	136 261	0.08
319 000	CREDIT AGRICOLE FRN 24/04/2023	USD	316 898	317 625	0.19
500 000	CREDIT AGRICOLE SA/LONDON - 144A - FRN 24/04/2023	USD	497 228	497 765	0.30
316 000	CREDIT SUISSE GROUP AG FRN 12/06/2024	USD	316 357	317 019	0.19
42 000	CYRUSONE LP / CYRUSONE FINANCE CORP 5.375% 15/03/2027	USD	42 805	43 593	0.03
200 000	DANONE SA - REGS - 2.947% 02/11/2026	USD	192 219	192 160	0.12
10 000	EASTMAN CHEMICAL CO 3.5% 01/12/2021	USD	10 083	10 143	0.01
1 176 000	ENBRIDGE INC FRN 15/06/2020	USD	1 175 065	1 179 775	0.71
50 000	EQUINIX INC 5.875% 15/01/2026	USD	52 431	52 963	0.03
42 000	ESSEX PORTFOLIO LP 3.625% 15/08/2022	USD	42 336	42 751	0.03
35 000	EXPEDIA GROUP INC 3.8% 15/02/2028	USD	33 230	34 392	0.02
850 000	EXXON MOBIL CORP 4.114% 01/03/2046	USD	893 584	905 556	0.55
83 000	FORD MOTOR CREDIT CO LLC FRN 24/09/2020	USD	82 658	83 009	0.05
4 139 000	GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO 4.418% 15/11/2035	USD	3 851 881	3 849 207	2.34
175 000	GENERAL MOTORS FINANCIAL CO INC FRN 05/01/2023	USD	168 980	171 711	0.10
2 543 000	GENERAL MOTORS FINANCIAL CO INC FRN 15/01/2020	USD	2 561 941	2 562 008	1.56
174 000	GEORGIA POWER CO 3.25% 01/04/2026	USD	168 070	171 564	0.10
565 000	GILEAD SCIENCES INC 4.8% 01/04/2044	USD	594 090	591 911	0.36
700 000	GLAXOSMITHKLINE CAPITAL INC 6.375% 15/05/2038	USD	894 851	925 456	0.56
2 093 000	GOLDMAN SACHS GROUP INC 6.75% 01/10/2037	USD	2 535 957	2 585 356	1.58
640 000	HALLIBURTON CO 5% 15/11/2045	USD	652 203	687 504	0.42
790 000	HEWLETT PACKARD ENTERPRISE CO FRN 15/10/2020	USD	794 827	797 758	0.48
580 000	HOME DEPOT INC 5.875% 16/12/2036	USD	708 015	734 448	0.44
760 000	HSBC HOLDINGS PLC FRN 18/05/2021	USD	760 049	761 113	0.46
50 000	HUGHES SATELLITE SYSTEMS CORP 5.25% 01/08/2026	USD	47 738	50 377	0.03
375 000	HUGHES SATELLITE SYSTEMS CORP 6.5% 15/06/2019	USD	379 941	376 243	0.23
100 000	HYATT HOTELS CORP 4.375% 15/09/2028	USD	101 578	102 174	0.06
138 000	IBM CREDIT LLC FRN 20/01/2021	USD	137 623	138 128	0.08
600 000	ING BANK NV - REGS - 5.8% 25/09/2023	USD	643 451	649 806	0.39
5 000	INTERCONTINENTALEXCHANGE GROUP INC 4% 15/10/2023	USD	5 242	5 230	0.00
55 000	INVISTA FINANCE LLC 4.25% 15/10/2019	USD	55 139	55 186	0.03

## Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
50 000	IPALCO ENTERPRISES INC 3.7% 01/09/2024	USD	48 869	50 560	0.03
35 000	JOHN DEERE CAPITAL CORP FRN 07/01/2020	USD	35 001	35 029	0.02
96 000	JOHN DEERE CAPITAL CORP 1.25% 09/10/2019	USD	95 167	95 419	0.06
10 000	JOHNSON & JOHNSON 3.625% 03/03/2037	USD	9 824	10 095	0.01
666 000	JOHNSON & JOHNSON 3.7% 01/03/2046	USD	649 841	670 399	0.41
500 000	JP MORGAN FRN 01/02/2021	USD	498 927	500 373	0.30
547 000	JPMORGAN CHASE BANK NA FRN 26/04/2021	USD	546 987	547 222	0.33
417 000	KAISER FOUNDATION HOSPITALS 4.15% 01/05/2047	USD	439 643	436 791	0.26
50 000	KENNAMETAL INC 4.625% 15/06/2028	USD	50 175	50 175	0.03
100 000	KEYCORP 2.9% 15/09/2020	USD	100 029	100 284	0.06
100 000	KILROY REALTY LP 3.45% 15/12/2024	USD	98 937	99 380	0.06
582 000	KINDER MORGAN INC/DE 5.55% 01/06/2045	USD	586 008	634 982	0.38
84 000	KRAFT HEINZ FOODS CO 3.5% 06/06/2022	USD	83 171	85 082	0.05
1 026 000	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	893 860	910 216	0.55
25 000	LEIDOS HOLDINGS 4.45% 01/12/2020	USD	25 126	25 334	0.02
385 000	LOWE'S COS INC 4.05% 03/05/2047	USD	361 142	361 282	0.22
88 000	LOWE'S COS INC 4.25% 15/09/2044	USD	81 702	85 057	0.05
25 000	LOWE'S COS INC 4.65% 15/04/2042	USD	25 770	25 646	0.02
50 000	MCDONALD'S CORP 4.7% 09/12/2035	USD	50 414	53 606	0.03
194 000	MCDONALD'S CORP 4.875% 09/12/2045	USD	198 894	209 656	0.13
686 000	MEDTRONIC INC 4.625% 15/03/2045	USD	776 084	772 590	0.47
1 145 000	MICROSOFT CORP 3.7% 08/08/2046	USD	1 134 018	1 150 565	0.70
494 000	MOLSON COORS BREWING CO 3% 15/07/2026	USD	444 585	474 008	0.29
759 000	MORGAN STANLEY FRN 10/02/2021	USD	759 819	760 173	0.46
194 000	MORGAN STANLEY FRN 16/06/2020	USD	195 354	195 383	0.12
302 000	MORGAN STANLEY FRN 23/07/2019	USD	302 447	302 418	0.18
491 000	MPLX LP 4.5% 15/04/2038	USD	470 848	472 590	0.29
180 000	NEW YORK LIFE GLOBAL FUNDING - 144A - FRN 24/10/2019	USD	180 267	180 176	0.11
618 000	NEWELL BRANDS INC 4.2% 01/04/2026	USD	592 004	588 061	0.36
100 000	NEWMONT MINING CORP 3.5% 15/03/2022	USD	100 132	101 359	0.06
500 000	NISSAN MOTOR ACCEPTANCE CORP - REGS - FRN 13/01/2020	USD	500 028	500 408	0.30
13 000	NISSAN MOTOR ACCEPTANCE CORP - 144A - FRN 13/09/2019	USD	12 993	13 007	0.01
50 000	NORTHROP GRUMMAN CORP 3.85% 15/04/2045	USD	48 208	47 849	0.03
767 000	NORTHROP GRUMMAN CORP 4.03% 15/10/2047	USD	760 757	753 838	0.46
200 000	NOVARTIS CAPITAL CORP 3.4% 06/05/2024	USD	198 511	206 084	0.12
100 000	PACCAR FINANCIAL CORP 1.3% 10/05/2019	USD	99 676	99 972	0.06
100 000	PFIZER INC 4% 15/12/2036	USD	102 512	103 197	0.06
685 000	PFIZER INC 7.2% 15/03/2039	USD	963 458	988 421	0.60
77 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.6% 01/11/2024	USD	77 003	77 048	0.05
100 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.5% 15/12/2026	USD	103 387	103 159	0.06
43 000	QVC INC 4.45% 15/02/2025	USD	41 956	42 868	0.03
400 000	RECKITT BENCKISER TREASURY SERVICES PLC 3% 26/06/2027	USD	372 714	386 912	0.23
14 000	ROYAL BANK OF CANADA 2.15% 26/10/2020	USD	13 800	13 907	0.01
200 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 22/03/2025	USD	203 475	204 336	0.12

## Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
320 000	ROYAL BANK OF SCOTLAND GROUP PLC 3.875% 12/09/2023	USD	316 541	323 154	0.20
800 000	SANTANDER UK PLC FRN 01/06/2021	USD	793 648	801 712	0.49
2 249 000	SEMPRA ENERGY FRN 15/07/2019	USD	2 245 390	2 247 672	1.37
100 000	SHELL INTERNATIONAL FINANCE BV 4.125% 11/05/2035	USD	98 200	106 588	0.06
665 000	SHELL INTERNATIONAL FINANCE BV 4.375% 11/05/2045	USD	665 323	720 458	0.44
75 000	SHELL INTERNATIONAL FINANCE BV 4.55% 12/08/2043	USD	80 498	82 727	0.05
500 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV - REGS - 4.4% 27/05/2045	USD	517 416	535 113	0.32
100 000	SITE CENTERS CORP 3.625% 01/02/2025	USD	97 929	98 579	0.06
630 000	SOUTHERN CO 4.4% 01/07/2046	USD	610 959	633 292	0.38
19 000	SPECTRA ENERGY PARTNERS LP 3.375% 15/10/2026	USD	18 566	18 685	0.01
90 000	SPIRIT AIRLINES PASS THROUGH TRUST 2015-1A 4.1% 01/10/2029	USD	75 711	73 434	0.04
698 000	STANDARD CHARTERED PLC - REGS - 3.95% 11/01/2023	USD	685 437	703 619	0.43
766 000	SUMITOMO MITSUI BANKING CORP FRN 16/10/2020	USD	765 097	766 655	0.46
275 000	TD AMERITRADE HOLDING CORP FRN 01/11/2021	USD	275 301	275 770	0.17
638 000	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA - REGS - 4.27% 15/05/2047	USD	596 265	659 150	0.40
910 000	TELEFONICA EMISIONES SA 5.213% 08/03/2047	USD	885 214	938 847	0.57
18 000	TIME WARNER ENTERTAINMENT CO LP 8.375% 15/03/2023	USD	20 913	21 095	0.01
508 000	TORONTO-DOMINION BANK FRN 11/06/2020	USD	507 905	509 006	0.31
475 000	TORONTO-DOMINION BANK FRN 14/12/2020	USD	480 534	480 786	0.29
5 529 000	TORONTO-DOMINION BANK FRN 25/01/2021	USD	5 531 404	5 533 146	3.36
50 000	TRINITY INDUSTRIES INC 4.55% 01/10/2024	USD	47 854	48 118	0.03
40 000	UNION PACIFIC CORP 3.375% 01/02/2035	USD	35 632	37 550	0.02
150 000	UNION PACIFIC CORP 3.5% 08/06/2023	USD	153 617	153 921	0.09
360 000	UNION PACIFIC CORP 4.5% 10/09/2048	USD	363 348	381 420	0.23
1 156 000	UNITED TECHNOLOGIES CORP 4.5% 01/06/2042	USD	1 101 547	1 202 564	0.73
664 000	UNITEDHEALTH GROUP INC 4.75% 15/07/2045	USD	722 966	731 555	0.44
7 950 000	US BANK CINCINNATI GGAIP INC FRN 24/07/2020	USD	7 956 794	7 959 817	4.83
1 000 000	VODAFONE GROUP PLC 5.25% 30/05/2048	USD	959 850	1 030 530	0.62
50 000	VOYA FINANCIAL INC 3.65% 15/06/2026	USD	49 530	49 881	0.03
381 000	WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024	USD	372 755	385 919	0.23
39 000	WALMART INC FRN 23/06/2021	USD	39 118	39 113	0.02
13 000	WALMART INC GGAIP INC FRN 23/06/2020	USD	12 995	12 995	0.01
119 000	WALMART INC 3.625% 15/12/2047	USD	112 374	116 657	0.07
220 000	WAL-MART STORES INC 6.5% 15/08/2037	USD	292 228	300 603	0.18
325 000	WARNER MEDIA LLC 3.8% 15/02/2027	USD	316 758	327 145	0.20
100 000	WELLS FARGO & CO FRN 30/01/2020	USD	100 391	100 448	0.06
2 000	WESTPAC BANKING CORP FRN 13/05/2019	USD	2 003	2 001	0.00
	<b>Total Bonds</b>		<b>88 488 271</b>	<b>89 873 749</b>	<b>54.45</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
18 000	EUROFIMA 1.75% 29/05/2020	USD	17 710	17 867	0.01
400 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.3% 25/10/2019	USD	397 680	397 594	0.24

## Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
49 000 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2022	EUR	53 093 265	56 898 758	34.48
12 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2022	USD	13 016	13 074	0.01
1 417 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	1 430 345	1 460 152	0.88
1 706 500	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	1 502 100	1 485 055	0.90
292 800	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	264 605	269 010	0.16
1 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	965	962	0.00
687 800	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	699 084	683 716	0.41
1 746 900	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	1 748 947	1 771 875	1.08
765 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	785 065	795 116	0.48
742 100	UNITED STATES TREASURY NOTE/BOND 3.375% 15/05/2044	USD	796 888	802 454	0.49
2 318 700	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	2 650 383	2 661 614	1.62
395 800	UNITED STATES TREASURY NOTE/BOND 4.75% 15/02/2041	USD	522 116	519 828	0.31
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>63 922 169</b>	<b>67 777 075</b>	<b>41.07</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>152 410 440</b>	<b>157 650 824</b>	<b>95.52</b>
<b>Total Investments</b>			<b>152 410 440</b>	<b>157 650 824</b>	<b>95.52</b>

## Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	41.07	United States of America	45.48
Financial Services	13.87	Italy	34.47
Banks	13.82	Canada	4.84
Pharmaceuticals & Biotechnology	3.58	United Kingdom	4.39
Health Care Equipment & Services	2.11	Ireland	2.33
Tobacco	1.85	Netherlands	1.30
Oil & Gas Producers	1.84	France	0.73
Oil Equipment, Services & Distribution	1.81	Spain	0.57
Gas, Water & Multiutilities	1.36	Australia	0.56
General Retailers	1.36	Japan	0.46
Technology Hardware & Equipment	1.31	Switzerland	0.20
Media	1.27	Bermuda	0.19
Aerospace & Defense	1.21		
Life Insurance	0.99		<b>95.52</b>
Leisure Goods	0.97		
Nonequity Investment Instruments	0.76		
Software & Computer Services	0.73		
Food Producers	0.72		
Industrial Transportation	0.65		
Mobile Telecommunications	0.62		
Electricity	0.55		
Industrial Engineering	0.51		
Alternative Energy	0.42		
Household Goods & Home Construction	0.36		
Real Estate Investment Trusts	0.33		
Travel, Leisure & Catering	0.32		
Beverages	0.29		
Real Estate Investment & Services	0.25		
Food & Drug Retailers	0.23		
Personal Goods	0.23		
Mining	0.06		
Chemicals	0.04		
Nonlife Insurance	0.03		
	<b>95.52</b>		

## Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
125 000	ABBVIE INC 3.6% 14/05/2025	USD	119 677	125 667	0.09
96 000	ABBVIE INC 4.25% 14/11/2028	USD	98 367	98 377	0.07
175 000	ALTRIA GROUP INC 2.85% 09/08/2022	USD	171 358	174 170	0.13
70 000	AMERICAN AIRLINES 2017-1 CLASS AA PASS THROUGH TRUST 3.65% 15/02/2029	USD	61 721	63 379	0.05
2 442 000	AMERICAN EXPRESS CO FRN 01/08/2022	USD	2 440 871	2 447 653	1.77
250 000	AMERICAN HONDA FINANCE CORP FRN 14/02/2020	USD	250 146	250 484	0.18
3 493 000	AT&T INC FRN 01/06/2021	USD	3 483 689	3 516 456	2.55
1 252 000	AT&T INC FRN 12/06/2024	USD	1 241 647	1 258 886	0.91
150 000	AT&T INC FRN 15/01/2020	USD	150 456	150 530	0.11
5 094 000	BANK OF MONTREAL FRN 15/06/2020	USD	5 107 719	5 113 408	3.71
60 000	BNP PARIBAS SA 3.25% 03/03/2023	USD	59 881	60 974	0.04
1 081 000	BP CAPITAL MARKETS PLC FRN 16/09/2021	USD	1 097 691	1 096 220	0.79
31 000	CANADIAN IMPERIAL BANK OF COMMERCE FRN 02/02/2021	USD	31 036	31 040	0.02
434 000	CAPITAL ONE FINANCIAL CORP FRN 09/03/2022	USD	434 443	437 609	0.32
506 000	CATERPILLAR FINANCIAL SERVICES CORP FRN 15/03/2021	USD	505 550	506 187	0.37
1 053 000	CHEVRON CORP FRN 03/03/2020	USD	1 054 269	1 054 190	0.76
150 000	CHEVRON CORP 2.954% 16/05/2026	USD	142 029	150 247	0.11
1 000 000	CONTINENTAL RESOURCES INC/OK 3.8% 01/06/2024	USD	1 007 505	1 010 420	0.73
306 000	CONTINENTAL RESOURCES INC/OK 4.5% 15/04/2023	USD	316 806	316 782	0.23
563 000	CONTINENTAL RESOURCES INC/OK 5% 15/09/2022	USD	568 143	568 258	0.41
780 000	CREDIT AGRICOLE FRN 24/04/2023	USD	770 909	776 638	0.56
274 000	CREDIT AGRICOLE SA/LONDON - 144A - FRN 24/04/2023	USD	272 481	272 775	0.20
3 859 000	DOLLAR TREE INC FRN 17/04/2020	USD	3 846 989	3 856 820	2.80
16 000	DXC TECHNOLOGY CO FRN 01/03/2021	USD	16 010	16 002	0.01
138 000	FORD MOTOR CREDIT CO LLC FRN 24/09/2020	USD	137 432	138 014	0.10
626 000	HCA INC 4.75% 01/05/2023	USD	654 402	654 696	0.47
50 000	HCA INC 5.25% 15/04/2025	USD	53 403	53 645	0.04
50 000	HCA INC 5.25% 15/06/2026	USD	52 625	53 529	0.04
5 993 000	HSBC HOLDINGS PLC FRN 18/05/2021	USD	5 996 775	6 001 780	4.35
10 000	JOHNSON CONTROLS INTERNATIONAL PLC FRN 02/07/2024	USD	9 845	10 161	0.01
75 000	MCDONALD'S CORP 3.7% 30/01/2026	USD	74 142	77 317	0.06
28 000	MITSUBISHI UFJ FINANCIAL GROUP INC 3.287% 25/07/2027	USD	26 826	27 902	0.02
310 000	MORGAN STANLEY FRN 20/01/2022	USD	313 454	313 413	0.23
8 000	MURPHY OIL CORP 6.875% 15/08/2024	USD	8 403	8 409	0.01
50 000	NGPL PIPECO LLC 7.768% 15/12/2037	USD	57 500	61 433	0.04
2 000	QVC INC 4.45% 15/02/2025	USD	1 938	1 994	0.00
15 000	QWEST CORP 6.875% 15/09/2033	USD	14 794	14 993	0.01
5 200 000	ROYAL BANK OF CANADA FRN 22/07/2020	USD	5 200 800	5 211 986	3.78
87 000	ROYAL BANK OF CANADA FRN 30/04/2021	USD	87 272	87 278	0.06
1 907 000	SEMPRA ENERGY FRN 15/07/2019	USD	1 904 097	1 905 875	1.38
3 007 000	SUMITOMO MITSUI BANKING CORP FRN 16/10/2020	USD	3 007 977	3 009 571	2.18
5 801 000	SYNCHRONY BANK FRN 30/03/2020	USD	5 810 820	5 812 457	4.21
50 000	TORONTO BANK GGAIP INC FRN 17/09/2020	USD	50 039	50 087	0.04



## Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
88 000	TORONTO-DOMINION BANK 2.5% 14/12/2020	USD	87 292	87 839	0.06
6 094 000	US BANK CINCINNATI GGAIP INC FRN 24/07/2020	USD	6 106 096	6 101 526	4.43
93 000	VERIZON COMMUNICATIONS INC FRN 15/05/2025	USD	92 390	93 871	0.07
50 000	VIACOM INC 5.85% 01/09/2043	USD	52 544	54 819	0.04
50 000	VOYA FINANCIAL INC 5.7% 15/07/2043	USD	56 614	57 971	0.04
<b>Total Bonds</b>			<b>53 106 873</b>	<b>53 243 738</b>	<b>38.59</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
3 000	ASIAN DEVELOPMENT BANK 2.125% 19/03/2025	USD	2 924	2 951	0.00
29 000 000	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2024	EUR	36 791 573	37 106 788	26.90
200 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.3% 25/10/2019	USD	198 840	198 797	0.14
24 250 000	KINGDOM OF BELGIUM GOVERNMENT BOND 0.5% 22/10/2024	EUR	28 004 741	28 111 049	20.38
1 004 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	1 031 688	1 036 755	0.75
753 600	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2022	USD	772 370	775 807	0.56
125 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	126 358	128 647	0.09
1 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	874	870	0.00
912 400	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2045	USD	847 463	841 546	0.61
3 217 400	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	2 910 070	2 955 986	2.14
212 700	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	205 322	204 624	0.15
209 900	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	213 344	208 654	0.15
104 900	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	107 719	106 334	0.08
222 300	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	222 821	224 627	0.16
1 115 500	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	1 116 807	1 131 448	0.82
464 600	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2047	USD	464 455	470 335	0.34
1 206 300	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2045	USD	1 236 363	1 223 358	0.89
220 500	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	227 804	228 941	0.17
3 870 500	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	4 381 126	4 355 522	3.16
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>78 862 662</b>	<b>79 313 039</b>	<b>57.49</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>131 969 535</b>	<b>132 556 777</b>	<b>96.08</b>
<b>Total Investments</b>			<b>131 969 535</b>	<b>132 556 777</b>	<b>96.08</b>



## Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	57.49	United States of America	32.97
Banks	19.46	France	26.94
General Industrials	4.21	Belgium	20.38
Fixed Line Telecommunications	3.65	Canada	7.67
Financial Services	3.53	United Kingdom	5.91
General Retailers	2.80	Japan	2.20
Oil & Gas Producers	2.25	Ireland	0.01
Gas, Water & Multiutilities	1.38		
Health Care Equipment & Services	0.55		<b>96.08</b>
Nonequity Investment Instruments	0.23		
Pharmaceuticals & Biotechnology	0.16		
Tobacco	0.13		
Travel, Leisure & Catering	0.10		
Media	0.04		
Nonlife Insurance	0.04		
Oil Equipment, Services & Distribution	0.04		
Construction & Materials	0.01		
Software & Computer Services	0.01		
	<b>96.08</b>		

## Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
25 000	ABBVIE INC 2.85% 14/05/2023	USD	23 873	24 766	0.01
410 000	ABBVIE INC 3.6% 14/05/2025	USD	392 540	412 187	0.17
450 000	ALTRIA GROUP INC 2.85% 09/08/2022	USD	440 636	447 865	0.18
14 000	AMERICAN EXPRESS CO FRN 03/08/2023	USD	14 099	14 101	0.01
500 000	AMERICAN EXPRESS CREDIT CORP 3.3% 03/05/2027	USD	506 493	507 190	0.20
1 606 000	AMERICAN HONDA FINANCE CORP FRN 16/06/2020	USD	1 608 148	1 608 987	0.65
50 000	ANALOG DEVICES INC 3.9% 15/12/2025	USD	48 754	51 519	0.02
9 000	APACHE CORP 2.625% 15/01/2023	USD	8 560	8 800	0.00
92 000	APPLIED MATERIALS INC 4.3% 15/06/2021	USD	94 612	95 404	0.04
1 000	ARCONIC INC 5.9% 01/02/2027	USD	999	1 061	0.00
66 000	BANK OF AMERICA CORP VAR 17/05/2022 FRN 17/05/2022	USD	66 754	66 765	0.03
360 000	BANK OF MONTREAL FRN 12/12/2019	USD	361 228	361 307	0.15
1 916 000	BANK OF MONTREAL FRN 13/04/2021	USD	1 923 741	1 924 765	0.77
3 000	BANK OF MONTREAL FRN 15/06/2020	USD	3 010	3 011	0.00
201 000	BANK OF NOVA SCOTIA FRN 20/04/2021	USD	202 131	201 843	0.08
100 000	BAT CAPITAL CORP 2.764% 15/08/2022	USD	97 039	98 628	0.04
2 204 000	BP CAPITAL MARKETS PLC FRN 16/09/2021	USD	2 232 575	2 235 031	0.89
100 000	CARDINAL HEALTH INC 3.5% 15/11/2024	USD	95 241	100 380	0.04
370 000	CHEVRON CORP 2.954% 16/05/2026	USD	348 281	370 609	0.15
13 000	CHEVRON CORP 3.191% 24/06/2023	USD	12 918	13 252	0.01
18 000	CIGNA CORP 4% 15/02/2022	USD	18 406	18 458	0.01
200 000	CIGNA CORP 5.125% 15/06/2020	USD	205 632	205 258	0.08
168 000	CISCO SYSTEMS INC FRN 20/09/2019	USD	168 176	168 304	0.07
7 000	CISCO SYSTEMS INC 2.45% 15/06/2020	USD	6 930	6 999	0.00
229 000	CITIGROUP INC FRN 01/06/2024	USD	229 313	230 570	0.09
360 000	CITIZENS BANK NA/PROVIDENCE RI FRN 26/05/2022	USD	357 621	360 799	0.15
100 000	CNH INDUSTRIAL NV 4.5% 15/08/2023	USD	101 592	103 962	0.04
21 000	COCA-COLA CO 3.15% 15/11/2020	USD	21 015	21 223	0.01
197 000	COMCAST CORP FRN 01/10/2020	USD	197 155	197 417	0.08
241 000	COMCAST CORP FRN 01/10/2021	USD	241 653	241 942	0.10
1 549 000	COMCAST CORP 3.45% 01/10/2021	USD	1 582 535	1 578 199	0.63
115 000	COMMONWEALTH BANK OF AUSTRALIA FRN 07/11/2019	USD	115 351	115 312	0.05
287 000	CONTINENTAL RESOURCES INC/OK 4.5% 15/04/2023	USD	296 825	297 112	0.12
50 000	CYRUSONE LP / CYRUSONE FINANCE CORP 5% 15/03/2024	USD	50 435	51 341	0.02
14 000	DOMINION ENERGY GAS HOLDINGS LLC FRN 15/06/2021	USD	14 026	14 032	0.01
300 000	ENEL FINANCE INTERNATIONAL NV - REGS - 3.625% 25/05/2027	USD	261 483	288 972	0.12
100 000	EPR PROPERTIES 4.5% 01/04/2025	USD	102 460	101 896	0.04
430 000	FORD MOTOR CREDIT CO LLC FRN 24/09/2020	USD	428 230	430 045	0.17
32 000	FORTIVE CORP 2.35% 15/06/2021	USD	31 038	31 688	0.01
200 000	GOLDMAN SACHS BANK USA/NEW YORK NY 3.2% 05/06/2020	USD	200 970	201 224	0.08
1 827 000	GOLDMAN SACHS GROUP INC FRN 05/06/2023	USD	1 833 038	1 837 049	0.74
325 000	HCA INC 5.875% 15/03/2022	USD	347 371	347 591	0.14
400 000	HCA INC 6.5% 15/02/2020	USD	410 658	410 610	0.17
400 000	ING BANK NV - REGS - FRN 15/08/2021	USD	402 700	404 036	0.16

## Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
50 000	JOHNSON & JOHNSON 2.625% 15/01/2025	USD	48 190	49 986	0.02
2 059 000	JPMORGAN CHASE BANK NA FRN 26/04/2021	USD	2 058 950	2 059 833	0.82
691 000	LLOYDS BANK PLC FRN 07/05/2021	USD	691 035	691 522	0.28
26 000	MACQUARIE GROUP LTD FRN 27/03/2024	USD	26 001	26 140	0.01
165 000	MARATHON PETROLEUM CORP 5.125% 01/03/2021	USD	171 073	171 407	0.07
863 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 26/07/2023	USD	866 896	866 137	0.35
137 000	MURPHY OIL CORP 6.875% 15/08/2024	USD	143 933	144 004	0.06
30 000	NEWMONT MINING CORP 5.125% 01/10/2019	USD	30 327	30 279	0.01
190 000	NGPL PIPECO LLC - 144A - 4.375% 15/08/2022	USD	194 884	194 850	0.08
20 000	NUCOR CORP 4.125% 15/09/2022	USD	20 708	20 807	0.01
200 000	NVIDIA CORP 2.2% 16/09/2021	USD	196 620	197 761	0.08
70 000	PHILIP MORRIS INTERNATIONAL INC 2.75% 25/02/2026	USD	65 878	68 081	0.03
2 950 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 25/06/2024	USD	2 926 356	2 955 339	1.18
960 000	SANTANDER UK PLC FRN 01/06/2021	USD	958 333	962 054	0.39
1 656 000	SUMITOMO MITSUI BANKING CORP FRN 16/10/2020	USD	1 656 538	1 657 416	0.67
40 000	TIME WARNER INC 3.4% 15/06/2022	USD	39 580	40 656	0.02
62 000	TORONTO-DOMINION BANK FRN 11/06/2020	USD	61 993	62 123	0.02
1 099 000	TOYOTA MOTOR CREDIT CORP FRN 13/04/2021	USD	1 099 066	1 100 736	0.44
100 000	TYSON FOODS INC 2.25% 23/08/2021	USD	96 878	98 610	0.04
100 000	UNITED AIRLINES 2015-1 CLASS AA PASS THROUGH TRUST 3.45% 01/12/2027	USD	86 299	87 837	0.04
183 000	US BANCORP 2.35% 29/01/2021	USD	181 887	182 306	0.07
1 374 000	US BANK NA/CINCINNATI OH FRN 26/04/2021	USD	1 376 836	1 376 274	0.55
40 000	VIRGINIA ELECTRIC & POWER CO 3.5% 15/03/2027	USD	40 078	40 775	0.02
35 000	WALMART INC GGAIP INC FRN 23/06/2020	USD	34 992	34 986	0.01
50 000	WALT DISNEY CO 2.45% 04/03/2022	USD	49 580	49 896	0.02
25 000	WASTE MANAGEMENT INC 3.15% 15/11/2027	USD	23 393	24 881	0.01
148 000	WESTPAC BANKING CORP FRN 13/05/2019	USD	148 310	148 038	0.06
<b>Total Bonds</b>			<b>29 400 859</b>	<b>29 554 244</b>	<b>11.89</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
20 000	ASIAN DEVELOPMENT BANK FRN 25/06/2019	USD	19 998	20 001	0.01
85 000	INTER-AMERICAN DEVELOPMENT BANK 7% 15/06/2025	USD	103 217	104 910	0.04
5 000 000	MUENCHENER HYPOTHEKENBANK EG 1.375% 19/07/2019	USD	4 948 100	4 987 175	2.01
6 161 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2023	USD	6 613 096	6 676 278	2.69
21 319 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	21 883 228	21 988 371	8.85
1 666 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2040	USD	2 384 469	2 418 435	0.97
1 961 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2041	USD	2 783 663	2 824 195	1.14
182 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2043	USD	183 963	187 016	0.08
941 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2032	USD	1 786 280	1 801 228	0.72
64 934 800	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	65 104 964	66 459 037	26.73
9 009 800	UNITED STATES TREASURY NOTE/BOND 2.25% 15/02/2027	USD	8 763 086	8 890 139	3.58
11 953 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	10 235 231	10 402 695	4.18
10 769 500	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	10 312 156	10 365 644	4.17

## Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
6 311 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	6 092 087	6 071 380	2.44
3 971 000	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	3 975 654	4 027 773	1.62
14 559 100	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2047	USD	14 661 419	14 738 815	5.93
8 453 200	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2044	USD	8 441 088	8 571 413	3.45
2 601 900	UNITED STATES TREASURY NOTE/BOND 3.375% 15/05/2044	USD	2 763 096	2 813 508	1.13
9 538 400	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	10 665 124	10 738 152	4.32
3 545 600	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	4 023 363	3 989 908	1.60
7 211 200	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	8 242 740	8 277 669	3.33
4 339 400	UNITED STATES TREASURY NOTE/BOND 3.875% 15/08/2040	USD	5 117 102	5 075 403	2.04
5 567 700	UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2040	USD	7 058 365	7 182 768	2.89
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>206 161 489</b>	<b>208 611 913</b>	<b>83.92</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>235 562 348</b>	<b>238 166 157</b>	<b>95.81</b>
<b>Total Investments</b>			<b>235 562 348</b>	<b>238 166 157</b>	<b>95.81</b>

## Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	83.92	United States of America	88.55
Banks	5.97	United Kingdom	2.75
Financial Services	3.28	Germany	2.01
Media	0.85	Canada	1.03
Oil & Gas Producers	0.40	Japan	1.02
Health Care Equipment & Services	0.39	Netherlands	0.32
Pharmaceuticals & Biotechnology	0.24	Australia	0.12
Technology Hardware & Equipment	0.21	Philippines	0.01
Tobacco	0.21		
Oil Equipment, Services & Distribution	0.08		<b>95.81</b>
Real Estate Investment Trusts	0.06		
Food Producers	0.04		
Industrial Engineering	0.04		
Travel, Leisure & Catering	0.04		
Electricity	0.02		
Beverages	0.01		
Electronic & Electrical Equipment	0.01		
General Retailers	0.01		
Industrial Metals & Mining	0.01		
Mining	0.01		
Support Services	0.01		
	<b>95.81</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
2 758 000	BUONI POLIENNALI DEL TESORO 0.05% 15/04/2021	EUR	2 686 367	2 733 868	4.63
2 720 000	ITALY BUONI POLIENNALI DEL TESORO 0.2% 15/10/2020	EUR	2 687 409	2 718 790	4.60
2 851 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/11/2021	EUR	2 755 424	2 824 201	4.78
2 838 000	ITALY BUONI POLIENNALI DEL TESORO 0.35% 15/06/2020	EUR	2 822 376	2 845 365	4.82
3 111 000	ITALY BUONI POLIENNALI DEL TESORO 0.45% 01/06/2021	EUR	3 053 412	3 105 245	5.26
2 541 000	ITALY BUONI POLIENNALI DEL TESORO 0.65% 01/11/2020	EUR	2 534 311	2 555 357	4.32
2 860 000	ITALY BUONI POLIENNALI DEL TESORO 0.7% 01/05/2020	EUR	2 863 917	2 877 475	4.87
2 975 000	ITALY BUONI POLIENNALI DEL TESORO 1.2% 01/04/2022	EUR	2 997 596	2 994 635	5.07
3 177 000	ITALY BUONI POLIENNALI DEL TESORO 1.35% 15/04/2022	EUR	3 213 442	3 209 405	5.43
3 155 000	ITALY BUONI POLIENNALI DEL TESORO 2.15% 15/12/2021	EUR	3 222 035	3 261 797	5.52
4 336 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/03/2021	EUR	4 640 404	4 596 377	7.78
2 962 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/05/2021	EUR	3 177 624	3 149 495	5.33
5 029 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/08/2021	EUR	5 375 472	5 372 983	9.09
4 421 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/09/2020	EUR	4 717 396	4 641 916	7.86
4 464 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2021	EUR	4 835 294	4 876 026	8.25
3 686 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2022	EUR	4 104 686	4 102 149	6.94
2 896 000	ITALY 2 2 GROUP INC 2.3% 15/10/2021	EUR	2 979 745	3 002 718	5.08
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>58 666 910</b>	<b>58 867 802</b>	<b>99.63</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>58 666 910</b>	<b>58 867 802</b>	<b>99.63</b>
<b>Total Investments</b>			<b>58 666 910</b>	<b>58 867 802</b>	<b>99.63</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	99.63	Italy	99.63
	<b>99.63</b>		<b>99.63</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
14 905 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/02/2028	EUR	14 165 675	14 628 512	14.20
14 044 000	ITALY BUONI POLIENNALI DEL TESORO 2.05% 01/08/2027	EUR	13 540 375	13 874 770	13.47
12 675 000	ITALY BUONI POLIENNALI DEL TESORO 2.2% 01/06/2027	EUR	12 404 518	12 692 745	12.32
14 045 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/12/2028	EUR	13 855 063	14 509 187	14.08
15 188 000	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	19 950 443	20 083 852	19.50
19 578 280.000001	ITALY BUONI POLIENNALI DEL TESORO 6.5% 01/11/2027	EUR	25 802 389	25 948 074	25.19
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>99 718 463</b>	<b>101 737 140</b>	<b>98.76</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>99 718 463</b>	<b>101 737 140</b>	<b>98.76</b>
<b>Total Investments</b>			<b>99 718 463</b>	<b>101 737 140</b>	<b>98.76</b>



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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	98.76	Italy	98.76
	<b>98.76</b>		<b>98.76</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
3 692	ACCOR SA	EUR	156 993	138 672	0.34
3 530	ADIDAS AG - REG - REG	EUR	691 287	808 723	1.96
202	ADYEN NV	EUR	134 434	146 571	0.36
1 321	AENA SME SA	EUR	202 949	218 427	0.53
581	AEROPORTS DE PARIS	EUR	92 583	105 510	0.26
8 383	AIR LIQUIDE SA	EUR	839 533	993 805	2.41
11 396	AIRBUS SE	EUR	946 413	1 388 944	3.37
1 538	AKZO NOBEL NV	EUR	119 381	116 427	0.28
3 056	ALSTOM SA	EUR	104 155	119 795	0.29
8 589	AMADEUS IT GROUP SA - A	EUR	504 695	609 132	1.48
1 425	ANDRITZ AG	EUR	64 345	60 563	0.15
14 913	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 291 928	1 182 004	2.87
1 347	ARKEMA SA	EUR	124 654	123 197	0.30
15 348	AROUNDTOWN SA	EUR	115 324	110 905	0.27
8 022	ASML HOLDING NV	EUR	1 170 729	1 488 402	3.61
1 879	ATOS SE	EUR	200 778	172 455	0.42
950	AXEL SPRINGER SE	EUR	54 094	47 975	0.12
13 195	BANKINTER SA	EUR	104 834	93 922	0.23
1 973	BEIERSDORF AG	EUR	182 917	192 249	0.47
811	BIOMERIEUX	EUR	55 548	57 378	0.14
6 016	BOLLORE SA	EUR	24 329	25 484	0.06
3 024	BRENNTAG AG	EUR	131 979	145 333	0.35
5 191	BUREAU VERITAS SA	EUR	104 779	117 213	0.28
24 585	CAIXABANK SA	EUR	95 262	69 797	0.17
3 139	CAPGEMINI SE	EUR	314 457	339 326	0.82
19 873	CNH INDUSTRIAL NV	EUR	184 667	192 132	0.47
2 750	COCA-COLA EUROPEAN PARTNERS PLC	USD	102 914	131 500	0.32
764	COLRUYT SA	EUR	37 728	49 095	0.12
19 609	COMMERZBANK AG	EUR	180 348	157 107	0.38
16 028	CRH PLC	EUR	439 986	479 718	1.16
12 067	DANONE	EUR	795 481	869 789	2.11
49	DASSAULT AVIATION SA	EUR	66 842	66 101	0.16
2 559	DASSAULT SYSTEMES SE	EUR	250 037	360 947	0.88
11 368	DAVIDE CAMPARI-MILANO SPA	EUR	78 017	102 141	0.25
1 820	DELIVERY HERO SE	EUR	67 985	74 784	0.18
3 719	DEUTSCHE BOERSE AG	EUR	383 500	442 189	1.07
19 361	DEUTSCHE POST AG - REG	EUR	626 933	598 255	1.45
6 986	DEUTSCHE WOHNEN SE	EUR	275 849	279 929	0.68
4 683	EDENRED	EUR	127 379	196 733	0.48
1 534	EIFFAGE SA	EUR	132 932	142 815	0.35
1 392	ELISA OYJ	EUR	50 777	52 659	0.13
43 080	E.ON SE	EUR	403 425	412 189	1.00
2 944	ERSTE GROUP BANK AG	EUR	105 451	105 101	0.25
5 635	ESSILORLUXOTTICA SA	EUR	626 207	611 398	1.48

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
224	EUROFINS SCIENTIFIC SE	EUR	98 659	91 392	0.22
966	FAURECIA SA	EUR	54 481	43 740	0.11
2 400	FERRARI NV	EUR	230 025	289 800	0.70
9 624	FERROVIAL SA	EUR	173 759	211 343	0.51
21 244	FIAT CHRYSLER AUTOMOBILES NV	EUR	338 289	291 765	0.71
4 347	FORTUM OYJ	EUR	80 529	81 897	0.20
814	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	62 494	60 106	0.15
4 233	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	330 712	317 306	0.77
8 164	FRESENIUS SE & CO KGAA	EUR	513 753	412 935	1.00
1 360	FUCHS PETROLUB SE - PFD	EUR	59 358	52 741	0.13
6 377	GALP ENERGIA SGPS SA	EUR	94 744	95 464	0.23
3 179	GEA GROUP AG	EUR	102 825	79 221	0.19
9 150	GETLINK SE - REG	EUR	98 832	131 303	0.32
5 838	GRIFOLS SA	EUR	143 324	144 432	0.35
1 019	HEIDELBERGCEMENT AG	EUR	75 739	73 368	0.18
2 255	HEINEKEN HOLDING NV	EUR	182 753	204 190	0.50
5 073	HEINEKEN NV	EUR	430 444	488 226	1.18
2 034	HENKEL AG & CO KGAA	EUR	200 457	172 788	0.42
3 487	HENKEL AG & CO KGAA - PFD	EUR	383 261	314 667	0.76
620	HERMES INTERNATIONAL	EUR	294 217	388 864	0.94
484	HOCHTIEF AG	EUR	66 727	64 372	0.16
1 240	HUGO BOSS AG	EUR	86 726	77 078	0.19
519	ILIAD SA	EUR	90 926	47 073	0.11
701	IMERYS SA	EUR	45 243	33 283	0.08
21 350	INDUSTRIA DE DISENO TEXTIL SA	EUR	621 058	575 810	1.40
22 254	INFINEON TECHNOLOGIES AG - REG	EUR	446 807	467 890	1.13
1 174	INGENICO GROUP SA	EUR	84 994	88 238	0.21
738	IPSEN SA	EUR	87 740	76 826	0.19
1 457	JCDECAUX SA	EUR	42 080	42 544	0.10
4 927	JERONIMO MARTINS SGPS SA	EUR	70 045	71 540	0.17
1 483	KERING SA	EUR	530 858	781 541	1.90
3 105	KERRY GROUP PLC	EUR	260 303	309 879	0.75
2 998	KINGSPAN GROUP PLC	EUR	113 336	140 546	0.34
6 633	KONE OYJ - B	EUR	293 509	324 088	0.79
23 168	KONINKLIJKE AHOLD DELHAIZE NV	EUR	477 943	497 185	1.21
3 551	KONINKLIJKE DSM NV	EUR	259 101	361 669	0.88
65 807	KONINKLIJKE KPN NV	EUR	184 724	180 048	0.44
11 783	KONINKLIJKE PHILIPS NV	EUR	393 196	447 342	1.08
1 376	KONINKLIJKE VOPAK NV	EUR	55 389	54 696	0.13
1 702	LANXESS	EUR	100 040	87 653	0.21
5 222	LEGRAND SA	EUR	299 796	342 145	0.83
7 921	LEONARDO SPA	EUR	83 848	81 547	0.20
4 935	L'OREAL SA	EUR	945 079	1 209 569	2.93
5 436	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 325 020	1 897 435	4.59

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
2 530	MERCK KGAA	EUR	236 521	240 046	0.58
2 060	METSO OYJ	EUR	56 971	68 413	0.17
3 502	MONCLER SPA	EUR	127 043	128 068	0.31
1 018	MTU AERO ENGINES AG	EUR	163 338	213 475	0.52
1 463	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	280 747	326 249	0.79
7 527	NESTE OYJ	EUR	174 391	221 595	0.54
6 739	NXP SEMICONDUCTORS NV	USD	584 041	635 115	1.54
713	ORION OYJ - B	EUR	21 138	21 126	0.05
1 896	OSRAM LICHT AG	EUR	106 264	57 809	0.14
4 156	PERNOD RICARD SA	EUR	530 095	645 635	1.57
7 482	PEUGEOT SA	EUR	143 423	174 780	0.42
7 829	PIRELLI & C SPA	EUR	54 492	50 951	0.12
4 723	PRYSMIAN SPA	EUR	103 670	81 188	0.20
4 144	PUBLICIS GROUPE SA	EUR	232 662	219 135	0.53
162	PUMA SE	EUR	62 109	89 343	0.22
4 518	QIAGEN NV	EUR	130 294	155 555	0.38
2 047	RECORDATI SPA	EUR	67 064	73 672	0.18
449	REMY COINTREAU SA	EUR	46 151	53 341	0.13
2 082	REXEL SA	EUR	24 819	24 942	0.06
2 884	RYANAIR HOLDINGS PLC	EUR	45 272	34 421	0.08
6 530	SAFRAN SA	EUR	611 023	848 247	2.06
19 236	SAP SE	EUR	1 748 812	2 204 060	5.34
696	SARTORIUS AG	EUR	85 899	113 587	0.28
541	SARTORIUS STEDIM BIOTECH	EUR	48 751	65 461	0.16
5 382	SCHNEIDER ELECTRIC SE	EUR	361 456	406 126	0.98
3 191	SCOR SE	EUR	134 891	116 025	0.28
442	SEB SA	EUR	63 290	72 134	0.17
14 973	SIEMENS AG - REG	EUR	1 623 148	1 598 218	3.87
1 633	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	21 039	26 112	0.06
2 936	SIEMENS HEALTHINEERS AG	EUR	103 626	111 627	0.27
4 411	SMURFIT KAPPA GROUP PLC	EUR	138 342	115 259	0.28
1 732	SODEXO SA	EUR	164 945	177 097	0.43
1 451	SOLVAY SA	EUR	157 733	155 475	0.38
13 366	STMICROELECTRONICS NV	EUR	206 503	218 868	0.53
2 414	SYMRISE AG	EUR	162 394	206 880	0.50
1 036	TELENET GROUP HOLDING NV	EUR	51 715	49 024	0.12
1 131	TELEPERFORMANCE	EUR	151 361	193 740	0.47
4 621	TENARIS SA	EUR	61 904	57 208	0.14
2 081	THALES SA	EUR	206 664	221 522	0.54
8 529	THYSSENKRUPP AG	EUR	187 086	106 911	0.26
1 636	UBISOFT ENTERTAINMENT SA	EUR	115 031	139 125	0.34
2 474	UCB SA	EUR	162 358	174 961	0.42
4 099	UMICORE SA	EUR	153 995	141 416	0.34

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
30 205	UNILEVER NV	EUR	1 482 532	1 629 862	3.94
2 407	UNITED INTERNET AG - REG	EUR	112 994	86 002	0.21
10 446	UPM-KYMMENE OYJ	EUR	302 150	262 299	0.64
1 646	VALEO SA	EUR	80 002	53 281	0.13
5 258	VEOLIA ENVIRONNEMENT SA	EUR	101 469	110 733	0.27
1 333	VERBUND AG	EUR	48 544	58 945	0.14
20 437	VIVENDI SA	EUR	435 387	528 705	1.28
8 686	WARTSILA OYJ ABP	EUR	150 474	123 515	0.30
272	WENDEL SA	EUR	33 975	33 565	0.08
2 298	WIRECARD AG	EUR	255 969	307 243	0.75
5 475	WOLTERS KLUWER NV	EUR	242 027	340 436	0.83
2 206	ZALANDO SE	EUR	81 320	92 520	0.22
519	1&1 DRILLISCH AG	EUR	29 080	17 252	0.04
<b>Total Shares</b>			<b>36 946 375</b>	<b>41 080 636</b>	<b>99.63</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>36 946 375</b>	<b>41 080 636</b>	<b>99.63</b>
<b>Total Investments</b>			<b>36 946 375</b>	<b>41 080 636</b>	<b>99.63</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Personal Goods	15.57	France	32.99
Software & Computer Services	8.53	Germany	26.94
Aerospace & Defense	7.12	Netherlands	22.14
Technology Hardware & Equipment	7.03	Spain	4.73
Beverages	6.81	Belgium	4.25
Chemicals	5.78	Finland	2.80
General Industrials	4.68	Ireland	2.62
Health Care Equipment & Services	3.77	Italy	1.26
General Retailers	3.76	Luxembourg	0.63
Electronic & Electrical Equipment	3.10	Austria	0.54
Media	2.98	Portugal	0.41
Industrial Transportation	2.90	United Kingdom	0.32
Food Producers	2.86		<b>99.63</b>
Support Services	2.78		
Construction & Materials	2.70		
Industrial Engineering	2.62		
Pharmaceuticals & Biotechnology	2.42		
Automobiles & Parts	2.07		
Food & Drug Retailers	1.50		
Household Goods & Home Construction	1.36		
Gas, Water & Multiutilities	1.27		
Financial Services	1.15		
Nonlife Insurance	1.07		
Banks	1.03		
Real Estate Investment & Services	0.95		
Travel, Leisure & Catering	0.85		
Oil & Gas Producers	0.77		
Forestry & Paper	0.64		
Fixed Line Telecommunications	0.56		
Electricity	0.34		
Leisure Goods	0.34		
Industrial Metals & Mining	0.14		
Mining	0.08		
Alternative Energy	0.06		
Mobile Telecommunications	0.04		
	<b>99.63</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
45 635	AALBERTS INDUSTRIES NV	EUR	1 647 115	1 597 225	0.70
26 074	AAREAL BANK AG	EUR	943 838	811 162	0.36
16 098	ABC ARBITRAGE	EUR	110 475	106 086	0.05
10 366	ACCELL GROUP	EUR	185 197	263 296	0.12
10 502	ACCIONA SA	EUR	777 073	1 084 857	0.48
24 413	ACEA SPA	EUR	325 030	395 002	0.17
75 952	ACERINOX SA	EUR	891 492	704 379	0.31
10 752	ACKERMANS & VAN HAAREN NV	EUR	1 639 377	1 541 837	0.68
16 007	ADLER REAL ESTATE AG	EUR	223 831	204 890	0.09
13 144	ADO PROPERTIES SA	EUR	666 330	615 139	0.27
19 461	ADVA OPTICAL NETWORKING SE	EUR	125 693	148 293	0.07
10 997	AEDAS HOMES SAU	EUR	305 190	244 133	0.11
11 274	AEDIFICA SA	EUR	872 659	901 920	0.40
4 969	AEROPORTO GUGLIELMO MARCONI DI BOLOGNA SPA	EUR	72 218	63 703	0.03
78 800	AGFA-GEVAERT NV	EUR	322 491	303 538	0.13
5 731	AGRANA BETEILIGUNGS AG	EUR	122 654	114 620	0.05
88 445	AIR FRANCE-KLM	EUR	800 163	910 984	0.40
51 780	AIXTRON SE	EUR	535 724	530 745	0.23
5 118	AKKA TECHNOLOGIES	EUR	336 919	334 717	0.15
22 156	AKTIA BANK OYJ	EUR	207 458	192 314	0.08
11 346	ALBIOMA SA	EUR	216 087	237 699	0.10
46 324	ALD SA	EUR	723 347	606 844	0.27
27 901	ALMIRALL SA	EUR	434 465	400 658	0.18
69 149	ALSTRIA OFFICE REIT-AG	EUR	918 671	966 703	0.43
13 185	ALTEN SA	EUR	1 072 623	1 282 901	0.57
106 068	ALTRAN TECHNOLOGIES	EUR	1 143 527	1 230 919	0.54
28 218	ALTRI SGPS SA	EUR	221 647	197 103	0.09
2 383	AMADEUS FIRE AG	EUR	229 787	283 100	0.12
13 322	AMG ADVANCED METALLURGICAL GROUP NV	EUR	556 728	359 960	0.16
36 325	AMPLIFON SPA	EUR	698 625	622 247	0.27
139 409	ANIMA HOLDING SPA	EUR	575 614	494 344	0.22
23 522	APERAM SA	EUR	896 785	644 503	0.28
59 021	APPLUS SERVICES SA - INMZ M	EUR	703 556	659 855	0.29
6 871	AQUAFIL SPA	EUR	84 373	66 580	0.03
32 653	ARCADIS NV	EUR	496 290	549 550	0.24
13 179	ARGENX SE	EUR	1 192 289	1 505 042	0.66
59 944	ARNOLDO MONDADORI EDITORE SPA	EUR	82 692	102 384	0.05
32 246	ASCOPIAVE SPA	EUR	98 856	123 663	0.05
19 361	ASM INTERNATIONAL NV	EUR	876 724	1 172 502	0.52
64 654	ASR NEDERLAND NV	EUR	2 453 400	2 560 297	1.14
2 874	ASSYSTEM	EUR	81 915	100 877	0.04
18 158	ASTM SPA	EUR	331 996	412 187	0.18
41 403	ATRESMEDIA CORP DE MEDIOS DE COMUNICACION SA	EUR	248 391	198 734	0.09
11 579	AT&S AUSTRIA TECHNOLOGIE & SYSTEMTECHNIK AG	EUR	242 731	205 180	0.09

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
2 711	AUBAY	EUR	99 848	86 074	0.04
3 496	AUMANN AG	EUR	186 379	115 543	0.05
10 582	AURELIUS EQUITY OPPORTUNITIES SE & CO KGAA	EUR	471 263	468 359	0.21
17 522	AURUBIS AG	EUR	1 079 671	760 805	0.34
58 326	AUTOGRILL SPA	EUR	500 957	505 395	0.22
55 834	AZIMUT HOLDING SPA	EUR	804 791	1 005 012	0.44
718 276	A2A SPA	EUR	1 139 286	1 070 231	0.47
16 413 519	BANCA CARIGE SPA	EUR	148 837	24 620	0.01
54 600	BANCA FARMAFACTORING SPA	EUR	280 634	287 196	0.13
26 790	BANCA GENERALI SPA	EUR	599 876	674 036	0.30
9 870	BANCA IFIS SPA	EUR	198 071	151 702	0.07
118 802	BANCA MEDIOLANUM SPA	EUR	720 093	777 559	0.34
130 716	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	291 230	176 728	0.08
207 894	BANCA POPOLARE DI SONDRIO SCPA	EUR	730 318	504 351	0.22
694 767	BANCO BPM SPA	EUR	1 450 376	1 472 906	0.65
4 158 191	BANCO COMERCIAL PORTUGUES SA	EUR	1 132 413	1 039 964	0.46
4 194	BARCO NV	EUR	498 398	664 330	0.29
13 787	BASIC-FIT NV	EUR	421 800	435 669	0.19
562	BASLER AG	EUR	101 923	90 482	0.04
18 341	BAWAG GROUP AG	EUR	729 849	793 798	0.35
6 194	BAYWA AG	EUR	178 113	162 593	0.07
34 878	BE SEMICONDUCTOR INDUSTRIES NV	EUR	663 939	893 574	0.39
13 481	BECHTLE AG	EUR	1 163 254	1 232 163	0.54
9 383	BEFIMMO SA	EUR	472 232	479 471	0.21
16 614	BEKAERT SA - DIVISION	EUR	357 101	404 385	0.18
17 083	BENETEAU SA	EUR	225 949	193 209	0.09
2 558	BERTRANDT AG	EUR	195 406	177 781	0.08
1 287	BET-AT-HOME.COM AG	EUR	79 159	94 723	0.04
6 280	BIESSE SPA	EUR	178 476	124 595	0.05
14 190	BILFINGER SE	EUR	573 141	466 851	0.21
26 309	BINCKBANK NV	EUR	147 808	166 273	0.07
3 451	BIO ON SPA	EUR	174 040	190 495	0.08
14 129	BIOCARTIS NV	EUR	166 294	162 484	0.07
9 072	BIOTEST AG	EUR	212 968	203 666	0.09
2 819	BOIRON SA	EUR	188 643	134 043	0.06
34 507	BOLSAS Y MERCADOS ESPANOLES SHMSF SA	EUR	942 990	872 337	0.38
6 661	BONDUELLE SCA	EUR	187 477	190 172	0.08
27 420	BORUSSIA DORTMUND GMBH & CO KGAA	EUR	169 019	234 852	0.10
40 349	BOSKALIS WESTMINSTER	EUR	1 012 974	984 112	0.43
12 438	BOURBON CORP	EUR	61 239	25 995	0.01
187 593	BPER BANCA	EUR	762 154	803 648	0.35
45 854	BPOST SA	EUR	603 185	491 096	0.22
68 902	BREMBO SPA	EUR	775 355	806 153	0.36
9 276	BRUNEL INTERNATIONAL NV	EUR	122 922	133 945	0.06



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
15 590	BRUNELLO CUCINELLI SPA	EUR	580 140	504 492	0.22
34 118	BUZZI UNICEM SPA	EUR	611 199	676 560	0.30
18 668	BUZZI UNICEM SPA	EUR	194 946	253 511	0.11
29 450	CA IMMOBILIEN ANLAGEN AG	EUR	938 800	920 313	0.41
343 602	CAIRN HOMES PLC	EUR	532 578	441 872	0.19
30 817	CAIRO COMMUNICATION SPA	EUR	99 820	113 098	0.05
15 265	CANCOM SE	EUR	614 680	686 314	0.30
41 546	CAPITAL STAGE AG	EUR	253 934	269 634	0.12
13 756	CAREL INDUSTRIES SPA	EUR	127 371	146 639	0.06
17 712	CARGOTEC OYJ	EUR	707 404	646 842	0.29
18 455	CARL ZEISS MEDITEC AG	EUR	1 333 096	1 615 735	0.71
44 590	CAVERION OYJ	EUR	304 211	289 389	0.13
142 527	C&C GROUP PLC	EUR	487 061	482 454	0.21
89 042	CELLNEX TELECOM SAU	EUR	1 952 654	2 441 531	1.08
18 241	CEMENTIR HOLDING SPA	EUR	115 226	118 019	0.05
89 541	CERVED GROUP SPA	EUR	832 335	779 007	0.34
2 375	CEWE STIFTUNG & CO KGAA	EUR	182 864	199 975	0.09
309 259	CGG SA	EUR	697 558	499 144	0.22
8 100	CHARGEURS SA	EUR	186 415	153 900	0.07
24 348	CIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	EUR	553 727	514 717	0.23
3 482	CIE D'ENTREPRISES CFE	EUR	353 334	308 853	0.14
4 478	CIE DES ALPES	EUR	130 929	120 458	0.05
27 249	CIE PLASTIC OMNIUM SA	EUR	902 366	735 451	0.32
145 685	CIR-COMPAGNIE INDUSTRIALI RIUNITE SPA	EUR	139 472	159 671	0.07
32 648	CITYCON OYJ	EUR	279 281	297 423	0.13
43 262	COFACE SA	EUR	345 882	389 358	0.17
10 230	COFINIMMO SA	EUR	1 137 251	1 166 220	0.51
12 951	COMDIRECT BANK AG	EUR	145 678	134 431	0.06
10 981	COMPUGROUP MEDICAL SE	EUR	537 949	647 879	0.29
55 525	CONSTELLIUM NV	USD	549 402	462 750	0.20
8 645	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES SA	EUR	330 252	363 090	0.16
17 199	CONSUS REAL ESTATE AG	EUR	138 447	124 693	0.05
27 165	CORBION NV	EUR	736 141	774 203	0.34
5 858	CORESTATE CAPITAL HOLDING SA	EUR	249 564	209 424	0.09
6 676	CORP FINANCIERA ALBA SA	EUR	321 404	306 428	0.14
18 296	CORTICEIRA AMORIM SGPS SA	EUR	195 342	196 499	0.09
17 418	CRAMO OYJ	EUR	293 011	326 588	0.14
38 103	CREDITO EMILIANO SPA	EUR	210 263	193 944	0.09
3 216 621	CREDITO VALTELLINESE SPA	EUR	307 072	230 953	0.10
26 412	CTS EVENTIM AG & CO KGAA	EUR	1 036 623	1 205 444	0.53
58 463	CTT-CORREIOS DE PORTUGAL SA	EUR	182 765	147 678	0.07
84 531	DALATA HOTEL GROUP PLC	EUR	571 697	497 888	0.22
5 623	DANIELI & C OFFICINE MECCANICHE SPA	EUR	117 300	102 114	0.05
17 609	DANIELI & C OFFICINE MECCANICHE SPA - RSP	EUR	263 153	227 508	0.10

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
9 380	DATALOGIC SPA	EUR	293 332	197 918	0.09
11 599	DBV TECHNOLOGIES SA	EUR	338 131	201 939	0.09
30 848	DE' LONGHI SPA	EUR	838 047	704 568	0.31
35 148	DEA CAPITAL SPA	EUR	44 597	54 550	0.02
45 087	DERICHEBOURG SA	EUR	207 661	174 938	0.08
5 863	DEUTSCHE BETEILIGUNGS AG	EUR	217 167	207 550	0.09
22 664	DEUTSCHE EUROSHOP AG	EUR	664 947	606 035	0.27
61 662	DEUTSCHE PFANDBRIEFBANK AG	EUR	793 432	765 225	0.34
55 420	DEUTZ AG	EUR	407 796	486 588	0.21
2 292	DEVOTEAM SA	EUR	247 059	239 285	0.11
35 024	DIALOG SEMICONDUCTOR PLC	EUR	634 316	1 208 328	0.53
10 262	DIASORIN SPA	EUR	891 783	893 820	0.39
22 637	DIC ASSET AG	EUR	222 443	221 163	0.10
11 411	D'IETEREN SA/NV	EUR	420 284	421 066	0.19
242 606	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	EUR	447 758	150 658	0.07
9 035	DMG MORI AG	EUR	412 591	415 158	0.18
24 266	DNA OYJ	EUR	418 835	514 925	0.23
3 128	DO & CO AG	EUR	174 877	235 538	0.10
18 341	DOBANK SPA	EUR	182 077	230 363	0.10
1 398	DRAEGERWERK AG & CO KGAA	EUR	77 207	58 227	0.03
3 485	DRAEGERWERK AG & CO KGAA - PFD	EUR	220 998	186 448	0.08
23 799	DUERR AG	EUR	943 337	955 054	0.42
18 341	DWS GROUP GMBH & CO KGAA	EUR	467 492	600 851	0.26
35 276	EBRO FOODS SA	EUR	646 626	663 189	0.29
61 823	ECONOCOM GROUP SA/NV	EUR	180 116	228 992	0.10
4 012	EDAG ENGINEERING GROUP AG	EUR	70 546	56 168	0.02
27 611	EDREAMS ODIGEO SA	EUR	99 390	86 146	0.04
4 867	EL.EN. SPA	EUR	131 992	87 898	0.04
12 566	ELIA SYSTEM OPERATOR SA/NV	EUR	676 843	755 217	0.33
52 441	ELIOR GROUP SA	EUR	914 932	647 122	0.29
90 738	ELIS SA	EUR	1 707 257	1 442 734	0.64
5 070	ELMOS SEMICONDUCTOR AG	EUR	107 952	124 215	0.05
14 526	ELRINGKLINGER AG	EUR	142 900	98 196	0.04
124 205	ENAV SPA	EUR	530 246	604 133	0.27
62 109	ENCE ENERGIA Y CELULOSA SA	EUR	471 078	297 626	0.13
4 274	ERAMET	EUR	314 530	266 356	0.12
44 519	ERCROS SA	EUR	219 794	135 249	0.06
24 125	ERG SPA	EUR	433 371	396 856	0.17
1 179	ESSO SA FRANCAISE	EUR	52 527	36 077	0.02
22 393	ETABLISSEMENTS MAUREL ET PROM	EUR	124 905	75 464	0.03
20 455	EUROCOMMERCIAL PROPERTIES NV - CVA	EUR	715 760	528 557	0.23
70 623	EURONAV NV	EUR	485 760	594 646	0.26
25 678	EURONEXT NV	EUR	1 385 106	1 590 752	0.70
47 993	EUROPCAR MOBILITY GROUP	EUR	385 469	356 828	0.16

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
40 958	EUSKALTEL SA	EUR	313 502	343 228	0.15
16 496	EVN AG	EUR	265 697	219 397	0.10
58 061	EVOTEC AG	EUR	1 154 402	1 281 987	0.57
13 641	EXMAR NV	EUR	80 577	80 618	0.04
9 448	FACC AG	EUR	184 611	138 130	0.06
128 119	FAES FARMA SA	EUR	470 096	524 007	0.23
18 119	FAGRON	EUR	292 797	320 163	0.14
53 450	FALCK RENEWABLES SPA	EUR	118 206	170 185	0.08
2 874	FFP	EUR	320 707	295 447	0.13
3 650	FIGEAC-AERO	EUR	47 854	45 917	0.02
9 810	FILA SPA	EUR	162 423	135 770	0.06
232 770	FINCANTIERI SPA	EUR	282 934	253 719	0.11
181 334	FINCOBANK BANCA FINECO SPA	EUR	1 864 645	2 127 953	0.94
23 502	FINNAIR OYJ	EUR	179 146	175 090	0.08
5 155	FINTECH GROUP AG	EUR	145 535	108 513	0.05
14 936	FLOW TRADERS	EUR	373 700	381 764	0.17
22 426	FLUIDRA SA	EUR	266 221	218 654	0.10
7 986	FNAC DARTY SA	EUR	589 750	625 703	0.28
34 741	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	EUR	381 575	379 372	0.17
17 054	FORFARMERS NV	EUR	165 788	129 951	0.06
58 721	FREENET AG	EUR	1 405 434	1 227 269	0.54
43 689	F-SECURE CORP	EUR	140 163	119 926	0.05
38 780	FUGRO NV - CVA	EUR	438 413	314 894	0.14
19 980	GALAPAGOS NV	EUR	1 838 359	2 038 959	0.90
8 501	GAZTRANSPORT ET TECHNIGAZ SA	EUR	518 170	685 606	0.30
35 657	GEOX SPA	EUR	75 978	59 191	0.03
14 398	GERRESHEIMER AG	EUR	1 045 160	964 666	0.43
79 168	GESTAMP AUTOMOCION SA	EUR	505 909	450 070	0.20
7 846	GFT TECHNOLOGIES SE	EUR	103 201	71 085	0.03
16 140	GIMA TT SPA	EUR	196 122	114 110	0.05
8 744	GIMV NV	EUR	433 515	468 678	0.21
4 124	GL EVENTS	EUR	92 698	90 522	0.04
95 023	GLANBIA PLC	EUR	1 416 793	1 557 427	0.69
339 608	GLENVEAGH PROPERTIES PLC	EUR	352 908	277 460	0.12
46 632	GLOBAL DOMINION ACCESS SA	EUR	207 386	221 968	0.10
53 513	GRAND CITY PROPERTIES SA	EUR	1 236 476	1 121 632	0.49
304 696	GREEN REIT PLC	EUR	460 194	516 155	0.23
7 121	GREENYARD NV	EUR	66 981	27 416	0.01
11 690	GRENKE AG	EUR	1 078 463	1 106 459	0.49
1 290	GROUPE CRIT	EUR	91 563	87 978	0.04
3 398	GROUPE GUILLIN	EUR	95 867	70 509	0.03
19 259	GRUPO CATALANA OCCIDENTE SA	EUR	688 335	649 028	0.29
10 088	GRUPPO MUTUIONLINE SPA	EUR	169 942	173 917	0.08
2 592	GUERBET	EUR	149 810	137 894	0.06

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
29 243	HAMBORNER REIT AG	EUR	269 418	273 598	0.12
11 242	HAMBURGER HAFEN UND LOGISTIK AG	EUR	199 611	251 821	0.11
16 119	HAPAG-LLOYD AG	EUR	544 037	442 467	0.20
5 754	HAULOTTE GROUP SA	EUR	66 111	50 175	0.02
115 029	HEIDELBERGER DRUCKMASCHINEN AG	EUR	265 112	191 523	0.08
33 465	HELLOFRESH SE	EUR	408 604	301 185	0.13
375 654	HERA SPA	EUR	1 047 013	1 192 326	0.53
319 870	HIBERNIA REIT PLC	EUR	473 406	457 414	0.20
4 769	HORNBAACH HOLDING AG & CO KGAA	EUR	274 987	230 581	0.10
5 974	H&R GMBH & CO KGAA	EUR	49 718	43 969	0.02
49 412	HUHTAMAKI OYJ	EUR	1 502 449	1 680 502	0.74
1 638	HYPOPORT AG	EUR	296 387	298 444	0.13
1 032	ID LOGISTICS GROUP	EUR	150 136	164 501	0.07
8 101	IMA INDUSTRIA MACCHINE AUTOMATICHE SPA	EUR	560 927	567 070	0.25
24 115	IMCD NV	EUR	1 506 350	1 736 280	0.77
25 298	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	164 268	170 762	0.08
41 116	IMMOFINANZ AG	EUR	909 211	939 501	0.41
56 702	INDRA SISTEMAS SA	EUR	591 357	595 371	0.26
8 409	INDUS HOLDING AG	EUR	444 536	399 007	0.18
110 049	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	751 930	812 162	0.36
116 495	INMOBILIARIA COLONIAL SOCIMI SA	EUR	1 061 959	1 117 770	0.49
20 505	INNATE PHARMA SA	EUR	99 024	119 852	0.05
5 910	INTERPARFUMS SA	EUR	234 286	263 882	0.12
34 948	INTERPUMP GROUP SPA	EUR	944 338	1 170 059	0.52
28 809	INTERTRUST NV	EUR	473 182	487 160	0.21
8 910	INTERVEST OFFICES & WAREHOUSES NV	EUR	197 602	224 978	0.10
32 865	INTERXION HOLDING NV	USD	1 865 857	2 029 025	0.89
9 669	ION BEAM APPLICATIONS	EUR	215 296	154 704	0.07
16 301	IPSOS	EUR	458 852	421 381	0.19
298 262	IREN SPA	EUR	658 304	621 578	0.27
169 214	IRISH RESIDENTIAL PROPERTIES REIT PLC	EUR	251 137	267 358	0.12
7 534	ISRA VISION AG	EUR	395 520	268 964	0.12
222 611	ITALGAS SPA	EUR	1 082 837	1 237 717	0.55
6 553	ITALMOBILIARE SPA	EUR	129 479	130 012	0.06
6 060	JACQUET METAL SERVICE SA	EUR	144 595	107 626	0.05
23 621	JENOPTIK AG	EUR	764 105	831 459	0.37
6 832	JOST WERKE AG	EUR	246 437	224 431	0.10
22 010	JUNGHEINRICH AG	EUR	667 223	682 750	0.30
184 839	JUVENTUS FOOTBALL CLUB SPA	EUR	170 340	233 821	0.10
2 384	KAPSCHTRAFFIC COM	EUR	91 348	78 672	0.03
8 020	KAUFMAN & BROAD SA	EUR	347 787	285 191	0.13
17 952	KBC ANCORA	EUR	806 487	815 021	0.36
46 300	KEMIRA OYJ	EUR	507 333	583 843	0.26
6 142	KENDRION NV	EUR	201 003	134 203	0.06

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
29 745	KESKO OYJ - B	EUR	1 456 716	1 377 194	0.61
6 901	KINEPOLIS GROUP NV	EUR	364 066	365 753	0.16
34 304	KLOECKNER & CO SE	EUR	301 226	214 572	0.09
6 441	KOENIG & BAUER AG	EUR	381 893	278 380	0.12
30 760	KONECRANES OYJ	EUR	992 100	1 141 811	0.50
107 154	KONINKLIJKE BAM GROEP NV	EUR	381 017	465 048	0.20
14 673	KONINKLIJKE VOLKERWESSELS NV	EUR	265 596	279 667	0.12
22 554	KORIAN SA	EUR	636 164	808 786	0.36
7 243	KRONES AG	EUR	750 992	600 807	0.26
87 764	K+S AG	EUR	1 373 263	1 586 773	0.70
5 296	KWS SAAT SE	EUR	351 923	320 408	0.14
4 975	LA DORIA SPA	EUR	47 788	40 447	0.02
48 104	LAGARDERE SCA	EUR	1 173 266	1 167 003	0.51
41 280	LAR ESPANA REAL ESTATE SOCIMI SA	EUR	349 685	288 547	0.13
28 974	LEG IMMOBILIEN AG	EUR	2 937 019	3 006 052	1.33
14 691	LEHTO GROUP OYJ	EUR	108 996	62 143	0.03
6 087	LENZING AG	EUR	608 707	609 309	0.27
14 980	LEONI AG	EUR	539 166	307 689	0.14
913 980	LIBERBANK SA	EUR	424 749	360 474	0.16
8 685	LISI	EUR	265 399	259 247	0.11
2 448	LNA SANTE SA	EUR	134 842	112 730	0.05
67 812	MAIRE TECNIMONT SPA	EUR	262 324	215 778	0.10
20 745	MAISONS DU MONDE SA	EUR	483 884	397 889	0.18
5 457	MANITOU BF SA	EUR	176 571	159 890	0.07
15 252	MARR SPA	EUR	359 472	330 206	0.15
33 073	MASMOVIL IBERCOM SA	EUR	601 655	646 246	0.28
908	MBB SE	EUR	79 105	70 642	0.03
75 071	MEDIASET ESPANA COMUNICACION SA	EUR	570 709	517 990	0.23
162 491	MEDIASET SPA	EUR	429 187	481 623	0.21
9 262	MELEXIS NV	EUR	697 405	662 233	0.29
52 663	MELIA HOTELS INTERNATIONAL SA	EUR	554 727	465 014	0.20
23 214	MERCIALYS SA	EUR	338 448	272 068	0.12
161 555	MERLIN PROPERTIES SOCIMI SA	EUR	1 904 036	1 962 893	0.87
7 096	MERSEN SA	EUR	234 355	224 943	0.10
81 790	METRO AG	EUR	511 391	489 104	0.22
11 593	METROPOLE TELEVISION SA	EUR	201 134	205 080	0.09
20 865	METROVACESA SA	EUR	272 134	214 910	0.09
88 081	METSA BOARD OYJ	EUR	659 146	438 291	0.19
4 292	MGI COUTIER	EUR	92 570	74 681	0.03
8 529	MIQUEL Y COSTAS & MIQUEL SA	EUR	171 004	134 758	0.06
6 041	MITHRA PHARMACEUTICALS SA	EUR	196 537	154 166	0.07
27 574	MLP AG	EUR	148 354	124 083	0.05
5 027	MONTEA	EUR	293 544	377 025	0.17
14 600	MORPHOSYS AG	EUR	1 423 171	1 290 640	0.57

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
27 226	MOTA ENGIL	EUR	74 222	64 635	0.03
98 700	NAVIGATOR CO SA	EUR	422 874	388 878	0.17
36 227	NEINOR HOMES SA	EUR	552 395	367 704	0.16
8 827	NEMETSCHKE SE	EUR	1 127 891	1 452 042	0.64
15 848	NEOPOST SA	EUR	350 818	346 437	0.15
12 103	NEXANS SA	EUR	335 949	377 977	0.17
19 303	NEXITY SA	EUR	946 048	804 549	0.35
13 528	NIBC HOLDING NV	EUR	112 789	115 123	0.05
28 906	NORDEX SE	EUR	260 243	417 403	0.18
14 610	NORMA GROUP SE - N	EUR	811 506	615 665	0.27
118 110	NOS SGPS SA	EUR	556 153	706 888	0.31
8 517	NSI NV	EUR	280 900	300 650	0.13
78 836	OBRASCON HUARTE LAIN SA	EUR	198 426	85 813	0.04
33 817	OCI NV	EUR	856 536	874 169	0.39
11 758	OENEO SA	EUR	113 663	119 461	0.05
15 488	OESTERREICHISCHE POST AG	EUR	594 866	537 434	0.24
2 403	OHB TECHNOLOGY AG	EUR	73 983	85 787	0.04
33 983	ONTEX GROUP NV	EUR	783 351	761 219	0.34
13 759	ORANGE BELGIUM SA	EUR	184 626	257 018	0.11
57 584	ORIGIN ENTERPRISES PLC	EUR	323 641	317 288	0.14
57 799	ORIOLA OYJ	EUR	154 299	132 938	0.06
20 731	ORPEA	EUR	2 227 057	2 253 459	0.99
143 192	OUTOKUMPU OYJ	EUR	728 067	486 710	0.21
67 174	OUTOTEC OYJ	EUR	461 609	315 449	0.14
88 475	OVS SPA	EUR	204 427	164 475	0.07
6 033	PALFINGER AG	EUR	169 116	175 560	0.08
21 173	PATRIZIA IMMOBILIEN AG	EUR	372 354	393 183	0.17
62 548	PERMANENT TSB GROUP HOLDINGS PLC	EUR	124 823	85 691	0.04
3 167	PFEIFFER VACUUM TECHNOLOGY AG	EUR	404 008	474 100	0.21
283 081	PHARMING GROUP NV	EUR	346 298	233 542	0.10
73 902	PIAGGIO & C SPA	EUR	149 776	181 799	0.08
5 136	PONSSE OYJ	EUR	150 070	154 080	0.07
5 336	PORR AG	EUR	151 732	126 463	0.06
204 388	POSTNL NV	EUR	571 240	471 932	0.21
81 273	PROMOTORA DE INFORMACIONES SA	EUR	132 058	132 150	0.06
12 096	PROQR THERAPEUT	USD	200 014	118 942	0.05
127 338	PROSEGUR CIA DE SEGURIDAD SA	EUR	701 330	590 594	0.26
43 653	RAI WAY SPA	EUR	196 951	205 169	0.09
12 610	RALLYE SA	EUR	124 298	130 892	0.06
34 889	RAMIRENT OYJ	EUR	236 457	218 056	0.10
1 564	RATIONAL AG	EUR	988 464	941 528	0.41
17 723	RECTICEL SA	EUR	166 252	165 001	0.07
183 559	REN - REDES ENERGETICAS NACIONAIS SGPS SA	EUR	446 955	468 075	0.21
9 435	REPLY SPA	EUR	525 928	547 230	0.24

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
3 143	RETAIL ESTATES	EUR	242 127	261 498	0.12
19 973	RHEINMETALL AG	EUR	1 874 628	2 043 237	0.90
9 211	RHOEN-KLINIKUM AG	EUR	209 682	242 249	0.11
17 794	RIB SOFTWARE SE	EUR	323 278	311 395	0.14
31 854	ROCKET INTERNET SE	EUR	896 961	748 569	0.33
39 952	RUBIS SCA	EUR	2 125 210	1 949 658	0.86
21 479	S IMMO AG	EUR	389 884	418 841	0.18
156 647	SACYR SA	EUR	382 563	341 804	0.15
20 815	SAF-HOLLAND SA	EUR	264 960	231 047	0.10
278 139	SAIPEM SPA	EUR	1 274 154	1 256 354	0.55
78 988	SALINI IMPREGILO SPA	EUR	181 101	146 918	0.06
23 219	SALVATORE FERRAGAMO SPA	EUR	458 615	468 559	0.21
17 912	SALZGITTER AG	EUR	670 762	526 075	0.23
33 750	SANOMA OYJ	EUR	284 961	306 788	0.14
261 641	SARAS SPA	EUR	547 104	416 532	0.18
80 162	SBM OFFSHORE NV	EUR	1 090 632	1 324 276	0.58
5 136	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT AG	EUR	487 612	428 342	0.19
49 339	SCOUT24 AG	EUR	2 122 784	2 264 659	1.00
11 180	SEMAPA-SOCIEDADE DE INVESTIMENTO E GESTAO	EUR	198 726	163 452	0.07
4 717	SEMPERIT AG HOLDING	EUR	72 304	65 095	0.03
3 552	SESA SPA	EUR	103 459	98 568	0.04
25 244	SGL CARBON SE	EUR	278 872	200 942	0.09
3 876	SHOP APOTHEKE EUROPE NV	EUR	197 704	134 110	0.06
4 677	SIF HOLDING NV	EUR	77 369	49 202	0.02
50 622	SIGNIFY NV	EUR	1 219 082	1 353 126	0.60
9 629	SILTRONIC AG	EUR	1 149 610	841 189	0.37
3 174	SIOEN INDUSTRIES NV	EUR	89 141	80 461	0.04
5 671	SIXT LEASING SE	EUR	92 424	73 383	0.03
5 570	SIXT SE	EUR	563 235	552 823	0.24
7 601	SIXT SE - PFD	EUR	492 186	519 148	0.23
5 771	SLM SOLUTIONS GROUP AG	EUR	126 880	59 441	0.03
4 773	SMA SOLAR TECHNOLOGY AG	EUR	134 985	96 796	0.04
67 932	SOCIETA CATTOLICA DI ASSICURAZIONI SC	EUR	491 707	564 515	0.25
36 518	SOCIETA INIZIATIVE AUTOSTRADALI E SERVIZI SPA	EUR	452 545	535 354	0.24
7 067	SOFINA SA	EUR	1 175 206	1 296 088	0.57
22 056	SOFTWARE AG	EUR	909 106	749 022	0.33
8 630	SOITEC	EUR	560 069	777 995	0.34
25 783	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	106 266	133 685	0.06
267 182	SOLOCAL GROUP	EUR	262 584	253 289	0.11
35 786	SOLUTIONS 30 SE	EUR	393 802	429 074	0.19
366 829	SONAE SGPS SA	EUR	343 221	364 628	0.16
6 592	SOPRA GROUPE	EUR	952 716	750 170	0.33
53 493	SPIE SA	EUR	789 369	920 080	0.41
21 979	S&T AG	EUR	551 264	528 375	0.23



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
11 326	STABILUS SA	EUR	809 501	562 449	0.25
1 815	STALLERGENES GREER PLC	EUR	50 132	66 611	0.03
30 411	STE INDUSTRIELLE D'AVIATION LATECOERE SA	EUR	119 451	98 988	0.04
1 164	STO SE & CO KGAA	EUR	123 099	103 480	0.05
2 195	STRATEC BIOMEDICAL AG	EUR	139 917	137 627	0.06
12 878	STROEER MEDIA SE	EUR	639 539	775 900	0.34
32 769	SUEDZUCKER AG	EUR	393 109	448 935	0.20
3 555	SURTECO SE	EUR	78 386	89 053	0.04
3 351	SYNERGIE SA	EUR	123 909	119 631	0.05
57 099	TAG IMMOBILIEN AG	EUR	1 142 083	1 144 264	0.50
16 551	TAKEAWAY.COM NV	EUR	992 832	1 269 462	0.56
15 042	TAKKT AG	EUR	223 980	210 889	0.09
40 702	TALGO SA	EUR	191 018	239 328	0.11
49 012	TAMBURI INVESTMENT PARTNERS SPA	EUR	306 557	310 736	0.14
14 610	TARKETT SA	EUR	336 885	315 576	0.14
171 041	TECHNICOLOR	EUR	363 551	182 672	0.08
41 476	TECHNOGYM SPA	EUR	393 567	453 333	0.20
15 378	TECNICAS REUNIDAS SA - C09051	EUR	419 420	409 055	0.18
76 174	TELEKOM AUSTRIA AG	EUR	561 436	508 842	0.22
46 184	TELEPIZZA GROUP SA	EUR	251 690	277 566	0.12
19 249	TELEVISION FRANCAISE 1	EUR	165 096	187 485	0.08
11 868	TESSENDERLO GROUP SA	EUR	390 159	382 150	0.17
25 486	TIETO OYJ	EUR	690 820	645 306	0.28
17 191	TIKKURILA OYJ	EUR	246 126	256 490	0.11
17 672	TKH GROUP NV	EUR	916 514	846 842	0.37
42 653	TLG IMMOBILIEN AG	EUR	984 981	1 119 641	0.49
4 552	TOD'S SPA	EUR	266 383	199 469	0.09
21 595	TOKMANNI GROUP CORP	EUR	163 467	168 657	0.07
59 346	TOMTOM NV	EUR	508 714	456 252	0.20
3 990	TRIGANO SA	EUR	448 059	340 746	0.15
51 829	TUBACEX SA	EUR	160 421	143 566	0.06
406 110	UNICAJA BANCO SA	EUR	534 544	415 857	0.18
472 227	UNIONE DI BANCHE ITALIANE SPA	EUR	1 515 256	1 312 791	0.58
180 943	UNIPOL GRUPPO SPA	EUR	679 335	820 757	0.36
56 675	UNIQA INSURANCE GROUP AG	EUR	485 001	538 413	0.24
25 176	UPONOR OYJ	EUR	321 184	268 124	0.12
147 003	VALLOUREC SA	EUR	647 366	324 877	0.14
58 411	VALMET OYJ	EUR	1 092 356	1 431 070	0.63
2 749	VAN DE VELDE NV	EUR	79 277	82 882	0.04
6 131	VARTA AG	EUR	150 482	245 240	0.11
6 110	VASTNED RETAIL NV	EUR	222 430	191 243	0.08
10 111	VERBIO VEREINIGTE BIOENERGIE AG	EUR	59 860	78 360	0.03
9 265	VICAT SA	EUR	482 944	436 382	0.19
17 608	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE	EUR	418 278	436 678	0.19



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
3 153	VILMORIN & CIE SA	EUR	165 882	156 389	0.07
1 939	VIRBAC SA	EUR	251 247	307 913	0.14
18 164	VISCOFAN SA	EUR	1 042 538	972 682	0.43
4 027	VOSSLOH AG	EUR	190 792	165 107	0.07
12 865	WACKER NEUSON SE	EUR	308 651	317 766	0.14
7 797	WAREHOUSES DE PAUW CVA	EUR	923 856	1 043 239	0.46
5 127	WASHTEC AG	EUR	376 934	359 403	0.16
18 466	WERELDHAVE NV	EUR	572 211	421 394	0.19
35 099	WESSANEN	EUR	411 276	405 744	0.18
53 890	WIENERBERGER AG	EUR	1 090 295	1 102 589	0.49
18 363	WORLDLINE SA	EUR	923 937	1 031 082	0.45
10 747	WUESTENROT & WUERTTEMBERGISCHE AG	EUR	210 831	196 670	0.09
26 986	X-FAB SILICON FOUNDRIES SE	EUR	203 816	143 835	0.06
1 289	XING SE	EUR	393 071	427 304	0.19
72 598	YIT OYJ	EUR	391 689	396 748	0.17
86 290	ZARDOYA OTIS SA	EUR	677 796	621 288	0.27
12 105	ZIGNAGO VETRO SPA	EUR	95 796	137 513	0.06
2 784	ZOOPLUS	EUR	370 971	269 213	0.12
12 965	ZUMTOBEL GROUP AG	EUR	82 648	83 365	0.04
<b>Total Shares</b>			<b>226 977 767</b>	<b>225 085 143</b>	<b>99.21</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>226 977 767</b>	<b>225 085 143</b>	<b>99.21</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
14 480	CELLECTIS SA	EUR	351 474	257 744	0.11
32 533	CIE AUTOMOTIVE SA	EUR	817 218	808 770	0.36
16 473	GENFIT	EUR	378 746	369 984	0.16
<b>Total Shares</b>			<b>1 547 438</b>	<b>1 436 498</b>	<b>0.63</b>
<b>Total Other transferable securities</b>			<b>1 547 438</b>	<b>1 436 498</b>	<b>0.63</b>
<b>Total Investments</b>			<b>228 525 205</b>	<b>226 521 641</b>	<b>99.84</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Financial Services	7.99	Germany	23.68
Software & Computer Services	7.83	Italy	15.69
Industrial Engineering	7.42	France	13.40
Real Estate Investment Trusts	6.71	Netherlands	12.56
Banks	5.33	Spain	10.43
Real Estate Investment & Services	4.21	Belgium	8.34
Construction & Materials	4.12	Finland	5.57
Technology Hardware & Equipment	4.07	Austria	4.06
Pharmaceuticals & Biotechnology	3.96	Ireland	2.16
Health Care Equipment & Services	3.75	Luxembourg	1.72
Support Services	3.13	Portugal	1.65
Food Producers	3.02	United Kingdom	0.56
Media	2.85	Switzerland	0.02
Chemicals	2.81		<b>99.84</b>
General Industrials	2.59		
Electronic & Electrical Equipment	2.50		
General Retailers	2.36		
Automobiles & Parts	2.31		
Travel, Leisure & Catering	2.29		
Gas, Water & Multiutilities	2.26		
Nonlife Insurance	2.09		
Industrial Transportation	2.00		
Mobile Telecommunications	1.98		
Oil Equipment, Services & Distribution	1.97		
Industrial Metals & Mining	1.75		
Personal Goods	1.38		
Electricity	1.37		
Food & Drug Retailers	1.04		
Household Goods & Home Construction	0.90		
Alternative Energy	0.74		
Forestry & Paper	0.58		
Leisure Goods	0.55		
Oil & Gas Producers	0.53		
Fixed Line Telecommunications	0.38		
Mining	0.37		
Life Insurance	0.25		
Aerospace & Defense	0.24		
Tobacco	0.21		
	<b>99.84</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
26 295	ABN AMRO GROUP NV	EUR	607 500	551 406	0.46
15 854	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	508 595	648 904	0.54
110 730	AEGON NV	EUR	553 970	515 559	0.43
7 765	AERCAP HOLDINGS NV	USD	348 706	343 941	0.29
11 358	AGEAS	EUR	473 821	533 826	0.44
50 620	AIB GROUP PLC	EUR	257 138	209 466	0.17
9 073	AKZO NOBEL NV	EUR	676 379	686 826	0.57
26 385	ALLIANZ SE - REG	EUR	4 812 649	5 667 498	4.71
3 762	AMUNDI SA	EUR	190 223	240 956	0.20
41 291	ARCELORMITTAL	EUR	1 048 988	798 072	0.66
72 971	ASSICURAZIONI GENERALI SPA	EUR	1 081 496	1 262 398	1.05
30 800	ATLANTIA SPA	EUR	742 928	749 056	0.62
120 569	AXA SA	EUR	2 785 788	2 862 911	2.38
414 493	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 965 825	2 245 723	1.87
349 786	BANCO DE SABADELL SA	EUR	535 669	362 378	0.30
1 009 306	BANCO SANTANDER SA	EUR	4 947 081	4 553 484	3.78
60 356	BANK OF IRELAND GROUP PLC	EUR	409 968	343 426	0.29
76 708	BANKIA SA	EUR	275 092	189 085	0.16
57 095	BASF SE - REG	EUR	3 674 604	4 138 817	3.44
57 970	BAYER AG	EUR	5 419 199	3 439 940	2.86
20 582	BAYERISCHE MOTOREN WERKE AG	EUR	1 677 259	1 562 174	1.30
3 457	BAYERISCHE MOTOREN WERKE AG - PFD	EUR	246 964	227 471	0.19
69 922	BNP PARIBAS SA	EUR	4 053 479	3 317 799	2.76
35 483	BOLLORE SA	EUR	142 060	150 306	0.12
13 675	BOUYGUES SA	EUR	534 735	458 660	0.38
145 010	CAIXABANK SA	EUR	557 066	411 683	0.34
36 796	CARREFOUR SA	EUR	603 421	639 147	0.53
3 411	CASINO GUICHARD PERRACHON SA	EUR	150 112	124 502	0.10
30 926	CIE DE SAINT-GOBAIN	EUR	1 140 776	1 126 943	0.94
10 615	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 060 942	1 222 317	1.02
10 670	CNP ASSURANCES	EUR	204 863	224 497	0.19
4 702	COCA-COLA EUROPEAN PARTNERS PLC	USD	160 406	224 842	0.19
1 307	COLRUYT SA	EUR	73 850	83 988	0.07
6 838	CONTINENTAL AG	EUR	903 944	1 007 648	0.84
11 959	COVESTRO AG	EUR	721 905	583 001	0.48
2 833	COVIVIO	EUR	241 750	273 385	0.23
71 274	CREDIT AGRICOLE SA	EUR	949 774	871 681	0.72
56 528	DAIMLER AG	EUR	3 481 221	3 297 844	2.74
122 052	DEUTSCHE BANK AG - REG	EUR	1 475 921	899 401	0.75
14 770	DEUTSCHE LUFTHANSA AG - REG	EUR	324 652	317 850	0.26
207 189	DEUTSCHE TELEKOM AG - REG	EUR	3 024 835	3 090 017	2.57
159 110	EDP - ENERGIAS DE PORTUGAL SA	EUR	518 306	537 633	0.45
37 425	ELECTRICITE DE FRANCE SA	EUR	428 926	480 537	0.40
4 421	ELISA OYJ	EUR	160 512	167 246	0.14

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
14 098	ENAGAS SA	EUR	338 126	358 089	0.30
19 744	ENDESA SA	EUR	391 527	438 514	0.36
505 589	ENEL SPA	EUR	2 609 013	2 851 016	2.37
113 538	ENGIE SA	EUR	1 576 981	1 499 269	1.25
158 137	ENI SPA	EUR	2 452 984	2 406 529	2.00
9 351	ERSTE GROUP BANK AG	EUR	325 566	333 831	0.28
2 909	EURAZEO SE	EUR	192 300	203 485	0.17
10 852	EUTELSAT COMMUNICATIONS SA	EUR	233 220	174 609	0.15
10 139	EVONIK INDUSTRIES AG	EUR	293 038	269 292	0.22
6 742	EXOR NV	EUR	349 712	400 205	0.33
1 652	FAURECIA SA	EUR	56 830	74 803	0.06
13 806	FORTUM OYJ	EUR	245 217	260 105	0.22
10 906	GALP ENERGIA SGPS SA	EUR	175 303	163 263	0.14
2 841	GECINA SA	EUR	386 368	378 137	0.31
5 015	GROUPE BRUXELLES LAMBERT SA	EUR	437 885	427 378	0.36
3 748	HANNOVER RUECK SE - REG	EUR	392 349	503 731	0.42
6 013	HEIDELBERGCEMENT AG	EUR	423 517	432 936	0.36
386 204	IBERDROLA SA	EUR	2 443 464	3 127 480	2.60
2 085	ICADE	EUR	159 597	158 877	0.13
241 915	ING GROEP NV	EUR	3 259 561	2 747 187	2.28
8 634	INNOGY SE	EUR	323 218	357 361	0.30
925 162	INTESA SANPAOLO SPA	EUR	2 229 240	2 162 104	1.80
15 512	KBC GROUP NV	EUR	1 032 673	1 024 102	0.85
4 404	KION GROUP AG	EUR	219 238	268 820	0.22
12 702	KLEPIERRE SA	EUR	420 022	402 272	0.33
20 151	KONINKLIJKE PHILIPS NV	EUR	710 983	765 033	0.64
67 001	MAPFRE SA	EUR	182 866	179 228	0.15
38 599	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	320 180	364 761	0.30
11 193	METRO AG	EUR	166 711	169 014	0.14
4 648	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	820 163	1 036 504	0.86
58 749	NATIXIS SA	EUR	356 114	308 315	0.26
21 772	NATURGY ENERGY GROUP SA	EUR	458 517	551 267	0.46
19 081	NN GROUP NV	EUR	668 923	740 724	0.62
350 343	NOKIA OYJ	EUR	1 703 291	1 639 255	1.36
7 295	NOKIAN RENKAAT OYJ	EUR	206 197	217 537	0.18
9 155	OMV AG	EUR	444 770	437 151	0.36
124 017	ORANGE SA	EUR	1 748 672	1 731 897	1.44
4 208	ORION OYJ - B	EUR	117 963	124 683	0.10
4 978	PADDY POWER BETFAIR PLC	EUR	394 508	371 757	0.31
12 796	PEUGEOT SA	EUR	245 499	298 915	0.25
9 519	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	522 523	588 655	0.49
32 476	POSTE ITALIANE SPA	EUR	210 814	308 847	0.26
14 484	PROSIEBENSAT.1 MEDIA SE	EUR	359 180	203 283	0.17

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
9 456	PROXIMUS SADP	EUR	245 109	235 927	0.20
9 201	RAIFFEISEN BANK INTERNATIONAL AG	EUR	243 314	218 708	0.18
7 406	RANDSTAD NV	EUR	317 996	377 114	0.31
26 908	RED ELECTRICA CORP SA	EUR	497 449	497 394	0.41
11 949	RENAULT SA	EUR	908 156	726 738	0.60
86 749	REPSOL SA	EUR	1 280 311	1 312 512	1.09
12 283	REXEL SA	EUR	169 695	147 150	0.12
2 405	RTL GROUP SA	EUR	148 468	120 491	0.10
32 211	RWE AG	EUR	631 390	733 444	0.61
27 558	SAMPO OYJ - A	EUR	1 180 540	1 123 264	0.93
70 045	SANOFI	EUR	5 451 347	5 427 786	4.51
17 095	SCHNEIDER ELECTRIC SE	EUR	1 144 316	1 289 989	1.07
22 645	SES SA	EUR	402 795	343 525	0.29
9 633	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	103 486	154 032	0.13
140 169	SNAM SPA	EUR	549 261	635 947	0.53
1 594	SOCIETE BIC SA	EUR	129 449	122 499	0.10
46 278	SOCIETE GENERALE SA	EUR	1 916 160	1 305 965	1.09
34 256	STORA ENSO OYJ - R	EUR	429 997	379 043	0.32
23 175	SUEZ	EUR	277 089	290 267	0.24
708 798	TELECOM ITALIA SPA/MILANO	EUR	492 921	353 407	0.29
374 703	TELECOM ITALIA SPA/MILANO - RSP	EUR	216 006	174 199	0.14
46 226	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	189 272	133 871	0.11
290 480	TELEFONICA SA	EUR	2 355 754	2 158 847	1.79
14 677	TENARIS SA	EUR	155 843	181 701	0.15
87 462	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	422 416	466 872	0.39
150 109	TOTAL SA	EUR	7 265 365	7 437 149	6.17
8 596	UNIBAIL RODAMCO REITS	EUR	1 661 625	1 317 337	1.09
124 770	UNICREDIT SPA	EUR	1 883 370	1 538 414	1.28
12 512	UNIPER SE	EUR	319 185	337 949	0.28
9 708	VALEO SA	EUR	244 593	314 248	0.26
16 700	VEOLIA ENVIRONNEMENT SA	EUR	313 408	351 702	0.29
31 568	VINCI SA	EUR	2 550 455	2 841 751	2.36
7 126	VOESTALPINE AG	EUR	298 393	204 017	0.17
2 018	VOLKSWAGEN AG	EUR	288 268	321 669	0.27
11 536	VOLKSWAGEN AG - PFD	EUR	1 714 456	1 788 541	1.49
30 595	VONOVIA SE	EUR	1 176 045	1 360 560	1.13
863	WENDEL SA	EUR	92 576	106 494	0.09
1 648	1&1 DRILLISCH AG	EUR	88 029	54 780	0.05
<b>Total Shares</b>			<b>123 512 429</b>	<b>119 989 768</b>	<b>99.72</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>123 512 429</b>	<b>119 989 768</b>	<b>99.72</b>
<b>Total Investments</b>			<b>123 512 429</b>	<b>119 989 768</b>	<b>99.72</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	19.92	France	32.34
Nonlife Insurance	10.51	Germany	27.25
Oil & Gas Producers	9.78	Spain	14.28
Automobiles & Parts	9.68	Italy	11.03
Pharmaceuticals & Biotechnology	7.47	Netherlands	5.92
Electricity	6.83	Finland	3.25
Chemicals	4.72	Belgium	1.92
Construction & Materials	4.58	Luxembourg	1.20
Gas, Water & Multiutilities	4.33	Austria	0.99
Fixed Line Telecommunications	4.01	Ireland	0.77
Mobile Telecommunications	2.72	Portugal	0.58
Real Estate Investment Trusts	2.10	United Kingdom	0.19
Life Insurance	1.93		
Electronic & Electrical Equipment	1.71		<b>99.72</b>
Technology Hardware & Equipment	1.36		
Financial Services	1.15		
Real Estate Investment & Services	1.13		
Industrial Transportation	1.03		
Industrial Metals & Mining	0.98		
Food & Drug Retailers	0.84		
Media	0.70		
Travel, Leisure & Catering	0.57		
Alternative Energy	0.41		
Forestry & Paper	0.32		
General Industrials	0.31		
Industrial Engineering	0.22		
Beverages	0.19		
General Retailers	0.12		
Household Goods & Home Construction	0.10		
	<b>99.72</b>		

## Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
500 000	AMERICAN EXPRESS CO 2.5% 01/08/2022	USD	488 228	494 735	0.78
320 000	BANK OF MONTREAL FRN 13/04/2021	USD	321 142	321 464	0.51
26 000	BANK OF MONTREAL FRN 15/06/2020	USD	26 089	26 099	0.04
2 000	BP CAPITAL MARKETS PLC FRN 16/09/2021	USD	2 026	2 028	0.00
399 000	CHEVRON CORP FRN 03/03/2020	USD	399 574	399 451	0.63
617 000	COMCAST CORP 3.45% 01/10/2021	USD	627 157	628 630	0.99
100 000	CONTINENTAL RESOURCES INC/OK 4.5% 15/04/2023	USD	103 532	103 524	0.16
100 000	DUKE ENERGY CORP 2.65% 01/09/2026	USD	92 246	95 649	0.15
14 000	JOHN DEERE CAPITAL CORP FRN 07/01/2020	USD	13 999	14 012	0.02
250 000	JP MORGAN FRN 01/02/2021	USD	250 079	250 186	0.39
2 496 000	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 26/07/2023	USD	2 499 756	2 505 073	3.95
161 000	MORGAN STANLEY 3.125% 27/07/2026	USD	157 019	157 292	0.25
307 000	MURPHY OIL CORP 3.7% 01/12/2022	USD	307 374	307 471	0.49
315 000	NORDEA BANK AB FRN 27/05/2021	USD	318 111	319 218	0.50
644 000	ROYAL BANK OF SCOTLAND GROUP PLC FRN 25/06/2024	USD	638 838	645 166	1.02
1 783 000	SANTANDER UK PLC FRN 01/06/2021	USD	1 776 272	1 786 816	2.82
543 000	TORONTO BANK GGAIP INC FRN 17/09/2020	USD	542 667	543 948	0.86
748 000	TORONTO-DOMINION BANK FRN 11/06/2020	USD	747 888	749 481	1.18
229 000	UBS AG/LONDON - 144A - FRN 01/12/2020	USD	229 474	229 497	0.36
75 000	UNITEDHEALTH GROUP INC 2.125% 15/03/2021	USD	74 193	74 382	0.12
835 000	US BANK CINCINNATI GGAIP INC FRN 24/07/2020	USD	836 115	836 031	1.32
2 914 000	WALMART INC GGAIP INC FRN 23/06/2020	USD	2 911 675	2 912 863	4.61
<b>Total Bonds</b>			<b>13 363 454</b>	<b>13 403 016</b>	<b>21.15</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
2 539 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	2 491 720	2 592 898	4.09
11 471 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	11 785 836	11 831 443	18.68
8 014 200	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	8 090 872	8 254 432	13.03
3 631 900	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	3 145 573	3 160 604	4.99
2 310 700	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	2 255 460	2 296 980	3.63
9 912 100	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	9 920 554	10 047 617	15.86
361 100	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2045	USD	370 099	366 206	0.58
664 000	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2042	USD	706 538	691 598	1.09
27 300	UNITED STATES TREASURY NOTE/BOND 3.125% 15/02/2043	USD	27 906	28 345	0.04
4 433 300	UNITED STATES TREASURY NOTE/BOND 3.375% 15/05/2044	USD	4 722 515	4 793 852	7.57
2 634 500	UNITED STATES TREASURY NOTE/BOND 3.625% 15/02/2044	USD	2 945 700	2 965 871	4.68
316 700	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	357 937	356 386	0.56
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>46 820 710</b>	<b>47 386 232</b>	<b>74.80</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>60 184 164</b>	<b>60 789 248</b>	<b>95.95</b>
<b>Total Investments</b>			<b>60 184 164</b>	<b>60 789 248</b>	<b>95.95</b>

## Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	74.80	United States of America	84.70
Banks	12.60	United Kingdom	4.21
General Retailers	4.60	Japan	3.95
Oil & Gas Producers	1.28	Canada	2.59
Media	0.99	Sweden	0.50
Financial Services	0.78		
Nonequity Investment Instruments	0.61		
Gas, Water & Multiutilities	0.15		
Health Care Equipment & Services	0.12		
Industrial Engineering	0.02		
	<b>95.95</b>		<b>95.95</b>



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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
874 000	ALTRIA GROUP INC 1.7% 15/06/2025	EUR	873 629	893 451	0.72
2 000 000	ALTRIA GROUP INC 2.2% 15/06/2027	EUR	2 000 950	2 064 320	1.65
1 500 000	ARKEMA SA FRN PERPETUAL	EUR	1 595 168	1 598 370	1.28
245 000	BALL CORP 3.5% 15/12/2020	EUR	258 243	258 277	0.21
106 000	BARRY CALLEBAUT SERVICES NV 5.625% 15/06/2021	EUR	121 032	118 207	0.09
50 000	BASF SE 0.875% 15/11/2027	EUR	48 594	51 526	0.04
94 000	BASF SE 0.875% 22/05/2025	EUR	94 146	97 811	0.08
365 000	BASF SE 2% 05/12/2022	EUR	393 361	392 448	0.31
252 000	BMBG BOND FINANCE SCA - REGS - 3% 15/06/2021	EUR	255 735	255 164	0.20
612 000	BOPARAN FINANCE PLC - REGS - 4.375% 15/07/2021	EUR	425 146	427 011	0.34
500 000	CASINO GUICHARD PERRACHON SA FRN 09/03/2020	EUR	521 485	515 438	0.41
600 000	CASINO GUICHARD PERRACHON SA FRN 26/05/2021	EUR	626 802	641 184	0.51
100 000	CMA CGM SA - REGS - 7.75% 15/01/2021	EUR	101 562	101 132	0.08
273 000	CONSTELLIUM NV - REGS - 4.625% 15/05/2021	EUR	276 266	274 425	0.22
530 000	CORRAL PETROLEUM HOLDINGS AB - REGS - 11.75% 15/05/2021	EUR	567 389	563 024	0.45
200 000	CRYSTAL ALMOND SARL - REGS - 10% 01/11/2021	EUR	214 075	214 829	0.17
4 690 000	DAIMLER AG 1.5% 03/07/2029	EUR	4 558 897	4 870 728	3.91
938 000	DAIMLER AG 1.5% 09/03/2026	EUR	960 845	985 510	0.79
845 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 09/08/2021	EUR	850 281	850 349	0.68
438 000	DAIMLER INTERNATIONAL FINANCE BV 0.625% 27/02/2023	EUR	443 920	444 592	0.36
365 000	DAIMLER INTERNATIONAL FINANCE BV 1% 11/11/2025	EUR	369 303	372 415	0.30
1 244 000	DEUTSCHE LUFTHANSA AG FRN 12/08/2075	EUR	1 325 260	1 333 923	1.07
100 000	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA 1% 28/04/2021	EUR	75 900	74 803	0.06
800 000	EDP - ENERGIAS DE PORTUGAL SA FRN 16/09/2075	EUR	858 984	863 536	0.69
1 113 000	ENEL FINANCE INTERNATIONAL NV 5% 14/09/2022	EUR	1 309 155	1 303 807	1.04
481 000	FIAT CHRYSLER FINANCE EUROPE SA 4.75% 22/03/2021	EUR	521 317	520 767	0.42
4 700 000	HONEYWELL INTERNATIONAL INC 1.3% 22/02/2023	EUR	4 936 034	4 944 705	3.97
734 000	IHO VERWALTUNGS GMBH - REGS - 2.75% 15/09/2021	EUR	738 873	744 797	0.60
535 000	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	521 574	549 678	0.44
511 000	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	515 364	516 225	0.41
939 000	INTERNATIONAL PERSONAL FINANCE PLC 5.75% 07/04/2021	EUR	923 545	923 286	0.74
305 000	K+S AG 4.125% 06/12/2021	EUR	324 181	332 464	0.27
1 390 000	LEONARDO SPA 5.25% 21/01/2022	EUR	1 562 066	1 563 222	1.25
234 000	LVMH MOET HENNESSY LOUIS VUITTON SE - EMTN - 0.375% 26/05/2022	EUR	237 155	237 239	0.19
350 000	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 26/05/2024	EUR	361 058	362 591	0.29
2 733 000	MICROSOFT CORP 2.125% 06/12/2021	EUR	2 886 831	2 883 970	2.31
511 000	MICROSOFT CORP 3.125% 06/12/2028	EUR	630 513	631 578	0.51
248 000	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	257 446	258 406	0.21
500 000	NEXANS SA 3.25% 26/05/2021	EUR	515 930	526 335	0.42
853 000	NOKIA OYJ 1% 15/03/2021	EUR	863 658	865 130	0.69
491 000	OI EUROPEAN GROUP BV - REGS - 4.875% 31/03/2021	EUR	536 005	533 332	0.43
940 000	OI EUROPEAN GROUP BV - REGS - 6.75% 15/09/2020	EUR	1 028 355	1 025 291	0.82
64 000	OMV AG 1% 14/12/2026	EUR	66 390	66 403	0.05
800 000	ORANO SA 3.25% 04/09/2020	EUR	819 227	829 820	0.66

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
1 689 000	OTE PLC 3.5% 09/07/2020	EUR	1 750 026	1 751 720	1.40
373 000	PHOENIX PIB DUTCH FINANCE BV 3.125% 27/05/2020	EUR	385 122	384 584	0.31
489 000	PROCTER & GAMBLE CO 1.125% 02/11/2023	EUR	510 475	513 633	0.41
292 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	392 744	394 009	0.32
200 000	REPSOL INTERNATIONAL FINANCE BV FRN PERPETUAL	EUR	211 122	211 097	0.17
282 000	ROCHE HOLDINGS INC 6.5% 04/03/2021	EUR	319 468	317 638	0.25
312 000	RWE AG FRN 21/04/2075	EUR	315 301	319 519	0.26
1 710 000	SAIPEM FINANCE INTERNATIONAL BV 3% 08/03/2021	EUR	1 783 803	1 787 522	1.43
1 756 000	SALINI IMPREGILO SPA 3.75% 24/06/2021	EUR	1 570 141	1 699 508	1.36
600 000	SANOFI FRN 21/03/2020	EUR	601 620	601 596	0.48
292 000	SAP SE 1.125% 20/02/2023	EUR	304 784	304 305	0.24
292 000	SAP SE 1.75% 22/02/2027	EUR	319 305	321 234	0.26
200 000	SARENS FINANCE CO NV FRN 05/02/2022	EUR	187 639	193 029	0.15
2 134 000	SES SA VAR PERPETUAL FRN PERPETUAL	EUR	2 208 072	2 258 721	1.81
997 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	1 174 553	1 194 964	0.96
490 000	SMURFIT KAPPA ACQUISITIONS ULC - REGS - 3.25% 01/06/2021	EUR	518 835	517 908	0.41
590 000	SOLVAY FINANCE SA FRN PERPETUAL	EUR	638 177	643 209	0.52
731 000	SWISSPORT FINANCING SARL - REGS - 6.75% 15/12/2021	EUR	757 667	757 780	0.61
192 000	TELECOM ITALIA SPA/MILANO 4.5% 25/01/2021	EUR	204 854	205 033	0.16
187 000	TELECOM ITALIA SPA/MILANO 4.875% 25/09/2020	EUR	199 270	199 022	0.16
300 000	TELECOM ITALIA SPA/MILANO 5.25% 10/02/2022	EUR	332 075	335 946	0.27
1 678 000	TELEFONAKTIEBOLAGET LM ERICSSON 0.875% 01/03/2021	EUR	1 694 851	1 698 992	1.36
1 000 000	TELEFONICA EUROPE BV FRN PERPETUAL	EUR	1 152 435	1 161 935	0.93
1 700 000	TELEFONICA EUROPE BV FRN PERPETUAL	EUR	1 773 813	1 775 582	1.42
200 000	TELEFONICA EUROPE BV FRN PERPETUAL	EUR	187 577	194 196	0.16
300 000	TELEFONICA EUROPE BV FRN PERPETUAL	EUR	280 184	295 677	0.24
500 000	TELEFONICA EUROPE BV FRN PERPETUAL	EUR	516 940	522 168	0.42
564 000	TEOLLISUUDEN VOIMA OYJ 2.5% 17/03/2021	EUR	584 056	586 047	0.47
117 000	THYSSENKRUPP AG 1.75% 25/11/2020	EUR	117 872	119 100	0.10
169 000	THYSSENKRUPP AG 2.75% 08/03/2021	EUR	175 348	175 268	0.14
773 000	TITAN GLOBAL FINANCE PLC 3.5% 17/06/2021	EUR	801 660	817 053	0.65
992 000	VOLVO CAR AB 3.25% 18/05/2021	EUR	1 053 471	1 050 196	0.84
292 000	WALMART INC 4.875% 21/09/2029	EUR	412 519	414 294	0.33
500 000	WESFARMERS LTD 1.25% 07/10/2021	EUR	516 538	516 038	0.41
148 000	WIENERBERGER AG FRN PERPETUAL	EUR	157 458	157 774	0.13
300 000	WIENERBERGER AG 4% 17/04/2020	EUR	311 877	311 327	0.25
<b>Total Bonds</b>			<b>61 793 302</b>	<b>62 589 143</b>	<b>50.13</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
1 849 108.24	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	1 894 091	1 892 294	1.52
947 930	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.5% 15/05/2024	EUR	1 040 917	1 041 187	0.83
1 000	BUNDESSCHATZANWEISUNGEN 0% 13/09/2019	EUR	1 003	1 002	0.00
7 664 143	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2024	EUR	7 527 197	7 788 072	6.24
7 895 634	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	7 645 579	8 009 568	6.42

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
8 265 640	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	7 596 702	8 310 770	6.66
9 245 380	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	10 572 172	10 614 560	8.50
3 901 185	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2028	EUR	3 593 284	3 943 025	3.16
6 816 126	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031	EUR	6 111 816	6 706 932	5.37
2 450 575	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	1 987 457	2 266 341	1.82
1 513 337	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2039	EUR	1 313 433	1 357 221	1.09
933	DUTCH FUNGIBLE STRIP 0% 15/01/2027	EUR	898	933	0.00
7 413	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	4 605	4 824	0.00
6 249 521	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	4 743 333	5 039 707	4.04
71 988	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	80 290	80 021	0.06
2 412 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	2 450 339	2 439 943	1.95
1 015	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2031	EUR	884	928	0.00
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>56 564 000</b>	<b>59 497 328</b>	<b>47.66</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>118 357 302</b>	<b>122 086 471</b>	<b>97.79</b>
<b>Total Investments</b>			<b>118 357 302</b>	<b>122 086 471</b>	<b>97.79</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	47.66	Germany	49.65
Financial Services	9.90	United States of America	11.29
Technology Hardware & Equipment	6.62	Netherlands	10.32
Aerospace & Defense	5.21	France	8.96
Automobiles & Parts	4.69	Italy	5.16
Software & Computer Services	3.73	Luxembourg	3.21
General Industrials	2.53	United Kingdom	3.14
Tobacco	2.37	Sweden	2.65
Chemicals	1.98	Finland	1.16
Construction & Materials	1.94	Portugal	0.69
Media	1.81	Austria	0.43
Electricity	1.16	Australia	0.41
Travel, Leisure & Catering	1.07	Ireland	0.41
Food & Drug Retailers	0.99	Belgium	0.25
Gas, Water & Multiutilities	0.92	Spain	0.06
General Retailers	0.75		<b>97.79</b>
Pharmaceuticals & Biotechnology	0.74		
Household Goods & Home Construction	0.73		
Industrial Transportation	0.69		
Fixed Line Telecommunications	0.59		
Oil & Gas Producers	0.50		
Personal Goods	0.48		
Electronic & Electrical Equipment	0.42		
Industrial Metals & Mining	0.22		
Beverages	0.09		
	<b>97.79</b>		

## Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost JPY	Market value JPY	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
54	ALLIANZ SE - REG	EUR	1 334 387	1 437 982	1.22
10 105	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	6 938 425	6 765 920	5.74
11 123	CAIXABANK SA	EUR	4 221 299	3 932 220	3.34
1 081	CALTEX AUSTRALIA LTD	AUD	2 199 617	2 304 561	1.96
473	CIE D'ENTREPRISES CFE	EUR	5 258 275	5 183 156	4.40
1 369	DAI NIPPON PRINTING CO LTD	JPY	3 625 112	3 604 577	3.06
93	DAIWA HOUSE INDUSTRY CO LTD	JPY	303 738	289 323	0.25
1 351	DENSO CORP	JPY	5 936 294	6 556 403	5.57
3 215	DEUTSCHE LUFTHANSA AG - REG	EUR	8 126 081	8 855 571	7.52
657	ELIA SYSTEM OPERATOR SA/NV	EUR	5 213 415	4 908 707	4.17
27	FAST RETAILING CO LTD	JPY	1 684 800	1 735 020	1.47
554	FRESENIUS SE & CO KGAA	EUR	3 368 448	3 505 862	2.98
463	GLOBAL DOMINION ACCESS SA	EUR	282 005	272 128	0.23
485	IMCD NV	EUR	4 487 258	4 287 958	3.64
2 429	KONINKLIJKE PHILIPS NV	EUR	10 877 883	10 943 255	9.30
304	LAFARGEHOLCIM LTD - REG	CHF	1 763 308	1 742 627	1.48
1 034	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	586 898	568 597	0.48
605	MITSUMI FUDOSAN CO LTD	JPY	1 650 138	1 553 035	1.32
952	NISSAN CHEMICAL CORP	JPY	4 998 000	4 693 360	3.98
4 697	RED ELECTRICA CORP SA	EUR	10 880 884	10 726 804	9.11
1 720	REPSOL SA	EUR	3 260 554	3 158 084	2.68
1 912	SBI HOLDINGS INC/JAPAN	JPY	4 544 824	4 537 176	3.85
595	SHISEIDO CO LTD	JPY	4 361 945	5 187 210	4.40
396	SOFTBANK GROUP CORP	JPY	4 668 840	4 575 780	3.89
2 616	STMICROELECTRONICS NV	EUR	5 366 777	5 288 597	4.49
1 202	SUMITOMO METAL MINING CO LTD	JPY	4 275 514	4 181 758	3.55
4 255	TAKARA HOLDINGS INC	JPY	5 357 045	5 505 970	4.67
684	TOKYO DOME CORP	JPY	729 828	754 452	0.64
<b>Total Shares</b>			<b>116 301 592</b>	<b>117 056 093</b>	<b>99.39</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>116 301 592</b>	<b>117 056 093</b>	<b>99.39</b>
<b>Total Investments</b>			<b>116 301 592</b>	<b>117 056 093</b>	<b>99.39</b>

## Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Electricity	13.27	Japan	37.14
Banks	9.57	Spain	21.10
Electronic & Electrical Equipment	9.29	Netherlands	17.42
Travel, Leisure & Catering	8.16	Germany	11.72
Chemicals	7.63	Belgium	8.57
Construction & Materials	5.88	Australia	1.96
Automobiles & Parts	5.57	Switzerland	1.48
Beverages	4.67		
Oil & Gas Producers	4.64		
Technology Hardware & Equipment	4.49		
Personal Goods	4.40		
Fixed Line Telecommunications	3.89		
Financial Services	3.85		
Industrial Metals & Mining	3.55		
Media	3.06		
Health Care Equipment & Services	2.98		
General Retailers	1.47		
Real Estate Investment & Services	1.32		
Nonlife Insurance	1.22		
Household Goods & Home Construction	0.25		
Support Services	0.23		
	<b>99.39</b>		<b>99.39</b>

## Lyxor Index Fund - Lyxor Ultra Long Duration Euro Govt FTSE MTS 25+Y (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
2 001 020	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	2 131 942	2 315 780	3.36
3 656 930	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 04/07/2044	EUR	4 912 010	5 292 858	7.69
3 726 000	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.5% 15/08/2046	EUR	5 066 776	5 480 200	7.95
345 000	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	355 421	383 847	0.56
965 640	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2050	EUR	1 016 513	988 574	1.44
1 460 200	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 403 532	1 528 537	2.22
3 644 220	FRENCH REPUBLIC GOVERNMENT BOND OAT 2% 25/05/2048	EUR	3 926 350	4 218 913	6.13
3 563 660	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	4 862 559	5 165 703	7.50
2 059 750	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2055	EUR	3 296 928	3 519 495	5.11
1 801 390	FRENCH REPUBLIC GOVERNMENT BOND OAT 4% 25/04/2060	EUR	2 951 807	3 165 763	4.60
1 186 500	IRELAND GOVERNMENT BOND 2% 18/02/2045	EUR	1 238 862	1 350 474	1.96
2 301 000	ITALY BUONI POLIENNALI DEL TESORO 2.7% 01/03/2047	EUR	1 896 724	2 067 333	3.00
916 000	ITALY BUONI POLIENNALI DEL TESORO 2.8% 01/03/2067	EUR	736 579	782 585	1.14
2 264 000	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/09/2046	EUR	2 057 245	2 242 492	3.26
2 261 000	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	2 102 523	2 294 350	3.33
1 105 000	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	1 109 551	1 175 720	1.71
2 363 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2044	EUR	2 669 002	2 897 511	4.21
1 526 730	KINGDOM OF BELGIUM GOVERNMENT BOND 1.6% 22/06/2047	EUR	1 472 648	1 590 929	2.31
689 750	KINGDOM OF BELGIUM GOVERNMENT BOND 1.7% 22/06/2050	EUR	690 854	722 375	1.05
581 850	KINGDOM OF BELGIUM GOVERNMENT BOND 2.15% 22/06/2066	EUR	598 630	653 796	0.95
673 200	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	722 051	781 282	1.13
1 343 840	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	1 937 127	2 060 510	2.99
1 945 280	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	2 722 664	2 946 341	4.28
503 970	PORTUGAL OBRIGACOES DO TESOURO OT 4.1% 15/02/2045	EUR	602 569	690 313	1.00
345 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 02/11/2086	EUR	315 646	358 886	0.52
875 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.5% 20/02/2047	EUR	894 639	965 169	1.40
628 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.1% 20/09/2117	EUR	710 690	819 132	1.19
939 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	1 308 240	1 394 133	2.02
521 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.8% 26/01/2062	EUR	888 110	970 441	1.41
1 279 000	SPAIN GOVERNMENT BOND 2.7% 31/10/2048	EUR	1 285 342	1 428 323	2.07
2 389 000	SPAIN GOVERNMENT BOND 2.9% 31/10/2046	EUR	2 515 041	2 792 622	4.06
1 367 000	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	1 526 303	1 730 349	2.51
1 967 000	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	2 928 977	3 196 473	4.64
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>62 853 855</b>	<b>67 971 209</b>	<b>98.70</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>62 853 855</b>	<b>67 971 209</b>	<b>98.70</b>
<b>Total Investments</b>			<b>62 853 855</b>	<b>67 971 209</b>	<b>98.70</b>

## Lyxor Index Fund - Lyxor Ultra Long Duration Euro Govt FTSE MTS 25+Y (DR) UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	98.70	France	26.98
	<b>98.70</b>	Germany	19.01
		Italy	16.64
		Spain	13.28
		Belgium	8.44
		Austria	6.55
		Netherlands	4.28
		Ireland	1.96
		Portugal	1.00
		Finland	0.56
			<b>98.70</b>



## Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
215 000	ABN AMR BANK GROIP INC 0.875% 22/04/2025	EUR	220 868	221 009	0.16
500 000	ABN AMRO BANK NV FRN 03/12/2021	EUR	502 573	502 838	0.36
1 924 000	ABN AMRO BANK NV 1% 16/04/2025	EUR	2 001 431	2 005 664	1.45
262 000	ABN AMRO BANK NV 2.5% 29/11/2023	EUR	285 195	290 626	0.21
108 000	ABN AMRO BANK NV 4.125% 28/03/2022	EUR	121 349	121 020	0.09
267 000	ANHEUSER-BUSCH INBEV SA/NV FRN 15/04/2024	EUR	263 838	265 135	0.19
3 214 000	ANHEUSER-BUSCH INBEV SA/NV FRN 17/03/2020	EUR	3 231 349	3 231 419	2.34
2 681 000	ANHEUSER-BUSCH INBEV SA/NV 0.8% 20/04/2023	EUR	2 757 087	2 761 618	2.00
162 000	ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024	EUR	199 060	200 042	0.15
1 048 000	ATLANTIA SPA 1.875% 13/07/2027	EUR	954 524	1 028 098	0.75
500 000	AT&T INC FRN 03/08/2020	EUR	500 658	501 295	0.36
600 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	587 967	594 876	0.43
326 000	BARCLAYS PLC 1.875% 23/03/2021	EUR	335 206	336 867	0.24
348 000	BASF SE FRN 15/11/2019	EUR	348 600	348 529	0.25
300 000	BASF SE 2% 05/12/2022	EUR	322 845	322 560	0.23
52 000	BAYER AG 1.875% 25/01/2021	EUR	53 623	53 511	0.04
2 200 000	BAYER CAPITAL CORP BV 1.5% 26/06/2026	EUR	2 191 057	2 267 617	1.64
754 000	BEVCO LUX SARL 1.75% 09/02/2023	EUR	773 316	775 892	0.56
351 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	344 951	353 113	0.26
1 859 000	BNP PARIBAS SA FRN 07/06/2024	EUR	1 833 281	1 856 249	1.35
1 340 000	BNP PARIBAS SA FRN 22/05/2023	EUR	1 323 113	1 341 481	0.97
840 000	BNP PARIBAS SA FRN 22/09/2022	EUR	846 334	851 504	0.62
445 000	BNP PARIBAS SA 3.75% 25/11/2020	EUR	477 191	472 428	0.34
100 000	BP CAPITAL MARKETS PLC 1.373% 03/03/2022	EUR	104 038	104 127	0.08
312 000	BRITISH TELECOMMUNICATIONS PLC 0.625% 10/03/2021	EUR	314 636	315 713	0.23
100 000	CELANESE US HOLDINGS LLC 3.25% 15/10/2019	EUR	101 718	101 462	0.07
1 589 000	CITIGROUP INC FRN 21/03/2023	EUR	1 584 551	1 591 209	1.15
1 244 000	CITIGROUP INC FRN 24/07/2026	EUR	1 239 044	1 288 199	0.93
500 000	CITIGROUP INC 1.75% 28/01/2025	EUR	529 288	530 345	0.38
536 000	COMMERZBANK AG 0.5% 13/09/2023	EUR	518 855	533 486	0.39
853 000	CREDIT SUISSE AG/LONDON 1.375% 31/01/2022	EUR	879 780	885 649	0.64
2 700 000	DAIMLER AG FRN 03/07/2024	EUR	2 688 471	2 699 825	1.96
1 053 000	DAIMLER AG 1.4% 12/01/2024	EUR	1 094 562	1 106 782	0.80
456 000	DANSKE BANK A/S 1.25% 11/06/2021	EUR	470 017	470 337	0.34
100 000	DELHAIZE LE LION/DE LEEUW CVA 3.125% 27/02/2020	EUR	103 144	102 618	0.07
2 732 000	DEUTSCHE POST AG 0.375% 01/04/2021	EUR	2 757 804	2 756 861	2.00
100 000	DEUTSCHE POST AG 1.25% 01/04/2026	EUR	105 391	105 634	0.08
416 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV FRN 03/04/2020	EUR	416 857	416 780	0.30
2 510 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	2 557 891	2 559 660	1.86
2 655 000	ENEL FINANCE INTERNATIONAL NV 1.375% 01/06/2026	EUR	2 697 749	2 745 496	1.99
182 000	ENEL FINANCE INTERNATIONAL NV 1.966% 27/01/2025	EUR	187 237	195 035	0.14
662 000	ENEL FINANCE INTERNATIONAL NV 5% 14/09/2022	EUR	767 182	775 490	0.56
433 000	E.ON SE 1.625% 22/05/2029	EUR	433 028	454 200	0.33
2 569 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	2 520 240	2 587 189	1.88

## Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
350 000	FCA BANK SPA/IRELAND 1% 15/11/2021	EUR	353 267	357 380	0.26
1 299 000	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	1 316 115	1 365 080	0.99
756 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 17/05/2021	EUR	744 996	754 197	0.55
3 075 000	GENERAL ELECTRIC CO 1.5% 17/05/2029	EUR	2 854 184	3 004 966	2.18
500 000	GENERAL MOTORS FINANCIAL CO INC FRN 10/05/2021	EUR	500 300	502 275	0.36
1 449 000	GLAXOSMITHKLINE CAPITAL PLC 4% 16/06/2025	EUR	1 738 981	1 764 194	1.28
1 861 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	1 892 742	1 911 703	1.39
555 000	GOLDMAN SACHS GROUP INC FRN 09/09/2022	EUR	553 593	556 607	0.40
877 000	GOLDMAN SACHS GROUP INC FRN 16/12/2020	EUR	877 807	878 039	0.64
19 000	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	19 278	19 277	0.01
118 000	HOLCIM FINANCE LUXEMBOURG SA 1.375% 26/05/2023	EUR	121 675	123 284	0.09
343 000	HSBC HOLDINGS PLC FRN 05/10/2023	EUR	340 650	342 472	0.25
2 656 000	HSBC HOLDINGS PLC 1.5% 15/03/2022	EUR	2 747 353	2 766 450	2.01
1 800 000	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	1 870 353	1 881 351	1.36
1 187 000	INTERNATIONAL BUSINESS MACHINES CORP 1.5% 23/05/2029	EUR	1 180 994	1 252 172	0.91
1 927 000	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	1 923 878	1 925 873	1.40
237 000	ITALGAS SPA 1.625% 18/01/2029	EUR	220 480	241 555	0.18
829 000	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	831 964	840 378	0.61
2 684 000	JPMORGAN CHASE & CO FRN 18/05/2028	EUR	2 690 791	2 809 771	2.04
2 000	KNORR B BREMSE GROIP INC 1.125% 13/06/2025	EUR	2 081	2 092	0.00
2 628 000	LINDE FINANCE BV 1% 20/04/2028	EUR	2 757 009	2 769 360	2.01
1 395 000	MORGAN STANLEY FRN 09/11/2021	EUR	1 395 773	1 396 311	1.01
2 952 000	MORGAN STANLEY FRN 21/05/2021	EUR	2 947 144	2 955 674	2.14
875 000	MORGAN STANLEY 1.875% 27/04/2027	EUR	927 544	928 638	0.67
500 000	MORGAN STANLEY 2.375% 31/03/2021	EUR	523 945	523 125	0.38
100 000	NATIONWIDE BUILDING SOCIETY FRN 08/03/2026	EUR	101 693	101 815	0.07
409 000	NATWEST MARKETS PLC FRN 02/03/2020	EUR	408 693	409 227	0.30
1 000 000	NATWEST MARKETS PLC FRN 08/06/2020	EUR	999 690	1 000 690	0.73
2 398 000	NATWEST MARKETS PLC 5.5% 23/03/2020	EUR	2 523 607	2 513 859	1.82
200 000	NIBC BANK NV 1.125% 19/04/2023	EUR	201 350	202 011	0.15
1 360 000	NOVARTIS FINANCE SA 0.125% 20/09/2023	EUR	1 347 359	1 370 832	0.99
4 754 000	NRW BANK 0.625% 11/02/2026	EUR	4 884 686	4 919 224	3.57
1 100 000	ORANGE SA 1.875% 12/09/2030	EUR	1 094 957	1 173 997	0.85
1 880 000	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	2 463 261	2 536 769	1.84
41 000	RCI BANQUE SA FRN 08/07/2020	EUR	41 005	41 030	0.03
733 000	RCI BANQUE SA FRN 12/04/2021	EUR	734 121	736 702	0.53
252 000	RCI BANQUE SA 1.25% 08/06/2022	EUR	258 790	259 271	0.19
300 000	RELX FINANCE BV 1.375% 12/05/2026	EUR	300 311	312 188	0.23
55 000	RENAULT SA 1% 08/03/2023	EUR	55 243	56 015	0.04
1 169 000	ROYAL BANK OF CANADA FRN 24/07/2020	EUR	1 174 465	1 174 541	0.85
243 000	ROYAL BANK OF SCOTLAND GROUP PLC 2.5% 22/03/2023	EUR	254 636	258 501	0.19
218 000	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	217 751	221 368	0.16
1 000 000	SCHAEFFLER AG 1.875% 26/03/2024	EUR	1 019 105	1 027 430	0.74
325 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.375% 06/09/2030	EUR	339 773	340 516	0.25

## Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
2 677 000	SNAM SPA 0.875% 25/10/2026	EUR	2 425 857	2 662 384	1.93
1 902 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - FRN 21/11/2022	EUR	1 931 051	1 946 231	1.41
690 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 0.375% 21/11/2020	EUR	694 580	694 709	0.50
1 000 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 1.125% 21/11/2022	EUR	1 009 510	1 032 575	0.75
693 000	TAKEDA PHARMACEUTICAL CO LTD - REGS - 2.25% 21/11/2026	EUR	718 409	755 391	0.55
1 100 000	TAKEDA PHARMACEUTICAL CO LTD 3% 21/11/2030	EUR	1 160 656	1 232 198	0.89
955 000	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027	EUR	892 309	990 941	0.72
178 000	TORONTO-DOMINION BANK FRN 08/09/2020	EUR	178 966	178 941	0.13
750 000	TOYOTA MOTOR CREDIT CORP 0.75% 21/07/2022	EUR	763 879	768 161	0.56
672 000	TOYOTA MOTOR CREDIT CORP 2.375% 01/02/2023	EUR	725 172	730 548	0.53
500 000	UNITED TECHNOLOGIES CORP 1.125% 15/12/2021	EUR	514 265	514 400	0.37
526 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	551 461	573 506	0.42
100 000	VOLKSWAGEN LEASING GMBH FRN 06/07/2021	EUR	99 514	99 865	0.07
1 345 000	VOLKSWAGEN LEASING GMBH 0.25% 05/10/2020	EUR	1 344 106	1 349 459	0.98
175 000	VOLKSWAGEN LEASING GMBH 1.375% 20/01/2025	EUR	168 377	177 402	0.13
715 000	VOLKSWAGEN LEASING GMBH 2.625% 15/01/2024	EUR	740 597	775 639	0.56
944 000	WELLS FARGO & CO - EMTN - FRN 31/01/2022	EUR	947 833	947 800	0.69
500 000	WELLS FARGO & CO 1% 02/02/2027	EUR	488 365	501 150	0.36
710 000	WELLS FARGO & CO 1.375% 26/10/2026	EUR	734 080	736 668	0.53
3 193 000	WELLS FARGO & CO 2% 27/04/2026	EUR	3 447 753	3 450 467	2.50
683 000	WESTPAC BANKING CORP 0.25% 17/01/2022	EUR	680 282	687 562	0.50
<b>Total Bonds</b>			<b>112 517 314</b>	<b>114 363 695</b>	<b>82.90</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
1 141 721	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/01/2020	EUR	1 186 705	1 171 611	0.85
1 667 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2021	EUR	1 953 039	1 915 889	1.40
53 714	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/01/2029	EUR	51 088	53 388	0.04
846	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2022	EUR	855	859	0.00
1 225 592	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2023	EUR	1 231 555	1 244 276	0.90
672 627.54	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2024	EUR	670 966	682 334	0.49
327 850	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2026	EUR	320 372	330 347	0.24
1 138 644.06	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2027	EUR	1 100 904	1 144 861	0.83
527	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	503	527	0.00
1 044	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2030	EUR	975	1 035	0.00
1 713	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2035	EUR	1 480	1 605	0.00
744 516.17	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2031	EUR	694 202	732 589	0.53
5 087	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	4 352	4 705	0.00
61 390	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2039	EUR	53 281	55 057	0.04
7 055	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2040	EUR	5 773	6 307	0.00
832 103	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2042	EUR	663 835	725 889	0.53
504	DUTCH FUNGIBLE STRIP 0% 15/01/2023	EUR	507	511	0.00
1 574 754	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	1 754 146	1 757 352	1.27
2 415 167.28	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2025	EUR	2 369 810	2 429 911	1.77

## Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
1 034	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2038	EUR	793	841	0.00
1 012	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2041	EUR	771	770	0.00
2 507	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2047	EUR	1 523	1 662	0.00
9 004	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	5 416	5 859	0.00
1 205	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2037	EUR	925	994	0.00
12 002	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	9 422	9 679	0.01
147 412	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	161 914	163 862	0.12
2 913 053	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	3 645 380	3 639 174	2.65
2 871	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2034	EUR	1 555	1 775	0.00
2 046 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	2 233 270	2 309 034	1.68
2 079	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2031	EUR	1 842	1 901	0.00
658 950	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2021	EUR	736 732	735 382	0.53
730 000	LAND BERLIN 0.5% 10/02/2025	EUR	746 936	750 842	0.54
2 143	ROYAUME DE BELGIQUE 0% 28/03/2032	EUR	1 832	1 941	0.00
6 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	6 584	6 691	0.00
1 000	STATE OF HESSE 2.75% 22/09/2020	EUR	1 057	1 044	0.00
355 000	STATE OF LOWER SAXONY 0% 10/01/2022	EUR	356 885	357 781	0.26
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>19 977 185</b>	<b>20 248 285</b>	<b>14.68</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>132 494 499</b>	<b>134 611 980</b>	<b>97.58</b>
<b>Total Investments</b>			<b>132 494 499</b>	<b>134 611 980</b>	<b>97.58</b>

## Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	26.92	United States of America	24.02
Financial Services	21.21	Netherlands	17.73
Governments	14.68	Germany	17.40
Nonequity Investment Instruments	7.05	France	12.12
Beverages	4.54	Italy	6.78
Pharmaceuticals & Biotechnology	4.14	United Kingdom	5.56
Automobiles & Parts	3.54	Belgium	5.15
Industrial Transportation	2.82	Japan	4.10
Gas, Water & Multiutilities	2.43	Luxembourg	1.65
General Industrials	2.18	Canada	0.98
Electricity	2.08	Ireland	0.81
Household Goods & Home Construction	1.84	Australia	0.50
Fixed Line Telecommunications	1.44	Spain	0.44
Software & Computer Services	0.91	Denmark	0.34
Chemicals	0.56		
Mobile Telecommunications	0.42		<b>97.58</b>
Aerospace & Defense	0.37		
Media	0.23		
Nonlife Insurance	0.15		
Food Producers	0.07		
	<b>97.58</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
815	ACCENTURE PLC - A	USD	128 135	148 876	0.73
3 647	ADEVINTA ASA	NOK	33 304	36 700	0.18
507	ADOBE INC	USD	97 638	146 650	0.72
1 949	AGILENT TECHNOLOGIES INC	USD	140 225	152 997	0.75
827	AIR PRODUCTS & CHEMICALS INC	USD	137 739	170 187	0.84
582	ALLIANCE DATA SYSTEMS CORP	USD	145 977	93 178	0.46
1 397	ALLSTATE CORP	USD	137 297	138 387	0.68
113	ALPHABET CLASS - A	USD	135 777	135 482	0.67
1 295	AMERICAN EXPRESS CO	USD	126 394	151 813	0.75
1 567	AMERICAN WATER WORKS CO INC	USD	138 231	169 534	0.83
667	AMGEN INC	USD	137 904	119 606	0.59
1 826	AMUNDI SA	EUR	135 786	131 072	0.64
610	APPLE INC	USD	106 947	122 409	0.60
6 814	ASSA ABLOY AB	SEK	136 414	145 214	0.71
6 917	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	152 585	132 423	0.65
877	AUTODESK INC	USD	103 726	156 290	0.77
62 215	AVON PRODUCTS INC	USD	136 079	197 843	0.96
5 090	AXA SA	EUR	161 033	135 450	0.67
4 681	BANK OF AMERICA CORP	USD	142 786	143 145	0.70
2 706	BANK OF NEW YORK MELLON CORP	USD	151 913	134 380	0.66
1 539	BASF SE - REG	EUR	135 825	125 028	0.61
1 540	BAYER AG	EUR	173 297	102 414	0.50
387	BIOGEN INC	USD	132 480	88 716	0.44
1 641	BIOMERIEUX	EUR	149 955	130 114	0.64
6 465	CALTEX AUSTRALIA LTD	AUD	166 601	123 816	0.61
3 812	CAMPBELL SOUP CO	USD	169 189	147 486	0.73
7 744	CASTELLUM AB	SEK	138 580	139 089	0.68
1 135	CHEVRON CORP	USD	138 437	136 268	0.67
3 172	CIE DE SAINT-GOBAIN	EUR	135 767	129 539	0.64
2 855	CISCO SYSTEMS INC	USD	115 435	159 737	0.79
1 926	CITIGROUP INC	USD	147 144	136 168	0.67
5 676	CNP ASSURANCES	EUR	136 308	133 837	0.66
3 031	COCA-COLA EUROPEAN PARTNERS PLC	USD	122 410	162 431	0.80
2 073	COLGATE-PALMOLIVE CO	USD	138 298	150 894	0.74
3 909	COMCAST CORP	USD	138 627	170 158	0.84
2 723	COMMONWEALTH BANK OF AUSTRALIA	AUD	163 449	142 823	0.70
1 779	CONOCOPHILLIPS	USD	105 228	112 290	0.55
3 895	DIAGEO PLC	GBP	139 204	164 191	0.81
4 156	EBAY INC	USD	136 712	161 045	0.79
1 285	ELI LILLY & CO	USD	111 767	150 396	0.74
3 325	ELISA OYJ	EUR	134 879	140 967	0.69
5 168	ENAGAS SA	EUR	147 999	147 111	0.72
27 241	ENEL SPA	EUR	166 857	172 152	0.84
9 497	ENGIE SA	EUR	161 327	140 545	0.69

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
3 102	EQT CORP	USD	74 440	63 436	0.31
2 512	EQUITRANS MIDSTREAM CORPORATION	USD	63 166	52 325	0.26
1 053	EXPEDIA GROUP INC	USD	137 264	136 722	0.67
1 634	EXXON MOBIL CORP	USD	138 465	131 178	0.65
1 582	FMC CORP	USD	123 120	125 073	0.61
5 677	FORTUM OYJ	EUR	140 657	119 864	0.59
4 835	GAP INC	USD	160 605	126 097	0.62
4 123	GENERAL MOTORS CO	USD	138 809	160 591	0.79
870	GENMAB A/S	DKK	136 507	144 311	0.71
8 407	GJENSIDIGE FORSIKRING ASA	NOK	164 892	162 890	0.80
7 017	GLAXOSMITHKLINE PLC	GBP	134 003	143 932	0.71
1 315	HASBRO INC	USD	137 473	133 946	0.66
1 354	HERSHEY CO	USD	147 301	169 047	0.83
5 370	HP INC	USD	124 255	107 132	0.53
18 919	IBERDROLA SA	EUR	136 452	171 697	0.84
2 920	INTEL CORP	USD	137 894	149 037	0.73
921	INTERNATIONAL BUSINESS MACHINES CORP	USD	144 996	129 189	0.64
2 827	INTERNATIONAL PAPER CO	USD	166 788	132 332	0.65
53 540	INTESA SANPAOLO SPA	EUR	135 678	140 225	0.69
605	INTUIT INC	USD	137 050	151 891	0.75
19 921	INVESTEC PLC	GBP	147 545	125 957	0.62
4 063	IRON MOUNTAIN INC	USD	146 593	131 966	0.65
1 000	JOHNSON & JOHNSON	USD	138 290	141 200	0.69
2 970	JOHNSON MATTHEY PLC	GBP	132 606	129 205	0.64
950	JONES LANG LASALLE INC	USD	136 564	146 842	0.72
1 232	JPMORGAN CHASE & CO	USD	136 296	142 974	0.70
257	KERING SA	EUR	136 526	151 786	0.75
1 292	KONINKLIJKE DSM NV	EUR	135 889	147 473	0.73
53 123	KONINKLIJKE KPN NV	EUR	173 769	162 888	0.80
3 003	KONINKLIJKE PHILIPS NV	EUR	135 928	127 770	0.63
12 188	LAND SECURITIES GROUP PLC	GBP	139 966	146 657	0.72
9 685	LENDFLEASE GROUP	AUD	136 086	90 663	0.45
612 011	LI & FUNG LTD	HKD	136 098	101 412	0.50
859	LINDE PLC	USD	135 207	154 843	0.76
1 474	LIVENT CORP	USD	18 889	15 890	0.08
567	L'OREAL SA	EUR	128 267	155 746	0.77
1 606	MANPOWERGROUP INC	USD	137 104	154 240	0.76
37 175	MARKS & SPENCER GROUP PLC	GBP	154 991	138 558	0.68
617	MASTERCARD INC	USD	136 691	156 866	0.77
1 948	MERCK & CO INC	USD	121 056	153 327	0.75
2 969	METLIFE INC	USD	138 070	136 960	0.67
1 204	MICROSOFT CORP	USD	108 338	157 242	0.77
79 775	MIRVAC GROUP	AUD	140 426	158 903	0.78
2 246	MOLSON COORS BREWING CO - B	USD	172 270	144 171	0.71



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
7 073	NATIONAL AUSTRALIA BANK LTD	AUD	157 746	126 200	0.62
5 084	NIELSEN HOLDINGS PLC	USD	140 336	129 795	0.64
22 812	NORSK HYDRO ASA	NOK	135 768	97 500	0.48
1 352	NORTHERN TRUST CORP	USD	137 311	133 240	0.66
488	NVIDIA CORP	USD	135 313	88 328	0.43
8 702	ORANGE SA	EUR	153 118	136 191	0.67
23 217	ORIGIN ENERGY LTD	AUD	137 622	120 435	0.59
2 547	OWENS CORNING	USD	137 446	130 585	0.64
11 977	PEARSON PLC	GBP	138 965	129 628	0.64
5 073	PEUGEOT SA	EUR	118 408	132 809	0.65
5 810	PROXIMUS SADP	EUR	177 869	162 456	0.80
32 757	QANTAS AIRWAYS LTD	AUD	138 831	129 344	0.64
1 930	QUALCOMM INC	USD	137 652	166 231	0.82
2 216	REA GROUP LTD	AUD	136 317	124 622	0.61
6 606	RED ELECTRICA CORP SA	EUR	144 785	136 851	0.67
18 292	REDROW PLC	GBP	138 446	146 896	0.72
6 495	RELX PLC	GBP	144 170	148 940	0.73
1 193	RESMED INC	USD	137 103	124 680	0.61
861	SALESFORCE.COM INC	USD	136 133	142 366	0.70
1 539	SANOFI	EUR	136 644	133 651	0.66
3 647	SCHIBSTED ASA	NOK	103 166	95 482	0.47
1 700	SCHNEIDER ELECTRIC SE	EUR	136 018	143 766	0.71
1 217	SEMPRA ENERGY	USD	131 757	155 715	0.77
5 787	SEVERN TRENT PLC	GBP	157 331	153 603	0.76
3 187	SOCIETE GENERALE SA	EUR	164 579	100 793	0.50
1 317	SODEXO SA	EUR	163 283	150 917	0.74
16 796	STANDARD CHARTERED PLC	GBP	138 543	153 275	0.75
46 778	STOCKLAND	AUD	154 494	124 126	0.61
7 369	STORA ENSO OYJ - R	EUR	126 105	91 380	0.45
11 254	SVENSKA HANDELSBANKEN AB	SEK	140 523	122 699	0.60
5 941	SWEDBANK AB - A	SEK	144 583	96 269	0.47
1 267	T ROWE PRICE GROUP INC	USD	137 452	136 203	0.67
1 570	TARGET CORP	USD	117 733	121 549	0.60
15 559	TELEFONAKTIEBOLAGET LM ERICSSON - B	SEK	109 062	153 842	0.76
2 697	TELENET GROUP HOLDING NV	EUR	147 160	143 026	0.70
725	TELEPERFORMANCE	EUR	136 245	139 183	0.68
11 376	TELE2 AB	SEK	136 463	151 612	0.75
31 003	TELIA CO AB	SEK	144 786	131 881	0.65
60 836	TELSTRA CORP LTD	AUD	163 861	144 729	0.71
1 290	TEXAS INSTRUMENTS INC	USD	137 651	152 001	0.75
1 071	TIFFANY & CO	USD	113 710	115 475	0.57
2 303	TORONTO-DOMINION BANK	CAD	139 173	130 833	0.64
17 153	TRANSURBAN GROUP	AUD	158 235	162 262	0.80
8 626	UBS GROUP AG	CHF	135 896	115 676	0.57



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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
2 491	UNILEVER NV	EUR	138 539	150 638	0.74
2 530	UNILEVER PLC	GBP	138 819	153 618	0.76
1 186	UNITED PARCEL SERVICE INC - B	USD	151 714	125 977	0.62
2 621	VERIZON COMMUNICATIONS INC	USD	137 742	149 895	0.74
73 727	VICINITY CENTRES	AUD	152 192	131 807	0.65
914	VISA INC	USD	136 645	150 289	0.74
2 635	WELLS FARGO & CO	USD	161 476	127 560	0.63
2 164	WELLTOWER INC	USD	139 643	161 283	0.79
7 011	WESTPAC BANKING CORP	AUD	162 948	135 753	0.67
2 241	WHITBREAD PLC	GBP	123 778	130 300	0.64
6 843	WOOLWORTHS GROUP LTD	AUD	138 866	153 403	0.75
9 521	WPP PLC	GBP	166 885	118 711	0.58
3 205	WYNDHAM DESTINATIONS INC	USD	137 935	139 610	0.69
5 147	XEROX CORP	USD	138 746	171 703	0.84
1 722	XYLEM INC/NY	USD	122 377	143 615	0.71
11 363	3I GROUP PLC	GBP	143 651	158 580	0.78
656	3M CO	USD	155 923	124 319	0.61
<b>Total Shares</b>			<b>20 500 616</b>	<b>20 307 411</b>	<b>99.85</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>20 500 616</b>	<b>20 307 411</b>	<b>99.85</b>
<b>Total Investments</b>			<b>20 500 616</b>	<b>20 307 411</b>	<b>99.85</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	11.00	United States of America	45.87
Technology Hardware & Equipment	6.11	United Kingdom	11.39
Pharmaceuticals & Biotechnology	5.79	Australia	10.45
Software & Computer Services	5.68	France	10.06
Financial Services	4.85	Sweden	4.63
Media	4.78	Netherlands	2.90
Personal Goods	4.48	Spain	2.24
Gas, Water & Multiutilities	4.36	Norway	1.93
Chemicals	4.19	Finland	1.73
Real Estate Investment Trusts	4.02	Italy	1.54
General Retailers	4.01	Belgium	1.50
Fixed Line Telecommunications	3.70	Ireland	1.49
Support Services	3.48	Germany	1.12
Oil & Gas Producers	3.05	Denmark	0.71
Electricity	2.95	Canada	0.64
Travel, Leisure & Catering	2.71	Jersey	0.58
Real Estate Investment & Services	2.64	Switzerland	0.57
Beverages	2.31	Bermuda	0.50
Electronic & Electrical Equipment	2.17		
Nonlife Insurance	2.15		<b>99.85</b>
Construction & Materials	1.99		
Food & Drug Retailers	1.59		
Automobiles & Parts	1.44		
Industrial Transportation	1.42		
Mobile Telecommunications	1.39		
Life Insurance	1.33		
Health Care Equipment & Services	1.25		
Forestry & Paper	1.10		
Food Producers	0.73		
Household Goods & Home Construction	0.72		
Industrial Engineering	0.71		
Leisure Goods	0.66		
General Industrials	0.61		
Industrial Metals & Mining	0.48		
	<b>99.85</b>		

## Lyxor Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
636 000	ADIENT GLOBAL HOLDINGS LTD - REGS - 3.5% 15/08/2024	EUR	526 802	551 091	0.51
250 000	AIR PRODUCTS & CHEMICALS INC 2% 07/08/2020	EUR	259 658	257 269	0.24
100 000	ALGECO GLOBAL FINANCE PLC - REGS - 6.5% 15/02/2023	EUR	101 661	105 291	0.10
200 000	ALTICE FINCO SA - REGS - 4.75% 15/01/2028	EUR	169 094	174 049	0.16
100 000	ALTICE LUXEMBOURG SA - REGS - 6.25% 15/02/2025	EUR	88 897	99 255	0.09
660 000	ALTICE LUXEMBOURG SA - REGS - 7.25% 15/05/2022	EUR	673 659	674 764	0.62
100 000	ARAMARK INTERNATIONAL FINANCE SARL - REGS - 3.125% 01/04/2025	EUR	102 741	104 630	0.10
400 000	ARD FINANCE SA 6.625% 15/09/2023	EUR	401 558	406 842	0.37
905 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - REGS - 2.75% 15/03/2024	EUR	911 504	927 295	0.85
300 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - REGS - 6.75% 15/05/2024	EUR	318 543	317 193	0.29
200 000	ARDAGH PACKAGING FINANCE PLC - REGS - 4.125% 15/05/2023	EUR	205 194	204 960	0.19
500 000	ARKEMA SA FRN PERPETUAL	EUR	527 533	532 790	0.49
150 000	AVIS BUDGET FINANCE PLC - REGS - 4.75% 30/01/2026	EUR	153 008	156 459	0.14
1 100 000	BALL CORP 3.5% 15/12/2020	EUR	1 161 399	1 159 609	1.06
100 000	BALL CORP 4.375% 15/12/2023	EUR	111 431	114 761	0.11
1 711 000	BOMBARDIER INC - REGS - 6.125% 15/05/2021	EUR	1 792 066	1 856 357	1.69
166 000	BOPARAN FINANCE PLC - REGS - 4.375% 15/07/2021	EUR	124 902	115 823	0.11
200 000	CASINO GUICHARD PERRACHON SA FRN 07/02/2025	EUR	182 705	181 385	0.17
100 000	CASINO GUICHARD PERRACHON SA FRN 07/03/2024	EUR	99 183	98 237	0.09
400 000	CASINO GUICHARD PERRACHON SA FRN 09/03/2020	EUR	414 366	412 350	0.38
200 000	CASINO GUICHARD PERRACHON SA FRN 26/05/2021	EUR	212 398	213 728	0.20
900 000	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	914 574	923 139	0.85
100 000	CELLNEX TELECOM SA 3.125% 27/07/2022	EUR	106 556	106 482	0.10
1 690 000	CODERE FINANCE 2 LUXEMBOURG SA - REGS - 6.75% 01/11/2021	EUR	1 629 470	1 627 942	1.49
500 000	CONSTELLIUM NV - REGS - 4.625% 15/05/2021	EUR	497 970	502 610	0.46
200 000	CONTOURGLOBAL POWER HOLDINGS SA - REGS - 4.125% 01/08/2025	EUR	195 513	211 627	0.19
600 000	CORRAL PETROLEUM HOLDINGS AB - REGS - 11.75% 15/05/2021	EUR	639 644	637 386	0.58
300 000	CROWN EUROPEAN HOLDINGS SA - REGS - 2.625% 30/09/2024	EUR	310 903	317 640	0.29
223 000	CROWN EUROPEAN HOLDINGS SA - REGS - 3.375% 15/05/2025	EUR	237 119	242 314	0.22
701 000	CROWN EUROPEAN HOLDINGS SA - REGS - 4% 15/07/2022	EUR	769 868	769 936	0.71
100 000	CRYSTAL ALMOND SARL - REGS - 10% 01/11/2021	EUR	107 597	107 415	0.10
200 000	DAIMLER AG FRN 03/07/2024	EUR	199 131	199 987	0.18
1 161 000	DAIMLER AG 1.5% 03/07/2029	EUR	1 104 418	1 205 739	1.11
48 000	DAIMLER AG 1.5% 09/03/2026	EUR	49 169	50 431	0.05
95 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 09/08/2021	EUR	95 594	95 601	0.09
395 000	DEUTSCHE LUFTHANSA AG FRN 12/08/2075	EUR	418 940	423 553	0.39
200 000	DEUTSCHE POST AG 0.375% 01/04/2021	EUR	201 917	201 820	0.19
233 000	DIAMOND BC BV - REGS - 5.625% 15/08/2025	EUR	224 831	225 085	0.21
600 000	DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA 1% 28/04/2021	EUR	464 448	448 815	0.41
200 000	DKT FINANCE APS - REGS - 7% 17/06/2023	EUR	216 037	217 424	0.20
100 000	DUFREY FINANCE SCA - REGS - 4.5% 01/08/2023	EUR	103 465	103 589	0.09
100 000	EC FINANCE PLC - REGS - 2.375% 15/11/2022	EUR	100 978	102 109	0.09
1 700 000	EDP - ENERGIAS DE PORTUGAL SA FRN 16/09/2075	EUR	1 822 778	1 835 014	1.68

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
400 000	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	427 956	429 506	0.39
100 000	ELIS SA 1.875% 15/02/2023	EUR	101 541	102 598	0.09
400 000	ELIS SA 2.875% 15/02/2026	EUR	403 742	420 626	0.39
100 000	ENERGIZER GAMMA ACQUISITION BV - REGS - 4.625% 15/07/2026	EUR	96 268	103 464	0.09
100 000	EUROPCAR GROUPE SA - REGS - 5.75% 15/06/2022	EUR	101 876	102 190	0.09
206 000	EUROPCAR MOBILITY GROUP - REGS - 4.125% 15/11/2024	EUR	213 001	212 936	0.20
200 000	FAURECIA SA 2.625% 15/06/2025	EUR	189 350	204 884	0.19
100 000	FAURECIA 3.625% 15/06/2023	EUR	100 658	102 420	0.09
1 339 000	FIAT CHRYSLER FINANCE EUROPE SA 4.75% 22/03/2021	EUR	1 448 442	1 449 701	1.33
200 000	GAS NATURAL FENOSA FINANCE BV FRN PERPETUAL	EUR	204 267	205 154	0.19
100 000	GESTAMP AUTOMOCION SA - REGS - 3.25% 30/04/2026	EUR	97 856	98 741	0.09
200 000	GESTAMP FUNDING LUXEMBOURG SA - REGS - 3.5% 15/05/2023	EUR	196 157	203 461	0.19
172 000	GRIFOLS SA - REGS - 3.2% 01/05/2025	EUR	175 971	175 960	0.16
112 000	GRUPO ANTOLIN-IRAUSA SA - REGS - 3.25% 30/04/2024	EUR	106 596	105 455	0.10
362 000	HAPAG-LLOYD AG - REGS - 6.75% 01/02/2022	EUR	234 327	232 155	0.21
118 000	HERTZ HOLDINGS NETHERLANDS BV - REGS - 5.5% 30/03/2023	EUR	122 064	124 049	0.11
1 600 000	IHO VERWALTUNGS GMBH - REGS - 2.75% 15/09/2021	EUR	1 607 345	1 623 536	1.49
200 000	IHO VERWALTUNGS GMBH - REGS - 3.25% 15/09/2023	EUR	202 745	204 992	0.19
302 109	IHO VERWALTUNGS GMBH - REGS - 3.75% 15/09/2026	EUR	302 990	312 322	0.29
653 000	INEOS FINANCE PLC - REGS - 4% 01/05/2023	EUR	663 520	659 830	0.61
194 000	INEOS GROUP HOLDINGS SA - REGS - 5.375% 01/08/2024	EUR	195 041	199 829	0.18
300 000	INTERNATIONAL DESIGN GROUP SPA - REGS - 6.5% 15/11/2025	EUR	301 871	300 942	0.28
750 000	INTERNATIONAL GAME TECHNOLOGY PLC - REGS - 4.125% 15/02/2020	EUR	772 523	765 454	0.70
600 000	INTERNATIONAL GAME TECHNOLOGY PLC 4.75% 05/03/2020	EUR	625 355	622 992	0.57
456 000	INTERXION HOLDING NV - REGS - 4.75% 15/06/2025	EUR	482 870	488 155	0.45
200 000	INTRALOT CAPITAL LUXEMBOURG SA - REGS - 5.25% 15/09/2024	EUR	121 555	102 938	0.09
345 000	INTRALOT CAPITAL LUXEMBOURG SA - REGS - 6.75% 15/09/2021	EUR	256 278	246 789	0.23
133 000	IQVIA INC - REGS - 2.875% 15/09/2025	EUR	137 005	135 645	0.12
204 000	IQVIA INC - REGS - 3.25% 15/03/2025	EUR	209 881	208 290	0.19
200 000	JAGUAR LAND ROVER AUTOMOTIVE PLC - REGS - 4.5% 15/01/2026	EUR	168 334	182 282	0.17
200 000	KRONOS INTERNATIONAL INC - REGS - 3.75% 15/09/2025	EUR	199 203	197 388	0.18
200 000	LA FINANCIERE ATALIAN SASU - REGS - 4% 15/05/2024	EUR	150 592	150 581	0.14
100 000	LA FINANCIERE ATALIAN SASU - REGS - 5.125% 15/05/2025	EUR	78 636	75 387	0.07
300 000	LA POSTE SA FRN PERPETUAL	EUR	279 200	294 389	0.27
2 689 000	LEONARDO SPA 1.5% 07/06/2024	EUR	2 670 917	2 701 032	2.47
1 190 000	LEONARDO SPA 4.5% 19/01/2021	EUR	1 278 039	1 275 893	1.17
75 000	LEONARDO SPA 5.25% 21/01/2022	EUR	83 385	84 347	0.08
394 000	LKQ EUROPEAN HOLDINGS BV - REGS - 3.625% 01/04/2026	EUR	409 811	412 733	0.38
100 000	LKQ EUROPEAN HOLDINGS BV - REGS - 4.125% 01/04/2028	EUR	101 020	105 324	0.10
100 000	LOXAM SAS - REGS - 3.5% 03/05/2023	EUR	102 282	102 083	0.09
150 000	MATTERHORN TELECOM HOLDING SA - REGS - 4.875% 01/05/2023	EUR	147 233	151 643	0.14
500 000	MATTERHORN TELECOM SA - REGS - 3.875% 01/05/2022	EUR	498 933	505 155	0.46
1 850 000	MERLIN ENTERTAINMENTS PLC - REGS - 2.75% 15/03/2022	EUR	1 937 679	1 938 763	1.77
500 000	MICROSOFT CORP 2.125% 06/12/2021	EUR	528 365	527 620	0.48

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
400 000	NATURGY FINANCE BV FRN PERPETUAL	EUR	413 582	429 148	0.39
368 000	NETFLIX INC 3.625% 15/05/2027	EUR	383 340	386 336	0.35
100 000	NIDDA BONDCO GMBH - REGS - 7.25% 30/09/2025	EUR	105 984	105 424	0.10
400 000	NIDDA HEALTHCARE HOLDING GMBH - REGS - 3.5% 30/09/2024	EUR	403 673	410 656	0.38
600 000	NOKIA OYJ 1% 15/03/2021	EUR	607 089	608 532	0.56
1 700 000	NOKIA OYJ 2% 11/03/2026	EUR	1 701 383	1 709 902	1.57
400 000	NOKIA OYJ 2% 15/03/2024	EUR	410 964	414 318	0.38
484 000	NOVALIS SAS - REGS - 3% 30/04/2022	EUR	488 847	489 566	0.45
400 000	OBRASCON HUARTE LAIN SA 4.75% 15/03/2022	EUR	280 554	267 262	0.25
100 000	OBRASCON HUARTE LAIN SA 5.5% 15/03/2023	EUR	66 250	66 555	0.06
100 000	OI EUROPEAN GROUP BV - REGS - 3.125% 15/11/2024	EUR	100 717	106 701	0.10
500 000	OI EUROPEAN GROUP BV - REGS - 4.875% 31/03/2021	EUR	545 545	543 108	0.50
800 000	OI EUROPEAN GROUP BV - REGS - 6.75% 15/09/2020	EUR	874 668	872 588	0.80
300 000	ORANO SA 3.125% 20/03/2023	EUR	316 374	314 541	0.29
1 050 000	ORANO SA 4.875% 23/09/2024	EUR	1 090 289	1 172 472	1.08
416 000	OTE PLC 3.5% 09/07/2020	EUR	432 780	431 448	0.40
100 000	PROGROUP AG - REGS - 3% 31/03/2026	EUR	104 375	103 612	0.10
100 000	PVH CORP - REGS - 3.125% 15/12/2027	EUR	95 922	106 181	0.10
500 000	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	550 830	562 125	0.52
3 079 000	REPSOL INTERNATIONAL FINANCE BV FRN PERPETUAL	EUR	3 219 418	3 249 837	2.97
100 000	REXEL SA 2.625% 15/06/2024	EUR	102 116	103 128	0.09
400 000	REXEL SA 2.75% 15/06/2026	EUR	407 424	407 298	0.37
1 333 000	RWE AG FRN 21/04/2075	EUR	1 349 491	1 365 124	1.25
100 000	RWE AG FRN 21/04/2075	EUR	101 623	104 557	0.10
207 000	SAIPEM FINANCE INTERNATIONAL BV 2.625% 07/01/2025	EUR	209 764	211 270	0.19
100 000	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	107 164	108 070	0.10
200 000	SALINI IMPREGILO SPA 3.75% 24/06/2021	EUR	189 836	193 566	0.18
500 000	SANOFI FRN 21/03/2020	EUR	501 370	501 330	0.46
250 000	SES SA FRN PERPETUAL	EUR	267 024	273 743	0.25
100 000	SES SA VAR PERPETUAL FRN	EUR	107 103	105 845	0.10
695 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 06/09/2023	EUR	696 362	707 117	0.65
100 000	SIGMA HOLDCO BV - REGS - 5.75% 15/05/2026	EUR	91 647	96 699	0.09
100 000	SILGAN HOLDINGS INC 3.25% 15/03/2025	EUR	41 239	103 040	0.09
214 000	SMURFIT KAPPA ACQUISITIONS ULC - REGS - 2.375% 01/02/2024	EUR	216 700	226 453	0.21
200 000	SMURFIT KAPPA ACQUISITIONS ULC - REGS - 3.25% 01/06/2021	EUR	211 605	211 391	0.19
800 000	SMURFIT KAPPA ACQUISITIONS ULC - REGS - 4.125% 30/01/2020	EUR	831 797	825 144	0.76
903 000	SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	954 193	956 449	0.88
830 000	SOLVAY FINANCE SA FRN PERPETUAL	EUR	843 973	831 710	0.76
200 000	SOLVAY FINANCE SA FRN PERPETUAL	EUR	224 593	228 746	0.21
970 000	SOLVAY FINANCE SA FRN PERPETUAL	EUR	1 058 184	1 057 479	0.97
300 000	SOLVAY FINANCE SA FRN PERPETUAL	EUR	343 934	350 586	0.32
3 037 000	SYNLAB BONDCO PLC - REGS - FRN 01/07/2022	EUR	3 043 772	3 048 342	2.79
438 000	TAKEDA PHARMACEUTICAL CO LTD 3% 21/11/2030	EUR	487 360	490 639	0.45
1 500 000	TDC A/S FRN 02/03/2022	EUR	1 681 043	1 678 140	1.54

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
747 000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	893 228	977 748	0.90
100 000	TELECOM ITALIA SPA/MILANO 3% 30/09/2025	EUR	97 585	100 435	0.09
200 000	TELECOM ITALIA SPA/MILANO 3.625% 25/05/2026	EUR	207 775	205 393	0.19
1 764 000	TELECOM ITALIA SPA/MILANO 4% 11/04/2024	EUR	1 874 107	1 853 178	1.69
200 000	TELECOM ITALIA SPA/MILANO 4.5% 25/01/2021	EUR	213 634	213 576	0.20
200 000	TELECOM ITALIA SPA/MILANO 4.875% 25/09/2020	EUR	212 922	212 858	0.20
100 000	TELEFONICA EUROPE BV FRN PERPETUAL	EUR	116 519	116 194	0.11
400 000	TELEFONICA EUROPE BV FRN PERPETUAL	EUR	447 445	451 650	0.41
1 300 000	TELEFONICA EUROPE BV FRN PERPETUAL	EUR	1 356 780	1 357 798	1.25
200 000	TELEFONICA EUROPE BV FRN PERPETUAL	EUR	188 078	194 196	0.18
500 000	TELEFONICA EUROPE BV FRN PERPETUAL	EUR	465 753	490 990	0.45
200 000	TELEFONICA EUROPE BV FRN PERPETUAL	EUR	185 701	197 118	0.18
200 000	TELENET FINANCE VI LUXEMBOURG SCA - REGS - 4.875% 15/07/2027	EUR	193 445	194 783	0.18
400 000	TENNET HOLDING BV FRN PERPETUAL	EUR	390 432	416 604	0.38
100 000	TEOLLISUUDEN VOIMA OYJ 2% 08/05/2024	EUR	100 970	102 527	0.09
500 000	TEOLLISUUDEN VOIMA OYJ 2.5% 17/03/2021	EUR	518 474	519 545	0.48
200 000	TEOLLISUUDEN VOIMA OYJ 2.625% 13/01/2023	EUR	208 636	211 036	0.19
50 000	TESCO PLC 5.125% 10/04/2047	EUR	62 081	66 299	0.06
300 000	THOMAS COOK FINANCE 2 PLC - REGS - 3.875% 15/07/2023	EUR	200 501	201 941	0.19
352 000	THYSSENKRUPP AG 1.375% 03/03/2022	EUR	354 198	354 416	0.33
283 000	THYSSENKRUPP AG 1.75% 25/11/2020	EUR	285 110	288 080	0.26
30 000	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	31 092	31 038	0.03
100 000	TUI AG 2.125% 26/10/2021	EUR	103 059	102 911	0.09
200 000	UNITED GROUP BV - REGS - 4.375% 01/07/2022	EUR	198 089	205 288	0.19
517 000	UNITYMEDIA GMBH - REGS - 3.75% 15/01/2027	EUR	535 843	548 351	0.50
217 000	UNITYMEDIA HESSEN GMBH & CO KG / UNITYMEDIA NRW GMBH - REGS - 3.5% 15/01/2027	EUR	225 147	229 410	0.21
2 278 000	UNITYMEDIA HESSEN GMBH & CO KG / UNITYMEDIA NRW GMBH - REGS - 4% 15/01/2025	EUR	2 371 955	2 374 985	2.17
100 000	UNITYMEDIA HESSEN GMBH & CO KG / UNITYMEDIA NRW GMBH - REGS - 6.25% 15/01/2029	EUR	99 927	100 775	0.09
500 000	UPC HOLDING BV - REGS - 3.875% 15/06/2029	EUR	490 401	515 483	0.47
200 000	UPCB FINANCE IV LTD - REGS - 4% 15/01/2027	EUR	184 333	190 155	0.17
250 000	VALLOUREC SA - REGS - 6.375% 15/10/2023	EUR	205 115	214 763	0.20
673 000	VALLOUREC SA - REGS - 6.625% 15/10/2022	EUR	541 039	604 391	0.55
200 000	VIRIDIAN GROUP FINANCECO PLC / VIRIDIAN POWER & ENERGY - REGS - 4% 15/09/2025	EUR	185 084	199 645	0.18
200 000	VOLVO CAR AB 2% 24/01/2025	EUR	188 678	200 507	0.18
300 000	VOLVO CAR AB 3.25% 18/05/2021	EUR	313 994	317 600	0.29
632 000	WIENERBERGER AG FRN PERPETUAL	EUR	671 734	673 737	0.62
773 000	WIENERBERGER AG 4% 17/04/2020	EUR	803 387	802 185	0.74
362 000	WIND TRE SPA - REGS - 2.625% 20/01/2023	EUR	356 972	354 514	0.33
390 000	WIND TRE SPA - REGS - 3.125% 20/01/2025	EUR	376 902	373 589	0.34
100 000	WMG ACQUISITION CORP - REGS - 4.125% 01/11/2024	EUR	94 404	94 437	0.09
600 000	ZIGGO BOND CO BV - REGS - 7.125% 15/05/2024	EUR	639 207	625 053	0.57

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### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	2I RETE GAS SPA 1.75% 16/07/2019	EUR	101 258	100 358	0.09
<b>Total Bonds</b>			<b>81 234 797</b>	<b>82 191 148</b>	<b>75.37</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
4 311 084	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	4 929 761	4 949 527	4.54
1 876 699	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	1 681 382	1 735 609	1.59
45 744	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/07/2039	EUR	39 701	41 025	0.04
1 070	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2033	EUR	904	960	0.00
12 514	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	7 635	8 144	0.01
11 991 988.1	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	9 004 631	9 670 518	8.86
1 009	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2030	EUR	716	717	0.00
30 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/09/2022	EUR	30 477	30 348	0.03
2 443 000	ITALY BUONI POLIENNALI DEL TESORO 3.5% 01/03/2030	EUR	2 587 980	2 647 662	2.43
3 892 000	ITALY BUONI POLIENNALI DEL TESORO 4% 01/02/2037	EUR	4 168 955	4 392 356	4.03
3 228	KINGDOM OF BELGIUM GOVERNMENT BOND COUPON STRIP 0% 22/06/2031	EUR	2 885	2 951	0.00
600 000	SNCF RESEAU EPIC 3.3% 18/12/2042	EUR	780 131	816 015	0.75
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>23 235 158</b>	<b>24 295 832</b>	<b>22.28</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>104 469 955</b>	<b>106 486 980</b>	<b>97.65</b>
<b>Total Investments</b>			<b>104 469 955</b>	<b>106 486 980</b>	<b>97.65</b>

## Lyxor Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Financial Services	23.15	France	19.55
Governments	22.28	Germany	15.86
Technology Hardware & Equipment	8.62	Italy	13.79
General Industrials	6.78	Netherlands	13.29
Aerospace & Defense	5.43	United Kingdom	7.74
Fixed Line Telecommunications	4.62	Luxembourg	6.55
Travel, Leisure & Catering	4.29	Finland	3.27
Electricity	3.03	United States of America	3.21
Gas, Water & Multiutilities	2.71	Ireland	3.18
Automobiles & Parts	2.63	Portugal	2.08
Construction & Materials	1.84	Spain	2.01
Mobile Telecommunications	1.55	Denmark	1.74
Food & Drug Retailers	1.30	Canada	1.70
Support Services	1.14	Austria	1.35
Chemicals	1.09	Sweden	1.06
Pharmaceuticals & Biotechnology	1.07	Jersey	0.65
Software & Computer Services	0.93	Japan	0.45
General Retailers	0.82	Cayman Islands	0.17
Industrial Engineering	0.75		
Health Care Equipment & Services	0.69		
Oil & Gas Producers	0.68		
Leisure Goods	0.47		
Industrial Metals & Mining	0.46		
Media	0.43		
Industrial Transportation	0.40		
Personal Goods	0.30		
Real Estate Investment & Services	0.10		
Food Producers	0.09		
	<b>97.65</b>		<b>97.65</b>



## Lyxor Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
17 112 000	SPAIN GOVERNMENT BOND 1.4% 30/04/2028	EUR	16 948 112	17 967 600	13.77
17 206 000	SPAIN GOVERNMENT BOND 1.4% 30/07/2028	EUR	17 031 627	17 988 013	13.78
18 126 000	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	18 127 147	19 155 557	14.68
15 071 000	SPAIN GOVERNMENT BOND 1.5% 30/04/2027	EUR	15 219 371	16 002 388	12.26
17 751 000	SPAIN GOVERNMENT BOND 5.75% 30/07/2032	EUR	25 984 372	27 384 468	20.98
20 741 860	SPAIN GOVERNMENT BOND 6% 31/01/2029	EUR	29 375 889	30 605 132	23.45
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>122 686 518</b>	<b>129 103 158</b>	<b>98.92</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>122 686 518</b>	<b>129 103 158</b>	<b>98.92</b>
<b>Total Investments</b>			<b>122 686 518</b>	<b>129 103 158</b>	<b>98.92</b>

## Lyxor Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	98.92	Spain	98.92
	<b>98.92</b>		<b>98.92</b>

## Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
12 744	ABN AMRO GROUP NV	EUR	267 242	267 242	0.58
13 994	BAYERISCHE MOTOREN WERKE AG	EUR	1 036 894	1 062 145	2.29
200 000	COMMERZBANK AG	EUR	1 970 618	1 602 400	3.46
17 704	DAIMLER AG	EUR	1 104 760	1 032 851	2.23
19 829	DELIVERY HERO SE	EUR	811 006	814 774	1.76
97 700	DEUTSCHE WOHNEN SE	EUR	3 940 241	3 914 839	8.44
47 678	ELISA OYJ	EUR	1 870 408	1 803 659	3.89
31 531	ERSTE GROUP BANK AG	EUR	1 072 969	1 125 657	2.43
108 683	FORTUM OYJ	EUR	2 015 526	2 047 588	4.42
23 610	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 685 282	1 769 806	3.82
7 662	FRESENIUS SE & CO KGAA	EUR	351 149	387 544	0.84
2 200	GALP ENERGIA SGPS SA	EUR	37 301	32 934	0.07
1 377	GEMALTO NV	EUR	70 158	70 296	0.15
6 500	HELLA GMBH & CO KGAA	EUR	306 410	314 990	0.68
48 719	HENKEL AG & CO KGAA - PFD	EUR	4 321 375	4 396 403	9.47
16 567	KNORR-BREMSE AG	EUR	1 559 783	1 601 201	3.45
12 947	KONE OYJ - B	EUR	607 344	632 590	1.36
9 500	LANXESS	EUR	605 530	489 250	1.05
9 283	LEG IMMOBILIEN AG	EUR	936 870	963 111	2.08
58 303	NN GROUP NV	EUR	2 201 521	2 263 322	4.88
79 770	NOKIAN RENKAAT OYJ	EUR	2 462 500	2 378 741	5.13
27 429	OMV AG	EUR	1 275 048	1 309 735	2.82
18 691	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	1 056 415	1 155 851	2.49
9 425	QIAGEN NV	EUR	308 009	324 503	0.70
24 002	RAIFFEISEN BANK INTERNATIONAL AG	EUR	579 825	570 528	1.23
419	SAMPO OYJ - A	EUR	17 011	17 078	0.04
14 055	SAP SE	EUR	1 354 364	1 610 422	3.47
4 272	SIEMENS AG - REG	EUR	440 841	455 993	0.98
14 500	SIGNIFY NV	EUR	320 885	387 585	0.84
1 300	SOFTWARE AG	EUR	51 064	44 148	0.10
397 330	STORA ENSO OYJ - R	EUR	4 400 908	4 396 455	9.47
37 898	UNIPER SE	EUR	1 004 676	1 023 625	2.21
121 394	UPM-KYMMENE OYJ	EUR	3 122 254	3 048 203	6.57
21 987	VONOVIA SE	EUR	928 675	977 762	2.11
33 057	WOLTERS KLUWER NV	EUR	2 056 145	2 055 484	4.43
<b>Total Shares</b>			<b>46 151 007</b>	<b>46 348 715</b>	<b>99.94</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>46 151 007</b>	<b>46 348 715</b>	<b>99.94</b>
<b>Total Investments</b>			<b>46 151 007</b>	<b>46 348 715</b>	<b>99.94</b>

## Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Forestry & Paper	16.04	Germany	50.92
Automobiles & Parts	12.14	Finland	30.89
Real Estate Investment & Services	10.55	Netherlands	11.58
Household Goods & Home Construction	9.48	Austria	6.48
Banks	7.69	Portugal	0.07
Life Insurance	4.88		
Industrial Engineering	4.82		<b>99.94</b>
Health Care Equipment & Services	4.65		
Media	4.43		
Electricity	4.42		
Fixed Line Telecommunications	3.89		
Software & Computer Services	3.72		
Oil & Gas Producers	2.90		
Alternative Energy	2.21		
Real Estate Investment Trusts	2.08		
General Retailers	1.76		
Electronic & Electrical Equipment	1.51		
Chemicals	1.05		
General Industrials	0.98		
Pharmaceuticals & Biotechnology	0.70		
Nonlife Insurance	0.04		
	<b>99.94</b>		

## Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
72 519	AEGON NV	EUR	424 334	378 403	1.36
22 546	ASR NEDERLAND NV	EUR	971 283	1 000 585	3.59
23 045	BAYER AG	EUR	1 532 546	1 532 546	5.51
10 064	BAYERISCHE MOTOREN WERKE AG	EUR	850 263	856 055	3.08
12 000	DAIMLER AG	EUR	974 098	784 580	2.82
3 417	DELIVERY HERO SE	EUR	203 585	157 351	0.57
102 625	DEUTSCHE BANK AG - REG	EUR	936 588	847 522	3.04
88 385	DEUTSCHE TELEKOM AG - REG	EUR	1 471 189	1 477 277	5.31
19 138	DEUTSCHE WOHNEN SE	EUR	853 070	859 420	3.09
183	DIALOG SEMICONDUCTOR PLC	EUR	8 503	7 076	0.03
43 058	ELISA OYJ	EUR	1 856 308	1 825 490	6.56
17 749	ERSTE GROUP BANK AG	EUR	710 986	710 120	2.55
31 398	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	2 531 094	2 637 672	9.47
20 130	FRESENIUS SE & CO KGAA	EUR	1 104 100	1 141 069	4.10
1	GERRESHEIMER AG	EUR	81	75	0.00
18 797	HELLA GMBH & CO KGAA	EUR	954 688	1 020 849	3.67
20 141	HENKEL AG & CO KGAA - PFD	EUR	2 004 394	2 036 899	7.31
10 197	KNORR-BREMSE AG	EUR	1 011 090	1 104 495	3.97
13 988	KONE OYJ - B	EUR	756 016	765 947	2.75
5 053	LEG IMMOBILIEN AG	EUR	559 771	587 526	2.11
4 153	LINDE PLC	EUR	726 974	746 544	2.68
8 053	MORPHOSYS AG	EUR	350 060	797 810	2.87
6 721	NN GROUP NV	EUR	275 805	292 401	1.05
120 221	NOKIA OYJ	EUR	728 414	630 410	2.26
39 325	NOKIAN RENKAAT OYJ	EUR	1 374 150	1 314 213	4.72
12 822	OMV AG	EUR	661 874	686 149	2.46
1 487	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	100 027	103 055	0.37
49 892	RAIFFEISEN BANK INTERNATIONAL AG	EUR	1 334 666	1 329 075	4.77
842	SAP SE	EUR	94 689	108 121	0.39
1 635	SIEMENS AG - REG	EUR	177 861	195 584	0.70
21 406	UNIPER SE	EUR	612 272	647 962	2.33
16 978	WOLTERS KLUWER NV	EUR	1 170 787	1 183 114	4.25
<b>Total Shares</b>			<b>27 321 566</b>	<b>27 765 395</b>	<b>99.74</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>27 321 566</b>	<b>27 765 395</b>	<b>99.74</b>
<b>Total Investments</b>			<b>27 321 566</b>	<b>27 765 395</b>	<b>99.74</b>

## Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Health Care Equipment & Services	13.57	Germany	60.70
Automobiles & Parts	10.98	Finland	16.29
Banks	10.37	Netherlands	10.25
Pharmaceuticals & Biotechnology	8.37	Austria	9.79
Household Goods & Home Construction	7.32	Ireland	2.68
Industrial Engineering	6.72	United Kingdom	0.03
Fixed Line Telecommunications	6.56		
Mobile Telecommunications	5.31		<b>99.74</b>
Media	4.25		
Electronic & Electrical Equipment	3.67		
Nonlife Insurance	3.59		
Real Estate Investment & Services	3.09		
Chemicals	2.68		
Oil & Gas Producers	2.46		
Life Insurance	2.41		
Alternative Energy	2.33		
Technology Hardware & Equipment	2.29		
Real Estate Investment Trusts	2.11		
General Industrials	0.70		
General Retailers	0.57		
Software & Computer Services	0.39		
	<b>99.74</b>		

## Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
59 375	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	2 187 969	2 430 219	1.83
442 996	ALPS ALPINE CO LTD	JPY	8 428 579	8 329 824	6.28
7 707	AMADEUS IT GROUP SA - A	EUR	511 745	546 580	0.41
33 616	APA GROUP	AUD	207 622	203 100	0.15
16 262	ASR NEDERLAND NV	EUR	663 815	643 975	0.49
275 200	AUSNET SERVICES	AUD	304 811	306 786	0.23
324 436	AXA SA	EUR	7 393 896	7 703 733	5.81
1 962 168	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	10 699 297	10 631 026	8.01
21 108	BAYERISCHE MOTOREN WERKE AG	EUR	1 501 834	1 602 097	1.21
195 077	BHP GROUP LTD	AUD	4 589 401	4 582 120	3.46
6 707	BLUESCOPE STEEL LTD	AUD	57 583	56 655	0.04
55 979	CALTEX AUSTRALIA LTD	AUD	982 705	956 627	0.72
202 405	COCA-COLA AMATIL LTD	AUD	1 057 756	1 118 646	0.84
20 050	DAIWA HOUSE INDUSTRY CO LTD	JPY	516 907	499 732	0.38
3 292	DENTSU INC	JPY	121 106	119 608	0.09
251 009	DEUTSCHE BANK AG - REG	EUR	2 013 594	1 849 685	1.39
14 479	DEXUS	AUD	113 436	113 668	0.09
136 666	ENDESA SA	EUR	2 801 653	3 035 352	2.29
5 865	ERSTE GROUP BANK AG	EUR	216 888	209 381	0.16
106 432	FAMILYMART UNY HOLDINGS CO LTD	JPY	2 324 384	2 530 807	1.91
1 814	FANUC CORP	JPY	309 035	301 927	0.23
15 680	FAST RETAILING CO LTD	JPY	6 644 100	8 072 531	6.09
26 783	FERROVIAL SA	EUR	496 959	588 155	0.44
649 111	IBERDROLA SA	EUR	5 077 443	5 256 501	3.96
124 726	INSURANCE AUSTRALIA GROUP LTD	AUD	611 123	617 265	0.47
136 799	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	957 593	861 834	0.65
252 031	KANSAI ELECTRIC POWER CO INC	JPY	3 186 263	2 716 818	2.05
24 565	KAO CORP	JPY	1 614 676	1 684 074	1.27
221 578	KONINKLIJKE PHILIPS NV	EUR	7 394 259	8 412 209	6.34
21 044	LAFARGEHOLCIM LTD - REG	CHF	925 691	965 223	0.73
816 950	MAPFRE SA	EUR	1 972 117	2 185 341	1.65
61 156	MEIJI HOLDINGS CO LTD	JPY	4 329 844	4 287 164	3.23
419 682	MIRVAC GROUP	AUD	709 189	745 926	0.56
703 314	mitsubishi chemical holdings corp	JPY	4 539 748	4 446 356	3.35
8 275	mitsubishi estate co ltd	JPY	129 207	124 339	0.09
1 191 506	mitsubishi ufj financial group inc	JPY	5 336 007	5 249 318	3.96
117 606	NGK INSULATORS LTD	JPY	1 558 699	1 549 010	1.17
99	NIPPON BUILDING FUND INC	JPY	549 374	568 692	0.43
8 885	NN GROUP NV	EUR	331 233	344 916	0.26
164	NOMURA REAL ESTATE MASTER FUND INC	JPY	204 283	214 299	0.16
74 437	QBE INSURANCE GROUP LTD	AUD	583 737	604 472	0.46
233 275	RED ELECTRICA CORP SA	EUR	4 331 147	4 312 088	3.25
2 441 896	RELIANCE WORLDWIDE CORP LTD	AUD	7 045 400	7 484 034	5.64
140 961	REPSOL SA	EUR	2 094 680	2 132 740	1.61

## Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
17 643	SECOM CO LTD	JPY	1 311 914	1 319 925	1.00
12 289	SONOVA HOLDING AG	CHF	2 134 887	2 211 374	1.67
277 209	SUBARU CORP	JPY	6 090 927	6 041 976	4.56
215 166	SUMITOMO CHEMICAL CO LTD	JPY	924 042	951 559	0.72
3 346	SUZUKI MOTOR CORP	JPY	127 689	135 778	0.10
23 125	SWISS RE AG	CHF	1 995 170	1 985 672	1.50
6 768	TOKYO TATEMONO CO LTD	JPY	70 265	67 833	0.05
48 667	TRANSURBAN GROUP	AUD	388 349	410 793	0.31
116 059	TREASURY WINE ESTATES LTD	AUD	1 149 113	1 253 707	0.95
105 073	VIVENDI SA	EUR	1 891 314	2 718 239	2.05
10 495	YOKOHAMA RUBBER CO LTD	JPY	181 114	175 985	0.13
29 830	ZENSHO HOLDINGS CO LTD	JPY	577 657	598 426	0.45
<b>Total Shares</b>			<b>124 469 229</b>	<b>129 066 120</b>	<b>97.33</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>124 469 229</b>	<b>129 066 120</b>	<b>97.33</b>
<b>Total Investments</b>			<b>124 469 229</b>	<b>129 066 120</b>	<b>97.33</b>



## Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Electronic & Electrical Equipment	13.78	Japan	37.69
Banks	13.53	Spain	24.12
Nonlife Insurance	10.36	Australia	13.92
Electricity	9.50	France	7.86
Construction & Materials	8.65	Netherlands	7.09
General Retailers	6.09	Switzerland	3.89
Automobiles & Parts	6.00	Germany	2.60
Chemicals	4.07	Austria	0.16
Mining	3.46		
Food Producers	3.23		<b>97.33</b>
Oil & Gas Producers	2.33		
Gas, Water & Multiutilities	2.29		
Media	2.14		
Food & Drug Retailers	1.91		
Beverages	1.79		
Health Care Equipment & Services	1.67		
Support Services	1.41		
Personal Goods	1.27		
Real Estate Investment Trusts	1.24		
Travel, Leisure & Catering	1.10		
Household Goods & Home Construction	0.38		
Industrial Transportation	0.31		
Life Insurance	0.26		
Industrial Engineering	0.23		
Oil Equipment, Services & Distribution	0.15		
Real Estate Investment & Services	0.14		
Industrial Metals & Mining	0.04		
	<b>97.33</b>		

## Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
868	ADMIRAL GROUP PLC	GBP	18 284	19 131	1.25
194	A.G. BARR PLC	GBP	1 460	1 653	0.11
358	AGGREKO PLC	GBP	2 707	3 054	0.20
1 321	ASHMORE GROUP PLC	GBP	5 256	6 063	0.40
5 875	ASSURA PLC	GBP	3 412	3 502	0.23
1 042	ASTRAZENECA PLC	GBP	61 011	59 665	3.91
1 004	BABCOCK INTERNATIONAL GROUP PLC	GBP	6 068	5 271	0.35
8 283	BAE SYSTEMS PLC	GBP	42 976	40 918	2.68
1 744	BARRATT DEVELOPMENTS PLC	GBP	10 218	10 495	0.69
2 226	BBA AVIATION PLC	GBP	5 570	6 055	0.40
1 179	BCA MARKETPLACE PLC	GBP	2 416	2 431	0.16
223	BELLWAY PLC	GBP	6 754	6 940	0.46
543	BIG YELLOW GROUP PLC	GBP	5 022	5 653	0.37
13 788	BP PLC	GBP	71 642	77 076	5.05
1 058	BREWIN DOLPHIN HOLDINGS PLC	GBP	3 403	3 462	0.23
1 710	BRITISH LAND CO PLC	GBP	10 268	10 157	0.67
463	BRITVIC PLC	GBP	4 094	4 230	0.28
19 867	BT GROUP PLC	GBP	46 822	45 505	2.98
599	CARD FACTORY PLC	GBP	1 346	1 226	0.08
411	CARNIVAL PLC	GBP	17 908	16 584	1.09
16 299	CENTRICA PLC	GBP	22 721	17 318	1.14
328	CLS HOLDINGS PLC	GBP	782	790	0.05
3 214	COMPASS GROUP PLC	GBP	53 435	56 020	3.67
632	COUNTRYSIDE PROPERTIES PLC	GBP	2 079	2 142	0.14
74	CRANSWICK PLC	GBP	2 064	2 145	0.14
4 212	DIRECT LINE INSURANCE GROUP PLC	GBP	14 786	13 874	0.91
1 296	DOMINO'S PIZZA GROUP PLC	GBP	3 364	3 467	0.23
151	DUNELM GROUP PLC	GBP	1 170	1 291	0.08
2 010	F&C COMMERCIAL PROPERTY TRUST	GBP	2 590	2 472	0.16
121	FDM GROUP HOLDINGS PLC	GBP	1 078	1 186	0.08
64	GAMES WORKSHOP GROUP PLC	GBP	2 048	2 660	0.17
4 871	GLAXOSMITHKLINE PLC	GBP	73 485	76 640	5.03
236	GREGGS PLC	GBP	3 787	4 241	0.28
902	GVC HOLDINGS PLC	GBP	6 881	5 888	0.39
2 434	G4S PLC	GBP	5 249	5 262	0.35
1 443	HAMMERSON PLC	GBP	6 105	4 645	0.30
1 252	HASTINGS GROUP HOLDINGS PLC	GBP	2 888	2 383	0.16
152	HILL & SMITH HOLDINGS PLC	GBP	1 717	1 940	0.13
905	HOWDEN JOINERY GROUP PLC	GBP	4 309	4 597	0.30
1 273	IG GROUP HOLDINGS PLC	GBP	7 578	6 490	0.43
664	IMI PLC	GBP	6 890	6 975	0.46
1 873	IMPERIAL BRANDS PLC	GBP	51 741	45 626	2.99
1 158	INCHCAPE PLC	GBP	7 112	7 116	0.47
2 010	INFORMA PLC	GBP	14 274	15 658	1.03

## Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
8 114	ITV PLC	GBP	11 640	11 088	0.73
1 975	JUPITER FUND MANAGEMENT PLC	GBP	7 795	7 412	0.49
154	KIER GROUP PLC	GBP	774	578	0.04
7 329	KINGFISHER PLC	GBP	18 645	19 356	1.27
4 206	LONDONMETRIC PROPERTY PLC	GBP	7 835	8 505	0.56
4 018	MAN GROUP PLC	GBP	6 085	6 292	0.41
3 649	MARKS & SPENCER GROUP PLC	GBP	10 718	10 432	0.68
550	MONDI PLC	GBP	10 449	9 243	0.61
1 564	MONEYSUPERMARKET.COM GROUP PLC	GBP	5 308	5 688	0.37
685	NATIONAL EXPRESS GROUP PLC	GBP	2 838	2 815	0.18
8 435	NATIONAL GRID PLC	GBP	72 474	70 525	4.63
689	NEWRIVER REIT PLC	GBP	1 717	1 581	0.10
255	NEXT PLC	GBP	12 403	14 703	0.96
145	PADDY POWER BETFAIR PLC	GBP	9 065	9 408	0.62
520	PAGEGROUP PLC	GBP	2 365	2 798	0.18
815	PENNON GROUP PLC	GBP	6 388	6 101	0.40
945	PERSIMMON PLC	GBP	22 908	21 130	1.39
549	PETS AT HOME GROUP PLC	GBP	880	831	0.05
480	PLAYTECH PLC	GBP	2 575	2 099	0.14
3 469	PRIMARY HEALTH PROPERTIES PLC	GBP	4 139	4 558	0.30
1 160	QINETIQ GROUP PLC	GBP	3 431	3 496	0.23
548	RANK GROUP PLC	GBP	955	877	0.06
3 953	RELX PLC	GBP	65 273	69 533	4.56
1 788	RIO TINTO PLC	GBP	75 775	79 835	5.23
1 732	ROYAL DUTCH SHELL PLC - A	GBP	41 516	42 434	2.78
1 430	ROYAL DUTCH SHELL PLC - B	GBP	34 578	35 242	2.31
4 428	ROYAL MAIL PLC	GBP	13 582	11 194	0.73
902	RPC GROUP PLC	GBP	7 208	7 117	0.47
385	SAFESTORE HOLDINGS PLC	GBP	2 112	2 479	0.16
2 153	SAGA PLC	GBP	2 975	1 268	0.08
4 183	SEGRO PLC	GBP	27 179	28 377	1.86
410	SEVERN TRENT PLC	GBP	8 456	8 348	0.55
416	SHAFTESBURY PLC	GBP	3 688	3 576	0.23
1 524	SMITH & NEPHEW PLC	GBP	21 928	22 563	1.48
711	SMITHS GROUP PLC	GBP	10 489	10 825	0.71
255	SPECTRIS PLC	GBP	6 653	7 007	0.46
3 074	SSE PLC	GBP	38 237	35 182	2.31
626	STOBART GROUP LTD	GBP	1 115	934	0.06
1 112	TATE & LYLE PLC	GBP	7 534	8 536	0.56
8 096	TAYLOR WIMPEY PLC	GBP	14 603	14 686	0.96
116	TELECOM PLUS PLC	GBP	1 576	1 638	0.11
473	TRAVIS PERKINS PLC	GBP	6 670	6 610	0.43
10 078	TRITAX BIG BOX REIT PLC	GBP	14 324	14 976	0.98
1 380	TUI AG	GBP	13 994	11 782	0.77

## Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost GBP	Market value GBP	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
3 823	UK COMMERCIAL PROPERTY TRUST LTD	GBP	3 355	3 383	0.22
1 407	UNILEVER PLC	GBP	57 490	65 531	4.30
877	UNITE GROUP PLC	GBP	7 462	8 261	0.54
1 617	UNITED UTILITIES GROUP PLC	GBP	13 636	13 402	0.88
53 851	VODAFONE GROUP PLC	GBP	80 614	76 468	5.01
295	WH SMITH PLC	GBP	5 940	6 042	0.40
272	WHITBREAD PLC	GBP	12 736	12 131	0.80
1 795	WILLIAM HILL PLC	GBP	3 458	2 885	0.19
239	WORKSPACE GROUP PLC	GBP	2 318	2 358	0.15
2 029	WPP PLC	GBP	20 968	19 405	1.27
4 280	3I GROUP PLC	GBP	39 676	45 817	3.00
550	888 HOLDINGS PLC	GBP	1 012	796	0.05
<b>Total Shares</b>			<b>1 514 287</b>	<b>1 520 034</b>	<b>99.68</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>1 514 287</b>	<b>1 520 034</b>	<b>99.68</b>
<b>Total Investments</b>			<b>1 514 287</b>	<b>1 520 034</b>	<b>99.68</b>

## Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Oil & Gas Producers	10.14	United Kingdom	93.69
Pharmaceuticals & Biotechnology	8.94	United States of America	2.31
Travel, Leisure & Catering	8.18	Jersey	1.27
Gas, Water & Multiutilities	7.59	Germany	0.77
Media	7.59	Ireland	0.62
Real Estate Investment Trusts	6.47	Isle of Man	0.52
Financial Services	5.34	Guernsey	0.45
Mining	5.24	Gibraltar	0.05
Mobile Telecommunications	5.01		
Personal Goods	4.30		<b>99.68</b>
General Retailers	4.08		
Household Goods & Home Construction	3.63		
Fixed Line Telecommunications	3.09		
Tobacco	2.99		
Aerospace & Defense	2.68		
Electricity	2.31		
Support Services	1.81		
Health Care Equipment & Services	1.48		
General Industrials	1.41		
Life Insurance	1.25		
Industrial Transportation	1.19		
Nonlife Insurance	1.07		
Food Producers	0.98		
Forestry & Paper	0.61		
Industrial Engineering	0.58		
Electronic & Electrical Equipment	0.46		
Software & Computer Services	0.45		
Food & Drug Retailers	0.28		
Real Estate Investment & Services	0.21		
Leisure Goods	0.17		
Beverages	0.11		
Construction & Materials	0.04		
	<b>99.68</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
202 733	AALBERTS INDUSTRIES NV	EUR	7 069 300	7 095 655	4.73
7 515	ACCIONA SA	EUR	745 037	776 300	0.52
113 112	AIRBUS SE	EUR	13 869 127	13 786 090	9.18
1 423	ALPHABET CLASS - A	USD	1 520 211	1 522 370	1.01
73 398	AMADEUS IT GROUP SA - A	EUR	5 093 821	5 205 386	3.47
385	AMAZON.COM INC	USD	575 589	661 828	0.44
3 001	ARCELORMITTAL	EUR	58 646	58 057	0.04
2 544 501	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	13 994 611	13 786 105	9.18
6 895 355	BANCO COMERCIAL PORTUGUES SA	EUR	1 672 124	1 724 528	1.15
6 729 710	BANCO DE SABADELL SA	EUR	6 998 898	6 971 980	4.64
5 150	BERKSHIRE HATHAWAY INC - B	USD	988 339	995 857	0.66
62 868	BOSTON SCIENTIFIC CORP	USD	2 225 890	2 082 324	1.39
89 500	CEZ AS	CZK	1 869 370	1 854 769	1.24
99 284	COMCAST CORP	USD	3 660 409	3 856 369	2.57
876	COSTAR GROUP INC	USD	275 694	387 896	0.26
112 883	ELISA OYJ	EUR	4 234 241	4 270 364	2.84
116 822	ENDESA SA	EUR	2 435 739	2 594 617	1.73
21 214	EQUITY RESIDENTIAL	USD	1 423 020	1 446 573	0.96
18 430	ERSTE GROUP BANK AG	EUR	659 730	657 951	0.44
219	ESSEX PROPERTY TRUST INC	USD	54 456	55 204	0.04
8 837	FACEBOOK INC	USD	1 338 014	1 525 007	1.02
335 924	HOIST FINANCE AB	SEK	1 362 150	1 358 294	0.90
896 470	IBERDROLA SA	EUR	6 994 000	7 259 614	4.83
1 360	ILLUMINA INC	USD	382 615	378 621	0.25
251 036	KESKO OYJ - B	EUR	12 235 495	11 622 967	7.74
172 612	KONINKLIJKE PHILIPS NV	EUR	6 245 102	6 553 215	4.36
2 684	LABORATORY CORP OF AMERICA HOLDINGS	USD	378 094	382 997	0.26
84 364	LYONDELLBASELL INDUSTRIES NV - A	USD	6 754 059	6 641 774	4.42
89 441	MELIA HOTELS INTERNATIONAL SA	EUR	794 236	789 764	0.53
27 854	MERCK & CO INC	USD	2 013 968	1 956 267	1.30
43 633	MICRON TECHNOLOGY INC	USD	1 391 574	1 637 552	1.09
4 816	MID-AMERICA APARTMENT COMMUNITIES INC	USD	466 690	470 169	0.31
31 773	NETAPP INC	USD	2 096 832	2 065 373	1.38
2 056	NETFLIX INC	USD	472 464	679 781	0.45
90 717	NOVO NORDISK A/S	DKK	4 132 918	3 955 206	2.63
45 991	NOVOZYMES A/S - B	DKK	1 872 255	1 910 927	1.27
122 419	OMV AG	EUR	5 993 491	5 845 507	3.89
1 971	PALO ALTO NETWORKS INC	USD	288 453	437 623	0.29
167 535	PANDORA A/S	DKK	6 397 908	6 265 423	4.17
18 873	PEPSICO INC	USD	2 014 398	2 156 409	1.44
234 550	RED ELECTRICA CORP SA	EUR	4 634 021	4 335 657	2.89
6 715	ROCHE HOLDING AG	CHF	1 571 640	1 579 377	1.05
669	SIMON PROPERTY GROUP INC	USD	110 159	103 690	0.07
9 669	SOUTHERN CO	USD	450 257	459 163	0.31

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
799 665	TELEFONICA SA	EUR	5 918 511	5 943 110	3.96
4 164	TWITTER INC	USD	144 253	148 287	0.10
10 886	UNITED PARCEL SERVICE INC - B	USD	1 013 751	1 031 776	0.69
15 466	UNITED TECHNOLOGIES CORP	USD	1 742 661	1 968 061	1.31
<b>Total Shares</b>			<b>148 634 221</b>	<b>149 251 834</b>	<b>99.40</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>148 634 221</b>	<b>149 251 834</b>	<b>99.40</b>
<b>Total Investments</b>			<b>148 634 221</b>	<b>149 251 834</b>	<b>99.40</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	15.42	Spain	31.73
Aerospace & Defense	10.49	Netherlands	22.70
Electricity	9.26	United States of America	18.64
Food & Drug Retailers	7.74	Finland	10.59
Fixed Line Telecommunications	6.80	Denmark	8.08
Pharmaceuticals & Biotechnology	6.51	Austria	4.33
Industrial Engineering	4.73	Czech Republic	1.24
Chemicals	4.42	Portugal	1.15
Electronic & Electrical Equipment	4.36	Sweden	0.90
Personal Goods	4.17	Luxembourg	0.04
Oil & Gas Producers	3.89		
Support Services	3.73		<b>99.40</b>
Technology Hardware & Equipment	2.76		
Media	2.57		
Software & Computer Services	2.13		
Gas, Water & Multiutilities	1.73		
Health Care Equipment & Services	1.64		
Beverages	1.44		
Real Estate Investment Trusts	1.07		
Financial Services	0.90		
General Retailers	0.89		
Industrial Transportation	0.69		
Nonlife Insurance	0.66		
Travel, Leisure & Catering	0.53		
Construction & Materials	0.52		
Real Estate Investment & Services	0.31		
Industrial Metals & Mining	0.04		
	<b>99.40</b>		



## Lyxor Index Fund - Lyxor Smart Cash

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
900 000	TAG IMMOBILIEN AG 0.625% CV 01/09/2022	EUR	1 096 968	1 068 165	0.10
1 000 000	VODAFONE GROUP PLC 1.2% CV 12/03/2021	GBP	1 214 249	1 238 169	0.11
<b>Total Bonds</b>			<b>2 311 217</b>	<b>2 306 334</b>	<b>0.21</b>
<b>Shares</b>					
75 470	ADOBE INC	USD	17 283 734	19 339 948	1.76
194 501	ALIOR BANK SA	PLN	2 800 905	2 674 635	0.24
21 292	ALPHABET CLASS - A	USD	22 223 948	24 716 721	2.25
2 237	ALPHABET INC	USD	2 308 178	2 579 542	0.23
14 836	AMAZON.COM INC	USD	21 603 433	25 755 461	2.34
98 163	AMERICAN ELECTRIC POWER CO INC	USD	7 019 985	7 388 159	0.67
84 128	APPLE INC	USD	13 061 773	15 415 932	1.40
23 177	AUTOZONE INC	USD	21 268 683	21 223 789	1.93
1 500 000	AXA SA	EUR	35 175 000	35 520 000	3.23
39 888	BIOGEN INC	USD	11 063 706	8 194 080	0.74
1 771 872	BNP PARIBAS SA	EUR	79 929 146	84 456 278	7.67
36 411	BOEING CO	USD	12 023 731	12 360 370	1.12
45 808	BRIDGESTONE CORP	JPY	1 584 512	1 616 546	0.15
2 684	BURLINGTON STORES INC	USD	376 476	411 878	0.04
21 977	CCC SA	PLN	1 079 662	1 056 333	0.10
9 373	CONOCOPHILLIPS	USD	546 797	525 899	0.05
1 907	CONSTELLATION BRANDS INC - A	USD	279 811	362 989	0.03
115 000	COSTCO WHOLESALE CORP	USD	21 935 138	25 158 696	2.29
3 536 693	CREDIT AGRICOLE SA	EUR	39 999 998	43 819 626	3.98
676 279	CYFROWY POLSAT SA	PLN	4 018 310	4 173 444	0.38
73 092	ELECTRONIC ARTS INC	USD	6 352 158	6 200 972	0.56
5 083 817	ENGIE SA	EUR	67 395 259	66 216 716	6.02
154 165	EXXON MOBIL CORP	USD	10 939 022	11 041 174	1.00
59 327	FACEBOOK INC	USD	8 250 176	10 349 018	0.94
192 114	FANUC CORP	JPY	31 831 582	31 967 030	2.90
66 360	FAST RETAILING CO LTD	JPY	31 443 159	34 154 610	3.10
630 149	FIRST DATA CORP	USD	14 176 893	14 244 099	1.29
455 069	FLOWSERVE CORP	USD	19 014 059	20 210 345	1.84
2 201 980	GENERAL ELECTRIC CO	USD	19 810 537	19 187 950	1.74
163 820	GILEAD SCIENCES INC	USD	9 762 162	9 524 623	0.87
80 914	GRUPA LOTOS SA	PLN	1 616 396	1 599 381	0.15
359 839	HALLIBURTON CO	USD	9 062 423	9 271 510	0.84
17 444	HUMANA INC	USD	4 220 370	4 012 464	0.36
53 515	IDEXX LABORATORIES INC	USD	9 714 523	11 055 741	1.00
5 217	ILLUMINA INC	USD	1 383 405	1 457 919	0.13
153 551	JAPAN TOBACCO INC	JPY	3 440 699	3 168 114	0.29
280 286	JASTRZEBSKA SPOLKA WEGLOWA SA	PLN	4 026 460	3 844 497	0.35
9 705	JM SMUCKER CO	USD	917 168	1 060 892	0.10
413 580	KAO CORP	JPY	28 163 340	28 345 446	2.58

## Lyxor Index Fund - Lyxor Smart Cash

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
82 255	KGHM POLSKA MIEDZ SA	PLN	2 000 357	2 019 908	0.18
1 322 061	KIRIN HOLDINGS CO LTD	JPY	26 614 918	26 678 911	2.42
39 039	KLA-TENCOR CORP	USD	4 296 017	4 407 009	0.40
320 623	KUBOTA CORP	JPY	3 884 138	4 321 963	0.39
639	LPP SA	PLN	1 244 525	1 293 878	0.12
46 446	MBANK SA	PLN	4 671 635	4 852 107	0.44
69 510	MCKESSON CORP	USD	7 219 895	7 368 707	0.67
2 530	MICRON TECHNOLOGY INC	USD	94 980	95 413	0.01
54 797	MICROSOFT CORP	USD	5 681 811	6 368 446	0.58
614 837	MONDELEZ INTERNATIONAL INC	USD	27 073 990	27 823 494	2.53
119 169	NIKE INC - B	USD	8 799 993	9 419 538	0.86
1 275	NVIDIA CORP	USD	176 519	204 770	0.02
42 641	OTSUKA HOLDINGS CO LTD	JPY	1 565 547	1 355 535	0.12
158 117	PEPSICO INC	USD	16 298 934	17 940 035	1.63
279 793	PFIZER INC	USD	10 415 000	9 920 298	0.90
587 678	PGE POLSKA GRUPA ENERGETYCZNA SA	PLN	1 405 228	1 343 100	0.12
369 116	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	8 441 111	8 547 651	0.78
3 349 418	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	30 335 823	31 324 622	2.85
5 933	QURATE RETAIL INC	USD	93 248	91 019	0.01
9 142	REGENERON PHARMACEUTICALS INC	USD	3 503 135	2 817 678	0.26
2 122 729	REPSOL SA	EUR	31 464 550	31 299 639	2.84
1 189 000	SANOFI	EUR	93 406 984	92 135 610	8.36
39 535	SANTANDER BANK POLSKA SA	PLN	3 459 197	3 701 098	0.34
207 443	SEKISUI HOUSE LTD	JPY	2 760 650	2 977 413	0.27
345 849	SEVEN & I HOLDINGS CO LTD	JPY	12 717 909	10 689 651	0.97
9 711	SHIMAMURA CO LTD	JPY	756 169	644 794	0.06
594 170	SHISEIDO CO LTD	JPY	36 722 961	41 488 699	3.77
102 918	SIRIUS XM HOLDINGS INC	USD	551 436	541 043	0.05
64 020	TRIPADVISOR INC	USD	2 959 084	3 060 530	0.28
52 103	UNION PACIFIC CORP	USD	7 687 328	8 231 677	0.75
2 000 000	VEOLIA ENVIRONNEMENT SA	EUR	40 569 154	42 320 000	3.84
<b>Total Shares</b>			<b>993 974 943</b>	<b>1 028 947 063</b>	<b>93.48</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>996 286 160</b>	<b>1 031 253 397</b>	<b>93.69</b>

### Investment Funds

<b>Open-ended Investment Funds</b>					
146 775	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 1	EUR	16 870 319	17 910 953	1.62
145 900	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 2	EUR	16 868 958	17 909 225	1.63
145 775	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 3	EUR	16 869 083	17 909 917	1.63
173 400	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 4	EUR	16 868 352	17 908 752	1.63

## Lyxor Index Fund - Lyxor Smart Cash

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Investment Funds (continued)</b>					
<b>Open-ended Investment Funds (continued)</b>					
184 525	LYXOR INTERNATIONAL ASSET MANAGEMENT - LYXOR FRANCE INDEX 5	EUR	16 867 430	17 908 151	1.63
<b>Total Open-ended Investment Funds</b>			<b>84 344 142</b>	<b>89 546 998</b>	<b>8.14</b>
<b>Total Investment Funds</b>			<b>84 344 142</b>	<b>89 546 998</b>	<b>8.14</b>
<b>Total Investments</b>			<b>1 080 630 302</b>	<b>1 120 800 395</b>	<b>101.83</b>

## Lyxor Index Fund - Lyxor Smart Cash

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	15.52	France	41.25
Pharmaceuticals & Biotechnology	11.39	United States of America	34.46
General Retailers	10.82	Japan	17.03
Gas, Water & Multiutilities	9.86	Poland	6.04
Investment Fund	8.14	Spain	2.84
Personal Goods	7.32	United Kingdom	0.11
Software & Computer Services	5.76	Germany	0.10
Oil & Gas Producers	4.82		
Industrial Engineering	4.74		<b>101.83</b>
Beverages	4.09		
Nonlife Insurance	3.23		
Food Producers	2.62		
Technology Hardware & Equipment	1.83		
General Industrials	1.74		
Health Care Equipment & Services	1.37		
Support Services	1.29		
Industrial Transportation	1.14		
Aerospace & Defense	1.12		
Oil Equipment, Services & Distribution	0.84		
Electricity	0.79		
Food & Drug Retailers	0.67		
Leisure Goods	0.56		
Media	0.43		
Mining	0.35		
Tobacco	0.29		
Travel, Leisure & Catering	0.28		
Household Goods & Home Construction	0.27		
Industrial Metals & Mining	0.18		
Automobiles & Parts	0.15		
Mobile Telecommunications	0.11		
Real Estate Investment & Services	0.10		
Financial Services	0.01		
	<b>101.83</b>		

## Lyxor Index Fund - Lyxor Alpha Plus Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Investment Funds</b>					
<b>Open-ended Investment Funds</b>					
64 854.2658	LYXOR NEWCITS IRL II PLC/CHENAVARI CREDIT FUND - I	EUR	6 252 259	6 428 608	6.37
82 963.6229	LYXOR NEWUCITS IRL II PLC LYXOR/WTN FUND - I	EUR	8 814 384	9 267 692	9.18
37 239.87	BLACKROCK STRATEGIC FUNDS - AMERICAS DIVERSIFIED EQUITY ABSOLUTE RETURN FUND - I2	EUR	3 900 000	3 798 094	3.76
8 385.55	ELEVA UCITS FUND - ELEVA ABSOLUTE RETURN EUROPE FUND	EUR	9 439 996	9 915 745	9.82
338.8632	EXANE FUNDS 1 - EXANE ARCHIMEDES FUND - A	EUR	5 849 511	5 593 584	5.54
1 120 827.369	HENDERSON GARTMORE FUND - UNITED KINGDOM ABSOLUTE RETURN - I	EUR	7 904 231	7 943 528	7.87
37 876.61	INRIS UCITS PLC - R PARUS FUND - I	EUR	4 025 445	3 913 033	3.87
5 337.4991	IPM UCITS UMBRELLA ICAV - IPM SYSTEMATIC MACRO UCITS FUND	EUR	5 630 785	5 554 721	5.50
125 471.605	JANUS HENDERSON HORIZON PAN EUROPEAN ALPHA FUND	EUR	1 984 447	2 066 517	2.05
51 445.353	LEGG MASON GLOBAL FUNDS PLC-LEGG MASON WESTERN ASSET MACRO OPPORTUNITIES BOND FU	EUR	5 637 375	6 160 067	6.10
63 895.8402	LYXOR INVESTMENT STRATEGIES PLC - LYXOR EPSILON GLOBAL TREND FUND	EUR	7 466 716	8 047 432	7.97
103 184.2561	LYXOR NEWCITS IRL PLC - LYXOR/TIEDEMANN ARBITRAGE STRATEGY FUND - A I	EUR	10 636 712	11 482 549	11.36
45 092.8931	LYXOR NEWCITS IRL PLC LYXOR/SANDLER US EQUITY FUND - I	EUR	4 870 000	4 820 200	4.77
45 437.16473	MARSHALL WACE UCITS FUNDS PLC - MW LIQUID ALPHA FUND	EUR	4 620 000	4 734 653	4.69
5 414 198.108	MERIAN GLOBAL INVESTORS SERIES PLC - MERIAN GLOBAL EQUITY ABSOLUTE RETURN FUND	EUR	8 471 497	8 088 271	8.01
<b>Total Open-ended Investment Funds</b>			<b>95 503 358</b>	<b>97 814 694</b>	<b>96.86</b>
<b>Total Investment Funds</b>			<b>95 503 358</b>	<b>97 814 694</b>	<b>96.86</b>
<b>Total Investments</b>			<b>95 503 358</b>	<b>97 814 694</b>	<b>96.86</b>

## Lyxor Index Fund - Lyxor Alpha Plus Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>
Investment Fund	96.86
	<b>96.86</b>

<b>Geographical classification</b>	<b>%</b>
Ireland	67.83
Luxembourg	29.03
	<b>96.86</b>

## Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
127 000	ABN AMRO BANK NV 2.5% 29/11/2023	EUR	138 243	140 876	0.44
428 000	ANHEUSER-BUSCH INBEV NV 1.5% 18/04/2030	EUR	428 507	433 658	1.36
478 000	ANHEUSER-BUSCH INBEV SA/NV FRN 17/03/2020	EUR	480 605	480 591	1.50
419 000	ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024	EUR	507 200	517 394	1.62
336 000	ATLANTIA SPA 1.625% 03/02/2025	EUR	323 435	331 993	1.04
335 000	BANCA MONTE DEI PASCHI DI SIENA SPA 2% 29/01/2024	EUR	337 405	342 162	1.07
13 000	BNP PARIBAS SA FRN 15/01/2020	EUR	13 036	13 034	0.04
5 000	BNP PARIBAS SA 3.75% 25/11/2020	EUR	5 365	5 308	0.02
167 000	BRITISH TELECOMMUNICATIONS PLC 0.625% 10/03/2021	EUR	168 411	168 987	0.53
419 000	CITIGROUP INC FRN 21/03/2023	EUR	417 827	419 582	1.31
119 000	CREDIT SUISSE GROUP AG FRN 17/07/2025	EUR	117 613	121 965	0.38
700 000	DEUTSCHE BANK AG FRN 07/12/2020	EUR	695 441	695 364	2.17
100 000	DEUTSCHE BANK AG FRN 16/05/2022	EUR	97 583	97 554	0.31
304 000	DEUTSCHE POST AG 0.375% 01/04/2021	EUR	306 871	306 766	0.96
302 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	307 762	307 975	0.96
12 000	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	11 699	12 085	0.04
270 000	EVONIK INDUSTRIES AG 1% 23/01/2023	EUR	277 860	279 833	0.87
106 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 17/05/2021	EUR	104 457	105 747	0.33
350 000	GENERAL MOTORS FINANCIAL CO INC FRN 10/05/2021	EUR	346 157	351 593	1.10
395 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	397 425	405 762	1.27
79 000	GOLDMAN SACHS GROUP INC FRN 09/09/2022	EUR	78 800	79 229	0.25
230 000	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	229 627	229 865	0.72
36 000	KNORR B BREMSE GROIP INC 1.125% 13/06/2025	EUR	36 475	37 663	0.12
327 000	MORGAN STANLEY FRN 21/05/2021	EUR	326 462	327 407	1.02
49 000	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	51 140	51 275	0.16
526 000	NATWEST MARKETS PLC FRN 02/03/2020	EUR	525 606	526 292	1.65
345 000	NATWEST MARKETS PLC FRN 08/06/2020	EUR	344 658	345 238	1.08
614 000	RCI BANQUE SA FRN 12/04/2021	EUR	614 939	617 102	1.93
28 000	RCI BANQUE SA 1.25% 08/06/2022	EUR	28 754	28 808	0.09
522 000	ROYAL BANK OF CANADA 0.25% 29/01/2024	EUR	522 809	527 016	1.65
2 400 000	SA DE GESTION DE STOCKS DE SECURITE 0.625% 25/05/2023	EUR	2 462 172	2 479 356	7.74
3 000	TELEKOM FINANZMANAGEMENT GMBH 3.125% 03/12/2021	EUR	3 248	3 246	0.01
585 000	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027	EUR	575 105	607 016	1.90
117 000	VOLKSWAGEN LEASING GMBH 1.375% 20/01/2025	EUR	112 572	118 606	0.37
3 000	VOLKSWAGEN LEASING GMBH 2.625% 15/01/2024	EUR	3 107	3 254	0.01
<b>Total Bonds</b>			<b>11 398 376</b>	<b>11 519 602</b>	<b>36.02</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
4 578 489	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	4 695 997	4 685 419	14.65
500	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2028	EUR	477	500	0.00
489 192	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2020	EUR	568 714	568 123	1.78
8 631	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	9 870	9 909	0.03
761	DUTCH FUNGIBLE STRIP 0% 15/01/2023	EUR	767	772	0.00
669 000	FINLAND GOVERNMENT BOND 1.5% 15/04/2023	EUR	718 750	719 346	2.25

## Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
1 766 698	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	1 970 411	1 971 552	6.16
59 560	FRENCH REPUBLIC GOVERNMENT BOND OAT 1% 25/11/2025	EUR	63 567	63 771	0.20
1 186 016	FRENCH REPUBLIC GOVERNMENT BOND OAT 1.5% 25/05/2031	EUR	1 286 786	1 318 364	4.12
2 619 873	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	2 893 493	2 893 439	9.05
788 445	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	986 656	984 977	3.08
1 220 503	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2039	EUR	576 920	595 984	1.86
691 137	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2024	EUR	618 740	628 313	1.96
1 098 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2027	EUR	872 209	896 631	2.80
378 328	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2032	EUR	241 055	248 524	0.78
1 067 556	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2035	EUR	604 109	623 399	1.95
15 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	15 491	15 735	0.05
602 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	665 330	664 316	2.08
78 000	SPAIN GOVERNMENT BOND 0.75% 30/07/2021	EUR	79 863	79 822	0.25
2 440 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	2 563 807	2 721 112	8.51
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>19 433 012</b>	<b>19 690 008</b>	<b>61.56</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>30 831 388</b>	<b>31 209 610</b>	<b>97.58</b>
<b>Total Investments</b>			<b>30 831 388</b>	<b>31 209 610</b>	<b>97.58</b>



## Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	61.56	France	32.43
Banks	10.28	Germany	21.27
Oil & Gas Producers	7.75	Italy	15.70
Financial Services	4.33	Spain	8.76
Nonequity Investment Instruments	3.75	United States of America	4.95
Beverages	2.86	Netherlands	4.17
Industrial Transportation	2.00	Belgium	2.86
Electricity	1.90	Finland	2.25
Nonlife Insurance	1.62	Austria	2.14
Chemicals	0.87	Canada	1.65
Fixed Line Telecommunications	0.54	United Kingdom	0.53
Industrial Engineering	0.12	Switzerland	0.38
		Ireland	0.33
		Australia	0.16
	<b>97.58</b>		<b>97.58</b>

## Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
400 000	ABERTIS INFRASTRUCTURAS SA 1.375% 20/05/2026	EUR	376 614	401 978	0.12
134 000	ABN AMRO BANK NV 1% 16/04/2025	EUR	139 844	139 688	0.04
2 500 000	ABN AMRO BANK NV 1.25% 10/01/2033	EUR	2 469 013	2 634 425	0.77
1 798 000	ABN AMRO BANK NV 2.5% 29/11/2023	EUR	1 957 357	1 994 449	0.58
965 000	ANHEUSER-BUSCH INBEV NV 1.5% 18/04/2030	EUR	966 144	977 757	0.28
2 492 000	ANHEUSER-BUSCH INBEV SA/NV FRN 15/04/2024	EUR	2 461 797	2 474 593	0.72
1 524 000	ANHEUSER-BUSCH INBEV SA/NV FRN 17/03/2020	EUR	1 532 278	1 532 260	0.45
1 370 000	ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024	EUR	1 657 775	1 691 717	0.49
1 900 000	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	1 861 896	1 883 774	0.55
1 664 000	BANK OF AMERICA CORP FRN 07/02/2022	EUR	1 671 336	1 676 488	0.49
1 679 000	BANK OF AMERICA CORP FRN 21/09/2021	EUR	1 681 006	1 680 998	0.49
436 000	BASF SE FRN 15/11/2019	EUR	436 641	436 663	0.13
128 000	BASF SE 0.875% 15/11/2027	EUR	123 677	131 905	0.04
508 000	BASF SE 0.875% 22/05/2025	EUR	527 069	528 597	0.15
100 000	BAYER CAPITAL CORP BV 1.5% 26/06/2026	EUR	97 371	103 074	0.03
392 000	BEVCO LUX SARL 1.75% 09/02/2023	EUR	399 858	403 382	0.12
36 000	BMW FINANCE NV 0.375% 10/07/2023	EUR	36 233	36 217	0.01
7 000	BMW FINANCE NV 0.5% 22/11/2022	EUR	6 947	7 091	0.00
700 000	BNP PARIBAS FORTIS SA 0% 24/10/2023	EUR	688 086	699 458	0.20
2 461 000	BNP PARIBAS SA FRN 07/06/2024	EUR	2 426 952	2 457 358	0.72
3 667 000	BP CAPITAL MARKETS PLC 1.573% 16/02/2027	EUR	3 833 811	3 914 448	1.14
492 000	BRITISH TELECOMMUNICATIONS PLC 0.625% 10/03/2021	EUR	496 157	497 855	0.15
348 053	CAISSE DE REFINANCEMENT DE L'HABITAT SA 4.3% 24/02/2023	EUR	407 944	406 733	0.12
85 000	COMMERZBANK AG 0.5% 13/09/2023	EUR	83 162	84 601	0.02
26 000	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	27 618	27 566	0.01
1 800 000	CREDIT AGRICOLE SA/LONDON FRN 06/03/2023	EUR	1 777 693	1 802 169	0.52
3 100 000	CREDIT AGRICOLE SA/LONDON FRN 17/01/2022	EUR	3 123 312	3 126 164	0.91
450 000	CREDIT MUTUEL - CIC HOME LOAN SFH SA 3.125% 09/09/2020	EUR	480 679	471 029	0.14
1 000 000	DAIMLER AG FRN 03/07/2024	EUR	995 730	999 935	0.29
34 000	DAIMLER INTERNATIONAL FINANCE BV 0.25% 09/08/2021	EUR	34 208	34 215	0.01
235 000	DANSKE BANK A/S 0.75% 02/06/2023	EUR	237 377	237 498	0.07
851 000	DE VOLKSBANK NV 3.5% 28/09/2020	EUR	914 748	896 788	0.26
100 000	DEUTSCHE BANK AG FRN 10/09/2021	EUR	98 073	98 365	0.03
400 000	DEUTSCHE BANK AG FRN 16/05/2022	EUR	390 332	390 216	0.11
200 000	DEUTSCHE KREDITBANK AG 1.375% 25/02/2021	EUR	206 418	206 051	0.06
2 240 000	DEUTSCHE POST AG 0.375% 01/04/2021	EUR	2 261 157	2 260 384	0.66
16 000	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	17 013	16 996	0.00
1 775 000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	1 808 867	1 810 118	0.53
100 000	DEXIA KOMMUNALBANK DEUTSCHLAND GMBH 0.375% 03/03/2022	EUR	101 163	101 458	0.03
645 000	ENEL FINANCE INTERNATIONAL NV 5% 14/09/2022	EUR	747 481	755 576	0.22
134 000	ENGIE SA 6.375% 18/01/2021	EUR	151 235	149 303	0.04
148 000	ENI SPA 0.625% 19/09/2024	EUR	150 403	150 503	0.04
198 000	E.ON SE 0.375% 23/08/2021	EUR	198 781	199 856	0.06

## Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
200 000	FADE - FONDO DE AMORTIZACION DEL DEFICIT ELECTRICO 0.031% 17/06/2020	EUR	200 172	200 519	0.06
2 643 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO FRN 17/05/2021	EUR	2 604 531	2 636 696	0.77
160 000	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO 2.625% 15/03/2023	EUR	170 586	172 413	0.05
1 551 000	GENERAL MOTORS FINANCIAL CO INC FRN 10/05/2021	EUR	1 548 176	1 558 057	0.45
3 662 000	GOLDMAN SACHS GROUP INC - EMTN - 1.375% 15/05/2024	EUR	3 725 920	3 761 771	1.10
49 000	GOLDMAN SACHS GROUP INC FRN 09/09/2022	EUR	48 876	49 142	0.01
259 000	GOLDMAN SACHS GROUP INC FRN 16/12/2020	EUR	259 238	259 307	0.08
581 000	HSBC HOLDINGS PLC FRN 05/10/2023	EUR	577 020	580 105	0.17
1 848 000	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	1 796 496	1 898 700	0.55
1 000	INNOGY FINANCE BV 1.5% 31/07/2029	EUR	962	1 031	0.00
44 000	INNOGY FINANCE BV 1.875% 30/01/2020	EUR	44 820	44 665	0.01
3 233 000	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	3 227 763	3 231 109	0.94
516 000	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	517 845	523 082	0.15
3 626 000	JPMORGAN CHASE & CO 1.5% 26/10/2022	EUR	3 774 176	3 799 649	1.11
1 900 000	KBC GROUP NV FRN 24/11/2022	EUR	1 887 983	1 909 576	0.56
956 000	KNORR B BREMSE GROIP INC 1.125% 13/06/2025	EUR	967 167	1 000 158	0.29
123 000	LINDE FINANCE BV 1% 20/04/2028	EUR	129 771	129 616	0.04
549 000	MMB SCF SACA 0.75% 31/10/2025	EUR	551 494	563 565	0.16
996 000	MORGAN STANLEY FRN 09/11/2021	EUR	992 619	996 936	0.29
2 341 000	MORGAN STANLEY FRN 21/05/2021	EUR	2 337 149	2 343 915	0.68
4 004 000	MORGAN STANLEY FRN 27/01/2022	EUR	4 025 140	4 024 760	1.17
2 348 000	NATIONAL AUSTRALIA BANK LTD 0.75% 30/01/2026	EUR	2 361 325	2 413 286	0.70
820 000	NATIONAL BANK OF CANADA 0% 29/09/2023	EUR	802 714	819 742	0.24
7 315 000	NATWEST MARKETS PLC FRN 02/03/2020	EUR	7 309 513	7 319 059	2.14
558 000	NATWEST MARKETS PLC FRN 27/09/2021	EUR	557 593	559 599	0.16
1 949 000	NATWEST MARKETS PLC 0.625% 02/03/2022	EUR	1 921 090	1 953 678	0.57
100 000	NEDERLANDSE WATERSCHAPS BANK NV 0.5% 29/04/2030	EUR	98 995	98 871	0.03
500 000	NORDEA BANK AB FRN 07/02/2022	EUR	504 005	504 048	0.15
500 000	NORDEA BANK ABP FRN 27/09/2021	EUR	503 733	503 758	0.15
115 000	NORDEA BANK ABP 1% 22/02/2023	EUR	119 001	118 908	0.03
205 000	NOVARTIS FINANCE SA 0.125% 20/09/2023	EUR	206 692	206 633	0.06
776 000	NRW BANK 0.5% 11/05/2026	EUR	771 813	795 353	0.23
1 062 000	NRW BANK 0.625% 11/02/2026	EUR	1 091 194	1 098 910	0.32
89 000	OMV AG 1% 14/12/2026	EUR	92 045	92 342	0.03
339 000	RCI BANQUE SA FRN 12/04/2021	EUR	339 519	340 712	0.10
96 000	RCI BANQUE SA 0.75% 26/09/2022	EUR	96 619	97 013	0.03
56 000	RCI BANQUE SA 1.25% 08/06/2022	EUR	56 395	57 616	0.02
50 000	RCI BANQUE SA 1.625% 26/05/2026	EUR	49 655	50 622	0.01
3 497 000	RENAULT SA 1% 08/03/2023	EUR	3 512 457	3 561 520	1.04
1 619 000	ROYAL BANK OF CANADA FRN 24/07/2020	EUR	1 626 569	1 626 674	0.47
3 700 000	SA DE GESTION DE STOCKS DE SECURITE 0.625% 25/05/2023	EUR	3 795 849	3 822 340	1.11
397 000	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	400 968	403 134	0.12
205 000	SHELL INTERNATIONAL FINANCE BV 0.375% 15/02/2025	EUR	208 033	208 036	0.06

## Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
100 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.5% 13/03/2023	EUR	101 533	101 489	0.03
100 000	SKF AB 2.375% 29/10/2020	EUR	104 607	103 596	0.03
2 000 000	SKIPTON BUILDING SOCIETY 0.5% 02/10/2023	EUR	2 004 010	2 030 460	0.59
115 000	SVENSKA HANDELSBANKEN AB 1.125% 14/12/2022	EUR	119 514	119 477	0.03
61 000	TELEKOM FINANZMANAGEMENT GMBH 3.125% 03/12/2021	EUR	66 035	66 004	0.02
100 000	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027	EUR	93 674	103 764	0.03
200 000	UNILEVER NV 0% 29/04/2020	EUR	200 382	200 381	0.06
100 000	UNILEVER NV 0.5% 29/04/2024	EUR	102 102	102 014	0.03
500 000	UNITED TECHNOLOGIES CORP 1.125% 15/12/2021	EUR	508 458	514 400	0.15
7 509 000	VODAFONE GROUP PLC 2.2% 25/08/2026	EUR	7 840 574	8 187 174	2.39
1 600 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.875% 30/03/2027	EUR	1 576 960	1 625 080	0.47
60 000	VOLKSWAGEN LEASING GMBH 1.375% 20/01/2025	EUR	59 412	60 824	0.02
34 000	VOLKSWAGEN LEASING GMBH 2.625% 15/01/2024	EUR	35 217	36 884	0.01
2 708 000	WELLS FARGO & CO 1.375% 26/10/2026	EUR	2 676 912	2 809 712	0.82
<b>Total Bonds</b>			<b>111 364 327</b>	<b>112 927 584</b>	<b>32.89</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
16 323 553.5	BUNDESOBLIGATION 0% 05/04/2024	EUR	16 600 319	16 663 654	4.85
2 248 953	BUNDESOBLIGATION 0.25% 16/10/2020	EUR	2 279 201	2 276 728	0.66
10 426 764	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2029	EUR	10 693 558	10 670 281	3.11
9 613 259	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/01/2020	EUR	9 935 207	9 864 934	2.87
16 478 417	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.25% 04/07/2021	EUR	17 944 538	17 863 097	5.20
129 025	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.5% 04/07/2019	EUR	130 864	129 921	0.04
3 598 887	BUNDESSCHATZANWEISUNGEN 0% 14/06/2019	EUR	3 604 825	3 601 154	1.05
164 000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE FRN 25/07/2021	EUR	192 975	188 486	0.05
500	DEUTSCHE BUNDESREPUBLIK COUPON STRIPS 0% 04/07/2029	EUR	465	499	0.00
10 681 529	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2020	EUR	12 417 893	12 404 984	3.61
453 212	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND FRN 15/04/2026	EUR	520 573	520 330	0.15
2 340 914	DEUTSCHE BUNDESREPUBLIK PRINCIPAL STRIPS 0% 04/01/2037	EUR	2 096 054	2 164 924	0.63
659	DUTCH FUNGIBLE STRIP 0% 15/01/2023	EUR	664	668	0.00
500 000	EUROFIMA 4.375% 21/10/2019	EUR	523 618	511 430	0.15
4 239 000	EUROPEAN INVESTMENT BANK 2.125% 15/01/2024	EUR	4 687 211	4 706 307	1.37
47 936	EUROPEAN STABILITY MECHANISM 0.875% 15/10/2019	EUR	48 578	48 234	0.01
40 000	FINLAND GOVERNMENT BOND 0.375% 15/09/2020	EUR	40 513	40 506	0.01
3 271 000	FINLAND GOVERNMENT BOND 4.375% 04/07/2019	EUR	3 329 387	3 298 509	0.96
6 630 252	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 01/03/2028	EUR	7 387 071	7 399 051	2.16
12 100 313	FRENCH REPUBLIC GOVERNMENT BOND OAT FRN 25/07/2022	EUR	14 814 056	14 811 613	4.31
1 021	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2044	EUR	672	723	0.00
13 235	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/04/2048	EUR	8 144	8 613	0.00
4 202	FRENCH REPUBLIC GOVERNMENT BOND OAT FUNGIBLE STRIP 0% 25/10/2038	EUR	3 177	3 389	0.00
28 216 536	FRENCH REPUBLIC GOVERNMENT BOND OAT 3% 25/04/2022	EUR	31 163 470	31 162 906	9.09

## Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
1 411 334	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2026	EUR	1 766 136	1 763 130	0.51
372 000	GEMEINSAME DEUTSCHE BUNDESLAENDER 3.5% 07/10/2019	EUR	385 894	378 305	0.11
147 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.125% 23/10/2020	EUR	148 514	148 276	0.04
809 360.43	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2024	EUR	737 202	746 595	0.22
2 162 375	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2027	EUR	1 758 681	1 827 899	0.53
1 470 659	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2029	EUR	1 095 795	1 136 106	0.33
2 312 859	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/02/2031	EUR	1 574 629	1 626 576	0.47
400 000	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2019	EUR	397 920	400 082	0.12
1 160 664	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2025	EUR	1 002 396	1 020 270	0.30
1 006 816	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2026	EUR	835 325	853 342	0.25
1 619 914.62	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2033	EUR	991 282	1 020 627	0.30
816 500	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/08/2036	EUR	446 062	468 095	0.14
1 339	ITALY BUONI POLIENNALI DEL TESORO COUPON STRIP 0% 01/11/2030	EUR	920	952	0.00
4 609 000	ITALY BUONI POLIENNALI DEL TESORO FRN 15/05/2028	EUR	4 599 579	4 667 639	1.36
2 621	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/08/2034	EUR	1 569	1 620	0.00
1 054	ITALY BUONI POLIENNALI DEL TESORO HYBRID STRIP 0% 01/11/2027	EUR	781	860	0.00
33 000	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	32 190	32 522	0.01
3 075 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	2 853 402	2 999 632	0.87
32 000	ITALY BUONI POLIENNALI DEL TESORO 1.85% 15/05/2024	EUR	32 127	32 391	0.01
298 000	ITALY BUONI POLIENNALI DEL TESORO 2% 01/12/2025	EUR	287 517	299 620	0.09
7 120 000	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2033	EUR	6 548 549	6 812 060	1.98
299 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2021	EUR	328 748	326 714	0.10
244 000	ITALY BUONI POLIENNALI DEL TESORO 5% 01/03/2025	EUR	287 688	286 889	0.08
889 200	KINGDOM OF BELGIUM GOVERNMENT BOND 1% 22/06/2026	EUR	949 760	948 185	0.28
242 290	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	281 592	281 272	0.08
152 000	MUENCHENER HYPOTHEKENBANK EG 0.375% 10/11/2021	EUR	154 205	154 371	0.04
628	NETHERLANDS GOVERNMENT BOND COUPON STRIP 0% 15/01/2024	EUR	621	636	0.00
1 176 663	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	1 213 187	1 210 998	0.35
2 393 676	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	2 612 853	2 608 125	0.76
471 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0% 15/07/2023	EUR	477 966	478 053	0.14
6 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.2% 20/10/2025	EUR	6 458	6 518	0.00
842 000	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.5% 15/09/2021	EUR	928 688	923 266	0.27
1 573 639.67	REPUBLIC OF AUSTRIA GOVERNMENT BOND 6.25% 15/07/2027	EUR	2 352 670	2 370 137	0.69
14 800 000	SNCF RESEAU EPIC 3.3% 18/12/2042	EUR	19 136 770	20 128 370	5.87
119 980	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2022	EUR	116 544	120 498	0.04
420 000	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2030	EUR	308 564	368 462	0.11
366 355	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2031	EUR	258 938	314 030	0.09
403 187	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2032	EUR	273 500	334 212	0.10
420 000	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2033	EUR	273 523	338 743	0.10
420 000	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2034	EUR	262 374	327 905	0.10
377 868	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2035	EUR	226 279	286 824	0.08
418 633	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2036	EUR	240 094	308 244	0.09
420 000	SPAIN GOVERNMENT BOND COUPON STRIP 0% 31/01/2037	EUR	232 191	302 730	0.09

## Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
100 000	SPAIN GOVERNMENT BOND PRINCIPAL STRIP 0% 30/07/2030	EUR	80 926	87 596	0.03
104 000	SPAIN GOVERNMENT BOND 1.3% 31/10/2026	EUR	105 129	109 436	0.03
68 000	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	73 127	73 837	0.02
1 602 000	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	1 756 075	1 786 566	0.52
14 789 000	SPAIN GOVERNMENT BOND 4% 30/04/2020	EUR	15 433 505	15 430 695	4.49
696 000	SPAIN GOVERNMENT BOND 4.6% 30/07/2019	EUR	720 628	704 463	0.21
71 000	SPAIN GOVERNMENT BOND 5.9% 30/07/2026	EUR	96 452	98 000	0.03
932 000	SPAIN GOVERNMENT INFLATION LINKED BOND FRN 30/11/2019	EUR	983 809	982 755	0.29
5 232 000	STATE OF LOWER SAXONY 0% 10/01/2022	EUR	5 259 782	5 272 993	1.54
334 000	STATE OF RHINELAND-PALATINATE 0.7% 26/01/2028	EUR	337 641	344 925	0.10
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>219 689 790</b>	<b>221 893 988</b>	<b>64.64</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>331 054 117</b>	<b>334 821 572</b>	<b>97.53</b>
<b>Total Investments</b>			<b>331 054 117</b>	<b>334 821 572</b>	<b>97.53</b>

## Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	64.64	Germany	26.45
Banks	13.14	France	25.47
Financial Services	6.52	Italy	8.66
Nonequity Investment Instruments	4.29	Spain	7.12
Mobile Telecommunications	2.38	United States of America	7.03
Beverages	1.45	Netherlands	6.96
Automobiles & Parts	1.33	United Kingdom	6.72
Oil & Gas Producers	1.18	Belgium	2.57
Industrial Transportation	0.78	Luxembourg	1.56
Nonlife Insurance	0.49	Austria	1.15
Chemicals	0.32	Finland	1.15
Industrial Engineering	0.32	Ireland	0.82
Fixed Line Telecommunications	0.16	Canada	0.71
General Industrials	0.16	Australia	0.70
Aerospace & Defense	0.15	Sweden	0.24
Gas, Water & Multiutilities	0.10	Switzerland	0.15
Personal Goods	0.09	Denmark	0.07
Electricity	0.03		
	<b>97.53</b>		<b>97.53</b>

## Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1x) Inverse UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
10 000	AMERICAN EXPRESS CO FRN 30/10/2020	USD	9 995	10 011	0.17
116 000	BECTON DICKINSON AND CO FRN 06/06/2022	USD	116 039	116 930	2.00
56 000	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027	USD	51 923	53 487	0.92
116 000	CAPITAL ONE FINANCIAL CORP FRN 09/03/2022	USD	116 117	116 965	2.00
14 000	CAPITAL ONE FINANCIAL CORP FRN 12/05/2020	USD	14 058	14 070	0.24
92 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL FRN 01/02/2024	USD	92 515	92 481	1.58
110 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025	USD	112 292	116 708	2.00
5 000	CONTINENTAL RESOURCES INC/OK 4.5% 15/04/2023	USD	5 171	5 176	0.09
21 000	CONTINENTAL RESOURCES INC/OK 5% 15/09/2022	USD	21 192	21 196	0.36
20 000	CROWN CASTLE INTERNATIONAL CORP 3.8% 15/02/2028	USD	19 543	19 993	0.34
118 000	DEUTSCHE BANK AG/NEW YORK NY FRN 13/07/2020	USD	117 597	117 767	2.02
7 000	DISCOVERY COMMUNICATIONS LLC 5.05% 01/06/2020	USD	7 137	7 142	0.12
3 000	DOLLAR TREE INC FRN 17/04/2020	USD	3 001	2 998	0.05
5 000	ESSEX PORTFOLIO LP 3.625% 15/08/2022	USD	5 040	5 089	0.09
34 000	FIRSTENERGY CORP 3.9% 15/07/2027	USD	32 963	34 440	0.59
36 000	FORD MOTOR CREDIT CO LLC FRN 24/09/2020	USD	35 845	36 004	0.62
1 000	GENERAL ELECTRIC CO - 1 A3 - FRN 05/05/2026	USD	883	900	0.02
117 000	GENERAL MOTORS FINANCIAL CO INC FRN 13/04/2020	USD	117 361	117 480	2.01
7 000	GENERAL MOTORS FINANCIAL CO INC FRN 30/06/2022	USD	6 979	7 020	0.12
49 000	GLAXOSMITHKLINE CAPITAL PLC FRN 14/05/2021	USD	48 961	49 099	0.84
75 000	GOLDMAN SACHS GROUP FRN 26/04/2022	USD	75 478	75 725	1.30
25 000	GOLDMAN SACHS GROUP INC FRN 25/02/2021	USD	25 593	25 597	0.44
80 000	HCA INC 5% 15/03/2024	USD	83 999	84 793	1.45
37 000	HCA INC 6.5% 15/02/2020	USD	38 132	37 981	0.65
15 000	HESS CORP 4.3% 01/04/2027	USD	15 191	15 125	0.26
10 000	KRAFT HEINZ FOODS CO 3.5% 06/06/2022	USD	10 088	10 129	0.17
15 000	MACQUARIE GROUP LTD - REGS - FRN 28/11/2023	USD	14 836	14 963	0.26
80 000	MACQUARIE GROUP LTD - 144A - FRN 28/11/2023	USD	78 794	79 800	1.37
11 000	MORGAN STANLEY FRN 10/02/2021	USD	11 012	11 017	0.19
51 000	MORGAN STANLEY FRN 24/10/2023	USD	51 885	52 043	0.89
35 000	MURPHY OIL CORP 3.7% 01/12/2022	USD	34 203	35 054	0.60
32 000	NEWELL BRANDS INC 4.2% 01/04/2026	USD	30 687	30 450	0.52
42 000	ROYAL BANK OF CANADA FRN 30/04/2021	USD	42 114	42 134	0.72
19 000	SHELL INTERNATIONAL FINANCE BV FRN 11/05/2020	USD	19 062	19 062	0.33
32 000	STANDARD INDUSTRIES INC/NJ - 144A - 5.375% 15/11/2024	USD	30 409	32 716	0.56
1 000	TIME WARNER INC 7.625% 15/04/2031	USD	1 296	1 325	0.02
117 000	TORONTO-DOMINION BANK FRN 11/06/2020	USD	117 204	117 232	2.01
54 000	WESTPAC CORP GROIP INC FRN 25/01/2021	USD	53 999	54 056	0.93
<b>Total Bonds</b>			<b>1 668 594</b>	<b>1 684 158</b>	<b>28.85</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
90 000	AFRICAN DEVELOPMENT BANK FRN 15/06/2020	USD	90 208	90 201	1.55



## Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1x) Inverse UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
50 000	ASIAN DEVELOPMENT BANK 2% 16/02/2022	USD	49 303	49 591	0.85
10 000	INTER-AMERICAN DEVELOPMENT BANK 2.125% 09/11/2020	USD	9 967	9 962	0.17
140 000	INTERNATIONAL FINANCE CORP FRN 15/12/2020	USD	140 085	140 060	2.40
54 000	KREDITANSTALT FUER WIEDERAUFBAU 1.75% 15/10/2019	USD	53 794	53 830	0.92
33 700	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	34 221	34 768	0.60
324 900	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	328 219	334 113	5.72
17 600	UNITED STATES TREASURY NOTE/BOND 2.5% 15/02/2046	USD	15 945	16 170	0.28
47 900	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	46 321	46 081	0.79
1 058 900	UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2043	USD	1 076 273	1 052 614	18.02
797 500	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2047	USD	817 001	808 404	13.84
11 600	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	12 007	12 021	0.21
515 600	UNITED STATES TREASURY NOTE/BOND 3.625% 15/08/2043	USD	585 246	580 211	9.94
570 700	UNITED STATES TREASURY NOTE/BOND 3.75% 15/11/2043	USD	652 337	655 101	11.22
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>3 910 927</b>	<b>3 883 127</b>	<b>66.51</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>5 579 521</b>	<b>5 567 285</b>	<b>95.36</b>
<b>Total Investments</b>			<b>5 579 521</b>	<b>5 567 285</b>	<b>95.36</b>

## Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1x) Inverse UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	66.51	United States of America	85.13
Financial Services	10.61	Canada	2.73
Banks	5.67	Australia	2.55
Health Care Equipment & Services	4.11	Ivory Coast	1.55
Leisure Goods	3.58	Luxembourg	1.30
Oil & Gas Producers	1.31	Germany	0.92
Nonequity Investment Instruments	1.08	Philippines	0.85
Gas, Water & Multiutilities	0.59	Netherlands	0.33
Construction & Materials	0.56		
Household Goods & Home Construction	0.52		<b>95.36</b>
Real Estate Investment Trusts	0.43		
Food Producers	0.17		
Media	0.15		
General Retailers	0.05		
General Industrials	0.02		
	<b>95.36</b>		

## Lyxor Index Fund - Crystal Europe Equity

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
4 152	ACCIONA SA	EUR	334 319	428 902	2.81
4 620	AGEAS	EUR	204 065	217 140	1.42
1 814	AIRBUS SE	EUR	221 127	221 090	1.45
9 108	ASR NEDERLAND NV	EUR	353 026	360 677	2.37
39 472	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	213 504	213 859	1.40
32 643	CALTEX AUSTRALIA LTD	AUD	532 821	557 837	3.66
2 081	DAIMLER AG	EUR	105 091	121 406	0.80
1 639	DAIWA HOUSE INDUSTRY CO LTD	JPY	42 255	40 851	0.27
11 622	DEXUS	AUD	91 053	91 239	0.60
18 633	EDREAMS ODIGEO SA	EUR	49 005	58 135	0.38
362	FAST RETAILING CO LTD	JPY	178 443	186 368	1.22
21 030	FERROVIAL SA	EUR	414 291	461 819	3.03
73 730	FUJIKURA LTD	JPY	266 357	270 541	1.78
5 135	GRAND CITY PROPERTIES SA	EUR	108 040	107 630	0.71
20 982	HINO MOTORS LTD	JPY	162 645	176 170	1.16
90 116	IBERDROLA SA	EUR	700 922	729 759	4.79
43 100	KAMIGUMI CO LTD	JPY	892 396	915 743	6.01
61 472	KAWASAKI KISEN KAISHA LTD	JPY	669 150	792 914	5.20
1 345	KONINKLIJKE DSM NV	EUR	118 871	136 988	0.90
38 381	KONINKLIJKE PHILIPS NV	EUR	1 370 970	1 457 135	9.56
3 936	LAFARGEHOLCIM LTD - REG	CHF	180 215	180 532	1.18
83 330	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	374 749	367 120	2.41
44 721	NISSHIN SEIFUN GROUP INC	JPY	890 658	925 821	6.08
17 393	NN GROUP NV	EUR	624 561	675 196	4.43
28 788	NTT DOCOMO INC	JPY	541 816	555 957	3.65
32 767	OJI HOLDINGS CORP	JPY	184 857	174 837	1.15
4 138	PACIFIC METALS CO LTD	JPY	83 686	80 593	0.53
11 126	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	626 962	688 032	4.51
12 084	REPSOL SA	EUR	182 045	182 831	1.20
1 030	ROCHE HOLDING AG	CHF	241 104	242 257	1.59
5 607	SECOM CO LTD	JPY	418 747	419 476	2.75
101	SONOVA HOLDING AG	CHF	17 546	18 175	0.12
31 676	SUBARU CORP	JPY	694 970	690 402	4.53
2 649	SWISS RE AG	CHF	228 549	227 461	1.49
188 117	TELEFONICA SA	EUR	1 428 787	1 398 086	9.17
213 301	TELSTRA CORP LTD	AUD	435 745	452 792	2.97
8 004	TOKUYAMA CORP	JPY	182 115	176 345	1.16
1 426	VOLKSWAGEN AG - PFD	EUR	222 114	221 087	1.45
<b>Total Shares</b>			<b>14 587 577</b>	<b>15 223 203</b>	<b>99.89</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>14 587 577</b>	<b>15 223 203</b>	<b>99.89</b>
<b>Total Investments</b>			<b>14 587 577</b>	<b>15 223 203</b>	<b>99.89</b>

## Lyxor Index Fund - Crystal Europe Equity

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Electronic & Electrical Equipment	11.33	Japan	37.88
Automobiles & Parts	11.28	Spain	22.41
Industrial Transportation	11.21	Netherlands	18.71
Fixed Line Telecommunications	9.17	Australia	7.23
Construction & Materials	7.03	Germany	6.76
Food Producers	6.08	Switzerland	2.80
Life Insurance	5.86	United States of America	1.59
Oil & Gas Producers	4.86	Belgium	1.42
Electricity	4.79	Luxembourg	1.09
Nonlife Insurance	3.86		
Banks	3.81		<b>99.89</b>
Mobile Telecommunications	3.65		
Technology Hardware & Equipment	2.97		
Support Services	2.75		
Chemicals	2.06		
Pharmaceuticals & Biotechnology	1.59		
Aerospace & Defense	1.45		
General Retailers	1.22		
Industrial Engineering	1.16		
Forestry & Paper	1.15		
Real Estate Investment & Services	0.71		
Real Estate Investment Trusts	0.60		
Mining	0.53		
Travel, Leisure & Catering	0.38		
Household Goods & Home Construction	0.27		
Health Care Equipment & Services	0.12		
	<b>99.89</b>		

## Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
165	AIRBUS SE	EUR	22 414	22 538	1.87
52	ALPHABET CLASS - A	USD	58 920	62 346	5.17
7	ALPHABET INC	USD	8 792	8 319	0.69
8	ALSTRIA OFFICE REIT-AG	EUR	120	125	0.01
1 221	ASAHI GROUP HOLDINGS LTD	JPY	53 547	52 940	4.39
7 126	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	43 386	43 269	3.59
2 774	BRIDGESTONE CORP	JPY	108 637	109 739	9.10
178	CELGENE CORP	USD	15 650	16 849	1.40
362	DAI NIPPON PRINTING CO LTD	JPY	8 623	8 558	0.71
104	DAIWA HOUSE INDUSTRY CO LTD	JPY	3 034	2 905	0.24
92	DELL TECHNOLOGIES INC	USD	1 275	6 202	0.51
1 275	DENTSU INC	JPY	52 382	51 916	4.31
2 071	ENDESA SA	EUR	51 413	51 549	4.27
467	FACEBOOK INC	USD	79 886	90 318	7.49
31	FAST RETAILING CO LTD	JPY	17 271	17 886	1.48
2 265	FERROVIAL SA	EUR	48 617	55 743	4.62
378	FUJIFILM HOLDINGS CORP	JPY	17 788	17 594	1.46
308	GILEAD SCIENCES INC	USD	19 995	20 032	1.66
261	GRAND CITY PROPERTIES SA	EUR	6 512	6 131	0.51
432	GRIFOLS SA	EUR	8 284	8 318	0.69
53	JPMORGAN CHASE & CO	USD	5 581	6 151	0.51
1 229	KOHL'S CORP	USD	84 679	87 382	7.25
343	LAFARGEHOLCIM LTD - REG	CHF	17 768	17 631	1.46
10 588	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	53 964	52 277	4.33
124	NVIDIA CORP	USD	18 854	22 444	1.86
760	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	52 865	52 671	4.37
143	REGENCY CENTERS CORP	USD	9 226	9 605	0.80
10	REGENERON PHARMACEUTICALS INC	USD	3 430	3 431	0.28
322	SERVICENOW INC	USD	58 092	87 426	7.25
463	SOFTBANK GROUP CORP	JPY	48 739	48 036	3.98
396	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	14 268	14 297	1.19
1 467	TAKARA HOLDINGS INC	JPY	16 495	17 044	1.41
6 048	TELEFONICA SA	EUR	51 893	50 374	4.18
3 667	TRANSOCEAN LTD	USD	34 690	28 823	2.39
<b>Total Shares</b>			<b>1 097 090</b>	<b>1 150 869</b>	<b>95.43</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>1 097 090</b>	<b>1 150 869</b>	<b>95.43</b>
<b>Total Investments</b>			<b>1 097 090</b>	<b>1 150 869</b>	<b>95.43</b>

## Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	20.61	United States of America	34.87
Automobiles & Parts	13.47	Japan	32.60
Banks	9.62	Spain	17.35
General Retailers	8.73	Germany	4.38
Fixed Line Telecommunications	8.16	Switzerland	3.85
Construction & Materials	6.08	Netherlands	1.87
Beverages	5.80	Luxembourg	0.51
Media	5.01		
Gas, Water & Multiutilities	4.27		<b>95.43</b>
Pharmaceuticals & Biotechnology	4.03		
Technology Hardware & Equipment	3.83		
Oil Equipment, Services & Distribution	2.39		
Aerospace & Defense	1.87		
Real Estate Investment Trusts	0.81		
Real Estate Investment & Services	0.51		
Household Goods & Home Construction	0.24		
	<b>95.43</b>		

## Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
10 918	ADEVINTA ASA	NOK	97 877	98 035	0.91
40 114	AEGON NV	EUR	184 003	186 771	1.74
7 984	AIRBUS SE	EUR	980 891	973 089	9.07
917	AROUNDTOWN SA	EUR	6 786	6 626	0.06
6 418	ASR NEDERLAND NV	EUR	253 383	254 153	2.37
123 249	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	675 285	667 763	6.21
49 106	BANKINTER SA	EUR	357 983	349 537	3.25
14 051	CREDIT SAISON CO LTD	JPY	161 741	159 402	1.48
8 587	DAIMLER AG	EUR	486 625	500 966	4.66
92 068	DEUTSCHE BANK AG - REG	EUR	675 871	678 449	6.31
32 445	DEUTSCHE TELEKOM AG - REG	EUR	485 168	483 885	4.50
169	DEUTSCHE WOHNEN SE	EUR	7 076	6 772	0.06
7 581	ENDESA SA	EUR	158 064	168 374	1.57
1 774	FANUC CORP	JPY	274 892	295 269	2.75
5 375	FRESENIUS SE & CO KGAA	EUR	346 831	271 868	2.53
9 516	FUJIFILM HOLDINGS CORP	JPY	394 097	395 223	3.68
49 126	IBERDROLA SA	EUR	382 102	397 822	3.70
23	JAPAN REAL ESTATE INVESTMENT CORP	JPY	113 654	113 694	1.06
7 573	JAPAN TOBACCO INC	JPY	158 293	156 292	1.45
29 937	KONINKLIJKE KPN NV	EUR	80 950	81 908	0.76
2	NIPPON BUILDING FUND INC	JPY	11 289	11 489	0.11
7 480	NN GROUP NV	EUR	277 554	290 374	2.70
101 146	NOKIA OYJ	EUR	521 913	473 262	4.40
16 076	NTT DATA CORP	JPY	155 952	166 661	1.55
511	RANDSTAD NV	EUR	26 112	26 020	0.24
52 679	RED ELECTRICA CORP SA	EUR	960 339	973 770	9.07
4 176	SAP SE	EUR	480 240	478 486	4.45
7 757	SIGNIFY NV	EUR	195 864	207 345	1.93
1 830	SOFTBANK GROUP CORP	JPY	158 599	169 412	1.58
11 537	SOFTWARE AG	EUR	353 609	391 797	3.65
7 034	SUBARU CORP	JPY	155 460	153 311	1.43
706	SWISS RE AG	CHF	60 912	60 622	0.56
105 595	TELEFONICA SA	EUR	809 172	784 782	7.30
13 239	YOKOHAMA RUBBER CO LTD	JPY	220 767	221 997	2.07
<b>Total Shares</b>			<b>10 669 354</b>	<b>10 655 226</b>	<b>99.16</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>10 669 354</b>	<b>10 655 226</b>	<b>99.16</b>
<b>Total Investments</b>			<b>10 669 354</b>	<b>10 655 226</b>	<b>99.16</b>

## Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	15.79	Spain	31.11
Electricity	12.77	Germany	26.18
Software & Computer Services	9.65	Netherlands	18.79
Fixed Line Telecommunications	9.64	Japan	17.15
Aerospace & Defense	9.06	Finland	4.40
Automobiles & Parts	8.15	Norway	0.91
Technology Hardware & Equipment	8.08	Switzerland	0.56
Mobile Telecommunications	4.50	Luxembourg	0.06
Life Insurance	4.44		
Nonlife Insurance	2.93		<b>99.16</b>
Industrial Engineering	2.75		
Health Care Equipment & Services	2.53		
Electronic & Electrical Equipment	1.93		
Gas, Water & Multiutilities	1.57		
Financial Services	1.48		
Tobacco	1.45		
Real Estate Investment & Services	1.18		
Media	0.91		
General Industrials	0.24		
Real Estate Investment Trusts	0.11		
	<b>99.16</b>		



## Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
306 000	ASSICURAZIONI GENERALI SPA 5.125% 16/09/2024	EUR	383 398	377 820	3.84
300 000	BANCO SANTANDER SA 1.375% 09/02/2022	EUR	309 637	309 899	3.15
386 000	BNP PARIBAS SA 1.5% 25/05/2028	EUR	394 462	411 564	4.18
398 000	BNP PARIBAS SA 2.25% 13/01/2021	EUR	423 327	414 454	4.21
401 000	COMMERZBANK AG 0.5% 13/09/2023	EUR	388 332	399 024	4.05
135 000	COMMERZBANK AG 4% 16/09/2020	EUR	143 438	142 127	1.44
372 000	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	385 020	394 449	4.00
541 000	COOPERATIEVE RABOBANK UA 1.375% 03/02/2027	EUR	555 193	579 602	5.88
400 000	DEUTSCHE BANK AG 1.5% 20/01/2022	EUR	411 204	401 689	4.08
586 000	ENI SPA 1% 14/03/2025	EUR	586 175	605 342	6.16
220 000	FCE BANK PLC 1.615% 11/05/2023	EUR	227 403	220 495	2.24
342 000	HSBC BANK PLC 4% 15/01/2021	EUR	381 637	365 974	3.72
294 000	ING BANK NV 4.5% 21/02/2022	EUR	343 763	331 385	3.36
208 000	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	189 846	203 352	2.06
176 000	IREN SPA 0.875% 04/11/2024	EUR	172 425	172 332	1.75
316 000	ITALGAS SPA 0.5% 19/01/2022	EUR	317 353	320 031	3.25
226 000	RCI BANQUE SA 1.25% 08/06/2022	EUR	232 914	232 510	2.36
300 000	SOCIETE GENERALE SA 0.75% 26/05/2023	EUR	302 875	306 763	3.11
273 000	TELECOM ITALIA SPA 3.625% 19/01/2024	EUR	304 102	285 871	2.90
100 000	TELECOM ITALIA SPA/MILANO 3% 30/09/2025	EUR	106 454	100 377	1.02
323 000	TERNA RETE ELETTRICA NAZIONALE SPA 4.75% 15/03/2021	EUR	368 767	352 548	3.58
419 000	UNICREDIT SPA 2% 04/03/2023	EUR	443 632	435 535	4.42
<b>Total Bonds</b>			<b>7 371 357</b>	<b>7 363 143</b>	<b>74.76</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
830 152	FRENCH REPUBLIC GOVERNMENT BOND OAT 2.5% 25/10/2020	EUR	894 381	868 039	8.80
35 040	FRENCH REPUBLIC GOVERNMENT BOND OAT 3.5% 25/04/2020	EUR	36 906	36 433	0.37
153 000	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/03/2021	EUR	163 243	162 195	1.65
491 000	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2021	EUR	538 588	536 368	5.45
318 000	SPAIN GOVERNMENT BOND 0.05% 31/01/2021	EUR	319 552	319 890	3.25
228 000	SPAIN GOVERNMENT BOND 4% 30/04/2020	EUR	246 215	237 901	2.42
188 000	SPAIN GOVERNMENT BOND 4.85% 31/10/2020	EUR	207 702	202 678	2.06
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>2 406 587</b>	<b>2 363 504</b>	<b>24.00</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>9 777 944</b>	<b>9 726 647</b>	<b>98.76</b>
<b>Total Investments</b>			<b>9 777 944</b>	<b>9 726 647</b>	<b>98.76</b>

## Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	52.27	Italy	36.07
Governments	24.00	France	23.05
Oil & Gas Producers	6.15	Netherlands	13.25
Gas, Water & Multiutilities	5.00	Spain	10.87
Fixed Line Telecommunications	3.92	Germany	9.57
Nonlife Insurance	3.84	United Kingdom	5.95
Electricity	3.58		
	<b>98.76</b>		<b>98.76</b>

## Lyxor Index Fund - Lyxor Privex UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
2 306	ADOBE INC	USD	525 829	595 173	2.56
519	ALPHABET CLASS - A	USD	479 017	555 242	2.38
568	ALPHABET INC	USD	516 667	602 353	2.59
19	AMAZON.COM INC	USD	31 197	32 662	0.14
2 768	APPLE INC	USD	425 000	495 632	2.13
44 181	AXA SA	EUR	921 616	1 049 078	4.51
16 618	BANK OF AMERICA CORP	USD	400 847	453 447	1.95
1 483	BERKSHIRE HATHAWAY INC - B	USD	274 135	286 768	1.23
106	BIOGEN INC	USD	31 206	21 682	0.09
5 535	CELGENE CORP	USD	327 723	467 514	2.01
8 109	CHUGAI PHARMACEUTICAL CO LTD	JPY	459 111	457 365	1.96
17 104	CORNING INC	USD	522 010	486 091	2.09
1 239	COSTAR GROUP INC	USD	514 667	548 634	2.36
7 816	DAIKIN INDUSTRIES LTD	JPY	818 416	882 931	3.79
10 160	DELL TECHNOLOGIES INC	USD	125 160	611 123	2.62
4 278	DOVER CORP	USD	349 241	374 244	1.61
703	EMERSON ELECTRIC CO	USD	42 274	44 531	0.19
2 065	FACEBOOK INC	USD	284 660	356 359	1.53
916	FAST RETAILING CO LTD	JPY	404 531	471 584	2.03
882	FASTIGHETS AB BALDER - B	SEK	22 886	24 852	0.11
54 550	FERROVIAL SA	EUR	984 082	1 197 918	5.14
6 370	GRAND CITY PROPERTIES SA	EUR	133 562	133 515	0.57
2 269	HEALTHCARE TRUST OF AMERICA INC	USD	56 881	55 839	0.24
249	JOHNSON & JOHNSON	USD	30 780	31 372	0.13
69 045	KDDI CORP	JPY	1 309 416	1 405 317	6.04
1 075	KONINKLIJKE DSM NV	EUR	82 238	109 489	0.47
244	LABORATORY CORP OF AMERICA HOLDINGS	USD	34 372	34 818	0.15
5 574	MEIJI HOLDINGS CO LTD	JPY	396 687	390 749	1.68
130 803	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	592 904	576 268	2.47
4 806	NEWCREST MINING LTD	AUD	78 657	75 489	0.32
13 179	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	481 799	487 384	2.09
18 883	NTT DOCOMO INC	JPY	355 395	364 671	1.57
9 335	OTP BANK NYRT	HUF	331 754	368 961	1.58
8 824	PFIZER INC	USD	328 464	319 749	1.37
89 537	RED ELECTRICA CORP SA	EUR	1 717 319	1 655 091	7.11
4 022	SALESFORCE.COM INC	USD	445 281	593 413	2.55
309	SIMON PROPERTY GROUP INC	USD	50 493	47 893	0.21
24 595	SUBARU CORP	JPY	540 409	536 066	2.30
10 961	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	351 619	353 108	1.52
7 371	SYMANTEC CORP	USD	145 582	159 233	0.68
4 961	SYNOPSIS INC	USD	518 236	535 985	2.30
92 588	TABCORP HOLDINGS LTD	AUD	271 220	278 534	1.20
986	TAKEDA PHARMACEUTICAL CO LTD	JPY	32 232	32 483	0.14
271 452	TELEFONICA SA	EUR	2 120 311	2 017 430	8.67

## Lyxor Index Fund - Lyxor Privex UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
3 634	TOSOH CORP	JPY	52 726	51 969	0.22
10 508	TREND MICRO INC/JAPAN	JPY	463 585	468 078	2.01
9 160	TYSON FOODS INC - A	USD	523 521	613 091	2.63
3 348	VMWARE INC - A	USD	539 430	609 822	2.62
25 395	WOOLWORTHS GROUP LTD	AUD	487 615	507 980	2.18
<b>Total Shares</b>			<b>20 932 763</b>	<b>22 828 980</b>	<b>98.04</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>20 932 763</b>	<b>22 828 980</b>	<b>98.04</b>
<b>Total Investments</b>			<b>20 932 763</b>	<b>22 828 980</b>	<b>98.04</b>

## Lyxor Index Fund - Lyxor Privex UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	19.23	United States of America	38.36
Fixed Line Telecommunications	16.79	Japan	27.82
Banks	7.52	Spain	20.92
Electricity	7.11	France	4.51
Technology Hardware & Equipment	6.84	Australia	3.70
Nonlife Insurance	5.74	Hungary	1.58
Pharmaceuticals & Biotechnology	5.71	Luxembourg	0.57
Industrial Engineering	5.40	Netherlands	0.47
Construction & Materials	5.14	Sweden	0.11
Food Producers	4.31		
Support Services	2.36		<b>98.04</b>
Automobiles & Parts	2.30		
Food & Drug Retailers	2.18		
General Retailers	2.17		
Mobile Telecommunications	1.57		
Travel, Leisure & Catering	1.20		
Real Estate Investment & Services	0.81		
Chemicals	0.69		
Mining	0.32		
Real Estate Investment Trusts	0.31		
Electronic & Electrical Equipment	0.19		
Health Care Equipment & Services	0.15		
	<b>98.04</b>		

## Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
443	ALPHABET CLASS - A	USD	410 405	473 935	3.85
144	ALPHABET INC	USD	136 390	152 709	1.24
75	AMAZON.COM INC	USD	121 619	128 927	1.05
901	ANTHEM INC	USD	230 272	211 466	1.72
555	APPLE INC	USD	85 181	99 377	0.81
5 748	AT&T INC	USD	162 740	158 792	1.29
79 069	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	430 711	428 396	3.48
929	BERKSHIRE HATHAWAY INC - B	USD	171 727	179 641	1.46
9 105	BHP GROUP LTD	AUD	218 832	213 865	1.74
126	BIOGEN INC	USD	34 856	25 773	0.21
7 039	BRIDGESTONE CORP	JPY	249 087	248 473	2.02
16 415	CANON INC	JPY	422 193	406 239	3.30
392	CERNER CORP	USD	18 695	23 243	0.19
5 217	DENSO CORP	JPY	183 715	202 840	1.65
36 939	ENAGAS SA	EUR	961 154	938 250	7.61
11 156	ENDESA SA	EUR	228 698	247 775	2.01
15 820	EXTENDED STAY AMERICA INC	USD	260 357	252 821	2.05
598	FACEBOOK INC	USD	70 678	103 197	0.84
2 333	FANUC CORP	JPY	387 474	388 310	3.16
13 185	FIRST DATA CORP	USD	306 535	304 242	2.47
376	FIRST SOLAR INC	USD	14 042	20 644	0.17
4 091	GLOBAL DOMINION ACCESS SA	EUR	19 289	19 473	0.16
261	GODADDY INC	USD	17 197	18 981	0.15
1 050	IAC/INTERACTIVECORP	USD	195 518	210 656	1.71
1 203	INTERNATIONAL BUSINESS MACHINES CORP	USD	148 097	150 571	1.22
14 545	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	92 437	91 634	0.74
6	JAPAN REAL ESTATE INVESTMENT CORP	JPY	29 649	29 659	0.24
642	LENNOX INTERNATIONAL INC	USD	157 548	155 502	1.26
21 826	LIXIL GROUP CORP	JPY	261 278	253 026	2.06
28 741	MAPFRE SA	EUR	69 381	76 882	0.62
2 238	MCDONALD'S CORP	USD	360 273	394 541	3.21
4 545	MICROSOFT CORP	USD	465 134	529 648	4.30
187 046	mitsubishi UFJ FINANCIAL GROUP INC	JPY	837 661	824 052	6.70
23 249	MITSUI & CO LTD	JPY	330 428	334 156	2.72
523	NETFLIX INC	USD	120 184	172 921	1.41
1 674	NEXTERA ENERGY INC	USD	281 713	290 437	2.36
387	OWENS CORNING	USD	17 889	17 705	0.14
304	PUBLIC STORAGE	USD	59 009	59 997	0.49
16 487	RED ELECTRICA CORP SA	EUR	300 558	304 762	2.48
10 827	REPSOL SA	EUR	159 915	163 813	1.33
4 389	SCREEN HOLDINGS CO LTD	JPY	193 120	187 772	1.53
43 285	SEKISUI HOUSE LTD	JPY	608 306	621 439	5.05
532	SIMON PROPERTY GROUP INC	USD	82 712	82 456	0.67
6 208	SOFTBANK GROUP CORP	JPY	538 024	574 705	4.67

## Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
25 563	SUBARU CORP	JPY	550 817	557 165	4.53
73 477	TELEFONICA SA	EUR	546 620	546 081	4.44
140	TESLA INC	USD	41 507	29 818	0.24
374	TWITTER INC	USD	12 956	13 319	0.11
1 008	VARIAN MEDICAL SYSTEMS INC	USD	117 809	122 476	1.00
1 121	VOLKSWAGEN AG - PFD	EUR	174 607	173 800	1.41
695	WALGREENS BOOTS ALLIANCE INC	USD	39 162	33 221	0.27
<b>Total Shares</b>			<b>11 934 159</b>	<b>12 249 583</b>	<b>99.54</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>11 934 159</b>	<b>12 249 583</b>	<b>99.54</b>
<b>Total Investments</b>			<b>11 934 159</b>	<b>12 249 583</b>	<b>99.54</b>

## Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	13.61	Japan	37.61
Fixed Line Telecommunications	10.40	United States of America	35.89
Banks	10.18	Spain	22.89
Automobiles & Parts	9.85	Australia	1.74
Gas, Water & Multiutilities	9.64	Germany	1.41
Travel, Leisure & Catering	6.01		
Technology Hardware & Equipment	5.63		<b>99.54</b>
Support Services	5.35		
Household Goods & Home Construction	5.05		
Electricity	4.84		
Construction & Materials	3.46		
Industrial Engineering	3.16		
Health Care Equipment & Services	2.71		
General Retailers	2.45		
Nonlife Insurance	2.08		
Mining	1.74		
Oil & Gas Producers	1.33		
Real Estate Investment Trusts	1.16		
Food & Drug Retailers	0.27		
Real Estate Investment & Services	0.24		
Pharmaceuticals & Biotechnology	0.21		
Alternative Energy	0.17		
	<b>99.54</b>		



## Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
27 600	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	970 692	1 129 668	8.56
558	ALPHABET INC	USD	507 571	591 748	4.48
207	ALSTRIA OFFICE REIT-AG	EUR	2 583	2 894	0.02
326	AMAZON.COM INC	USD	513 066	560 405	4.25
42 249	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	228 778	228 905	1.73
3 360	BERKSHIRE HATHAWAY INC - B	USD	621 101	649 723	4.92
2 753	BIOGEN INC	USD	764 992	563 128	4.27
11 694	BLUESCOPE STEEL LTD	AUD	101 420	98 781	0.75
884	BOEING CO	USD	290 011	297 919	2.26
8 713	BORGWARNER INC	USD	295 416	324 745	2.46
5 736	CELGENE CORP	USD	339 624	484 492	3.67
3 974	DAIKIN INDUSTRIES LTD	JPY	411 644	448 921	3.40
17 851	DEXUS	AUD	140 174	140 140	1.06
300	DOLLAR TREE INC	USD	21 600	29 789	0.23
23 964	ENAGAS SA	EUR	623 543	608 686	4.61
823	FAST RETAILING CO LTD	JPY	405 688	423 705	3.21
1 608	FLOWERS FOODS INC	USD	31 163	31 193	0.24
2 409	GODADDY INC	USD	161 209	175 188	1.33
20	JAPAN RETAIL FUND INVESTMENT CORP	JPY	36 330	34 130	0.26
6 155	KAO CORP	JPY	418 369	421 961	3.20
18 751	MAPFRE SA	EUR	45 265	50 159	0.38
14 215	MICRON TECHNOLOGY INC	USD	419 188	533 491	4.04
3 024	MICROSOFT CORP	USD	322 043	352 400	2.67
2 701	NOVARTIS AG - REG	CHF	195 936	196 804	1.49
1 142	ON SEMICONDUCTOR CORP	USD	20 604	23 498	0.18
1 101	ORACLE CORP	USD	54 310	54 357	0.41
11 151	ORICA LTD	AUD	126 736	130 261	0.99
811	OWENS CORNING	USD	40 228	37 102	0.28
5 049	PFIZER INC	USD	187 549	182 957	1.39
194	REGENERON PHARMACEUTICALS INC	USD	60 308	59 400	0.45
16 021	RELIANCE WORLDWIDE CORP LTD	AUD	46 224	49 102	0.37
83 538	SEKISUI HOUSE LTD	JPY	1 174 002	1 199 347	9.08
5 213	SOFTBANK GROUP CORP	JPY	488 066	482 593	3.66
22 476	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	722 005	724 061	5.49
154 763	TABCORP HOLDINGS LTD	AUD	457 179	465 577	3.53
10 272	TAKEDA PHARMACEUTICAL CO LTD	JPY	335 791	338 401	2.56
43 752	TELEFONICA SA	EUR	324 815	325 165	2.46
321	TRANSOCEAN LTD	USD	2 687	2 251	0.02
21 068	TRANSURBAN GROUP	AUD	167 679	177 833	1.35
<b>Total Shares</b>			<b>12 075 589</b>	<b>12 630 880</b>	<b>95.71</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>12 075 589</b>	<b>12 630 880</b>	<b>95.71</b>

## Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Other transferable securities</b>					
<b>Shares</b>					
7 553	CIE AUTOMOTIVE SA	EUR	183 085	187 768	1.42
<b>Total Shares</b>			<b>183 085</b>	<b>187 768</b>	<b>1.42</b>
<b>Total Other transferable securities</b>			<b>183 085</b>	<b>187 768</b>	<b>1.42</b>
<b>Total Investments</b>			<b>12 258 674</b>	<b>12 818 648</b>	<b>97.13</b>

## Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Pharmaceuticals & Biotechnology	13.83	United States of America	37.52
Construction & Materials	9.21	Japan	30.86
Household Goods & Home Construction	9.09	Spain	19.17
Software & Computer Services	8.89	Australia	8.05
General Retailers	7.68	Switzerland	1.51
Banks	7.22	Germany	0.02
Fixed Line Telecommunications	6.12		
Nonlife Insurance	5.30		<b>97.13</b>
Industrial Engineering	4.82		
Gas, Water & Multiutilities	4.61		
Technology Hardware & Equipment	4.22		
Travel, Leisure & Catering	3.53		
Personal Goods	3.20		
Automobiles & Parts	2.46		
Aerospace & Defense	2.26		
Industrial Transportation	1.35		
Real Estate Investment Trusts	1.34		
Chemicals	0.99		
Industrial Metals & Mining	0.75		
Food Producers	0.24		
Oil Equipment, Services & Distribution	0.02		
	<b>97.13</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
25 236	AERCAP HOLDINGS NV	USD	999 552	1 117 797	0.96
73 328	AGEAS	EUR	3 219 832	3 446 416	2.96
917	ALPHABET CLASS - A	USD	947 820	981 035	0.84
2 599	ALPHABET INC	USD	2 638 740	2 756 188	2.37
26 295	AMADEUS IT GROUP SA - A	EUR	1 745 988	1 864 841	1.60
1 075	AMERCO	USD	344 090	357 953	0.31
7 214	AMGEN INC	USD	1 256 070	1 154 292	0.99
10 813	APPLE INC	USD	1 678 232	1 936 151	1.66
1 816	ASM INTERNATIONAL NV	EUR	79 850	109 977	0.09
101 691	AXA SA	EUR	2 269 743	2 414 653	2.08
185 981	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 007 087	1 007 645	0.87
5 741	BERKSHIRE HATHAWAY INC - B	USD	1 117 502	1 110 138	0.95
1 745	BIOGEN INC	USD	510 836	356 941	0.31
10 674	CELGENE CORP	USD	702 757	901 580	0.77
24 652	CHEVRON CORP	USD	2 598 698	2 640 956	2.27
41 208	COCA-COLA AMATIL LTD	AUD	216 239	227 747	0.20
17 151	CRACKER BARREL OLD COUNTRY STORE INC	USD	2 499 047	2 582 368	2.22
368 331	ENAGAS SA	EUR	9 583 972	9 355 608	8.05
14 105	EXPEDIA GROUP INC	USD	1 568 206	1 634 151	1.40
684	EXTRA SPACE STORAGE INC	USD	62 881	63 285	0.05
48 562	EXXON MOBIL CORP	USD	3 550 878	3 478 681	2.99
4 207	FACEBOOK INC	USD	544 427	726 005	0.62
22 893	FANUC CORP	JPY	3 802 162	3 810 366	3.27
12 407	FAST RETAILING CO LTD	JPY	5 899 400	6 387 493	5.49
41 879	FLOWERS FOODS INC	USD	796 561	812 394	0.70
2 383	GRAND CITY PROPERTIES SA	EUR	52 283	49 948	0.04
26 326	INTERNATIONAL BUSINESS MACHINES CORP	USD	3 226 937	3 295 037	2.83
43 398	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	279 917	273 407	0.23
10 086	JPMORGAN CHASE & CO	USD	1 036 853	1 044 419	0.90
5 764	KAO CORP	JPY	391 792	395 156	0.34
50 430	KELLOGG CO	USD	2 413 968	2 713 419	2.33
8 004	KONINKLIJKE DSM NV	EUR	767 904	815 207	0.70
31 102	KONINKLIJKE PHILIPS NV	EUR	957 009	1 180 787	1.01
503	MARKEL CORP	USD	437 306	480 922	0.41
69 938	MICRON TECHNOLOGY INC	USD	2 674 311	2 624 781	2.26
16 234	MICROSOFT CORP	USD	1 661 383	1 891 818	1.63
258 076	mitsubishi UFJ Financial Group Inc	JPY	1 155 760	1 136 984	0.98
11 248	MYLAN NV	USD	280 988	270 887	0.23
16 389	NEXTERA ENERGY INC	USD	2 816 909	2 843 470	2.44
56 515	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	2 066 080	2 090 030	1.80
7 366	NVIDIA CORP	USD	1 192 643	1 189 655	1.02
47 659	OTP BANK NYRT	HUF	1 669 980	1 883 697	1.62
8 492	PENN NATIONAL GAMING INC	USD	176 067	164 202	0.14
5 003	PEPSICO INC	USD	542 159	571 638	0.49

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
30 646	PFIZER INC	USD	1 165 855	1 110 497	0.95
65 063	REPSOL SA	EUR	960 981	984 403	0.85
102 336	SEKISUI HOUSE LTD	JPY	1 438 180	1 469 229	1.26
799	SERVICENOW INC	USD	170 384	193 572	0.17
9 729	SIMON PROPERTY GROUP INC	USD	1 506 506	1 507 921	1.30
115 637	SOFTBANK GROUP CORP	JPY	10 937 428	10 705 076	9.21
221 443	SONY CORP	JPY	9 280 471	9 246 754	7.95
190 371	SUBARU CORP	JPY	4 118 908	4 149 277	3.57
5 369	SUNTRUST BANKS INC	USD	316 582	313 699	0.27
83 793	TAKEDA PHARMACEUTICAL CO LTD	JPY	2 739 185	2 760 475	2.37
21 030	VIACOM INC - B	USD	566 321	542 498	0.47
57 276	WELLS FARGO & CO	USD	2 464 773	2 474 107	2.13
<b>Total Shares</b>			<b>109 106 393</b>	<b>111 607 633</b>	<b>95.92</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>109 106 393</b>	<b>111 607 633</b>	<b>95.92</b>
<b>Total Investments</b>			<b>109 106 393</b>	<b>111 607 633</b>	<b>95.92</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Fixed Line Telecommunications	10.99	United States of America	38.20
Software & Computer Services	9.86	Japan	36.23
Gas, Water & Multiutilities	8.04	Spain	11.59
Leisure Goods	7.95	Netherlands	3.00
Banks	6.76	Belgium	2.96
Oil & Gas Producers	6.11	France	2.08
General Retailers	5.80	Hungary	1.62
Pharmaceuticals & Biotechnology	5.63	Australia	0.20
Technology Hardware & Equipment	5.04	Luxembourg	0.04
Automobiles & Parts	3.57		
Life Insurance	3.38		<b>95.92</b>
Industrial Engineering	3.27		
Food Producers	3.03		
Nonlife Insurance	3.03		
Travel, Leisure & Catering	2.60		
Electricity	2.44		
Support Services	1.60		
Real Estate Investment Trusts	1.35		
Household Goods & Home Construction	1.26		
Electronic & Electrical Equipment	1.01		
Industrial Transportation	0.96		
Chemicals	0.70		
Beverages	0.69		
Media	0.47		
Personal Goods	0.34		
Real Estate Investment & Services	0.04		
	<b>95.92</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
16 343	AALBERTS INDUSTRIES NV	EUR	569 880	572 005	3.75
52	ADOBE INC	USD	11 987	13 421	0.09
360	ADYEN NV	EUR	248 328	261 216	1.71
5 751	AIRBUS SE	EUR	706 002	700 932	4.60
292	ALPHABET CLASS - A	USD	320 390	312 391	2.05
9 430	AMADEUS IT GROUP SA - A	EUR	654 442	668 776	4.38
28	AMAZON.COM INC	USD	41 861	48 133	0.32
1 042	APPLE INC	USD	190 711	186 578	1.22
186 284	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 025 061	1 009 287	6.62
2 415 131	BANCO COMERCIAL PORTUGUES SA	EUR	540 206	604 024	3.96
471 545	BANCO DE SABADELL SA	EUR	466 830	488 521	3.20
159	BERKSHIRE HATHAWAY INC - B	USD	28 481	30 746	0.20
706	BIOGEN INC	USD	205 367	144 413	0.95
14 853	BOUYGUES SA	EUR	459 255	498 170	3.27
25 206	CIE DE SAINT-GOBAIN	EUR	759 205	918 507	6.02
393	COSTAR GROUP INC	USD	133 828	174 022	1.14
4 898	DUKE REALTY CORP	USD	135 460	136 009	0.89
11 935	EIFFAGE SA	EUR	977 715	1 111 148	7.28
2 650	EMERSON ELECTRIC CO	USD	158 600	167 863	1.10
21 582	ENDESA SA	EUR	470 919	479 336	3.14
274	EQUITY RESIDENTIAL	USD	18 363	18 684	0.12
591	FACEBOOK INC	USD	90 563	101 989	0.67
12 605	FERROVIAL SA	EUR	260 419	276 806	1.81
51 184	IBERDROLA SA	EUR	398 109	414 488	2.72
1 603	INTERNATIONAL BUSINESS MACHINES CORP	USD	197 339	200 636	1.32
9 753	JYSKE BANK A/S - REG	DKK	355 673	350 239	2.30
11 555	NEWELL BRANDS INC	USD	160 705	148 265	0.97
4 634	ORACLE CORP	USD	227 172	228 785	1.50
394	PAYPAL HOLDINGS INC	USD	30 478	39 646	0.26
16 640	RED ELECTRICA CORP SA	EUR	304 512	307 590	2.02
46 325	REPSOL SA	EUR	704 363	700 897	4.60
341	SIMON PROPERTY GROUP INC	USD	54 228	52 852	0.35
1 599	SYNOPSIS INC	USD	130 086	172 755	1.13
3 477	SYSCO CORP	USD	208 354	218 325	1.43
92 952	TELEFONICA SA	EUR	700 224	690 819	4.53
1 369	UNION PACIFIC CORP	USD	200 734	216 265	1.42
25 381	VINCI SA	EUR	1 951 292	2 284 797	14.97
2 186	WORLDPAY INC - A	USD	221 693	228 626	1.50
<b>Total Shares</b>			<b>14 318 835</b>	<b>15 177 962</b>	<b>99.51</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>14 318 835</b>	<b>15 177 962</b>	<b>99.51</b>
<b>Total Investments</b>			<b>14 318 835</b>	<b>15 177 962</b>	<b>99.51</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Construction & Materials	33.36	Spain	33.02
Banks	16.08	France	31.55
Support Services	9.00	United States of America	18.62
Software & Computer Services	6.75	Netherlands	10.06
Electricity	4.73	Portugal	3.96
Aerospace & Defense	4.60	Denmark	2.30
Oil & Gas Producers	4.60		
Fixed Line Telecommunications	4.53		
Industrial Engineering	3.75		
Gas, Water & Multiutilities	3.14		
Food & Drug Retailers	1.43		
Industrial Transportation	1.42		
Real Estate Investment Trusts	1.36		
Technology Hardware & Equipment	1.22		
Electronic & Electrical Equipment	1.10		
Household Goods & Home Construction	0.97		
Pharmaceuticals & Biotechnology	0.95		
General Retailers	0.32		
Nonlife Insurance	0.20		
	<b>99.51</b>		<b>99.51</b>



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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
616	AKAMAI TECHNOLOGIES INC	USD	34 948	44 006	0.25
196	ALPHABET CLASS - A	USD	213 468	209 687	1.17
116	ALPHABET INC	USD	112 858	123 016	0.69
4 379	AMADEUS IT GROUP SA - A	EUR	290 766	310 559	1.73
137	AMAZON.COM INC	USD	208 826	235 507	1.31
446	AMERICAN TOWER CORP	USD	76 930	77 723	0.43
317 724	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 747 859	1 721 428	9.58
3 696 736	BANCO COMERCIAL PORTUGUES SA	EUR	913 833	924 554	5.15
57 433	BANKINTER SA	EUR	407 889	408 808	2.28
1 404	BERKSHIRE HATHAWAY INC - B	USD	255 478	271 492	1.51
7 023	CARLSBERG A/S - B	DKK	771 320	808 816	4.51
6 332	COMCAST CORP	USD	228 900	245 946	1.37
393 898	DNO ASA	NOK	795 059	795 417	4.43
4 899	DUKE REALTY CORP	USD	135 487	136 037	0.76
40 201	ENDESA SA	EUR	877 186	892 864	4.97
21 922	ERSTE GROUP BANK AG	EUR	707 867	782 615	4.36
13 447	FERROVIAL SA	EUR	263 158	295 296	1.65
25 218	GENERAL ELECTRIC CO	USD	223 224	228 845	1.27
584	GRAND CITY PROPERTIES SA	EUR	12 673	12 241	0.07
103 612	IBERDROLA SA	EUR	806 641	839 050	4.67
763	JPMORGAN CHASE & CO	USD	71 595	79 010	0.44
1 231	MCDONALD'S CORP	USD	198 166	217 015	1.21
28 026	NESTE OYJ	EUR	838 258	825 085	4.60
14 482	NOVO NORDISK A/S	DKK	654 851	631 406	3.52
26 818	OMV AG	EUR	1 163 901	1 280 559	7.12
7 057	ORSTED A/S	DKK	472 682	481 703	2.68
20 745	OTP BANK NYRT	HUF	775 876	819 935	4.57
777	PALO ALTO NETWORKS INC	USD	145 466	172 518	0.96
3 546	PHILIP MORRIS INTERNATIONAL INC	USD	265 564	273 884	1.53
115	PUBLIC STORAGE	USD	22 042	22 696	0.13
15 248	RAIFFEISEN BANK INTERNATIONAL AG	EUR	346 282	362 445	2.02
24 222	REPSOL SA	EUR	368 114	366 479	2.04
688	SALESFORCE.COM INC	USD	91 120	101 509	0.57
190	SERVICENOW INC	USD	36 432	46 031	0.26
127 539	TELEFONICA SA	EUR	963 756	947 870	5.28
3 858	TRANSUNION	USD	222 037	239 770	1.34
590	UNITED TECHNOLOGIES CORP	USD	66 479	75 078	0.42
7 307	VERIZON COMMUNICATIONS INC	USD	370 437	372 881	2.08
4 481	WALGREENS BOOTS ALLIANCE INC	USD	259 007	214 194	1.19

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
7 724	WENDEL SA	EUR	822 606	953 141	5.31
<b>Total Shares</b>			<b>17 239 041</b>	<b>17 847 116</b>	<b>99.43</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>17 239 041</b>	<b>17 847 116</b>	<b>99.43</b>
<b>Total Investments</b>			<b>17 239 041</b>	<b>17 847 116</b>	<b>99.43</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	28.40	Spain	32.21
Oil & Gas Producers	18.20	United States of America	18.87
Gas, Water & Multiutilities	7.66	Austria	13.51
Fixed Line Telecommunications	7.36	Denmark	10.71
Financial Services	5.31	France	5.31
Electricity	4.67	Portugal	5.15
Beverages	4.51	Finland	4.60
Pharmaceuticals & Biotechnology	3.52	Hungary	4.57
Support Services	3.07	Norway	4.43
Software & Computer Services	2.92	Luxembourg	0.07
Construction & Materials	1.65		
Tobacco	1.53		<b>99.43</b>
Nonlife Insurance	1.51		
Media	1.37		
Real Estate Investment Trusts	1.32		
General Retailers	1.31		
General Industrials	1.27		
Travel, Leisure & Catering	1.21		
Food & Drug Retailers	1.19		
Technology Hardware & Equipment	0.96		
Aerospace & Defense	0.42		
Real Estate Investment & Services	0.07		
	<b>99.43</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
53 287	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	2 052 916	2 181 037	2.03
27 500	AIR LIQUIDE SA	EUR	2 858 625	3 260 125	3.04
5 724	ALEXION PHARMACEUTICALS INC	USD	676 219	695 287	0.65
1 694	ALPHABET CLASS - A	USD	1 818 392	1 812 294	1.69
1 157	ALPHABET INC	USD	1 097 759	1 226 975	1.14
63 041	AMADEUS IT GROUP SA - A	EUR	4 307 341	4 470 868	4.16
202	AMAZON.COM INC	USD	296 544	347 245	0.32
853 889	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	4 680 166	4 626 371	4.31
4 672 055	BANCO DE SABADELL SA	EUR	4 672 055	4 840 249	4.51
50 961	BANK OF AMERICA CORP	USD	1 367 357	1 390 548	1.30
996	BERKSHIRE HATHAWAY INC - B	USD	173 984	192 597	0.18
199	BOOKING HOLDINGS INC	USD	301 575	329 386	0.31
16 333	CADENCE DESIGN SYSTEMS INC	USD	881 534	1 011 139	0.94
155 029	CARREFOUR SA	EUR	2 483 565	2 692 854	2.51
104 585	CIE DE SAINT-GOBAIN	EUR	3 063 818	3 811 077	3.55
8 966	CREE INC	USD	381 269	528 744	0.49
142 056	DANONE	EUR	8 793 267	10 239 395	9.55
15 650	DOVER CORP	USD	1 277 610	1 369 078	1.28
132 862	ENDESA SA	EUR	2 785 628	2 950 865	2.75
354 519	ENGIE SA	EUR	4 821 458	4 681 423	4.36
4 197	FACEBOOK INC	USD	546 962	724 279	0.67
9 005	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	846 797	931 516	0.87
59 913	FIRST DATA CORP	USD	1 317 848	1 382 484	1.29
11 539	HARTFORD FINANCIAL SERVICES GROUP INC	USD	506 956	538 596	0.50
351 169	IBERDROLA SA	EUR	2 731 392	2 843 767	2.65
1 724	IDEXX LABORATORIES INC	USD	342 493	356 891	0.33
7 984	INTERNATIONAL BUSINESS MACHINES CORP	USD	982 879	999 300	0.93
8 585	KOHL'S CORP	USD	527 708	544 654	0.51
14 054	KONINKLIJKE DSM NV	EUR	1 444 049	1 431 400	1.33
25 000	L'OREAL SA	EUR	4 918 750	6 127 500	5.71
3 800	NEXTERA ENERGY INC	USD	641 924	659 295	0.61
180 405	ORANGE SA	EUR	2 425 545	2 519 356	2.35
3 247	PAYPAL HOLDINGS INC	USD	257 945	326 728	0.30
59 059	PERNOD RICARD SA	EUR	8 164 908	9 174 816	8.55
13 113	PPL CORP	USD	376 827	365 180	0.34
2 795	PUBLIC STORAGE	USD	538 835	551 618	0.51
317 421	REPSOL SA	EUR	4 809 042	4 802 580	4.47
2 514	ROBERT HALF INTERNATIONAL INC	USD	144 217	139 283	0.13
34 610	SANOFI	EUR	2 551 103	2 681 929	2.50
5 225	SEMPRA ENERGY	USD	591 699	596 537	0.56
3 422	SIMON PROPERTY GROUP INC	USD	532 032	530 384	0.49
6 018	SQUARE INC - A	USD	364 057	391 033	0.36
656 900	TELEFONICA SA	EUR	5 066 822	4 882 081	4.55
172 054	TOTAL SA	EUR	8 071 914	8 524 415	7.94

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
14 286	VEOLIA ENVIRONNEMENT SA	EUR	257 005	300 863	0.28
20 126	WALGREENS BOOTS ALLIANCE INC	USD	1 266 546	962 033	0.90
<b>Total Shares</b>			<b>99 017 337</b>	<b>105 946 075</b>	<b>98.70</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>99 017 337</b>	<b>105 946 075</b>	<b>98.70</b>
<b>Total Investments</b>			<b>99 017 337</b>	<b>105 946 075</b>	<b>98.70</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Oil & Gas Producers	12.42	France	50.32
Banks	10.12	Spain	29.44
Food Producers	9.54	United States of America	17.61
Beverages	8.55	Netherlands	1.33
Gas, Water & Multiutilities	8.29		
Fixed Line Telecommunications	6.89		<b>98.70</b>
Support Services	6.75		
Software & Computer Services	5.74		
Personal Goods	5.71		
Construction & Materials	5.58		
Chemicals	4.37		
Food & Drug Retailers	3.40		
Electricity	3.26		
Pharmaceuticals & Biotechnology	3.15		
Industrial Engineering	1.28		
Real Estate Investment Trusts	1.01		
General Retailers	0.83		
Nonlife Insurance	0.68		
Technology Hardware & Equipment	0.49		
Health Care Equipment & Services	0.33		
Travel, Leisure & Catering	0.31		
	<b>98.70</b>		

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
100 104	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	3 672 977	4 097 257	1.22
345 062	ADEVINTA ASA	NOK	3 093 388	3 098 392	0.92
14 154	ADOBE INC	USD	3 262 866	3 653 114	1.09
27 882	AGEAS	EUR	1 307 666	1 310 454	0.39
27 500	AIR LIQUIDE SA	EUR	2 858 625	3 260 125	0.97
165 997	AIRBUS SE	EUR	20 420 951	20 231 714	6.03
49 491	ALLSTATE CORP	USD	4 238 934	4 374 568	1.30
2 160	ALPHABET CLASS - A	USD	2 329 892	2 310 836	0.69
3 551	ALPHABET INC	USD	3 401 059	3 765 765	1.12
424	AMAZON.COM INC	USD	736 069	728 870	0.22
3 205 883	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	17 626 908	17 369 474	5.17
8 341 327	BANCO COMERCIAL PORTUGUES SA	EUR	2 061 976	2 086 166	0.62
2 842 670	BANKIA SA	EUR	6 629 106	7 007 182	2.09
421 197	BANKINTER SA	EUR	3 023 352	2 998 080	0.89
9 266	BAXTER INTERNATIONAL INC	USD	639 864	630 852	0.19
21 753	BERKSHIRE HATHAWAY INC - B	USD	3 843 420	4 206 382	1.25
310 058	CARREFOUR SA	EUR	4 967 129	5 385 707	1.60
6 630	CENTENE CORP	USD	372 345	305 026	0.09
1 976	CHARTER COMMUNICATIONS INC	USD	616 529	654 476	0.19
116 479	CIE DE SAINT-GOBAIN	EUR	3 412 252	4 244 495	1.26
198 149	DAIMLER AG	EUR	10 204 674	11 560 013	3.44
108 669	DANONE	EUR	6 726 611	7 832 862	2.33
7 208	DISCOVER FINANCIAL SERVICES	USD	453 716	524 119	0.16
23 016	ELISA OYJ	EUR	869 084	870 695	0.26
6 607	EMERSON ELECTRIC CO	USD	394 392	418 516	0.12
368 442	ENAGAS SA	EUR	9 209 403	9 358 427	2.78
309 317	ENDESA SA	EUR	6 592 671	6 869 931	2.04
230 338	ENGIE SA	EUR	3 132 597	3 041 613	0.91
50 000	ESSILORLUXOTTICA SA	EUR	5 605 000	5 425 000	1.61
16 570	FACEBOOK INC	USD	2 283 527	2 859 497	0.85
56 523	FISERV INC	USD	4 391 918	4 399 988	1.31
206 857	FORTUM OYJ	EUR	3 870 294	3 897 186	1.16
154 489	GENERAL ELECTRIC CO	USD	1 367 500	1 401 939	0.42
128 722	GRIFOLS SA	EUR	3 107 349	3 184 582	0.95
9 284	HESS CORP	USD	503 741	531 177	0.16
2 859	HOME DEPOT INC	USD	483 651	519 656	0.15
858 778	IBERDROLA SA	EUR	6 719 317	6 954 384	2.07
27 001	INTERNATIONAL BUSINESS MACHINES CORP	USD	3 268 034	3 379 522	1.01
93 242	INTERNATIONAL PAPER CO	USD	3 786 178	3 894 582	1.16
140 837	KONINKLIJKE PHILIPS NV	EUR	5 030 698	5 346 877	1.59
25 000	L'OREAL SA	EUR	4 918 750	6 127 500	1.82
8 300	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 046 365	2 897 115	0.86
12 850	MAXIM INTEGRATED PRODUCTS INC	USD	625 053	687 963	0.20
23 955	MCDONALD'S CORP	USD	3 856 269	4 223 065	1.26

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
201 033	NESTE OYJ	EUR	6 012 897	5 918 412	1.76
112 133	NOKIA OYJ	EUR	533 697	524 670	0.16
113 614	NOVO NORDISK A/S	DKK	5 081 594	4 953 502	1.47
39 377	OCCIDENTAL PETROLEUM CORP	USD	2 341 571	2 068 812	0.62
4 839	OLD DOMINION FREIGHT LINE INC	USD	632 244	644 567	0.19
813 488	ORANGE SA	EUR	10 937 346	11 360 360	3.38
103 096	ORSTED A/S	DKK	6 905 430	7 037 213	2.09
86 388	OTP BANK NYRT	HUF	3 218 891	3 414 440	1.02
21 018	PUBLIC STORAGE	USD	4 031 849	4 148 087	1.23
272 970	RED ELECTRICA CORP SA	EUR	5 322 915	5 045 850	1.50
1 551 809	REPSOL SA	EUR	23 139 457	23 478 871	7.00
6 211	ROBERT HALF INTERNATIONAL INC	USD	356 296	344 107	0.10
179 266	SANOFI	EUR	13 213 697	13 891 322	4.13
77 835	SAP SE	EUR	7 760 150	8 918 334	2.65
291 691	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	4 548 921	4 664 139	1.39
3 496	SIMON PROPERTY GROUP INC	USD	566 791	541 853	0.16
38 255	SOLVAY SA	EUR	4 121 976	4 099 023	1.22
13 304	SOUTHERN CO	USD	603 923	631 783	0.19
5 633	SPLUNK INC	USD	656 840	693 834	0.21
9 081	TARGET CORP	USD	614 451	627 332	0.19
2 570 973	TELEFONICA SA	EUR	19 998 517	19 107 471	5.70
238 698	TOTAL SA	EUR	11 198 517	11 826 292	3.52
21 479	UNITED TECHNOLOGIES CORP	USD	2 420 188	2 733 220	0.81
1 522	VERISIGN INC	USD	221 795	268 153	0.08
131 936	VERIZON COMMUNICATIONS INC	USD	6 687 515	6 732 774	2.00
15 053	VINCI SA	EUR	1 119 642	1 355 071	0.40
4 358	WALGREENS BOOTS ALLIANCE INC	USD	242 473	208 315	0.06
5 549	WHIRLPOOL CORP	USD	687 557	687 349	0.20
12 451	ZIONS BANCORP NA	USD	502 805	548 057	0.16
<b>Total Shares</b>			<b>321 642 045</b>	<b>334 398 357</b>	<b>99.51</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>321 642 045</b>	<b>334 398 357</b>	<b>99.51</b>
<b>Total Investments</b>			<b>321 642 045</b>	<b>334 398 357</b>	<b>99.51</b>



## Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Oil & Gas Producers	13.03	Spain	32.77
Fixed Line Telecommunications	11.32	France	22.81
Banks	9.95	United States of America	19.15
Gas, Water & Multiutilities	7.83	Netherlands	7.61
Software & Computer Services	7.69	Germany	6.09
Aerospace & Defense	6.83	Denmark	3.57
Pharmaceuticals & Biotechnology	6.56	Finland	3.34
Electricity	4.92	Belgium	1.61
Automobiles & Parts	3.44	Hungary	1.02
Construction & Materials	2.89	Norway	0.92
Personal Goods	2.69	Portugal	0.62
Nonlife Insurance	2.55		
Food Producers	2.33		<b>99.51</b>
Chemicals	2.19		
Health Care Equipment & Services	1.89		
Electronic & Electrical Equipment	1.72		
Food & Drug Retailers	1.66		
Support Services	1.41		
Real Estate Investment Trusts	1.40		
Alternative Energy	1.39		
Travel, Leisure & Catering	1.26		
Forestry & Paper	1.16		
Media	1.12		
General Retailers	0.56		
General Industrials	0.42		
Life Insurance	0.39		
Technology Hardware & Equipment	0.36		
Household Goods & Home Construction	0.20		
Industrial Transportation	0.19		
Financial Services	0.16		
	<b>99.51</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
32 279	AALBERTS INDUSTRIES NV	EUR	1 125 569	1 129 765	4.60
10 504	ACCIONA SA	EUR	1 066 156	1 085 063	4.41
25 173	ADEVINTA ASA	NOK	225 669	226 034	0.92
9 269	AIRBUS SE	EUR	1 137 839	1 129 706	4.60
430	ALPHABET CLASS - A	USD	421 921	460 027	1.87
78	ALPHABET INC	USD	84 099	82 717	0.34
6 643	AMADEUS IT GROUP SA - A	EUR	441 095	471 122	1.92
1 429	APPLE INC	USD	261 855	255 874	1.04
224 160	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 235 699	1 214 499	4.94
3 816 522	BANCO COMERCIAL PORTUGUES SA	EUR	875 772	954 512	3.88
1 136	CEZ AS	CZK	24 126	23 542	0.10
94	DEUTSCHE WOHNEN SE	EUR	4 097	3 767	0.02
9 395	EBAY INC	USD	308 148	324 847	1.32
69 681	ENDESA SA	EUR	1 520 439	1 547 615	6.30
31 801	ERSTE GROUP BANK AG	EUR	1 019 222	1 135 296	4.62
4 050	FACEBOOK INC	USD	588 343	698 911	2.84
16 670	FIRST DATA CORP	USD	366 674	384 658	1.57
302	GRAND CITY PROPERTIES SA	EUR	6 348	6 330	0.03
1 013	IAC/INTERACTIVECORP	USD	193 558	203 233	0.83
200 645	IBERDROLA SA	EUR	1 560 617	1 624 823	6.61
24 906	KONINKLIJKE PHILIPS NV	EUR	872 084	945 556	3.85
24 119	NOVO NORDISK A/S	DKK	1 090 620	1 051 574	4.28
3 195	OCCIDENTAL PETROLEUM CORP	USD	189 302	167 861	0.68
17 545	OMV AG	EUR	761 453	837 774	3.41
2 592	PEPSICO INC	USD	276 656	296 159	1.20
4 858	PHILIP MORRIS INTERNATIONAL INC	USD	363 821	375 219	1.53
52 236	REPSOL SA	EUR	776 488	790 331	3.22
17 484	SAFRAN SA	EUR	2 001 918	2 271 172	9.23
29 935	SCHNEIDER ELECTRIC SE	EUR	1 858 365	2 258 895	9.18
2 053	SIMON PROPERTY GROUP INC	USD	329 965	318 199	1.29
145 332	TELEFONICA SA	EUR	1 095 127	1 080 107	4.39
6 927	VERIZON COMMUNICATIONS INC	USD	353 242	353 489	1.44
17 208	WELLS FARGO & CO	USD	736 427	743 321	3.02
<b>Total Shares</b>			<b>23 172 714</b>	<b>24 451 998</b>	<b>99.48</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>23 172 714</b>	<b>24 451 998</b>	<b>99.48</b>
<b>Total Investments</b>			<b>23 172 714</b>	<b>24 451 998</b>	<b>99.48</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	16.46	Spain	31.78
Aerospace & Defense	13.84	United States of America	18.97
Electronic & Electrical Equipment	13.04	France	18.43
Oil & Gas Producers	7.31	Netherlands	13.04
Electricity	6.71	Austria	8.03
Gas, Water & Multiutilities	6.30	Denmark	4.28
Software & Computer Services	5.88	Portugal	3.88
Fixed Line Telecommunications	5.83	Norway	0.92
Industrial Engineering	4.60	Czech Republic	0.10
Construction & Materials	4.41	Luxembourg	0.03
Pharmaceuticals & Biotechnology	4.28	Germany	0.02
Support Services	3.48		
Tobacco	1.53		<b>99.48</b>
General Retailers	1.32		
Real Estate Investment Trusts	1.29		
Beverages	1.20		
Technology Hardware & Equipment	1.04		
Media	0.92		
Real Estate Investment & Services	0.04		
	<b>99.48</b>		

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
12 470	ACCIONA SA	EUR	1 270 693	1 288 151	1.37
38 691	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	1 579 754	1 583 623	1.69
43	ADOBE INC	USD	9 818	11 098	0.01
25 178	AMADEUS IT GROUP SA - A	EUR	1 754 907	1 785 624	1.90
823	AMAZON.COM INC	USD	1 428 737	1 414 764	1.51
3 061	AP MOLLER - MAERSK A/S - A	DKK	3 297 130	3 325 168	3.55
221 499	AXA SA	EUR	4 484 247	5 259 494	5.61
632 963	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 495 834	3 429 394	3.66
12 861 712	BANCO COMERCIAL PORTUGUES SA	EUR	2 999 077	3 216 714	3.43
1 663	BERKSHIRE HATHAWAY INC - B	USD	297 889	321 575	0.34
1 891	BIOGEN INC	USD	550 070	386 805	0.41
1 046	CME GROUP INC	USD	159 193	166 975	0.18
8 287	COMCAST CORP	USD	299 573	321 882	0.34
9 613	DANONE	EUR	610 426	692 905	0.74
5 035	DISCOVER FINANCIAL SERVICES	USD	326 733	366 112	0.39
12 899	DR HORTON INC	USD	460 301	509 998	0.54
20 068	DUKE REALTY CORP	USD	555 003	557 255	0.59
4 288	EBAY INC	USD	140 643	148 264	0.16
69 118	ENAGAS SA	EUR	1 703 068	1 755 597	1.87
133 610	ENDESA SA	EUR	2 915 370	2 967 478	3.16
31 079	ENGIE SA	EUR	434 640	410 398	0.44
31 437	ESSILORLUXOTTICA SA	EUR	3 478 504	3 410 915	3.64
5 543	EUROFINS SCIENTIFIC SE	EUR	2 084 624	2 261 544	2.41
94	EXOR NV	EUR	5 245	5 580	0.01
247 141	FERROVIAL SA	EUR	5 082 268	5 427 216	5.79
58 191	GENERAL ELECTRIC CO	USD	515 093	528 065	0.56
373 809	IBERDROLA SA	EUR	2 911 018	3 027 105	3.23
84 025	KONINKLIJKE PHILIPS NV	EUR	3 040 025	3 190 009	3.40
28 755	LEROY SEAFOOD GROUP ASA	NOK	186 461	184 970	0.20
239 697	NESTE OYJ	EUR	7 186 655	7 056 681	7.52
135 787	NOVO NORDISK A/S	DKK	6 140 055	5 920 232	6.30
67 348	ORSTED A/S	DKK	4 511 008	4 597 096	4.90
4 555	PEPSICO INC	USD	486 175	520 450	0.56
8 030	PROLOGIS INC	USD	539 825	549 353	0.59
7 147	QUALCOMM INC	USD	354 402	549 274	0.59
14 617	RENAULT SA	EUR	904 061	889 006	0.95
207 002	REPSOL SA	EUR	3 147 161	3 131 940	3.34
28 020	SALMAR ASA	NOK	1 124 531	1 133 377	1.21
28 321	SANOFI	EUR	2 147 298	2 194 594	2.34
32 629	SCOR SE	EUR	1 198 137	1 186 390	1.27
1 308	SIMON PROPERTY GROUP INC	USD	206 126	202 730	0.22
693 646	TELEFONICA SA	EUR	5 216 041	5 155 177	5.50
565 499	TELIA CO AB	SEK	2 165 203	2 146 447	2.29
3 040	TETRA TECH INC	USD	159 673	175 559	0.19

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
91 087	TOTAL SA	EUR	4 370 354	4 512 905	4.81
188 333	VEOLIA ENVIRONNEMENT SA	EUR	3 469 094	3 966 293	4.23
689	WASTE MANAGEMENT INC	USD	61 831	65 992	0.07
<b>Total Shares</b>			<b>89 463 974</b>	<b>91 908 174</b>	<b>98.01</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>89 463 974</b>	<b>91 908 174</b>	<b>98.01</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
53 679	CIE AUTOMOTIVE SA	EUR	1 293 664	1 334 460	1.42
<b>Total Shares</b>			<b>1 293 664</b>	<b>1 334 460</b>	<b>1.42</b>
<b>Total Other transferable securities</b>			<b>1 293 664</b>	<b>1 334 460</b>	<b>1.42</b>
<b>Total Investments</b>			<b>90 757 638</b>	<b>93 242 634</b>	<b>99.43</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Oil & Gas Producers	15.66	Spain	32.92
Gas, Water & Multiutilities	14.61	France	24.21
Pharmaceuticals & Biotechnology	9.07	Denmark	14.76
Construction & Materials	8.85	Finland	7.53
Nonlife Insurance	7.22	United States of America	7.06
Banks	7.09	Portugal	3.43
Health Care Equipment & Services	6.05	Netherlands	3.41
Fixed Line Telecommunications	5.50	Luxembourg	2.41
Industrial Transportation	3.55	Sweden	2.29
Electronic & Electrical Equipment	3.40	Norway	1.41
Electricity	3.23		
Mobile Telecommunications	2.29		<b>99.43</b>
Food Producers	2.14		
Support Services	1.97		
General Retailers	1.67		
Industrial Engineering	1.42		
Real Estate Investment Trusts	1.40		
Automobiles & Parts	0.95		
Technology Hardware & Equipment	0.59		
Financial Services	0.57		
Beverages	0.56		
General Industrials	0.56		
Household Goods & Home Construction	0.54		
Media	0.34		
Aerospace & Defense	0.19		
Software & Computer Services	0.01		
	<b>99.43</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
6 869	AALBERTS INDUSTRIES NV	EUR	239 522	240 415	4.23
2 711	AIRBUS SE	EUR	332 723	330 417	5.81
1 362	AKER SOLUTIONS ASA	NOK	6 058	6 222	0.11
465	ALLSTATE CORP	USD	38 989	41 102	0.72
60	ALPHABET CLASS - A	USD	62 752	64 190	1.13
65	ALPHABET INC	USD	70 083	68 931	1.21
4 752	AMADEUS IT GROUP SA - A	EUR	328 235	337 012	5.93
37	AMAZON.COM INC	USD	53 345	63 604	1.12
1 532	ARCELORMITTAL	EUR	29 751	29 638	0.52
95 326	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	526 771	516 477	9.09
847 908	BANCO COMERCIAL PORTUGUES SA	EUR	195 100	212 062	3.73
316	BERKSHIRE HATHAWAY INC - B	USD	56 604	61 105	1.07
2 376	CARLSBERG A/S - B	DKK	260 951	273 636	4.81
378	CELGENE CORP	USD	29 417	31 928	0.56
467	CME GROUP INC	USD	71 074	74 548	1.31
121 265	DNO ASA	NOK	244 766	244 876	4.31
1 087	ELECTROLUX AB	SEK	24 160	23 802	0.42
13 016	ELEKTA AB - B	SEK	136 436	137 438	2.42
8 623	ENDESA SA	EUR	188 154	191 517	3.37
535	EQUITY RESIDENTIAL	USD	35 854	36 481	0.64
3 440	EXOR NV	EUR	203 992	204 198	3.59
112	FACEBOOK INC	USD	17 071	19 328	0.34
7 611	GENERAL ELECTRIC CO	USD	67 371	69 067	1.21
6 584	H LUNDBECK A/S	DKK	252 715	246 932	4.34
3 102	HOIST FINANCE AB	SEK	12 578	12 543	0.22
33 260	IBERDROLA SA	EUR	259 126	269 339	4.74
795	JPMORGAN CHASE & CO	USD	74 598	82 323	1.45
2 418	KRAFT HEINZ CO	USD	68 312	71 718	1.26
79	NETFLIX INC	USD	23 374	26 120	0.46
5 096	OMV AG	EUR	238 175	243 334	4.28
1 746	OWENS CORNING	USD	72 880	79 876	1.40
2 638	PANDORA A/S	DKK	107 887	98 655	1.73
628	PEPSICO INC	USD	67 029	71 755	1.26
2 254	PPL CORP	USD	64 773	62 771	1.10
7 415	PUBLICIS GROUPE SA	EUR	395 220	392 105	6.89
4 714	RAIFFEISEN BANK INTERNATIONAL AG	EUR	108 799	112 052	1.97
34 109	REPSOL SA	EUR	513 051	516 070	9.08
268	SIMON PROPERTY GROUP INC	USD	43 896	41 538	0.73
<b>Total Shares</b>			<b>5 521 592</b>	<b>5 605 125</b>	<b>98.56</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>5 521 592</b>	<b>5 605 125</b>	<b>98.56</b>
<b>Total Investments</b>			<b>5 521 592</b>	<b>5 605 125</b>	<b>98.56</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Oil & Gas Producers	17.78	Spain	32.18
Banks	16.23	United States of America	16.99
Media	6.89	Netherlands	13.63
Beverages	6.07	Denmark	10.89
Support Services	5.93	France	6.89
Aerospace & Defense	5.81	Austria	6.25
Financial Services	5.12	Norway	4.42
Pharmaceuticals & Biotechnology	4.90	Portugal	3.73
Electricity	4.74	Sweden	3.06
Gas, Water & Multiutilities	4.47	Luxembourg	0.52
Industrial Engineering	4.23		
Software & Computer Services	2.68		<b>98.56</b>
Health Care Equipment & Services	2.42		
Nonlife Insurance	1.80		
Personal Goods	1.73		
General Retailers	1.58		
Construction & Materials	1.40		
Real Estate Investment Trusts	1.37		
Food Producers	1.26		
General Industrials	1.21		
Industrial Metals & Mining	0.52		
Household Goods & Home Construction	0.42		
	<b>98.56</b>		



## Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
138 563	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	5 001 640	5 671 384	1.37
5 870	ADOBE INC	USD	1 337 785	1 515 033	0.37
164 863	AGEAS	EUR	6 714 870	7 748 561	1.88
27 500	AIR LIQUIDE SA	EUR	2 858 625	3 260 125	0.79
145 418	AIRBUS SE	EUR	17 889 322	17 723 546	4.29
4 631	ALPHABET CLASS - A	USD	5 010 128	4 954 389	1.20
765	ALPHABET INC	USD	732 698	811 267	0.20
2 218	AMAZON.COM INC	USD	3 673 220	3 812 815	0.92
12 042	AMERICAN CAMPUS COMMUNITIES INC	USD	484 347	507 167	0.12
8 961	ANADARKO PETROLEUM CORP	USD	351 127	582 501	0.14
25 940	APPLE INC	USD	4 747 630	4 644 758	1.13
3 476 917	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	19 114 451	18 837 936	4.56
27 110	BB&T CORP	USD	1 214 144	1 238 540	0.30
15 471	BERKSHIRE HATHAWAY INC - B	USD	2 702 514	2 991 631	0.72
2 710	BOOKING HOLDINGS INC	USD	4 283 441	4 485 610	1.09
153 348	BOSTON SCIENTIFIC CORP	USD	5 143 999	5 079 216	1.23
99 313	CARLSBERG A/S - B	DKK	11 039 353	11 437 550	2.77
2 416	CARMAX INC	USD	126 906	167 850	0.04
376 828	CARREFOUR SA	EUR	6 036 785	6 545 502	1.59
4 958	CDW CORP/DE	USD	430 227	467 177	0.11
3 806 316	COMMERZBANK AG	EUR	27 508 246	30 496 204	7.39
633 759	DAIMLER AG	EUR	34 894 771	36 973 500	8.96
646 384	DNA OYJ	EUR	13 612 847	13 716 268	3.32
26 924	DTE ENERGY CO	USD	2 948 162	3 020 091	0.73
201 599	ENAGAS SA	EUR	5 085 196	5 120 615	1.24
196 099	ENDESA SA	EUR	4 397 337	4 355 359	1.06
441 010	ENGIE SA	EUR	5 997 736	5 823 537	1.41
8 118	EQUITY RESIDENTIAL	USD	544 050	553 563	0.13
496	ESSEX PROPERTY TRUST INC	USD	123 334	125 029	0.03
20 594	ESSILORLUXOTTICA SA	EUR	2 308 587	2 234 449	0.54
19 150	EXXON MOBIL CORP	USD	1 326 178	1 371 787	0.33
32 906	FACEBOOK INC	USD	4 688 337	5 678 612	1.38
16 645	FIRST DATA CORP	USD	368 503	384 081	0.09
255 997	GENERAL ELECTRIC CO	USD	2 266 024	2 323 092	0.56
393 739	GJENSIDIGE FORSIKRING ASA	NOK	6 509 627	6 807 271	1.65
2 905	GODADDY INC	USD	164 428	211 259	0.05
42 482	HALLIBURTON CO	USD	1 094 579	1 073 896	0.26
3 349	HCA HEALTHCARE INC	USD	403 602	380 203	0.09
4 710 544	IBERDROLA SA	EUR	36 481 877	38 145 985	9.25
15 080	ILLUMINA INC	USD	3 899 620	4 198 233	1.02
29 702	INTERNATIONAL BUSINESS MACHINES CORP	USD	3 799 010	3 717 587	0.90
356 821	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	2 482 310	2 247 972	0.54
1 127	JPMORGAN CHASE & CO	USD	105 751	116 702	0.03
181 033	KONINKLIJKE PHILIPS NV	EUR	6 549 774	6 872 918	1.66

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
20 000	L'OREAL SA	EUR	3 935 000	4 902 000	1.19
15 000	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 698 250	5 235 750	1.27
1 303 359	MAPFRE SA	EUR	3 293 434	3 486 485	0.84
583	MARKEL CORP	USD	508 235	557 411	0.14
13 456	MICRON TECHNOLOGY INC	USD	521 042	505 005	0.12
10 700	MICROSOFT CORP	USD	1 052 710	1 246 917	0.30
1 698	MOODY'S CORP	USD	267 319	297 904	0.07
2 720	M&T BANK CORP	USD	410 763	412 769	0.10
28 621	NEWELL BRANDS INC	USD	398 056	367 244	0.09
34 523	ORANGE SA	EUR	464 162	482 114	0.12
128 296	ORSTED A/S	DKK	8 819 851	8 757 336	2.12
12 485	OWENS CORNING	USD	521 138	571 166	0.14
831	PALO ALTO NETWORKS INC	USD	148 462	184 508	0.04
2 394	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	124 737	127 422	0.03
1 051	PUBLIC STORAGE	USD	205 399	207 424	0.05
15 115	QUALCOMM INC	USD	749 515	1 161 644	0.28
225 101	RED ELECTRICA CORP SA	EUR	4 400 147	4 160 992	1.01
2 573 650	REPSOL SA	EUR	38 568 486	38 939 324	9.44
21 222	ROCHE HOLDING AG	CHF	4 966 990	4 991 444	1.21
24 668	SANOFI	EUR	1 818 278	1 911 523	0.46
134 372	SAP SE	EUR	13 396 888	15 396 344	3.73
28 134	SIMON PROPERTY GROUP INC	USD	4 477 758	4 360 557	1.06
9 211	SOUTHWEST AIRLINES CO	USD	411 396	445 715	0.11
91 090	SPRINT CORP	USD	481 085	453 540	0.11
1 443	TARGET CORP	USD	100 967	99 685	0.02
382 487	TELEFONICA SA	EUR	2 886 788	2 842 643	0.69
329 900	TOTAL SA	EUR	15 477 259	16 344 896	3.96
14 474	TRIMBLE INC	USD	519 563	527 196	0.13
23 033	UNDER ARMOUR INC - A	USD	439 960	474 553	0.11
5 898	VERTEX PHARMACEUTICALS INC	USD	987 466	889 305	0.22
8 261	WABTEC CORP	USD	531 484	545 991	0.13
23 622	WALT DISNEY CO	USD	2 340 833	2 887 040	0.70
13 028	WEC ENERGY GROUP INC	USD	864 137	911 739	0.22
28 219	ZIMMER BIOMET HOLDINGS INC	USD	3 184 056	3 101 144	0.75
<b>Total Shares</b>			<b>387 424 712</b>	<b>406 217 501</b>	<b>98.40</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>387 424 712</b>	<b>406 217 501</b>	<b>98.40</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Other transferable securities</b>					
<b>Shares</b>					
187 637	CIE AUTOMOTIVE SA	EUR	4 698 430	4 664 656	1.13
<b>Total Shares</b>			<b>4 698 430</b>	<b>4 664 656</b>	<b>1.13</b>
<b>Total Other transferable securities</b>			<b>4 698 430</b>	<b>4 664 656</b>	<b>1.13</b>
<b>Total Investments</b>			<b>392 123 142</b>	<b>410 882 157</b>	<b>99.53</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Oil & Gas Producers	13.86	Spain	31.12
Banks	12.38	Germany	20.07
Electricity	11.01	United States of America	19.32
Automobiles & Parts	8.96	France	11.32
Software & Computer Services	8.24	Netherlands	5.96
Gas, Water & Multiutilities	6.05	Denmark	4.89
Technology Hardware & Equipment	4.90	Finland	3.32
Aerospace & Defense	4.29	Belgium	1.88
Nonlife Insurance	3.22	Norway	1.65
Pharmaceuticals & Biotechnology	2.90		
Beverages	2.77		<b>99.53</b>
Health Care Equipment & Services	2.62		
Personal Goods	2.57		
Life Insurance	2.01		
Electronic & Electrical Equipment	1.79		
Travel, Leisure & Catering	1.74		
Food & Drug Retailers	1.59		
Construction & Materials	1.51		
Real Estate Investment Trusts	1.39		
Industrial Engineering	1.26		
General Retailers	0.99		
Fixed Line Telecommunications	0.81		
Chemicals	0.79		
Media	0.70		
General Industrials	0.56		
Oil Equipment, Services & Distribution	0.26		
Mobile Telecommunications	0.11		
Household Goods & Home Construction	0.09		
Support Services	0.09		
Financial Services	0.07		
	<b>99.53</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
2 600	AIRBUS SE	EUR	316 940	316 888	1.69
371	ALPHABET CLASS - A	USD	364 029	396 907	2.12
376	ALPHABET INC	USD	365 816	398 741	2.13
4 663	AMADEUS IT GROUP SA - A	EUR	321 467	330 700	1.76
120	AMAZON.COM INC	USD	187 692	206 284	1.10
1 100	APPLE INC	USD	201 568	196 964	1.05
16 574	ARKEMA SA	EUR	1 374 316	1 515 858	8.08
158 835	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	877 022	860 568	4.59
662 807	BANCO DE SABADELL SA	EUR	656 179	686 668	3.66
42 363	CIE DE SAINT-GOBAIN	EUR	1 275 974	1 543 708	8.23
35 321	ENDESA SA	EUR	770 704	784 479	4.18
19 052	ENGIE SA	EUR	266 442	251 582	1.34
368	FACEBOOK INC	USD	53 459	63 506	0.34
16 689	FERROVIAL SA	EUR	348 967	366 490	1.95
1 425	HUNTINGTON INGALLS INDUSTRIES INC	USD	268 801	283 016	1.51
97 665	IBERDROLA SA	EUR	765 498	790 891	4.22
1 997	JPMORGAN CHASE & CO	USD	187 387	206 792	1.10
2 939	KERING SA	EUR	1 285 813	1 548 853	8.26
2 692	KONINKLIJKE DSM NV	EUR	276 603	274 180	1.46
894	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	31 705	32 036	0.17
5 016	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 403 226	1 750 835	9.35
624	NETFLIX INC	USD	184 625	206 315	1.10
2 716	NEXTERA ENERGY INC	USD	457 068	471 222	2.51
15 686	NOVOZYMES A/S - B	DKK	639 846	651 754	3.48
9 510	PPL CORP	USD	273 288	264 841	1.41
1 310	PUBLIC STORAGE	USD	254 851	258 540	1.38
5 305	QUALCOMM INC	USD	263 062	407 709	2.17
12 655	RENAULT SA	EUR	782 712	769 677	4.10
58 035	REPSOL SA	EUR	877 376	878 070	4.68
1 279	SALMAR ASA	NOK	54 527	51 734	0.28
67 576	TELEFONICA SA	EUR	496 186	502 225	2.68
15 181	TOTAL SA	EUR	728 384	752 143	4.01
<b>Total Shares</b>			<b>16 611 533</b>	<b>18 020 176</b>	<b>96.09</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>16 611 533</b>	<b>18 020 176</b>	<b>96.09</b>

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Other transferable securities</b>					
<b>Shares</b>					
25 733	CIE AUTOMOTIVE SA	EUR	619 651	639 722	3.41
<b>Total Shares</b>			<b>619 651</b>	<b>639 722</b>	<b>3.41</b>
<b>Total Other transferable securities</b>			<b>619 651</b>	<b>639 722</b>	<b>3.41</b>
<b>Total Investments</b>			<b>17 231 184</b>	<b>18 659 898</b>	<b>99.50</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
General Retailers	10.45	France	43.36
Construction & Materials	10.19	Spain	31.14
Chemicals	9.55	United States of America	18.09
Banks	9.35	Denmark	3.48
Personal Goods	9.34	Netherlands	3.15
Oil & Gas Producers	8.69	Norway	0.28
Gas, Water & Multiutilities	6.94		
Electricity	6.73		
Industrial Engineering	4.92		
Software & Computer Services	4.58		
Automobiles & Parts	4.10		
Pharmaceuticals & Biotechnology	3.48		
Technology Hardware & Equipment	3.22		
Fixed Line Telecommunications	2.68		
Support Services	1.76		
Aerospace & Defense	1.69		
Real Estate Investment Trusts	1.38		
Food Producers	0.28		
Media	0.17		
	<b>99.50</b>		<b>99.50</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
10 562	AALBERTS INDUSTRIES NV	EUR	368 297	369 670	4.60
1 418	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	51 281	58 039	0.72
11 419	AEON CO LTD	JPY	209 337	187 956	2.34
3 033	AIRBUS SE	EUR	372 011	369 662	4.60
2 714	AMADEUS IT GROUP SA - A	EUR	187 103	192 477	2.39
1 980	ARCELORMITTAL	EUR	38 760	38 269	0.48
8 169	ASAHI GROUP HOLDINGS LTD	JPY	302 984	316 045	3.93
6 431	ASM INTERNATIONAL NV	EUR	387 403	389 461	4.84
66 380	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	366 244	359 647	4.47
371 854	BANCO DE SABADELL SA	EUR	368 135	385 241	4.79
3 210	CANON INC	JPY	83 127	79 441	0.99
29 779	CARREFOUR SA	EUR	514 730	517 260	6.43
9 816	DNA OYJ	EUR	206 725	208 296	2.59
7 684	ELEKTA AB - B	SEK	78 945	81 137	1.01
27 248	ENDESA SA	EUR	600 609	605 177	7.53
4 295	ERSTE GROUP BANK AG	EUR	130 568	153 332	1.91
1 002	FAST RETAILING CO LTD	JPY	427 712	515 859	6.42
2 683	GLOBAL DOMINION ACCESS SA	EUR	12 610	12 771	0.16
50 628	IBERDROLA SA	EUR	393 785	409 986	5.10
9 675	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	69 781	60 953	0.76
6 672	JYSKE BANK A/S - REG	DKK	243 315	239 598	2.98
1 164	KERING SA	EUR	509 250	613 428	7.64
611	LAFARGEHOLCIM LTD - REG	CHF	27 976	28 025	0.35
24 045	LEROY SEAFOOD GROUP ASA	NOK	155 634	154 672	1.92
22 352	mitsubishi UFJ FINANCIAL GROUP INC	JPY	101 956	98 474	1.22
88	NOMURA REAL ESTATE MASTER FUND INC	JPY	109 615	114 990	1.43
6 858	NOVO NORDISK A/S	DKK	310 107	299 005	3.72
6 080	OMV AG	EUR	288 534	290 320	3.61
5 136	RAIFFEISEN BANK INTERNATIONAL AG	EUR	118 539	122 083	1.52
19 044	REPSOL SA	EUR	287 094	288 136	3.58
770	SHISEIDO CO LTD	JPY	48 115	53 781	0.67
3 661	SWEDISH MATCH AB	SEK	156 947	158 958	1.98
24 241	TELEFONICA SA	EUR	183 656	180 159	2.24
<b>Total Shares</b>			<b>7 710 885</b>	<b>7 952 308</b>	<b>98.92</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>7 710 885</b>	<b>7 952 308</b>	<b>98.92</b>
<b>Total Investments</b>			<b>7 710 885</b>	<b>7 952 308</b>	<b>98.92</b>



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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	16.89	Spain	31.74
General Retailers	16.39	Japan	17.00
Technology Hardware & Equipment	8.42	France	14.07
Gas, Water & Multiutilities	7.53	Netherlands	14.04
Oil & Gas Producers	7.20	Austria	7.04
Food & Drug Retailers	6.43	Denmark	6.70
Electricity	5.10	Sweden	2.99
Aerospace & Defense	4.60	Finland	2.59
Industrial Engineering	4.60	Norway	1.92
Beverages	3.93	Luxembourg	0.48
Pharmaceuticals & Biotechnology	3.72	Switzerland	0.35
Support Services	2.55		
Fixed Line Telecommunications	2.24		
Tobacco	1.98		
Food Producers	1.92		
Real Estate Investment Trusts	1.43		
Construction & Materials	1.07		
Health Care Equipment & Services	1.01		
Travel, Leisure & Catering	0.76		
Personal Goods	0.67		
Industrial Metals & Mining	0.48		
	<b>98.92</b>		<b>98.92</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
70 558	AALBERTS INDUSTRIES NV	EUR	2 460 357	2 469 530	4.60
12 866	ACCIONA SA	EUR	1 198 756	1 329 058	2.47
20 262	AIRBUS SE	EUR	2 492 631	2 469 533	4.60
141	ALPHABET CLASS - A	USD	150 724	150 846	0.28
447	AMAZON.COM INC	USD	728 637	768 408	1.43
24 563	ARCELORMITTAL	EUR	515 330	475 196	0.88
4 182	ARTHUR J GALLAGHER & CO	USD	294 436	312 036	0.58
15 980	ATOS SE	EUR	1 122 435	1 466 644	2.73
841 866	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	4 651 116	4 561 229	8.48
3 176 900	BANCO COMERCIAL PORTUGUES SA	EUR	742 415	794 543	1.48
178 921	BANKINTER SA	EUR	1 270 697	1 273 560	2.37
1 469	BERKSHIRE HATHAWAY INC - B	USD	256 609	284 061	0.53
2 778	BIOGEN INC	USD	825 966	568 242	1.06
6 224	BOSTON SCIENTIFIC CORP	USD	208 782	206 152	0.38
33 240	CAPGEMINI SE	EUR	3 119 906	3 593 244	6.69
21 171	CARLSBERG A/S - B	DKK	2 325 162	2 438 194	4.54
12 435	CBS CORP - B	USD	517 499	568 879	1.06
1 694	CELGENE CORP	USD	132 307	143 084	0.27
9 139	CENTENE CORP	USD	513 252	420 458	0.78
20 319	COMCAST CORP	USD	734 526	789 226	1.47
25 982	DASSAULT SYSTEMES SE	EUR	2 821 645	3 664 761	6.82
540 836	DNO ASA	NOK	1 091 645	1 092 136	2.03
93 914	ENDESA SA	EUR	1 965 777	2 085 830	3.88
33 068	ERSTE GROUP BANK AG	EUR	1 090 913	1 180 528	2.20
6 107	EXPEDIA GROUP INC	USD	673 936	707 534	1.32
3 763	FACEBOOK INC	USD	538 358	649 384	1.21
21 151	GN STORE NORD A/S	DKK	945 081	965 234	1.80
307 558	IBERDROLA SA	EUR	2 392 186	2 490 605	4.64
4 986	ILIAD SA	EUR	520 289	452 230	0.84
10 159	INGENICO GROUP SA	EUR	517 499	763 550	1.42
7 422	JPMORGAN CHASE & CO	USD	696 437	768 558	1.43
533	MICROSOFT CORP	USD	52 439	62 113	0.12
7 650	NIKE INC - B	USD	587 868	599 536	1.12
3 800	PUBLIC STORAGE	USD	739 234	749 963	1.40
4 346	QUALCOMM INC	USD	215 507	334 006	0.62
212 974	REPSOL SA	EUR	3 173 403	3 222 297	6.00
99 578	SWEDISH MATCH AB	SEK	4 268 903	4 323 605	8.05
134	SWEDISH ORPHAN BIOVITRUM AB	SEK	2 904	2 176	0.00
317 041	TELEFONICA SA	EUR	2 388 941	2 356 249	4.39
20 621	UNDER ARMOUR INC - A	USD	384 812	424 858	0.79
7 721	WORLDPAY INC - A	USD	783 025	807 512	1.50

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
23 052	XEROX CORP	USD	679 239	686 191	1.28
<b>Total Shares</b>			<b>50 791 584</b>	<b>53 470 979</b>	<b>99.54</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>50 791 584</b>	<b>53 470 979</b>	<b>99.54</b>
<b>Total Investments</b>			<b>50 791 584</b>	<b>53 470 979</b>	<b>99.54</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software & Computer Services	20.00	Spain	32.24
Banks	15.96	United States of America	18.62
Tobacco	8.05	France	18.51
Oil & Gas Producers	8.03	Netherlands	9.19
Electricity	4.64	Sweden	8.05
Aerospace & Defense	4.60	Denmark	6.34
Industrial Engineering	4.60	Austria	2.20
Beverages	4.54	Norway	2.03
Fixed Line Telecommunications	4.39	Portugal	1.48
Gas, Water & Multiutilities	3.88	Luxembourg	0.88
Technology Hardware & Equipment	3.84		
Support Services	2.78		<b>99.54</b>
Media	2.53		
Construction & Materials	2.47		
Personal Goods	1.91		
General Retailers	1.43		
Real Estate Investment Trusts	1.40		
Pharmaceuticals & Biotechnology	1.33		
Health Care Equipment & Services	1.17		
Nonlife Insurance	1.11		
Industrial Metals & Mining	0.88		
	<b>99.54</b>		

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
80 190	AALBERTS INDUSTRIES NV	EUR	2 796 225	2 806 650	3.96
10 064	ACCIONA SA	EUR	814 721	1 039 611	1.47
32 576	ADEVINTA ASA	NOK	292 662	292 508	0.41
3 773	ADOBE INC	USD	861 440	973 802	1.37
26 728	AIRBUS SE	EUR	3 281 294	3 257 609	4.59
123	ALPHABET CLASS - A	USD	131 222	131 589	0.19
16 782	AMADEUS IT GROUP SA - A	EUR	1 114 325	1 190 179	1.68
518	AMAZON.COM INC	USD	899 254	890 459	1.26
1 162 891	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	6 399 342	6 300 544	8.87
2 461 414	BANCO DE SABADELL SA	EUR	2 444 626	2 550 025	3.60
294 632	BANKINTER SA	EUR	2 092 476	2 097 191	2.96
2 754	BIOGEN INC	USD	773 909	563 333	0.79
2 741	BOEING CO	USD	899 970	923 751	1.30
9 696	CADENCE DESIGN SYSTEMS INC	USD	538 377	600 257	0.85
103 436	CARREFOUR SA	EUR	1 657 045	1 796 683	2.53
25 693	COMCAST CORP	USD	928 795	997 962	1.41
15 738	DUKE REALTY CORP	USD	435 252	437 018	0.62
10 858	ELEKTA AB - B	SEK	111 554	114 651	0.16
113 236	ENDESA SA	EUR	2 370 029	2 514 972	3.55
190 961	ENGIE SA	EUR	2 597 070	2 521 640	3.56
1 006	EQUITY RESIDENTIAL	USD	67 420	68 599	0.10
37 500	ESSILORLUXOTTICA SA	EUR	4 203 750	4 068 750	5.74
5 059	FACEBOOK INC	USD	751 651	873 035	1.23
83 809	HOIST FINANCE AB	SEK	337 362	338 878	0.48
638	HUNTINGTON INGALLS INDUSTRIES INC	USD	120 347	126 712	0.18
4 498	IAC/INTERACTIVECORP	USD	860 199	902 409	1.27
194 834	IBERDROLA SA	EUR	1 525 408	1 577 766	2.22
46 084	KESKO OYJ - B	EUR	2 246 134	2 133 689	3.01
44 122	KONINKLIJKE PHILIPS NV	EUR	1 572 510	1 675 092	2.36
13 842	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 412 745	4 831 550	6.80
865 197	MAPFRE SA	EUR	2 105 666	2 314 402	3.26
6 335	MARSH & MCLENNAN COS INC	USD	535 821	532 995	0.75
7 553	MICROCHIP TECHNOLOGY INC	USD	573 140	673 212	0.95
408	M&T BANK CORP	USD	61 614	61 915	0.09
3 325	NVIDIA CORP	USD	446 712	537 008	0.76
12 324	OCCIDENTAL PETROLEUM CORP	USD	730 190	647 486	0.91
24 062	OMV AG	EUR	1 190 347	1 148 961	1.62
267 484	ORANGE SA	EUR	3 596 322	3 735 414	5.27
210 814	REPSOL SA	EUR	3 111 471	3 189 616	4.50
25 351	SANOFI	EUR	1 868 622	1 964 449	2.77
1 341	SERVICENOW INC	USD	296 223	324 882	0.46
2 903	SIMON PROPERTY GROUP INC	USD	461 655	449 943	0.63
3 819	SWEDISH ORPHAN BIOVITRUM AB	SEK	65 687	62 012	0.09
86 109	TOTAL SA	EUR	4 039 805	4 266 270	6.02

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
3 440	UNION PACIFIC CORP	USD	504 402	543 426	0.77
4 755	UNITEDHEALTH GROUP INC	USD	959 492	988 889	1.39
2 556	WORKDAY INC	USD	374 163	468 984	0.66
<b>Total Shares</b>			<b>67 458 446</b>	<b>70 506 778</b>	<b>99.42</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>67 458 446</b>	<b>70 506 778</b>	<b>99.42</b>
<b>Total Investments</b>			<b>67 458 446</b>	<b>70 506 778</b>	<b>99.42</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	15.51	France	32.70
Oil & Gas Producers	13.05	Spain	32.11
Health Care Equipment & Services	7.29	United States of America	17.93
Gas, Water & Multiutilities	7.10	Netherlands	10.91
Personal Goods	6.81	Finland	3.01
Software & Computer Services	6.03	Austria	1.62
Aerospace & Defense	5.90	Sweden	0.73
Food & Drug Retailers	5.54	Norway	0.41
Fixed Line Telecommunications	5.27		
Industrial Engineering	4.14		<b>99.42</b>
Nonlife Insurance	4.01		
Pharmaceuticals & Biotechnology	3.65		
Electronic & Electrical Equipment	2.36		
Electricity	2.22		
Media	1.82		
Technology Hardware & Equipment	1.71		
Support Services	1.68		
Construction & Materials	1.47		
Real Estate Investment Trusts	1.35		
General Retailers	1.26		
Industrial Transportation	0.77		
Financial Services	0.48		
	<b>99.42</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
14 807	AALBERTS INDUSTRIES NV	EUR	516 320	518 245	4.60
7 875	AGEAS	EUR	341 618	370 125	3.29
4 252	AIRBUS SE	EUR	521 464	518 234	4.60
118	ALPHABET CLASS - A	USD	120 889	126 240	1.12
3 555	ALTRIA GROUP INC	USD	168 124	172 342	1.53
2 654	AMADEUS IT GROUP SA - A	EUR	184 188	188 222	1.67
87	AMAZON.COM INC	USD	131 820	149 556	1.33
142 859	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	786 651	774 010	6.88
234 441	BANCO DE SABADELL SA	EUR	232 097	242 881	2.16
824	BANK OF AMERICA CORP	USD	19 876	22 484	0.20
3 971	BB&T CORP	USD	177 845	181 418	1.61
390	BIOGEN INC	USD	113 447	79 775	0.71
25 645	CEZ AS	CZK	535 519	531 459	4.72
3 035	COMCAST CORP	USD	113 714	117 885	1.05
10 676	COMMERZBANK AG	EUR	77 155	85 536	0.76
3 016	DAIMLER AG	EUR	166 061	175 953	1.56
49 864	DNA OYJ	EUR	1 050 135	1 058 113	9.39
16 633	EDREAMS ODIGEO SA	EUR	50 731	51 895	0.46
33 392	ENDESA SA	EUR	728 613	741 636	6.59
10 424	ERSTE GROUP BANK AG	EUR	337 065	372 137	3.31
455	FACEBOOK INC	USD	66 098	78 520	0.70
5 583	FIRST DATA CORP	USD	123 602	128 827	1.14
13 329	HOIST FINANCE AB	SEK	53 521	53 895	0.48
66 781	IBERDROLA SA	EUR	519 423	540 793	4.80
375	MICRON TECHNOLOGY INC	USD	12 491	14 074	0.13
538	NETFLIX INC	USD	159 180	177 880	1.58
102 750	NOKIA OYJ	EUR	525 199	480 767	4.27
15 088	OMV AG	EUR	654 819	720 452	6.40
539	ON SEMICONDUCTOR CORP	USD	9 414	11 091	0.10
259	PAYPAL HOLDINGS INC	USD	20 035	26 062	0.23
2 513	PHILIP MORRIS INTERNATIONAL INC	USD	190 056	194 098	1.72
804	PUBLIC STORAGE	USD	156 406	158 676	1.41
4 314	RED ELECTRICA CORP SA	EUR	85 741	79 744	0.71
69 166	REPSOL SA	EUR	1 041 660	1 046 482	9.30
135	SERVICENOW INC	USD	25 886	32 706	0.29
4 149	SHIONOGI & CO LTD	JPY	216 705	215 265	1.91
2 850	SOUTHWEST AIRLINES CO	USD	127 291	137 910	1.23
12 092	SWEDISH MATCH AB	SEK	518 383	525 026	4.66
556	UNITEDHEALTH GROUP INC	USD	112 193	115 630	1.03
<b>Total Shares</b>			<b>10 991 435</b>	<b>11 216 044</b>	<b>99.63</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>10 991 435</b>	<b>11 216 044</b>	<b>99.63</b>
<b>Total Investments</b>			<b>10 991 435</b>	<b>11 216 044</b>	<b>99.63</b>



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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Oil & Gas Producers	15.69	Spain	32.10
Banks	14.91	United States of America	17.10
Technology Hardware & Equipment	13.89	Finland	13.67
Electricity	10.23	Austria	9.71
Tobacco	7.92	Netherlands	9.21
Gas, Water & Multiutilities	6.59	Sweden	5.14
Aerospace & Defense	4.60	Czech Republic	4.72
Industrial Engineering	4.60	Belgium	3.29
Life Insurance	3.29	Germany	2.32
Support Services	3.05	Japan	1.91
General Retailers	2.91	Luxembourg	0.46
Pharmaceuticals & Biotechnology	2.62		
Software & Computer Services	2.11		<b>99.63</b>
Travel, Leisure & Catering	1.69		
Automobiles & Parts	1.56		
Real Estate Investment Trusts	1.41		
Media	1.05		
Health Care Equipment & Services	1.03		
Financial Services	0.48		
	<b>99.63</b>		

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
1 583	ADOBE INC	USD	339 984	408 569	1.06
5 315	AIRBUS SE	EUR	653 851	647 792	1.68
22 040	AMADEUS IT GROUP SA - A	EUR	1 465 253	1 563 077	4.05
293	AMAZON.COM INC	USD	442 085	503 677	1.31
657 234	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 621 850	3 560 893	9.24
153 439	BANKINTER SA	EUR	1 089 724	1 092 179	2.83
71 534	CARREFOUR SA	EUR	1 145 975	1 242 546	3.22
1 165	CDW CORP/DE	USD	101 092	109 774	0.28
14 558	COMCAST CORP	USD	526 268	565 459	1.47
9 218	CONOCOPHILLIPS	USD	535 501	519 176	1.35
17 773	DANONE	EUR	1 100 149	1 281 078	3.32
98 227	ELECTRICITE DE FRANCE SA	EUR	1 357 988	1 261 235	3.27
1 461	EMERSON ELECTRIC CO	USD	87 439	92 546	0.24
159 154	ENDESA SA	EUR	3 340 737	3 534 809	9.17
169 914	ENGIE SA	EUR	2 310 830	2 243 713	5.82
6 686	EQUITY RESIDENTIAL	USD	448 869	455 915	1.18
31 979	ERSTE GROUP BANK AG	EUR	1 049 231	1 141 650	2.96
9 534	ESSILORLUXOTTICA SA	EUR	1 068 761	1 034 439	2.68
1 426	FACEBOOK INC	USD	210 065	246 086	0.64
30 586	FERROVIAL SA	EUR	638 024	671 669	1.74
1 914	IAC/INTERACTIVECORP	USD	363 251	383 996	1.00
200 995	IBERDROLA SA	EUR	1 565 233	1 627 658	4.22
4 011	INTERNATIONAL BUSINESS MACHINES CORP	USD	493 388	502 028	1.30
29	MARKEL CORP	USD	26 920	27 727	0.07
8 266	MERCK & CO INC	USD	567 457	580 545	1.51
490	M&T BANK CORP	USD	73 998	74 359	0.19
597	NETFLIX INC	USD	185 293	197 388	0.51
2 089	NVIDIA CORP	USD	280 656	337 386	0.87
97 883	ORANGE SA	EUR	1 316 037	1 366 936	3.54
16 406	RENAULT SA	EUR	920 869	997 813	2.59
36 639	REPSOL SA	EUR	544 639	554 348	1.44
14 997	SANOFI	EUR	1 105 429	1 162 118	3.01
639	SIMON PROPERTY GROUP INC	USD	103 693	99 040	0.26
89 578	SUEZ	EUR	1 026 564	1 121 964	2.91
45 046	TOTAL SA	EUR	2 113 333	2 231 804	5.79
9 341	TWITTER INC	USD	269 653	332 649	0.86
2 542	UNION PACIFIC CORP	USD	372 730	401 567	1.04
2 715	UNITEDHEALTH GROUP INC	USD	547 849	564 634	1.46
87 244	VEOLIA ENVIRONNEMENT SA	EUR	1 569 520	1 837 359	4.76
13 462	VINCI SA	EUR	1 001 304	1 211 849	3.14

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
5 535	WORLDPAY INC - A	USD	561 332	578 886	1.50
<b>Total Shares</b>			<b>36 542 824</b>	<b>38 368 336</b>	<b>99.48</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>36 542 824</b>	<b>38 368 336</b>	<b>99.48</b>
<b>Total Investments</b>			<b>36 542 824</b>	<b>38 368 336</b>	<b>99.48</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Gas, Water & Multiutilities	22.66	France	44.06
Banks	15.22	Spain	32.68
Oil & Gas Producers	8.57	United States of America	18.10
Electricity	7.49	Austria	2.96
Support Services	5.55	Netherlands	1.68
Software & Computer Services	5.14		
Construction & Materials	4.88		
Pharmaceuticals & Biotechnology	4.52		
Health Care Equipment & Services	4.15		
Fixed Line Telecommunications	3.54		
Food Producers	3.32		
Food & Drug Retailers	3.22		
Automobiles & Parts	2.59		
General Retailers	1.82		
Aerospace & Defense	1.68		
Media	1.47		
Real Estate Investment Trusts	1.44		
Industrial Transportation	1.04		
Technology Hardware & Equipment	0.87		
Electronic & Electrical Equipment	0.24		
Life Insurance	0.07		
	<b>99.48</b>		<b>99.48</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
6 658	ACCIONA SA	EUR	675 787	687 771	1.57
2 081	ADOBE INC	USD	475 128	537 101	1.23
4 609	AIRBUS SE	EUR	561 837	561 745	1.28
399	ALPHABET CLASS - A	USD	434 228	426 863	0.97
26 722	AMADEUS IT GROUP SA - A	EUR	1 814 183	1 895 124	4.32
287	AMAZON.COM INC	USD	498 235	493 362	1.13
782	APPLE INC	USD	139 441	140 023	0.32
14 710	ARCHER-DANIELS-MIDLAND CO	USD	549 025	585 407	1.34
701 191	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	3 874 781	3 799 053	8.67
82	BERKSHIRE HATHAWAY INC - B	USD	14 688	15 856	0.04
6 614	CENTENE CORP	USD	371 446	304 290	0.69
6 826	CHR HANSEN HOLDING A/S	DKK	600 068	620 820	1.42
27 972	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 652 864	3 220 976	7.35
10 430	CONOCOPHILLIPS	USD	633 909	587 438	1.34
3 113	DUKE REALTY CORP	USD	86 094	86 443	0.20
71 490	ENDESA SA	EUR	1 561 895	1 587 793	3.62
40 835	ERSTE GROUP BANK AG	EUR	1 274 927	1 457 810	3.33
3 221	FACEBOOK INC	USD	465 053	555 850	1.27
5 883	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	553 216	608 563	1.39
24 901	FIRST DATA CORP	USD	547 723	574 587	1.31
1 834	FLEETCOR TECHNOLOGIES INC	USD	389 348	427 039	0.97
98 105	HOIST FINANCE AB	SEK	394 909	396 683	0.90
4 658	INTERNATIONAL BUSINESS MACHINES CORP	USD	595 778	583 009	1.33
140 382	KEMIRA OYJ	EUR	1 754 775	1 770 217	4.04
350	KEYSIGHT TECHNOLOGIES INC	USD	22 578	27 180	0.06
21 788	LUNDIN PETROLEUM AB	SEK	657 579	635 588	1.45
81 486	NESTE OYJ	EUR	2 437 246	2 398 948	5.47
5 519	NIKE INC - B	USD	407 938	432 528	0.99
61 242	NOVO NORDISK A/S	DKK	2 769 258	2 670 114	6.09
22 659	OMV AG	EUR	1 007 262	1 081 967	2.47
10 489	ORSTED A/S	DKK	713 872	715 967	1.63
8 041	PHILIP MORRIS INTERNATIONAL INC	USD	602 200	621 066	1.42
867	PUBLIC STORAGE	USD	166 179	171 110	0.39
43 525	RAIFFEISEN BANK INTERNATIONAL AG	EUR	986 901	1 034 589	2.36
18 554	RANDSTAD NV	EUR	875 934	944 770	2.16
30 493	RENAULT SA	EUR	1 885 992	1 854 584	4.23
266 296	REPSOL SA	EUR	4 004 302	4 029 059	9.19
236	SALESFORCE.COM INC	USD	31 256	34 820	0.08
2 126	SIMON PROPERTY GROUP INC	USD	339 847	329 514	0.75
159	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	5 017	5 122	0.01
216 549	TELEFONICA SA	EUR	1 637 360	1 609 392	3.67
10 469	TRELLEBORG AB - B	SEK	157 519	154 270	0.35
15 343	UNDER ARMOUR INC - A	USD	277 323	316 115	0.72
52 872	VALEO SA	EUR	1 441 819	1 711 467	3.90

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
789	WALT DISNEY CO	USD	78 723	96 430	0.22
6 525	XEROX CORP	USD	192 263	194 230	0.44
<b>Total Shares</b>			<b>41 617 706</b>	<b>42 992 653</b>	<b>98.08</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>41 617 706</b>	<b>42 992 653</b>	<b>98.08</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
25 254	CIE AUTOMOTIVE SA	EUR	640 947	627 814	1.43
<b>Total Shares</b>			<b>640 947</b>	<b>627 814</b>	<b>1.43</b>
<b>Total Other transferable securities</b>			<b>640 947</b>	<b>627 814</b>	<b>1.43</b>
<b>Total Investments</b>			<b>42 258 653</b>	<b>43 620 467</b>	<b>99.51</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Oil & Gas Producers	18.47	Spain	32.48
Automobiles & Parts	15.48	United States of America	18.59
Banks	14.36	France	15.48
Support Services	8.44	Finland	9.51
Pharmaceuticals & Biotechnology	6.09	Denmark	9.14
Gas, Water & Multiutilities	5.26	Austria	8.15
Software & Computer Services	4.88	Netherlands	3.44
Chemicals	4.04	Sweden	2.71
Fixed Line Telecommunications	3.67	Japan	0.01
Food Producers	2.75		
General Industrials	2.51		<b>99.51</b>
Personal Goods	1.71		
Construction & Materials	1.57		
Oil Equipment, Services & Distribution	1.45		
Industrial Engineering	1.43		
Tobacco	1.42		
Real Estate Investment Trusts	1.34		
Aerospace & Defense	1.28		
General Retailers	1.13		
Financial Services	0.90		
Health Care Equipment & Services	0.69		
Technology Hardware & Equipment	0.32		
Media	0.22		
Electronic & Electrical Equipment	0.06		
Nonlife Insurance	0.04		
	<b>99.51</b>		

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
230 085	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	8 862 874	9 417 379	1.94
110 000	AIR LIQUIDE SA	EUR	11 434 500	13 040 500	2.68
4 591	ALLIANCE DATA SYSTEMS CORP	USD	695 620	655 857	0.13
490	ALPHABET INC	USD	477 623	519 635	0.11
37 059	AMERICAN TOWER CORP	USD	6 392 243	6 458 127	1.33
8 564	ANALOG DEVICES INC	USD	829 870	888 266	0.18
17 085	APPLE INC	USD	3 130 720	3 059 201	0.63
2 124	ARISTA NETWORKS INC	USD	588 973	591 866	0.12
4 043	ARTHUR J GALLAGHER & CO	USD	284 650	301 665	0.06
2 881 944	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	15 846 153	15 614 373	3.21
58 855	BANK OF AMERICA CORP	USD	1 579 165	1 605 948	0.33
7 140 181	BANKIA SA	EUR	16 650 902	17 600 546	3.62
1 659 209	BANKINTER SA	EUR	11 783 702	11 810 250	2.43
1 095	BIOGEN INC	USD	325 570	223 983	0.05
2 365	BOEING CO	USD	778 356	797 035	0.16
17 800	BORGWARNER INC	USD	591 949	663 430	0.14
7 633 972	CAIXABANK SA	EUR	22 199 705	21 672 847	4.46
8 806	CARMAX INC	USD	462 555	611 792	0.13
941	CHIPOTLE MEXICAN GRILL INC	USD	555 340	577 715	0.12
546 726	CIE DE SAINT-GOBAIN	EUR	16 016 338	19 922 695	4.10
74 870	COMCAST CORP	USD	2 913 399	2 908 085	0.60
19 177	CORNING INC	USD	587 270	545 005	0.11
935 773	CREDIT AGRICOLE SA	EUR	9 501 839	11 444 504	2.35
619 940	DANONE	EUR	38 374 286	44 685 276	9.19
3 551	EMERSON ELECTRIC CO	USD	211 970	224 936	0.05
409 760	ENGIE SA	EUR	5 572 736	5 410 881	1.11
150 000	ESSILORLUXOTTICA SA	EUR	16 815 000	16 275 000	3.35
28 672	FIFTH THIRD BANCORP	USD	683 793	737 331	0.15
7 141	FISERV INC	USD	540 100	555 885	0.11
4 787	GARTNER INC	USD	620 646	679 030	0.14
433 084	GRIFOLS SA	EUR	10 168 812	10 714 498	2.20
54 062	HALLIBURTON CO	USD	1 392 946	1 366 625	0.28
1 941	IAC/INTERACTIVECORP	USD	366 076	389 412	0.08
2 720 425	IBERDROLA SA	EUR	21 178 803	22 030 002	4.53
2 562	INTERNATIONAL BUSINESS MACHINES CORP	USD	315 221	320 667	0.07
13 455	ITRON INC	USD	606 277	644 236	0.13
1 799	JPMORGAN CHASE & CO	USD	168 808	186 289	0.04
75 000	L'OREAL SA	EUR	14 756 250	18 382 500	3.78
3 436	LULULEMON ATHLETICA INC	USD	450 380	540 679	0.11
129 347	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	31 890 503	45 148 571	9.27
9 435	MICROSOFT CORP	USD	1 004 022	1 099 501	0.23
726 576	NATIXIS SA	EUR	3 227 451	3 813 071	0.78
4 704	NEXTERA ENERGY INC	USD	781 478	816 138	0.17
8 968	PACCAR INC	USD	543 022	573 513	0.12



## Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
8 010	PAYPAL HOLDINGS INC	USD	636 323	806 003	0.17
1 874	PEPSICO INC	USD	200 020	214 121	0.04
16 243	PHILIP MORRIS INTERNATIONAL INC	USD	1 216 457	1 254 568	0.26
12 316	PRINCIPAL FINANCIAL GROUP INC	USD	563 151	628 163	0.13
7 038	PRUDENTIAL FINANCIAL INC	USD	583 831	663 859	0.14
1 312	PUBLIC STORAGE	USD	256 406	258 935	0.05
74 945	RENAULT SA	EUR	4 206 663	4 558 155	0.94
1 510 108	REPSOL SA	EUR	22 621 686	22 847 934	4.70
274 234	SANOFI	EUR	20 213 788	21 250 393	4.37
352 820	SCHNEIDER ELECTRIC SE	EUR	20 632 914	26 623 797	5.47
7 796	SKYWORKS SOLUTIONS INC	USD	590 645	613 412	0.13
489 000	SOCIETE GENERALE SA	EUR	13 936 500	13 799 580	2.84
3 034 874	TELEFONICA SA	EUR	23 019 211	22 555 184	4.64
854 687	TOTAL SA	EUR	40 097 640	42 345 467	8.71
965	TRANSUNION	USD	55 538	59 973	0.01
58 391	US SILICA HOLDINGS INC	USD	829 562	824 258	0.17
100 000	VINCI SA	EUR	7 438 000	9 002 000	1.85
<b>Total Shares</b>			<b>439 256 231</b>	<b>483 830 547</b>	<b>99.50</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>439 256 231</b>	<b>483 830 547</b>	<b>99.50</b>
<b>Total Investments</b>			<b>439 256 231</b>	<b>483 830 547</b>	<b>99.50</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	20.21	France	60.82
Oil & Gas Producers	13.41	Spain	31.72
Personal Goods	13.18	United States of America	6.96
Food Producers	9.19		
Construction & Materials	7.88		
Pharmaceuticals & Biotechnology	6.62		
Electronic & Electrical Equipment	5.52		
Electricity	4.70		
Fixed Line Telecommunications	4.64		
Health Care Equipment & Services	3.35		
Chemicals	2.68		
Real Estate Investment Trusts	1.38		
Gas, Water & Multiutilities	1.11		
Automobiles & Parts	1.07		
Technology Hardware & Equipment	1.05		
Media	0.60		
Software & Computer Services	0.60		
Support Services	0.57		
Oil Equipment, Services & Distribution	0.28		
Life Insurance	0.27		
Tobacco	0.26		
Mining	0.17		
Aerospace & Defense	0.16		
General Industrials	0.13		
General Retailers	0.13		
Industrial Engineering	0.12		
Travel, Leisure & Catering	0.12		
Nonlife Insurance	0.06		
Beverages	0.04		
	<b>99.50</b>		<b>99.50</b>

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
13 546	ACCIONA SA	EUR	1 395 238	1 399 302	0.70
7 895	ADOBE INC	USD	1 884 522	2 037 681	1.02
18 002	AGEAS	EUR	839 793	846 094	0.42
44 000	AIR LIQUIDE SA	EUR	4 573 800	5 216 200	2.62
107 727	AIRBUS SE	EUR	13 226 036	13 129 766	6.59
6 534	ALLSTATE CORP	USD	544 035	577 548	0.29
2 285	ALPHABET CLASS - A	USD	2 439 355	2 444 565	1.23
2 397	ALPHABET INC	USD	2 584 440	2 541 971	1.28
97 865	AMADEUS IT GROUP SA - A	EUR	6 671 734	6 940 586	3.48
1 303	AMAZON.COM INC	USD	1 872 209	2 239 900	1.12
532	AP MOLLER - MAERSK A/S - A	DKK	597 485	577 912	0.29
488	APPLE INC	USD	74 928	87 380	0.04
61 758	ARCHER-DANIELS-MIDLAND CO	USD	2 305 010	2 457 756	1.23
9 222	ARROW ELECTRONICS INC	USD	601 077	695 415	0.35
2 103 409	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	11 528 784	11 396 269	5.72
6 024 654	BANCO DE SABADELL SA	EUR	5 964 407	6 241 542	3.13
3 105	BECTON DICKINSON AND CO	USD	696 117	666 992	0.33
7 183	BERKSHIRE HATHAWAY INC - B	USD	1 274 610	1 388 978	0.70
231 395	CARREFOUR SA	EUR	3 706 948	4 019 331	2.02
9 188	COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	583 193	598 159	0.30
45 479	DANSKE BANK A/S	DKK	783 790	719 128	0.36
3 376	EMERSON ELECTRIC CO	USD	202 050	213 850	0.11
249 571	ENDESA SA	EUR	5 389 935	5 542 972	2.78
230 948	ENGIE SA	EUR	3 140 893	3 049 668	1.53
16 240	EQUITY RESIDENTIAL	USD	1 089 318	1 107 398	0.56
50 000	ESSILORLUXOTTICA SA	EUR	5 605 000	5 425 000	2.72
3 821	ESTEE LAUDER COS INC - A	USD	544 166	585 782	0.29
12 620	EXXON MOBIL CORP	USD	873 962	904 019	0.45
17 193	FACEBOOK INC	USD	2 691 931	2 967 008	1.49
133 553	FERROVIAL SA	EUR	2 589 791	2 932 824	1.47
2 749	FLEETCOR TECHNOLOGIES INC	USD	583 598	640 092	0.32
519 357	FORTUM OYJ	EUR	9 722 363	9 784 686	4.91
46 733	FRANKLIN RESOURCES INC	USD	1 434 926	1 442 397	0.72
799	GRAND CITY PROPERTIES SA	EUR	15 948	16 747	0.01
10 451	H LUNDBECK A/S	DKK	386 768	391 963	0.20
35 189	IMERYS SA	EUR	1 541 982	1 670 774	0.84
156 111	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	986 934	983 499	0.49
6 041	JPMORGAN CHASE & CO	USD	566 852	625 554	0.31
1 620	KEYSIGHT TECHNOLOGIES INC	USD	98 542	125 804	0.06
124 180	KONINKLIJKE PHILIPS NV	EUR	4 492 832	4 714 494	2.36
13 940	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - A	USD	478 489	496 800	0.25
30 000	L'OREAL SA	EUR	5 902 500	7 353 000	3.69
1 398 309	MAPFRE SA	EUR	3 546 873	3 740 477	1.88
31 675	MICRON TECHNOLOGY INC	USD	943 055	1 188 766	0.60

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
1 952	MOODY'S CORP	USD	307 307	342 467	0.17
94 930	NATURGY ENERGY GROUP SA	EUR	2 362 808	2 403 628	1.21
2 903	NOKIAN RENKAAT OYJ	EUR	88 774	86 567	0.04
116 809	ORANGE SA	EUR	1 570 497	1 631 238	0.82
108 160	ORION OYJ - B	EUR	3 710 970	3 204 781	1.61
18 061	PANDORA A/S	DKK	684 683	675 440	0.34
4 717	PUBLIC STORAGE	USD	920 254	930 941	0.47
100 870	RED ELECTRICA CORP SA	EUR	1 982 096	1 864 582	0.94
202 980	REPSOL SA	EUR	2 994 970	3 071 087	1.54
6 369	SANOFI	EUR	469 459	493 534	0.25
4 841	SIMON PROPERTY GROUP INC	USD	768 386	750 318	0.38
1 993	SOLVAY SA	EUR	214 546	213 550	0.11
951	SPLUNK INC	USD	99 074	117 138	0.06
562 968	SSAB AB - A	SEK	1 942 369	1 893 249	0.95
1 502 456	STOREBRAND ASA	NOK	11 154 834	11 286 346	5.66
228 166	SWEDISH MATCH AB	SEK	9 781 462	9 906 806	4.97
1 824 688	TELEFONICA SA	EUR	13 890 859	13 561 080	6.80
5 218	TELENET GROUP HOLDING NV	EUR	247 855	246 916	0.12
857 479	TELIA CO AB	SEK	3 362 711	3 254 706	1.63
51 746	TJX COS INC	USD	2 265 098	2 533 970	1.27
166 994	TOTAL SA	EUR	7 834 524	8 273 718	4.15
8 763	UNITEDHEALTH GROUP INC	USD	1 768 250	1 822 426	0.91
18 904	VERIZON COMMUNICATIONS INC	USD	964 008	964 683	0.48
3 359	VERTEX PHARMACEUTICALS INC	USD	539 782	506 473	0.25
2 347	WALT DISNEY CO	USD	234 172	286 846	0.14
3 850	WAYFAIR INC	USD	571 129	557 042	0.28
3 436	WORKDAY INC	USD	580 000	630 449	0.32
<b>Total Shares</b>			<b>188 287 096</b>	<b>193 636 030</b>	<b>97.13</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>188 287 096</b>	<b>193 636 030</b>	<b>97.13</b>
<b>Other transferable securities</b>					
<b>Shares</b>					
173 383	CIE AUTOMOTIVE SA	EUR	3 935 794	4 310 301	2.16
<b>Total Shares</b>			<b>3 935 794</b>	<b>4 310 301</b>	<b>2.16</b>
<b>Total Other transferable securities</b>			<b>3 935 794</b>	<b>4 310 301</b>	<b>2.16</b>
<b>Total Investments</b>			<b>192 222 890</b>	<b>197 946 331</b>	<b>99.29</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	9.53	Spain	32.29
Nonlife Insurance	8.53	France	18.63
Fixed Line Telecommunications	8.10	United States of America	17.79
Aerospace & Defense	6.59	Netherlands	8.95
Oil & Gas Producers	6.14	Sweden	7.55
Electricity	5.84	Finland	6.56
Software & Computer Services	5.69	Norway	5.66
Gas, Water & Multiutilities	5.52	Denmark	1.19
Tobacco	4.97	Belgium	0.66
Personal Goods	4.32	Luxembourg	0.01
Health Care Equipment & Services	3.97		
Support Services	3.80		<b>99.29</b>
Electronic & Electrical Equipment	2.88		
Chemicals	2.72		
General Retailers	2.39		
Pharmaceuticals & Biotechnology	2.31		
Construction & Materials	2.17		
Industrial Engineering	2.16		
Food & Drug Retailers	2.02		
Mobile Telecommunications	1.63		
Real Estate Investment Trusts	1.40		
Food Producers	1.23		
Industrial Metals & Mining	0.95		
Financial Services	0.90		
Mining	0.84		
Technology Hardware & Equipment	0.64		
Media	0.52		
Travel, Leisure & Catering	0.49		
Life Insurance	0.42		
Industrial Transportation	0.29		
Household Goods & Home Construction	0.28		
Automobiles & Parts	0.04		
Real Estate Investment & Services	0.01		
	<b>99.29</b>		

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
13 653	AALBERTS INDUSTRIES NV	EUR	476 080	477 855	4.58
554	ADOBE INC	USD	125 687	142 986	1.37
8 248	AIR LIQUIDE SA	EUR	873 876	977 799	9.38
3 920	AIRBUS SE	EUR	482 238	477 770	4.58
153	ALPHABET CLASS - A	USD	164 334	163 684	1.57
21	ALPHABET INC	USD	20 431	22 270	0.21
5 051	AMADEUS IT GROUP SA - A	EUR	350 539	358 217	3.43
71	AMAZON.COM INC	USD	108 401	122 051	1.17
808	APPLE INC	USD	147 883	144 679	1.39
3 061	ASM INTERNATIONAL NV	EUR	184 395	185 374	1.78
174 765	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	964 477	946 877	9.08
231 726	BANCO DE SABADELL SA	EUR	229 409	240 068	2.30
85	BIOGEN INC	USD	24 726	17 387	0.17
3 978	COMCAST CORP	USD	143 804	154 513	1.48
2 462	CONOCOPHILLIPS	USD	143 025	138 665	1.33
4 944	DUKE REALTY CORP	USD	136 732	137 287	1.32
13 248	ERSTE GROUP BANK AG	EUR	440 356	472 954	4.54
573	FACEBOOK INC	USD	86 593	98 883	0.95
24	GENERAL ELECTRIC CO	USD	212	218	0.00
7 191	H LUNDBECK A/S	DKK	276 014	269 697	2.59
59 781	IBERDROLA SA	EUR	464 977	484 107	4.64
1 543	JPMORGAN CHASE & CO	USD	144 786	159 780	1.53
7 888	KONINKLIJKE PHILIPS NV	EUR	285 388	299 468	2.87
54	NETFLIX INC	USD	15 977	17 854	0.17
19 863	OMV AG	EUR	862 054	948 458	9.09
2 714	ORACLE CORP	USD	133 048	133 993	1.28
4 554	ORSTED A/S	DKK	313 070	310 851	2.98
64 556	REPSOL SA	EUR	973 986	976 732	9.37
1 019	SEI INVESTMENTS CO	USD	46 884	49 509	0.47
11 217	SWEDISH MATCH AB	SEK	480 872	487 034	4.67
43 152	TELEFONICA SA	EUR	317 389	320 706	3.08
49 099	TELIA CO AB	SEK	193 225	186 364	1.79
679	UNITEDHEALTH GROUP INC	USD	137 013	141 210	1.35
509	VERISIGN INC	USD	75 087	89 678	0.86
347	WASTE MANAGEMENT INC	USD	31 014	33 235	0.32
1 433	WORLDPAY INC - A	USD	145 328	149 872	1.44
<b>Total Shares</b>			<b>9 999 310</b>	<b>10 338 085</b>	<b>99.13</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>9 999 310</b>	<b>10 338 085</b>	<b>99.13</b>
<b>Total Investments</b>			<b>9 999 310</b>	<b>10 338 085</b>	<b>99.13</b>

## Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Oil & Gas Producers	19.80	Spain	31.89
Banks	17.45	United States of America	18.39
Chemicals	9.38	Netherlands	13.81
Software & Computer Services	6.25	Austria	13.63
Support Services	5.19	France	9.38
Tobacco	4.67	Sweden	6.46
Electricity	4.64	Denmark	5.57
Aerospace & Defense	4.58		
Industrial Engineering	4.58		<b>99.13</b>
Technology Hardware & Equipment	3.16		
Fixed Line Telecommunications	3.08		
Gas, Water & Multiutilities	2.98		
Electronic & Electrical Equipment	2.87		
Pharmaceuticals & Biotechnology	2.75		
Mobile Telecommunications	1.79		
Media	1.48		
Health Care Equipment & Services	1.35		
General Retailers	1.34		
Real Estate Investment Trusts	1.32		
Financial Services	0.47		
	<b>99.13</b>		

## Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
8 652	ACCIONA SA	EUR	796 664	1 001 627	0.96
8 926	ADEVINTA ASA	NOK	90 020	89 823	0.09
16 846	AGEAS	EUR	831 179	887 328	0.85
19 579	AIRBUS SE	EUR	2 659 716	2 674 314	2.56
24 246	AMADEUS IT GROUP SA - A	EUR	1 833 313	1 927 073	1.85
26 659	AROUNDTOWN SA	EUR	230 797	215 889	0.21
309	ASM INTERNATIONAL NV	EUR	16 102	20 972	0.02
37 443	ASR NEDERLAND NV	EUR	1 514 310	1 661 710	1.59
1 461 446	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	8 859 803	8 873 830	8.50
157 869	BRIDGESTONE CORP	JPY	6 237 183	6 245 304	5.99
2 185 069	CAIXABANK SA	EUR	7 404 084	6 952 162	6.66
232 243	CALTEX AUSTRALIA LTD	AUD	4 292 166	4 447 841	4.26
19 290	CARLSBERG A/S - B	DKK	2 411 590	2 489 709	2.39
1 780	CEZ AS	CZK	45 976	41 341	0.04
99 111	COCA-COLA AMATIL LTD	AUD	585 102	613 879	0.59
3 746	CSL LTD	AUD	509 375	523 552	0.50
7 865	DAIWA HOUSE INDUSTRY CO LTD	JPY	229 410	219 690	0.21
40 009	DENSO CORP	JPY	1 580 931	1 743 333	1.67
30 372	DEXUS	AUD	269 503	267 215	0.26
30 889	EISAI CO LTD	JPY	1 790 042	1 789 967	1.72
4 596	ELIA SYSTEM OPERATOR SA/NV	EUR	327 615	309 559	0.30
2 576	FAST RETAILING CO LTD	JPY	1 238 555	1 486 274	1.42
63 478	FUJITSU LTD	JPY	4 455 107	4 636 530	4.44
3 139	GRAND CITY PROPERTIES SA	EUR	78 111	73 735	0.07
57 875	HOIST FINANCE AB	SEK	260 749	262 261	0.25
364 790	IBERDROLA SA	EUR	3 193 422	3 310 626	3.17
15 238	KAO CORP	JPY	1 172 482	1 170 744	1.12
46 896	KONINKLIJKE DSM NV	EUR	5 444 978	5 352 864	5.13
90 443	K'S HOLDINGS CORP	JPY	789 165	806 374	0.77
18 821	mitsui FUDOSAN CO LTD	JPY	456 188	433 791	0.42
58	NIPPON BUILDING FUND INC	JPY	363 681	373 387	0.36
40 324	NISSAN CHEMICAL CORP	JPY	1 897 472	1 784 937	1.71
177 024	NITTO DENKO CORP	JPY	10 052 748	9 520 752	9.13
18 494	NN GROUP NV	EUR	825 506	804 592	0.77
197 902	NOKIA OYJ	EUR	1 182 214	1 037 750	0.99
27 647	PACIFIC METALS CO LTD	JPY	632 595	603 456	0.58
29 504	PORSCHE AUTOMOBIL HOLDING SE - PFD	EUR	1 893 021	2 044 748	1.96
15 300	RENASAS ELECTRONICS CORP	JPY	73 804	81 463	0.08
85 405	RENGO CO LTD	JPY	767 325	749 187	0.72
113 525	REPSOL SA	EUR	1 950 471	1 924 952	1.84
16 601	ROCHE HOLDING AG	CHF	4 338 493	4 375 861	4.19
9 389	SAP SE	EUR	1 205 632	1 205 640	1.16
14 054	SAWAI PHARMACEUTICAL CO LTD	JPY	789 494	752 070	0.72
42 440	SOFTBANK GROUP CORP	JPY	4 268 202	4 403 091	4.22



## Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
5 329	SONOVA HOLDING AG	CHF	1 050 427	1 074 684	1.03
64 519	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	2 340 957	2 329 346	2.23
50 719	SYDNEY AIRPORT	AUD	264 278	272 022	0.26
954 337	TABCORP HOLDINGS LTD	AUD	3 363 474	3 217 477	3.08
422 298	TELEFONICA SA	EUR	3 701 850	3 517 338	3.37
38 762	VICINITY CENTRES	AUD	69 710	69 298	0.07
26 562	WOOLWORTHS GROUP LTD	AUD	567 704	595 454	0.57
<b>Total Shares</b>			<b>101 202 696</b>	<b>101 266 822</b>	<b>97.05</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>101 202 696</b>	<b>101 266 822</b>	<b>97.05</b>
<b>Total Investments</b>			<b>101 202 696</b>	<b>101 266 822</b>	<b>97.05</b>

## Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Banks	17.39	Japan	37.49
Chemicals	15.97	Spain	26.36
Automobiles & Parts	9.62	Netherlands	10.08
Fixed Line Telecommunications	7.59	Australia	9.59
Pharmaceuticals & Biotechnology	7.13	United States of America	4.19
Oil & Gas Producers	6.11	Germany	3.12
Technology Hardware & Equipment	5.54	Denmark	2.39
Electricity	3.51	Belgium	1.15
Travel, Leisure & Catering	3.08	Switzerland	1.03
Beverages	2.97	Finland	0.99
Aerospace & Defense	2.56	Luxembourg	0.28
General Retailers	2.20	Sweden	0.25
Support Services	1.85	Norway	0.09
Life Insurance	1.62	Czech Republic	0.04
Nonlife Insurance	1.59		<b>97.05</b>
Software & Computer Services	1.16		
Personal Goods	1.12		
Health Care Equipment & Services	1.03		
Construction & Materials	0.96		
General Industrials	0.72		
Real Estate Investment & Services	0.69		
Real Estate Investment Trusts	0.68		
Mining	0.58		
Food & Drug Retailers	0.57		
Industrial Transportation	0.26		
Financial Services	0.25		
Household Goods & Home Construction	0.21		
Media	0.09		
	<b>97.05</b>		

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

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
1 654 000	KSA SUKUK LTD - REGS - 2.894% 20/04/2022	USD	1 638 415	1 652 834	0.43
1 170 000	KSA SUKUK LTD - REGS - 3.628% 20/04/2027	USD	1 156 810	1 179 922	0.31
<b>Total Bonds</b>			<b>2 795 225</b>	<b>2 832 756</b>	<b>0.74</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
4 510 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 22/04/2021	USD	4 211 013	3 799 247	0.99
8 329 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.5% 22/04/2026	USD	7 008 433	6 282 940	1.64
3 465 000	BAHRAIN GOVERNMENT INTERNATIONAL BOND - REGS - 6.75% 20/09/2029	USD	3 616 039	3 685 772	0.96
5 166 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5% 27/01/2045	USD	4 565 468	4 715 680	1.23
8 701 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	8 600 440	8 560 957	2.23
1 774 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	1 983 301	2 092 131	0.55
500 000	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - 10.75% 28/03/2022	USD	563 153	562 058	0.15
2 215 000	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - 7.875% 23/01/2028	USD	1 979 407	2 144 574	0.56
2 495 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 6.125% 31/01/2022	USD	2 487 508	2 528 009	0.66
3 019 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 8.5% 31/01/2047	USD	2 916 162	3 078 988	0.80
23 123 000	INDONESIA GOVERNMENT INTERNATIONAL BOND - REGS - 4.75% 08/01/2026	USD	23 803 505	24 660 332	6.42
1 000 000	INDONESIA GOVERNMENT INTERNATIONAL BOND - REGS - 4.875% 05/05/2021	USD	1 035 360	1 035 245	0.27
500 000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT FRN 19/07/2019	USD	500 075	499 963	0.13
380 000	INTERNATIONAL FINANCE CORP FRN 15/12/2020	USD	378 878	380 163	0.10
2 604 000	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 26/02/2030	USD	2 051 618	2 071 039	0.54
396 000	LEBANON GOVERNMENT INTERNATIONAL BOND 6.85% 23/03/2027	USD	332 404	327 094	0.09
100 000	LITHUANIA GOVERNMENT INTERNATIONAL BOND - REGS - 6.125% 09/03/2021	USD	105 726	105 979	0.03
100 000	LITHUANIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.375% 11/02/2020	USD	104 253	103 595	0.03
516 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4% 02/10/2023	USD	531 379	532 182	0.14
21 377 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.6% 23/01/2046	USD	19 451 101	20 691 867	5.40
36 000	MEXICO GOVERNMENT INTERNATIONAL BOND 6.05% 11/01/2040	USD	39 099	41 380	0.01
3 916 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 6.5% 28/11/2027	USD	3 854 863	3 862 194	1.01
4 098 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.625% 28/11/2047	USD	3 964 144	3 938 526	1.03
4 968 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 5.625% 17/01/2028	USD	4 552 405	4 733 833	1.23
2 446 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.75% 17/01/2048	USD	2 133 312	2 222 362	0.58
20 268 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.15% 29/03/2027	USD	20 282 051	20 643 769	5.38
8 156 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 4.125% 25/08/2027	USD	8 729 936	8 813 414	2.30
7 396 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3% 01/02/2028	USD	6 947 473	7 321 079	1.91
10 249 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.7% 02/02/2042	USD	10 067 214	10 405 195	2.71
2 595 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 2.375% 02/06/2021	USD	2 515 474	2 568 103	0.67
9 285 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 3.25% 02/06/2026	USD	9 031 845	9 268 194	2.42
10 099 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 5.103% 23/04/2048	USD	11 029 062	11 296 287	2.95

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

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
5 144 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.65% 27/09/2047	USD	4 867 639	4 833 560	1.26
3 200 000	RUSSIAN FOREIGN BOND - EUROBOND - REGS - 4.875% 16/09/2023	USD	3 324 345	3 377 360	0.88
18 797 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 3.25% 26/10/2026	USD	18 440 233	18 490 139	4.82
23 734 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 4.5% 26/10/2046	USD	23 296 170	23 462 246	6.12
2 278 000	SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.3% 12/10/2028	USD	2 155 728	2 129 190	0.56
3 817 000	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - 6.2% 11/05/2027	USD	3 599 443	3 610 882	0.94
3 289 000	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - 6.85% 03/11/2025	USD	3 289 625	3 289 148	0.86
17 597 000	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 11/05/2047	USD	13 804 129	13 841 800	3.61
14 743 000	TURKEY GOVERNMENT INTERNATIONAL BOND 6% 25/03/2027	USD	13 840 508	13 299 734	3.47
2 621 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 7.375% 25/09/2032	USD	2 357 691	2 316 138	0.60
7 012 400	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2024	USD	7 596 305	7 678 056	2.00
1 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2028	USD	1 004	1 022	0.00
23 335 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/01/2029	USD	23 925 842	24 075 010	6.28
3 837 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2042	USD	4 083 900	4 151 879	1.08
3 946 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	3 978 640	4 046 458	1.06
10 852 300	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	10 880 739	11 110 695	2.90
774 100	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2028	USD	777 692	796 051	0.21
1 052 100	UNITED STATES TREASURY NOTE/BOND 0.875% 15/06/2019	USD	1 050 189	1 050 168	0.27
1 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2046	USD	857	870	0.00
11 358 100	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	10 793 744	10 932 171	2.85
3 805 600	UNITED STATES TREASURY NOTE/BOND 2.75% 15/11/2047	USD	3 631 375	3 661 106	0.95
15 668 300	UNITED STATES TREASURY NOTE/BOND 3% 15/05/2045	USD	15 502 454	15 892 308	4.14
731 400	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2044	USD	736 371	741 628	0.19
8 498 400	UNITED STATES TREASURY NOTE/BOND 3% 15/11/2045	USD	8 510 351	8 618 572	2.25
108 800	UNITED STATES TREASURY NOTE/BOND 3.125% 15/08/2044	USD	112 617	112 753	0.03
6 920 900	UNITED STATES TREASURY NOTE/BOND 3.75% 15/08/2041	USD	8 109 348	7 942 273	2.07
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>358 039 040</b>	<b>362 433 368</b>	<b>94.52</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>360 834 265</b>	<b>365 266 124</b>	<b>95.26</b>
<b>Total Investments</b>			<b>360 834 265</b>	<b>365 266 124</b>	<b>95.26</b>

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

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	94.52	United States of America	26.53
Financial Services	0.74	Indonesia	12.08
		Saudi Arabia	10.94
		Turkey	7.08
		Qatar	6.03
		Mexico	5.55
		Philippines	4.62
		Brazil	3.46
		Argentina	2.63
		Peru	2.30
		Nigeria	2.03
		South Africa	1.82
		Oman	1.81
		Sri Lanka	1.80
		Egypt	1.46
		Bahrain	0.96
		Russia	0.88
		Cayman Islands	0.74
		Ecuador	0.71
		Lebanon	0.63
		Ukraine	0.60
		Colombia	0.55
		Lithuania	0.05
	<b>95.26</b>		<b>95.26</b>

## Notes to the financial statements

### 1 - General

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

The “articles of incorporation” were published in *Mémorial C, Recueil Spécial des Sociétés et Associations* (the “Mémorial”) on July 13, 2006.

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

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

The Company is registered with the Luxembourg Trade Register under number B 117.500.

As at April 30, 2019, 57 Sub-Funds are available:

- Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)
- Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)
- Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)
- Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF
- Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF
- Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF
- Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF
- Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF
- Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF
- Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF
- Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF
- Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF
- Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF
- Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF
- Lyxor Index Fund - Lyxor Ultra Long Duration Euro Govt FTSE MTS 25+Y (DR) UCITS ETF
- Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF
- Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF
- Lyxor Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF
- Lyxor Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF
- Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF
- Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF
- Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF
- Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF
- Lyxor Index Fund - Lyxor Smart Cash
- Lyxor Index Fund - Lyxor Alpha Plus Fund
- Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF
- Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF
- Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1x) Inverse UCITS ETF
- Lyxor Index Fund - Crystal Europe Equity
- Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF
- Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF

## Notes to the financial statements (continued)

- Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF
- Lyxor Index Fund - Lyxor Privex UCITS ETF
- Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF
- Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF
- Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF
- Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF
- Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF

In each Sub-Fund, the Company may, but is not required to issue one or more of the following Classes of Shares:

Class "R" Shares: Class of Shares dedicated to all Investors, and which may be expressed in different currencies (RE expressed in EUR; RU expressed in USD; RG expressed in GBP; RJ expressed in JPY; RP expressed in PLN).

Class "A" Shares: Class of Shares dedicated to all Investors and which may be expressed in different currencies (AE expressed in EUR; AU expressed in USD; AG expressed in GBP; AJ expressed in JPY; AP expressed in PLN; ASGD expressed in SGD).

Class "UCITS ETF C" Shares: Class of Shares dedicated to all Investors, capitalizing, listed at least on one stock exchange and which may be expressed in different currencies (UCITS ETF C-EUR expressed in EUR; UCITS ETF C-USD expressed in USD; UCITS ETF C-GBP expressed in GBP).

Class "UCITS ETF D" Shares: Class of Shares dedicated to all Investors, distributing, listed at least on one stock exchange and which may be expressed in different currencies (UCITS ETF D-EUR expressed in EUR; UCITS ETF D-USD expressed in USD).

Class "I" Shares: Class of Shares dedicated to Institutional Investors within the meaning of the article 174 (2) c) of the amended Law of December 17, 2010 on undertakings for collective investment and which may be expressed in different currencies (IE expressed in EUR; IU expressed in USD; IG expressed in GBP; IJ expressed in JPY; IP expressed in PLN).

Class "S" Shares: Class of Shares dedicated to Institutional Investors within the meaning of the article 174 (2) c) of the amended Law of December 17, 2010 on undertakings for collective investment with significant initial subscription amount and which may be expressed in different currencies (SE expressed in EUR; SU expressed in USD; SG expressed in GBP; SJ expressed in JPY; SP expressed in PLN).

Class "O" Shares: Class of Shares dedicated to Portfolio managers or Legal Entities selected by the SICAV and which may be expressed in different currencies (OE expressed in EUR; OU expressed in USD; OG expressed in GBP; OJ



## Notes to the financial statements (continued)

expressed in JPY; OP expressed in PLN).

Class “Dist” Shares: Class of Shares dedicated to all investors, distributing, expressed in the currency of the Sub-Fund or in any other currency as specified in the relevant Sub-Fund annex, and listed in different currencies depending on the considered stock exchange.

Class “Acc” Shares: Class of Shares dedicated to all investors, capitalizing, expressed in the currency of the Sub-Fund or in any other currency as specified in the relevant Sub-Fund annex and listed in different currencies depending on the considered stock exchange.

Class “Monthly Hedged to [Currency] - Dist” Shares: Class of Shares dedicated to all Investors, distributing, minimizing the impact of the evolution of Euro (EUR), US dollar (USD), Pound Sterling (GBP), Swiss Franc (CHF) against the currency of each component of the index, listed on a stock exchange and which may be expressed in different currencies (Monthly Hedged to EUR - Dist expressed in EUR; Monthly Hedged to USD - Dist expressed in USD; Monthly Hedged to GBP - Dist expressed in GBP; Monthly Hedged to CHF - Dist expressed in CHF).

Class “Monthly Hedged to [Currency] - Acc” Shares: Class of Shares dedicated to all Investors, capitalizing, minimizing the impact of the evolution of Euro (EUR), US dollar (USD), Pound Sterling (GBP), Swiss Franc (CHF) against the currency of each component of the index, listed on a stock exchange and which may be expressed in different currencies (Monthly Hedged to EUR - Acc expressed in EUR; Monthly Hedged to USD - Acc expressed in USD; Monthly Hedged to GBP - Acc expressed in GBP; Monthly Hedged to CHF - Acc expressed in CHF).

Class “UCITS ETF Daily Hedged to [Currency] - Dist” Shares: Class of Shares dedicated to all Investors, distributing, minimizing the impact of the evolution of Euro (EUR), US dollar (USD), Pound Sterling (GBP), Swiss Franc (CHF) against the currency of each component of the index, listed on a stock exchange and which may be expressed in different currencies (Daily Hedged to EUR - Dist expressed in EUR; Daily Hedged to USD - Dist expressed in USD; Daily Hedged to GBP - Dist expressed in GBP; Daily Hedged to CHF - Dist expressed in CHF).

Class “UCITS ETF Daily Hedged to [Currency] - Acc” Shares: Class of Shares dedicated to all Investors, capitalizing, minimizing the impact of the evolution of Euro (EUR), US dollar (USD), Pound Sterling (GBP), Swiss Franc (CHF) against the currency of each component of the index, listed on a stock exchange and which may be expressed in different currencies (Daily Hedged to EUR - Acc expressed in EUR; Daily Hedged to USD - Acc expressed in USD; Daily Hedged to GBP - Acc expressed in GBP; Daily Hedged to CHF - Acc expressed in CHF).

Class “UCITS ETF Monthly Hedged to [Currency] - Dist” Shares: Class of Shares dedicated to all Investors, distributing, minimizing the impact of the evolution of Euro (EUR), US dollar (USD), Pound Sterling (GBP), Swiss Franc (CHF) against the currency of each component of the index, listed on a stock exchange and which may be expressed in different currencies (Monthly Hedged to EUR - Dist expressed in EUR; Monthly Hedged to USD - Dist expressed in USD; Monthly Hedged to GBP - Dist expressed in GBP; Monthly Hedged to CHF - Dist expressed in CHF).

Class “UCITS ETF Monthly Hedged to [Currency] - Acc” Shares: Class of Shares dedicated to all Investors, capitalizing, minimizing the impact of the evolution of Euro (EUR), US dollar (USD), Pound Sterling (GBP), Swiss Franc (CHF) against the currency of each component of the index, listed on a stock exchange and which may be expressed in different currencies (Monthly Hedged to EUR - Acc expressed in EUR; Monthly Hedged to USD - Acc expressed in USD; Monthly Hedged to GBP - Acc expressed in GBP; Monthly Hedged to CHF - Acc expressed in CHF).

Swing Pricing may apply to some Classes of Shares (referred to with the letter “W”) as an alternative structure of fees linked to the subscriptions and redemptions.

The following Sub-Funds have been launched:

- Lyxor Index Fund – Lyxor Ultra Long Duration Euro Govt FTSE MTS 25+Y (DR) UCITS ETF on November 8, 2018,
- Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF on November 8, 2018.
- Lyxor Index Fund – Lyxor Stoxx Europe Select Dividend 30 UCITS ETF on November 22, 2018,
- Lyxor Index Fund – Lyxor Privex UCITS ETF on November 22, 2018,
- Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF on November 22, 2018,
- Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF on November 22, 2018,



## Notes to the financial statements (continued)

- Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF on January 31, 2019.

### The following Shares Classes have been launched:

- Lyxor Ultra Long Duration Euro Govt FTSE MTS 25+Y (DR) UCITS ETF by activation of the Classes of Share “Acc” and “Dist” on November 8, 2018,
- Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF by activation of the classes of Share “Dist EUR” and “Dist USD” on November 8, 2018,
- Lyxor Stoxx Europe Select Dividend 30 UCITS ETF by activation of the class of Share “Dist” on November 22, 2018,
- Lyxor Privex UCITS ETF by activation of the class of Share “Dist” on November 22, 2018,
- Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF by activation of the class of Share “Dist” on November 22, 2018,
- Lyxor FTSE EPRA/NAREIT United States UCITS ETF by activation of the classes of Share “Dist EUR” and “Dist USD” on November 22, 2018,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF by activation of the class of Share “Acc” on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF by activation of the class of Share “Acc” on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF by activation of the class of Share “Acc” on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF by activation of the class of Share “Acc” on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF by activation of the class of Share “Acc” on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF by activation of the class of Share “Acc” on February 05, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF by activation of the class of Share “Acc” on January 17, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF by activation of the class of Share “Acc” on January 17, 2019,

## Notes to the financial statements (continued)

- Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF by activation of the class of Share “Acc” on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF by activation of the class of Share “Acc” on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF by activation of the class of Share “Acc” on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF by activation of the class of Share “Acc” on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF by activation of the class of Share “Acc” on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF by activation of the class of Share “Acc” on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF by activation of the class of Share “Acc” on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF by activation of the class of Share “Acc” on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF by activation of the class of Share “Acc” on January 31, 2019,
- Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF by activation of the class of Share “Acc” on January 31, 2019.

The following Sub-Funds have been renamed:

- Lyxor Index Fund - Lyxor BTP Daily (-1x) Inverse UCITS ETF into Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF on December 5, 2018.

## 2 - Significant accounting policies

### 2.1 Presentation of financial statements

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

### 2.2 Valuation of assets

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

The material provisions are as follows:

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

2.2.2 Securities listed on a recognised stock exchange or dealt on any other Regulated Market that operates regularly, is recognised and is open to the public are valued at their last available closing prices or in the event that there should be several such markets on the basis of the main market for the relevant security. For the financial statements as at April 30, 2019, such securities are valued with the closing prices of April 30, 2019 for all Sub-Funds.

The securities held by the sub-fund Lyxor SG Japan Equity were valued based on the latest available closing prices as at April 26, 2019.

## Notes to the financial statements (continued)

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

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

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

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

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

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

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

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

### 2.3 Currency exchange

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

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

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

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

### 2.4 Combined financial statements

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

## Notes to the financial statements (continued)

### 2.5 Net realised gain or loss on sale of investments

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

### 2.6 Forward foreign exchange contracts

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

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

### 2.7 Futures contracts

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

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

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

### 2.8 Swaps

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

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

For the Sub-Funds Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF, the swap has a reset on daily basis on close. At each end of day, the daily performance of basket (European shares only) and the daily performance of index (European index) is calculated and a global amount of reset is paid or received by the Sub-Fund and adjustment is made at the same time to the basket to maintain assets:

- 100% in basket,
- 0% in Marked To Market of swap.

### 2.9 Income

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

Interest income is accrued on a daily basis.

### 2.10 Formation expenses

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

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

### 2.11 Transaction costs

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

## Notes to the financial statements (continued)

### 3 - Management fees

Following a Novation Agreement dated April 9, 2014, Lyxor International Asset Management S.A.S was appointed as Management Company. The Management Company was incorporated on June 6, 1998 for a period of ninety nine years (99). Its registered office is established in France and its capital is 1 059 696 Euros. The management fees are paid out of the assets of each Sub-Fund on a monthly basis in arrears to the Management Company. The management fees are calculated for each Class of Shares within each Sub-Fund on the quarterly average of the Net Asset Value of each Sub-Fund over such quarter.

The annual management fees rates applicable at April 30, 2019 are as follows:

Sub-Funds	Currency	Class of shares	Management fee (p.a.)
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)	EUR	SE	0.07%
		SE-W	0.08%
		UCITS ETF Acc	0.07%
		UCITS ETF Monthly Hedged to EUR - Dist	0.15%
Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)	EUR	IE	0.14%
		OE	0.05%
		SE	0.07%
		UCITS ETF Acc	0.07%
		UCITS ETF Dist	0.07%
		UCITS ETF Monthly Hedged to GBP - Acc	0.15%
Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)	EUR	IE	0.14%
		SE	0.07%
		UCITS ETF Acc	0.07%
Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF	USD	Dist	0.09%
		Monthly Hedged to EUR - Dist	0.20%
Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	USD	Dist	0.30%
		Monthly Hedged to EUR - Dist	0.40%
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	USD	Dist	0.10%
		Monthly Hedged to CHF - Dist	0.15%
		Monthly Hedged to EUR - Dist	0.15%
		Monthly Hedged to GBP - Dist	0.15%
Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	EUR	Acc	0.17%
Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	EUR	Acc	0.17%
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	EUR	Dist	0.40%
Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	EUR	Dist	0.40%
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	EUR	Dist	0.40%
Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF	USD	Dist	0.30%
		Monthly Hedged to EUR - Dist	0.40%
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	EUR	Dist	0.30%
Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF	JPY	Dist	0.45%
Lyxor Index Fund - Lyxor Ultra Long Duration Euro Govt FTSE MTS 25+Y (DR) UCITS ETF	EUR	Acc	0.10%
Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	EUR	Dist	0.17%
Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	USD	Acc	0.20%
		Monthly Hedged to EUR - Acc	0.30%
Lyxor Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF	EUR	Acc	0.45%
Lyxor Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF	EUR	Acc	0.17%
Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF	EUR	Acc	0.40%
Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF	USD	Acc	0.40%
Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF	USD	Acc	0.40%
Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF	GBP	Dist	0.19%
Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	EUR	Dist	0.30%

Notes to the financial statements (continued)

Sub-Funds	Currency	Class of shares	Management fee (p.a.)
Lyxor Index Fund - Lyxor Smart Cash	EUR	IE	0.04%
	USD	IU	0.11%
	GBP	IG	0.06%
	EUR	UCITS ETF C-EUR	0.05%
	GBP	UCITS ETF C-GBP	0.05%
	USD	UCITS ETF C-USD	0.10%
Lyxor Index Fund - Lyxor Alpha Plus Fund *	EUR	IE-D	0.35%
Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF	EUR	Acc	0.40%
Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF	EUR	Acc	0.15%
Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1x) Inverse UCITS ETF	USD	Acc	0.20%
Lyxor Index Fund - Crystal Europe Equity *	EUR	IE	0.89%
		OE	0.84%
Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF	USD	Dist	0.50%
Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF	EUR	Dist	0.50%
Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF	EUR	Acc	0.44%
Lyxor Index Fund - Lyxor Privex UCITS ETF	EUR	Dist	0.70%
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF	EUR	Dist	0.40%
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF	EUR	Dist EUR	0.40%
	USD	Dist USD	0.40%
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	EUR	Dist EUR	0.45%
	USD	Dist USD	0.45%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	EUR	Acc	0.30%
Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF	USD	Acc	0.40%
Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	USD	Dist	0.30%
	EUR	Monthly Hedged to EUR-Dist	0.40%

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



## Notes to the financial statements (continued)

### 4 - Performance Fees

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

The Performance Fee is calculated and accrued on every Valuation Day for each Class of the Sub-Fund and payable in EUR at the end of each Class Performance Period.

### 5 - Depositary, Administrative, Registrar Agent and other fees

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

### 6 - Taxation

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

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

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

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

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

### 7 - Futures contracts

As at April 30, 2019, the Company holds the following open futures contracts:

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

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Index	EUR	STOXX EUROPE 600 FUT	EUREX-DEUTSCHLAND	Jun-19	132	-	2 554 200	4 800
Security	EUR	ASS GENERALI SPA	EUREX-DEUTSCHLAND	Jun-19	100	-	1 649 150	91 650
Security	CHF	NESTLE SA	EUREX-DEUTSCHLAND	May-19	2 320	-	19 912 446	1 763 159
Security	CHF	NESTLE SA	EUREX-DEUTSCHLAND	Jun-19	1 000	-	8 577 058	267 951
Security	CHF	ROCHE HOLDING AG	EUREX-DEUTSCHLAND	Jun-19	500	-	11 744 540	(177 745)
Security	CHF	SWISS RE AG	EUREX-DEUTSCHLAND	May-19	200	-	1 716 765	(2 406)
Security	CHF	ZURICH INSURANCE AG	EUREX-DEUTSCHLAND	Jun-19	1 000	-	2 842 107	(100)
							<b>48 996 266</b>	<b>1 947 309</b>

Notes to the financial statements (continued)

**Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)**

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	Jun-19	32	-	1 104 640	4 710
							<b>1 104 640</b>	<b>4 710</b>

**Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)**

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	Jun-19	16	-	552 320	2 190
							<b>552 320</b>	<b>2 190</b>

**Lyxor Index Fund - Lyxor MSCI EMU Growth (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	Jun-19	4	-	138 080	1 120
							<b>138 080</b>	<b>1 120</b>

**Lyxor Index Fund - Lyxor MSCI EMU Small Cap (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	Jun-19	10	-	345 200	1 290
							<b>345 200</b>	<b>1 290</b>

**Lyxor Index Fund - Lyxor MSCI EMU Value (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	Jun-19	8	-	276 160	460
							<b>276 160</b>	<b>460</b>



Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Italia Bond PIR (DR) UCITS ETF

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment EUR	Unrealised appreciation/depreciation EUR
Interest rate	EUR	EURO BOBL	EUREX-DEUTSCHLAND	Jun-19	-	26	3 456 180	(20 020)
Interest rate	EUR	EURO BUND	EUREX-DEUTSCHLAND	Jun-19	-	6	991 860	(13 140)
Interest rate	EUR	EURO SCHATZ	EUREX-DEUTSCHLAND	Jun-19	-	30	3 357 600	(3 300)
							<b>7 805 640</b>	<b>(36 460)</b>

8 - Forward foreign exchange contracts

As at April 30, 2019, the Company holds the following open forward foreign exchange contracts:

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

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation EUR
CHF 5 213 125	EUR 4 565 948	03-May-19	-
CHF 56 900	EUR 50 892	03-May-19	(1 067)
DKK 7 034 958	EUR 942 329	03-May-19	-
EUR 4 713 498	CHF 5 270 025	03-May-19	98 642
EUR 936 591	DKK 6 991 158	03-May-19	145
EUR 5 868	DKK 43 800	03-May-19	1
EUR 8 454 292	GBP 7 292 207	03-May-19	(27 693)
EUR 406 342	NOK 3 933 904	03-May-19	468
EUR 1 466 057	SEK 15 267 564	03-May-19	33 096
GBP 7 239 807	EUR 8 422 200	03-May-19	-
GBP 52 400	EUR 60 751	03-May-19	199
NOK 3 894 104	EUR 401 848	03-May-19	-
NOK 39 800	EUR 4 110	03-May-19	(4)
PLN 675 300	EUR 157 427	03-May-19	-
SEK 15 013 864	EUR 1 409 316	03-May-19	-
SEK 253 700	EUR 24 354	03-May-19	(542)
EUR 164 605	PLN 709 800	06-May-19	(796)
PLN 34 500	EUR 8 001	06-May-19	39
EUR 4 567 524	CHF 5 213 125	04-Jun-19	1 040
EUR 942 478	DKK 7 034 958	04-Jun-19	25
EUR 8 413 068	GBP 7 239 807	04-Jun-19	392
EUR 401 252	NOK 3 894 104	04-Jun-19	31
EUR 157 165	PLN 675 300	04-Jun-19	20
EUR 1 409 069	SEK 15 013 864	04-Jun-19	-
			<b>103 996</b>

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation EUR
EUR 2 301 556	GBP 1 978 556	03-May-19	-
GBP 1 968 399	EUR 2 281 834	03-May-19	7 729
GBP 11 477	EUR 13 337	03-May-19	4
GBP 5 507	EUR 6 385	03-May-19	21
GBP 1 980 645	EUR 2 301 556	04-Jun-19	27
GBP 93 461	EUR 108 602	04-Jun-19	-
			<b>7 781</b>

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

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
AUD 165 821	EUR 104 144	03-May-19	-
CAD 10 159	EUR 6 740	03-May-19	-
CHF 6 494	EUR 5 688	03-May-19	-
DKK 59 416	EUR 7 959	03-May-19	-
EUR 104 689	AUD 165 821	03-May-19	633
EUR 6 760	CAD 10 159	03-May-19	25
EUR 5 808	CHF 6 494	03-May-19	136
EUR 7 960	DKK 59 416	03-May-19	1
EUR 107 488	GBP 92 713	03-May-19	(395)
EUR 5 643	HKD 49 824	03-May-19	(25)
EUR 20 296	NOK 196 489	03-May-19	26
EUR 50 262	SEK 523 435	03-May-19	1 272
EUR 502 112	USD 565 256	03-May-19	(2 412)
GBP 92 713	EUR 107 855	03-May-19	-
HKD 49 824	EUR 5 667	03-May-19	-
NOK 196 489	EUR 20 276	03-May-19	-
SEK 523 435	EUR 49 134	03-May-19	-
USD 565 256	EUR 504 414	03-May-19	-
EUR 103 936	AUD 165 821	04-Jun-19	1
EUR 6 727	CAD 10 159	04-Jun-19	2
EUR 5 690	CHF 6 494	04-Jun-19	1
EUR 7 960	DKK 59 416	04-Jun-19	-
EUR 107 738	GBP 92 713	04-Jun-19	6
EUR 5 654	HKD 49 824	04-Jun-19	1
EUR 20 246	NOK 196 489	04-Jun-19	2
EUR 49 125	SEK 523 435	04-Jun-19	5
EUR 503 019	USD 565 256	04-Jun-19	40
			<b>(681)</b>

## Notes to the financial statements (continued)

### 9 - Securities lending

As at April 30, 2019, the market value of securities lent is as follows:

Sub-Fund	Currency	Market value of securities lent <sup>(1)</sup>
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	EUR	357 744
Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	EUR	25 757 698
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	EUR	1 976 678
Lyxor Index Fund - Lyxor Smart Cash	EUR	31 299 639
		<b>59 391 759</b>

The counterparty of the securities lending contracts is Société Générale (FR).  
Counterparty's countries are listed following the ISO 3166-1 standard.

### Safekeeping of collateral received by the collective investment undertaking as part of securities financing transactions

As at April 30, 2019, the collateral covered the market value of the securities lent into the following Sub-Funds:

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	Suez	EUR	479 833
Equity	WPX ENERGY INC	USD	12 163
Equity	Orange	EUR	140
			<b>492 136</b>

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	HERMES INTERNATIONAL	EUR	10 362 598
Equity	INTESA SANPAOLO	EUR	8 010 677
Equity	SWATCH GROUP AG	CHF	6 567 217
Equity	CARREFOUR SA	EUR	2 776 786
Equity	PERNOD RICARD SA	EUR	616 895
Equity	AIR LIQUIDE SA	EUR	398 921
Equity	UBISOFT ENTERTAINMENT	EUR	166 678
			<b>28 899 772</b>

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ENGIE	EUR	2 223 260
Equity	PERNOD RICARD SA	EUR	198 693
Equity	THALES SA	EUR	10 645
Equity	NATIXIS	EUR	105
			<b>2 432 702</b>

(1) The amount of assets engaged in securities lending transactions is equal to the market value of the securities loaned at the closing date.

## Notes to the financial statements (continued)

### Data on reuse of collateral

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

### Safekeeping of collateral granted by the collective investment undertaking as part of securities financing transactions

## 10 - Index Swaps

As at April 30, 2019, the Company holds the following swaps.

Counterparty's countries are listed following the ISO 3166-1 standard.

### Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	16/08/19	Basket of securities	USD	(158 467 420)
160 097 841	16/08/19	Lyxor USD Liquid Investment Grade Corporate Bonds	USD	165 067 662
				6 600 242

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

### Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	02/07/19	Basket of securities	USD	(132 978 661)
138 556 125	02/07/19	Lyxor BofAML \$ High Yield Bond UCITS ETF	USD	138 009 979
				5 031 318

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

### Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	09/04/20	Basket of securities	USD	(239 453 952)
185 115 565	09/04/20	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Unhedged USD	USD	185 833 729
48 259 386	09/04/20	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Hedged EUR	USD	48 176 448
9 219 454	09/04/20	Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Hedged CHF	USD	9 088 298
5 528 534	09/04/20	Bloomberg Barclays US Corporate FRN 2-7 Yr Total Return Index Hedged GBP	USD	5 522 374
				9 166 897

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

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	30/05/19	Basket of securities	USD	(61 076 796)
63 017 158	30/05/19	BofA Merrill Lynch BB-CCC 1-3 Year US High Yield Constrained Index	USD	63 377 001
				<b>2 300 205</b>

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	30/05/19	Basket of securities	EUR	(122 879 030)
123 443 166	30/05/19	BofA Merrill Lynch BB-CCC 1-3 Year Euro Developed Markets High Yield Constrained Index	EUR	124 882 301
				<b>2 003 271</b>

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

### Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in JPY)
-	30/06/19	Basket of securities	JPY	(117 056 091)
111 434 614	30/06/19	SG Japan Quality Income Index NTR	JPY	117 819 037
				<b>762 946</b>

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

### Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	11/12/19	Basket of securities	EUR	(135 293 864)
135 951 623	11/12/19	FTSE MTS Covered Bond (Mid Price) Index	EUR	137 968 519
				<b>2 674 655</b>

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

### Lyxor Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	27/11/19	Basket of securities	EUR	(107 442 869)
105 620 037	27/11/19	BofA Merrill Lynch BB-CCC Euro Developed Markets Non-Financial High Yield Constrained	EUR	109 091 617
				<b>1 648 748</b>

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

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
381 380	31/12/19	J.P. Morgan Multi-factor Europe Index	EUR	0
				0

The counterparty of the swaps is J.P. Morgan (GB).

### Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
205 670	24/03/20	J.P. Morgan Multi-factor World Index	USD	51 418
				51 418

The counterparty of the swaps is J.P. Morgan (GB).

### Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/09/19	Basket of securities	EUR	(129 066 120)
123 743 602	20/09/19	SG Global Value Beta Net Total Return Index	EUR	132 651 898
				3 585 778

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/02/20	Basket of securities	EUR	(149 251 834)
146 823 710	20/02/20	STXE SD 30 EUR NRT	EUR	150 187 050
				935 216

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

### Lyxor Index Fund - Lyxor Smart Cash

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	06/05/19	Basket of securities	EUR	(1 120 803 161)
825 580 662	06/05/19	Eonia Index	EUR	818 209 096
282 149 149	06/05/19	Fed Funds Index	EUR	266 661 413
13 495 000	06/05/19	Sonia Index	EUR	16 008 110
				(19 924 542)

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

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	25/11/19	Basket of securities	EUR	(31 332 576)
34 315 162	25/11/19	SGI Short x1 Euro BTP Futures Index	EUR	31 993 773
				<b>661 197</b>

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

### Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	25/11/19	Basket of securities	EUR	(336 651 102)
358 428 874	25/11/19	SGI Short x1 Euro Bund Futures Index	EUR	343 361 575
				<b>6 710 473</b>

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

### Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1x) Inverse UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	11/12/19	Basket of securities	USD	(5 612 907)
5 947 087	11/12/19	SGI Short x1 10Y U.S. Treasury Note Futures Index	USD	5 839 448
				<b>226 541</b>

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

### Lyxor Index Fund - Crystal Europe Equity

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/11/19	Basket of securities	EUR	(15 223 203)
35 000 000	20/11/19	Lyxor Crystal Dynamic LS Strategy EUR	EUR	15 317 873
				<b>94 670</b>

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

### Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	20/03/20	Basket of securities	USD	(1 150 869)
1 161 462	20/03/20	FTSE USA Core Infr Cp Nt	USD	1 206 448
				<b>55 579</b>

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

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/03/20	Basket of securities	EUR	(10 655 226)
10 653 769	20/03/20	FTSE Developed europe Core Infr Nt	EUR	10 750 455
				95 229

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

### Lyxor Index Fund - Lyxor Privex UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/09/19	Basket of securities	EUR	(22 828 980)
21 900 732	20/09/19	PrivateEqyTrU	EUR	23 300 064
				471 084

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

### Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/03/20	Basket of securities	EUR	(12 249 583)
11 443 267	20/03/20	EPRA EUROPE NET RTN IDX	EUR	12 310 504
				60 921

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

### Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/09/19	Basket of securities	EUR	(12 818 648)
13 146 067	20/09/19	EPRA/NAREIT US NET \$	EUR	13 201 261
				382 613

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/09/19	Basket of securities	EUR	(111 607 633)
106 570 235	20/09/19	FTSE E/N Dev Net TRI USD	EUR	116 399 089
				4 791 456

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



Notes to the financial statements (continued)

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
	20/01/20	Basket of securities	EUR	(15 177 962)
13 050 002	20/01/20	STXE 600 Cn&Mt EUR NRT	EUR	15 255 921
				77 959

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/20	Basket of securities	EUR	(17 847 116)
16 067 108	20/01/20	STXE 600 FnSv EUR NRT	EUR	17 954 942
				107 826

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/20	Basket of securities	EUR	(105 946 075)
99 421 714	20/01/20	STXE 600 Fd&Bv EUR NRT	EUR	107 375 386
				1 429 311

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

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF**

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/20	Basket of securities	EUR	(334 398 357)
326 735 536	20/01/20	STXE 600 HECR EUR NRT	EUR	336 124 348
				1 725 991

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/20	Basket of securities	EUR	(24 451 998)
21 622 287	20/01/20	STXE 600 Ig&S EUR NRT	EUR	24 585 178
				133 180

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

## Notes to the financial statements (continued)

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/20	Basket of securities	EUR	(93 242 634)
83 033 662	20/01/20	STXE 600 Ins EUR NRT	EUR	93 799 422
				556 788

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/20	Basket of securities	EUR	(5 605 125)
5 255 072	20/01/20	STXE 600 Mda EUR NRT	EUR	5 688 433
				83 308

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

### Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/20	Basket of securities	EUR	(410 882 157)
404 492 014	20/01/20	STXE 600 Oil&G EUR NRT	EUR	412 913 970
				2 031 813

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/02/20	Basket of securities	EUR	(18 659 898)
18 094 245	20/02/20	STXE 600 Pr&Ho EUR NRT	EUR	18 757 845
				97 947

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/02/20	Basket of securities	EUR	(7 952 308)
7 722 570	20/02/20	STXE 600 Rtl EUR NRT	EUR	8 040 967
				88 659

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

Notes to the financial statements (continued)

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF**

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/02/20	Basket of securities	EUR	(53 470 979)
49 995 262	20/02/20	STXE 600 Tech EUR NRT	EUR	53 729 818
				258 839

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

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF**

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/02/20	Basket of securities	EUR	(70 506 778)
73 350 640	20/02/20	STXE 600 Tel EUR NRT	EUR	70 938 115
				431 337

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/02/20	Basket of securities	EUR	(11 216 044)
11 033 822	20/02/20	STXE 600 Tr&Ls EUR NRT	EUR	11 260 823
				44 779

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

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF**

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/02/20	Basket of securities	EUR	(38 368 336)
39 001 962	20/02/20	STXE 600 Util EUR NRT	EUR	38 580 259
				211 923

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/20	Basket of securities	EUR	(43 620 467)
41 200 236	20/01/20	STXE 600 Au&Pt EUR NRT	EUR	43 845 825
				225 358

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

Notes to the financial statements (continued)

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF**

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/20	Basket of securities	EUR	(483 830 547)
447 434 634	20/01/20	STXE 600 Bnk EUR NRT	EUR	486 412 177
				<b>2 581 630</b>

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/20	Basket of securities	EUR	(197 946 331)
190 131 860	20/01/20	STXE 600 BsRs EUR NRT	EUR	199 419 182
				<b>1 472 851</b>

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

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF**

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in EUR)
-	20/01/20	Basket of securities	EUR	(10 338 085)
9 297 452	20/01/20	STXE 600 Chem EUR NRT	EUR	10 431 722
				<b>93 637</b>

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

**Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF**

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	20/05/19	Basket of securities	USD	(101 266 823)
81 442 202	20/05/19	Rise of the Robots NTR Index	USD	104 377 407
				<b>3 110 584</b>

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

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

Notional	Maturity Date	Underlying	Currency	Market Value (expressed in USD)
-	11/12/19	Basket of securities	USD	(368 606 468)
362 755 943	11/12/19	Markit iBoxx USD Liquid Emerging Markets Sovereigns Mid Price TCA TRI	USD	383 560 932
				<b>14 954 464</b>

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

## Notes to the financial statements (continued)

### Safekeeping of collateral received by the collective investment undertaking as part of total return swaps

As at April 30, 2019, the collateral fully covered the market value of the index swaps into the following Sub-Funds: According to the prospectus, Investment Grade is defined as BBB- or above from Fitch or S&P and Baa3 or above from Moody's. All the bonds received in collateral are Investment Grade.

#### Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	9 726 487
			<b>9 726 487</b>

#### Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	8 125 843
			<b>8 125 843</b>

#### Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	14 820 971
			<b>14 820 971</b>

#### Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	3 777 119
			<b>3 777 119</b>

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	VOLKSWAGEN LEASING GMBH	EUR	2 501 525
Bond	FEDERAL REPUBLIC OF GERMANY	EUR	775 031
Bond	ITALIAN REPUBLIC	EUR	193 406
Bond	FINLAND REPUBLIC	EUR	120 611
Bond	ALTRIA GROUP INC	EUR	117 617
Bond	RCI BANQUE SA	EUR	48 035
Bond	FRANCE (REPUBLIQUE)	EUR	2 483
			<b>3 758 708</b>

Notes to the financial statements (continued)

**Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ROYAL DUTCH SHELL PLC	EUR	693 126
Equity	EXPERIAN PLC	GBP	126 454
Equity	FERGUSON	GBP	125 506
Equity	CRH PLC	EUR	120 607
Equity	ROYAL DUTCH SHELL PLC	GBP	120 324
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	119 571
Equity	BP PLC	GBP	117 960
Equity	SAIPEM SPA	EUR	112 452
Equity	BANCO BPM SPA	EUR	111 369
Equity	TELECOM ITALIA SPA	EUR	111 292
Equity	JUVENTUS FOOTBALL CLUB S.P.A	EUR	87 167
			<b>1 845 828</b>

**Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	VOLKSWAGEN LEASING GMBH	EUR	1 997 300
Bond	FEDERAL REPUBLIC OF GERMANY	EUR	1 666 405
Bond	ITALIAN REPUBLIC	EUR	248 041
Bond	BASF SE	EUR	155 607
Bond	RCI BANQUE SA	EUR	51 037
			<b>4 118 389</b>

**Lyxor Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	FRANCE (REPUBLIQUE)	EUR	2 407 895
Bond	FEDERAL REPUBLIC OF GERMANY	EUR	498 952
Bond	ALTRIA GROUP INC	EUR	192 184
Bond	FINLAND REPUBLIC	EUR	174 299
Bond	KINGDOM OF BELGIUM	EUR	2 037
Bond	ITALIAN REPUBLIC	EUR	883
			<b>3 276 250</b>

Notes to the financial statements (continued)

**Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	PERSIMMON PLC	GBP	3 649 103
Equity	BP PLC	GBP	1 877 646
Equity	THE BERKELEY GROUP H	GBP	1 206 560
Equity	NATIXIS SA	EUR	806 728
Equity	PAGE GROUP PLC	GBP	408 734
Equity	FAURECIA SA	EUR	375 824
Equity	UNITED UTILITIES GROUP PLC	GBP	260 600
Equity	TOTAL SA	EUR	173 408
Equity	AAREAL BANK AG	EUR	64 024
Equity	ROYAL MAIL PLC	GBP	51 548
Equity	FERGUSON	GBP	50 246
			<b>8 924 421</b>

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CRH PLC	EUR	1 900 645
Equity	BTG PLC	GBP	329 700
Equity	THE BERKELEY GROUP H	GBP	326 818
Equity	TOTAL SA	EUR	217 453
Equity	LINDE PLC	EUR	123 187
Equity	GETLINK SE	EUR	86 789
Equity	FAURECIA SA	EUR	70 365
Equity	ROYAL DUTCH SHELL PLC	EUR	57 473
Equity	TECHNIPFMC PLC	USD	56 083
Equity	VODAFONE GROUP PLC	GBP	55 827
Equity	AIR FRANCE-KLM	EUR	51 881
Equity	ROYAL MAIL PLC	GBP	50 807
Equity	EUTELSAT COMMUNICATIONS	EUR	49 139
			<b>3 376 166</b>

**Lyxor Index Fund - Lyxor Smart Cash**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	LYXOR INDEX FUND SICAV	EUR	19 566 125
Equity	LYXOR INTL ASSET MANAGEMENT	EUR	18 267 200
Equity	MULTI UNITS LUXEMBOURG SICAV	EUR	12 668 000
Equity	LYXOR ROBOTICS AND AI UCITS	EUR	11 338 800
Equity	MULTI UNITS LUXEMBOURG SICAV	EUR	3 532 075
Equity	SAFRAN SA	EUR	2 465 552
Equity	TECHNIPFMC PLC	EUR	1 954 803
Equity	LYXOR FORTUNE SG UCITS MULTI UNITS FRANCE SIC	EUR	1 907 116
Equity	ROYAL DUTCH SHELL PLC	EUR	1 565 744
Equity	COCA-COLA EUROPEAN PARTNERS PLC	USD	337 035
Equity	SAIPEM SPA	EUR	93 702
			<b>73 696 152</b>

Notes to the financial statements (continued)

**Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	DEUTSCHE BANK AG	EUR	473 908
Bond	BNP PARIBAS SA	EUR	303 557
Bond	ITALIAN REPUBLIC	EUR	89 019
Bond	GOLDMAN SACHS GROUP INC.	EUR	80 125
Bond	NATIONAL AUSTRALIA BANK LTD	EUR	3 269
Bond	RCI BANQUE SA	EUR	1 051
			<b>950 929</b>

**Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	FEDERAL REPUBLIC OF GERMANY	EUR	4 854 936
Bond	VOLKSWAGEN LEASING GMBH	EUR	2 097 165
Bond	BANCO SANTANDER SA	EUR	1 901 957
Bond	THE AUSTRIAN REPUBLIC	EUR	808 741
Bond	BNP PARIBAS SA	EUR	192 364
Bond	GOLDMAN SACHS GROUP INC.	EUR	126 149
Bond	FINLAND REPUBLIC	EUR	75 737
Bond	RCI BANQUE SA	EUR	33 024
Bond	BASF SE	EUR	1 041
			<b>10 091 114</b>

**Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1x) Inverse UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	335 339
			<b>335 339</b>



Notes to the financial statements (continued)

**Lyxor Index Fund - Crystal Europe Equity**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	FAURECIA SA	EUR	172 155
Equity	PAGE GROUP PLC	GBP	39 033
Equity	ASTRAZENCA PLC	GBP	25 844
Equity	EXPERIAN PLC	GBP	18 998
Equity	CRH PLC	EUR	16 252
Equity	FERGUSON	GBP	15 377
Equity	ROYAL DUTCH SHELL PLC	EUR	15 208
Equity	TECHNIPFMC PLC	USD	14 854
Equity	UNITED UTILITIES GROUP PLC	GBP	14 558
Equity	SSE PLC	GBP	13 859
			<b>346 138</b>

**Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	PAGE GROUP PLC	GBP	57 344
Equity	AIRBUS GROUP	EUR	8 059
Equity	UDG HEALTHCARE PLC	GBP	3 700
Equity	ROYAL DUTCH SHELL PLC	EUR	2 649
Equity	ALBIOMA	EUR	1 503
Equity	TOTAL SA	EUR	1 388
Equity	RENAULT SA	EUR	1 295
Equity	PENNON GROUP PLC	GBP	1 278
Equity	EXPERIAN PLC	GBP	1 247
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	1 239
Equity	BP PLC	GBP	1 166
Equity	ROYAL DUTCH SHELL PLC	GBP	1 157
Equity	ASTRAZENCA PLC	GBP	1 120
			<b>83 145</b>

**Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	TOTAL SA	EUR	92 847
Equity	VICTREX PLC	GBP	39 890
Equity	UDG HEALTHCARE PLC	GBP	22 913
Equity	AIRBUS GROUP	EUR	12 066
Equity	FASTIGHTS BALDER AB	SEK	12 060
Equity	SAFESTORE HOLDINGS PLC	GBP	10 840
Equity	SSE PLC	GBP	10 731
Equity	ASTRAZENCA PLC	GBP	10 724
Equity	FERGUSON	GBP	10 695
Equity	ROYAL DUTCH SHELL PLC	EUR	10 424
Equity	FAURECIA SA	EUR	7 562
			<b>240 752</b>

Notes to the financial statements (continued)

**Lyxor Index Fund - Lyxor Privex UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	EXPERIAN PLC	GBP	1 152 191
Equity	ALSTOM SA	EUR	262 444
Equity	FAURECIA SA	EUR	30 383
Equity	BANCO BPM SPA	EUR	24 198
Equity	TOTAL SA	EUR	23 286
Equity	LINDE PLC	EUR	23 258
Equity	TELECOM ITALIA SPA	EUR	23 157
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	22 586
Equity	SSE PLC	GBP	21 621
Equity	ASTRAZENCA PLC	GBP	20 848
			<b>1 603 972</b>

**Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ROYAL DUTCH SHELL PLC	EUR	98 199
Equity	ELECTRICITE DE FRANCE SA	EUR	50 192
Equity	ROYAL DUTCH SHELL PLC	GBP	35 578
Equity	KLEPIERRE	EUR	18 052
Equity	ASTRAZENCA PLC	GBP	15 253
Equity	GLAXOSMITHKLINE PLC	GBP	12 647
Equity	FERGUSON	GBP	12 530
Equity	DECHRA PHARMACEUTICALS PLC	GBP	12 501
Equity	CRH PLC	EUR	12 391
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	12 143
Equity	ALSTRIA OFFICE REIT AG	EUR	3 537
			<b>283 023</b>

**Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	GRAND CITY PROPERTIES S A	EUR	286 104
Equity	TOTAL SA	EUR	202 689
Equity	FAURECIA SA	EUR	150 013
Equity	ELECTRICITE DE FRANCE SA	EUR	44 850
Equity	LAND SECURITITES GROUP PLC R E I T	GBP	42 261
Equity	SSE PLC	GBP	30 914
Equity	ROYAL DUTCH SHELL PLC	GBP	26 777
Equity	BP PLC	GBP	25 868
Equity	VICTREX PLC	GBP	25 065
Equity	AIR FRANCE-KLM	EUR	18 890
Equity	GLAXOSMITHKLINE PLC	GBP	17 845
Equity	FERGUSON	GBP	13 352
			<b>884 628</b>

Notes to the financial statements (continued)

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	TOTAL SA	EUR	7 268 301
Equity	VICTREX PLC	GBP	1 180 962
Equity	FAURECIA SA	EUR	910 400
Equity	ALSTRIA OFFICE REIT AG	EUR	61 750
Equity	ROYAL DUTCH SHELL PLC	GBP	57 968
Equity	GRAND CITY PROPERTIES S A	EUR	54 622
Equity	GLAXOSMITHKLINE PLC	GBP	51 449
Equity	DECHRA PHARMACEUTICALS PLC	GBP	50 561
Equity	FERGUSON	GBP	50 246
Equity	LINDE PLC	EUR	50 045
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	49 017
			<b>9 785 321</b>

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	AIB GROUP PLC	EUR	137 671
Equity	SOITEC	EUR	40 207
Equity	CRH PLC	EUR	36 036
Equity	WM MORRISON SUPERMARKETS PLC	GBP	20 783
Equity	FERGUSON	GBP	17 086
Equity	FAURECIA SA	EUR	16 165
Equity	ROYAL DUTCH SHELL PLC	EUR	15 692
Equity	TECHNIPFMC PLC	USD	15 381
Equity	PERSIMMON PLC	GBP	15 190
Equity	PENNON GROUP PLC	GBP	14 699
Equity	BANCO BPM SPA	EUR	13 812
			<b>342 722</b>

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CRH PLC	EUR	112 806
Equity	EUTELSAT COMMUNICATIONS	EUR	70 233
Equity	DECHRA PHARMACEUTICALS PLC	GBP	38 740
Equity	AIB GROUP PLC	EUR	36 025
Equity	KUBOTA CORP	JPY	33 750
Equity	FAURECIA SA	EUR	23 229
Equity	BP PLC	GBP	22 805
Equity	ROYAL DUTCH SHELL PLC	GBP	22 800
Equity	ROYAL DUTCH SHELL PLC	EUR	19 651
Equity	JD SPORTS FASHION PLC	GBP	18 509
Equity	FERGUSON	GBP	18 035
			<b>416 583</b>

Notes to the financial statements (continued)

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	FAURECIA SA	EUR	901 434
Equity	WM MORRISON SUPERMARKETS PLC	GBP	888 946
Equity	CRH PLC	EUR	95 566
Equity	IPSEN	EUR	89 942
Equity	TATE AND LYLE PLC	GBP	58 861
Equity	ALSTOM SA	EUR	57 389
Equity	ROYAL DUTCH SHELL PLC	EUR	56 618
Equity	BANCO BPM SPA	EUR	53 876
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	50 954
Equity	JUVENTUS FOOTBALL CLUB S.P.A	EUR	37 978
Equity	AIR FRANCE-KLM	EUR	24 390
			<b>2 315 954</b>

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	RENAULT SA	EUR	4 115 750
Equity	ALSTOM SA	EUR	1 118 102
Equity	ROYAL DUTCH SHELL PLC	GBP	959 036
Equity	DASSAULT SYSTEMS SE	EUR	563 918
Equity	CRH PLC	EUR	276 074
Equity	ROYAL DUTCH SHELL PLC	EUR	220 948
Equity	FERGUSON	GBP	67 078
Equity	BP PLC	GBP	63 232
Equity	AIB GROUP PLC	EUR	56 289
Equity	THE BERKELEY GROUP H	GBP	55 489
Equity	LINDE PLC	EUR	50 366
Equity	FAURECIA SA	EUR	40 661
			<b>7 586 943</b>

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ROYAL DUTCH SHELL PLC	EUR	287 420
Equity	FAURECIA SA	EUR	37 401
Equity	BANCO BPM SPA	EUR	30 670
Equity	CGG	EUR	28 845
Equity	EXPERIAN PLC	GBP	28 523
Equity	LINDE PLC	EUR	25 504
Equity	ASTRAZENCA PLC	GBP	24 778
Equity	CRH PLC	EUR	24 333
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	24 012
Equity	SAIPEM SPA	EUR	22 748
Equity	JUVENTUS FOOTBALL CLUB S.P.A	EUR	18 111
			<b>552 345</b>

Notes to the financial statements (continued)

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ROCHE HOLDING LTD	CHF	1 120 970
Equity	ASSTEAD GROUP PLC	GBP	272 739
Equity	FAURECIA SA	EUR	233 237
Equity	BP PLC	GBP	114 199
Equity	CRH PLC	EUR	61 895
Equity	TECHNIPFMC PLC	USD	52 726
Equity	GLAXOSMITHKLINE PLC	GBP	51 449
Equity	LINDE PLC	EUR	50 045
Equity	SUEZ SA	EUR	50 012
Equity	BANCO BPM SPA	EUR	49 767
Equity	SAIPEM SPA	EUR	48 666
			<b>2 105 705</b>

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ROYAL DUTCH SHELL PLC	EUR	73 051
Equity	BP PLC	GBP	10 638
Equity	UDG HEALTHCARE PLC	GBP	5 732
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	5 670
Equity	GLAXOSMITHKLINE PLC	GBP	5 656
Equity	CRH PLC	EUR	5 627
Equity	LINDE PLC	EUR	5 454
Equity	ASTRAZENZA PLC	GBP	4 929
Equity	ROYAL DUTCH SHELL PLC	GBP	4 558
Equity	BANCO BPM SPA	EUR	4 369
Equity	PENNON GROUP PLC	GBP	4 180
			<b>129 864</b>

Notes to the financial statements (continued)

Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	STOCKLAND	AUD	2 194 804
Equity	TOTAL SA	EUR	1 956 928
Equity	IPSEN	EUR	1 378 909
Equity	THE BERKELEY GROUP H	GBP	763 958
Equity	CARNIVAL PLC	GBP	539 408
Equity	COCA COLA HBC LTD	EUR	445 316
Equity	AIB GROUP PLC	EUR	444 496
Equity	PRIMARY HEALTHCARE PROPERTIES PLC	GBP	430 188
Equity	ROYAL DUTCH SHELL PLC	EUR	398 293
Equity	GETLINK SE	EUR	165 082
Equity	FAURECIA SA	EUR	154 495
Equity	ROYAL DUTCH SHELL PLC	GBP	96 097
Equity	PERSIMMON PLC	GBP	63 518
Equity	GPT GRP REIT	AUD	62 970
Equity	NATIONAL GRID PLC	GBP	62 577
Equity	EUTELSAT COMMUNICATIONS	EUR	61 190
Equity	CRH PLC	EUR	55 101
			<b>9 273 330</b>

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	AIB GROUP PLC	EUR	198 185
Equity	CGG	EUR	44 622
Equity	FAURECIA SA	EUR	25 628
Equity	ROYAL DUTCH SHELL PLC	EUR	23 866
Equity	TOTAL SA	EUR	21 057
Equity	BANCO BPM SPA	EUR	19 708
Equity	DECHRA PHARMACEUTICALS PLC	GBP	18 813
Equity	FERGUSON	GBP	18 731
Equity	EXPERIAN PLC	GBP	18 558
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	17 738
Equity	SAIPEM SPA	EUR	17 562
Equity	ASTRAZENCA PLC	GBP	15 453
			<b>439 921</b>

Notes to the financial statements (continued)

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	THE BERKELEY GROUP H	GBP	52 343
Equity	CGG	EUR	22 438
Equity	BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	EUR	17 364
Equity	ROYAL DUTCH SHELL PLC	GBP	15 390
Equity	3I GROUP PLC	GBP	11 730
Equity	VODAFONE GROUP PLC	GBP	10 588
Equity	EXPERIAN PLC	GBP	10 353
Equity	FAURECIA SA	EUR	8 920
Equity	LONDONMETRIC PROPERTY PLC	GBP	8 110
Equity	FERGUSON	GBP	8 100
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	7 305
Equity	ROYAL DUTCH SHELL PLC	EUR	7 006
			<b>179 647</b>

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ORPEA SA	EUR	272 076
Equity	GREENE KING PLC	GBP	191 044
Equity	TOTAL SA	EUR	113 309
Equity	CRH PLC	EUR	90 209
Equity	FAURECIA SA	EUR	86 983
Equity	STOCKLAND	AUD	66 277
Equity	BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	EUR	64 195
Equity	BP PLC	GBP	57 470
Equity	AIB GROUP PLC	EUR	55 118
Equity	THE BERKELEY GROUP H	GBP	54 790
Equity	PERSIMMON PLC	GBP	54 362
Equity	BANCO BPM SPA	EUR	51 961
Equity	SAIPEM SPA	EUR	48 666
			<b>1 206 460</b>

Notes to the financial statements (continued)

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	BANCO BPM SPA	EUR	691 472
Equity	IPSEN	EUR	178 532
Equity	ROYAL DUTCH SHELL PLC	EUR	139 723
Equity	PENNON GROUP PLC	GBP	125 642
Equity	PERSIMMON PLC	GBP	113 172
Equity	3I GROUP PLC	GBP	67 730
Equity	COCA COLA HBC LTD	EUR	58 350
Equity	CRH PLC	EUR	55 101
Equity	CGG	EUR	53 277
Equity	GLAXOSMITHKLINE PLC	GBP	51 449
Equity	SAIPEM SPA	EUR	48 666
Equity	FAURECIA SA	EUR	40 661
			<b>1 623 775</b>

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	SOITEC	EUR	108 000
Equity	AIR FRANCE-KLM	EUR	28 438
Equity	IPSEN	EUR	23 318
Equity	BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	EUR	16 325
Equity	BANCO BPM SPA	EUR	12 135
Equity	FERGUSON	GBP	11 517
Equity	ROYAL DUTCH SHELL PLC	EUR	11 477
Equity	CRH PLC	EUR	11 433
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	11 283
Equity	ASTRAZENCA PLC	GBP	11 124
Equity	FAURECIA SA	EUR	10 777
			<b>255 827</b>

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	IPSEN	EUR	301 265
Equity	PENNON GROUP PLC	GBP	184 204
Equity	TOTAL SA	EUR	82 294
Equity	FERGUSON	GBP	81 697
Equity	BP PLC	GBP	47 807
Equity	EUTELSAT COMMUNICATIONS	EUR	47 417
Equity	TECHNIPFMC PLC	USD	44 871
Equity	SAIPEM SPA	EUR	39 244
Equity	DECHRA PHARMACEUTICALS PLC	GBP	38 895
Equity	FAURECIA SA	EUR	26 760
			<b>894 454</b>



Notes to the financial statements (continued)

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	ASHTREAD GROUP PLC	GBP	229 763
Equity	AIB GROUP PLC	EUR	130 901
Equity	ROYAL DUTCH SHELL PLC	EUR	119 958
Equity	IPSEN	EUR	77 763
Equity	CGG	EUR	62 003
Equity	BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	EUR	52 160
Equity	TOTAL SA	EUR	49 248
Equity	CRH PLC	EUR	48 337
Equity	ALSTRIA OFFICE REIT AG	EUR	47 546
Equity	ALSTOM SA	EUR	44 100
Equity	ROYAL DUTCH SHELL PLC	GBP	42 579
Equity	RENAULT SA	EUR	41 783
Equity	EUTELSAT COMMUNICATIONS	EUR	35 849
Equity	FAURECIA SA	EUR	33 779
			<b>1 015 769</b>

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	IPSEN	EUR	1 580 342
Equity	ROYAL DUTCH SHELL PLC	GBP	1 331 321
Equity	CRH PLC	EUR	1 231 709
Equity	GLAXOSMITHKLINE PLC	GBP	1 027 995
Equity	HIKMA PHARMACEUTICALS	GBP	809 421
Equity	TATE AND LYLE PLC	GBP	789 396
Equity	EASYJET PLC	GBP	731 422
Equity	SEVERN TRENT PLC	GBP	715 519
Equity	TOTAL SA	EUR	683 424
Equity	OCADO GROUP PLC	GBP	630 888
Equity	HALMA PLC	GBP	484 618
Equity	FAURECIA SA	EUR	360 248
Equity	GETLINK SE	EUR	205 406
Equity	WM MORRISON SUPERMARKETS PLC	GBP	79 938
Equity	ROYAL DUTCH SHELL PLC	EUR	55 707
Equity	AIB GROUP PLC	EUR	55 118
Equity	BANCO BPM SPA	EUR	51 961
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	50 066
Equity	SAIPEM SPA	EUR	48 666
			<b>10 923 165</b>

Notes to the financial statements (continued)

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	EUTELSAT COMMUNICATIONS	EUR	2 499 742
Equity	ELECTRICITE DE FRANCE SA	EUR	722 828
Equity	ROYAL DUTCH SHELL PLC	EUR	522 693
Equity	VODAFONE GROUP PLC	GBP	402 219
Equity	GLAXOSMITHKLINE PLC	GBP	319 384
Equity	LINDE PLC	EUR	57 263
Equity	FAURECIA SA	EUR	57 053
Equity	THE BERKELEY GROUP H	GBP	54 790
Equity	SUEDZUCKER AG	EUR	50 937
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	50 066
			<b>4 736 975</b>

**Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	PENNON GROUP PLC	GBP	70 345
Equity	WM MORRISON SUPERMARKETS PLC	GBP	36 469
Equity	WHITBREAD PLC	GBP	26 927
Equity	PERSIMMON PLC	GBP	22 317
Equity	FAURECIA SA	EUR	17 523
Equity	DASSAULT SYSTEMS SE	EUR	16 785
Equity	BANCO BPM SPA	EUR	15 429
Equity	MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	EUR	12 663
Equity	TELECOM ITALIA SPA	EUR	11 034
Equity	SAIPEM SPA	EUR	10 985
			<b>240 477</b>

**Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF**

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	CRH PLC	EUR	1 349 249
Equity	ROYAL DUTCH SHELL PLC	EUR	907 256
Equity	PAGE GROUP PLC	GBP	857 515
Equity	GRAINGER PLC	GBP	606 066
Equity	QINETIQ GROUP PLC	GBP	599 539
Equity	BTG PLC	GBP	599 526
Equity	IG GROUP HOLDINGS PLC	GBP	586 665
Equity	TECHNIPFMC PLC	USD	569 898
Equity	CEMBRA MONEY BANK	CHF	321 505
Equity	GREAT PORTLAND ESTATES PLC R E I T	GBP	265 081
Equity	DECHRA PHARMACEUTICALS PLC	GBP	110 795
Equity	VODAFONE GROUP PLC	GBP	63 722
Equity	EXPERIAN PLC	GBP	60 914
Equity	SSE PLC	GBP	52 162
Equity	ASTRAZENCA PLC	GBP	47 924
			<b>6 997 817</b>

## Notes to the financial statements (continued)

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

Instrument Type	Issuer Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	UNITED STATES OF AMERICA	USD	22 852 209
			<b>22 852 209</b>

#### Data on reuse of collateral

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

#### Safekeeping of collateral granted by the collective investment undertaking as part of total return swaps

#### Lyxor Index Fund – Lyxor Smart Cash

	Proportion of collateral held in accounts
Segregated accounts	0%
Pooled accounts	2.42%
Other accounts	0%

## 11 - Dividends distribution

By the Circular Resolution dated December 10, 2018, the Board of Directors of the Company decided to pay an interim dividend to the Shareholders of the Sub-Funds of the Company as provided below. The dividend has been paid out of the income and capital attributable to the following Sub-Funds as of December 10, 2018 with a record date of December 11, 2018.

Sub-Funds	ISIN Code	Currency	Amount of the dividend per Share
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR) - Monthly Hedged to EUR - Dist	LU1574142243	EUR	0.69
Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR) - Dist	LU0908501132	EUR	0.53
Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF - Dist	LU1285959703	USD	1.72
Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF - Monthly Hedged to EUR - Dist	LU1285960032	EUR	1.75
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to EUR - Dist	LU1571052130	EUR	1.39
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to GBP - Dist	LU1571052304	GBP	1.57
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to CHF - Dist	LU1571052569	CHF	1.23
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF - Dist	LU1571051751	USD	1.28
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF - Dist	LU1598690169	EUR	0.56
Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF - Dist	LU1662633525	JPY	98.00
Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	LU1686830065	EUR	0.98
Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF - Dist	LU1603457992	GBP	1.83
Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF - Dist	LU1812092168	EUR	0.14
Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF - Dist	LU1633261679	USD	1.24
Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF - Dist	LU1633262487	EUR	0.61
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF - Dist	LU1812091194	EUR	0.21
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF - D-EUR	LU1832418856	EUR	0.61
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF - D-USD	LU1812091517	USD	0.25
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF - D-EUR	LU1832418773	EUR	0.48
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF - D-USD	LU1812091350	USD	0.19

## Notes to the financial statements (continued)

### 12 - Exchange rates

As of April 30, 2019, the following exchange rates have been used for the preparation of these financial statements:

1 USD =	1.42076	AUD	1 USD =	1.34519	CAD
1 USD =	1.01901	CHF	1 USD =	22.88480	CZK
1 USD =	6.66164	DKK	1 USD =	0.89230	EUR
1 USD =	0.76707	GBP	1 USD =	7.84536	HKD
1 USD =	288.97118	HUF	1 USD =	3.60101	ILS
1 USD =	111.37499	JPY	1 USD =	8.64750	NOK
1 USD =	3.82810	PLN	1 USD =	9.50678	SEK
1 USD =	1.36120	SGD	1 USD =	14.33621	ZAR

### 13 - Tracking error

Calculation methodology: Tracking error has been calculated starting October 31, 2018 till April 30, 2019.

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

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

Sub-Fund	Classes of shares	TE 1 Year
Lyxor Index Fund - Lyxor Core Stoxx Europe 600 (DR)	Class SE	0.081%
	Class SE-W	0.089%
	Class UCITS ETF Acc	0.081%
	Class UCITS ETF Monthly Hedged to EUR - Dist	0.154%
Lyxor Index Fund - Lyxor Core Euro Stoxx 300 (DR)	Class IE	0.108%
	Class OE	0.108%
	Class SE	0.108%
	Class UCITS ETF Acc	0.108%
	Class UCITS ETF Dist	0.108%
	Class UCITS ETF Monthly Hedged to GBP - Acc	0.234%
Lyxor Index Fund - Lyxor Core Euro Stoxx 50 (DR)	Class SE	0.158%
	Class UCITS ETF Acc	0.158%
Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF	Class Dist	0.008%
	Class Monthly Hedged to EUR - Dist	0.008%
Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	Class Dist	0.002%
	Class Monthly Hedged to EUR - Dist	0.003%
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	Class Dist	0.002%
	Class Monthly Hedged to CHF - Dist	0.026%
	Class Monthly Hedged to EUR - Dist	0.002%
	Class Monthly Hedged to GBP - Dist	0.002%
Lyxor Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF	Class Acc	0.018%
Lyxor Index Fund - Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF	Class Acc	0.014%
Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Class Dist	0.113%
Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Class Dist	0.083%
Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Class Dist	0.156%
	Class Dist	0.002%
Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF	Class Dist	0.002%
	Class Monthly Hedged to EUR - Dist	0.002%
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	Class Dist	0.002%
Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF	Class Dist	0.018%
Lyxor Index Fund - Lyxor Ultra Long Duration Euro Govt FTSE MTS 25+Y (DR) UCITS ETF	Class Acc	0.009%
Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	Class Dist	0.001%
Lyxor Index Fund - Lyxor Global Gender Equality (DR) UCITS ETF	Class Acc	0.094%
	Class Monthly Hedged to EUR - Acc	0.177%
Lyxor Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF	Class Dist	0.003%
Lyxor Index Fund - Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF	Class Acc	0.008%

Notes to the financial statements (continued)

Sub-Fund	Classes of shares	TE 1 Year
Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF	Class Acc	0.019%
Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF	Class Acc	0.014%
Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF	Class Acc	0.022%
Lyxor Index Fund - Lyxor FTSE UK Quality Low Vol Dividend (DR) UCITS ETF	Class Dist	0.243%
Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Class Dist	0.148%
Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF	Class Acc	0.002%
Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF	Class Acc	0.001%
Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1x) Inverse UCITS ETF	Class Acc	0.002%
Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF	Class Dist	0.009%
Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF	Class Dist	0.009%
Lyxor Index Fund - Lyxor Privex UCITS ETF	Class Dist	0.174%
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF	Class Dist	0.002%
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF	Class Dist EUR	0.018%
	Class Dist USD	0.018%
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Class Dist EUR	0.031%
	Class Dist USD	0.031%
Lyxor Index Fund - Lyxor STOXX Europe 600 Construction & Materials UCITS ETF	Class Acc	0.180%
Lyxor Index Fund - Lyxor STOXX Europe 600 Financial Services UCITS ETF	Class Acc	0.096%
Lyxor Index Fund - Lyxor STOXX Europe 600 Food & Beverage UCITS ETF	Class Acc	0.135%
Lyxor Index Fund - Lyxor STOXX Europe 600 Healthcare UCITS ETF	Class Acc	0.071%
Lyxor Index Fund - Lyxor STOXX Europe 600 Industrial Goods & Services UCITS ETF	Class Acc	0.060%
Lyxor Index Fund - Lyxor STOXX Europe 600 Insurance UCITS ETF	Class Acc	0.202%
Lyxor Index Fund - Lyxor STOXX Europe 600 Media UCITS ETF	Class Acc	0.130%
Lyxor Index Fund - Lyxor STOXX Europe 600 Oil & Gas UCITS ETF	Class Acc	0.176%
Lyxor Index Fund - Lyxor STOXX Europe 600 Personal & Household Goods UCITS ETF	Class Acc	0.093%
Lyxor Index Fund - Lyxor STOXX Europe 600 Retail UCITS ETF	Class Acc	0.090%
Lyxor Index Fund - Lyxor STOXX Europe 600 Technology UCITS ETF	Class Acc	0.083%
Lyxor Index Fund - Lyxor STOXX Europe 600 Telecommunications UCITS ETF	Class Acc	0.123%
Lyxor Index Fund - Lyxor STOXX Europe 600 Travel & Leisure UCITS ETF	Class Acc	0.088%
Lyxor Index Fund - Lyxor STOXX Europe 600 Utilities UCITS ETF	Class Acc	0.148%
Lyxor Index Fund - Lyxor STOXX Europe 600 Automobiles & Parts UCITS ETF	Class Acc	0.158%
Lyxor Index Fund - Lyxor STOXX Europe 600 Banks UCITS ETF	Class Acc	0.139%
Lyxor Index Fund - Lyxor STOXX Europe 600 Basic Resources UCITS ETF	Class Acc	0.067%
Lyxor Index Fund - Lyxor STOXX Europe 600 Chemicals UCITS ETF	Class Acc	0.160%
Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF	Class Acc	0.034%
Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	Class Dist	0.002%
	Monthly Hedged to EUR - Dist	0.002%

## SFT Regulation

### 1 - Securities lending

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find below details about securities lending transactions for the period ending April 30, 2019:

	Lyxor Index Fund - Lyxor MSCI EMU Growth (DR) UCITS ETF	Lyxor Index Fund - Lyxor MSCI EMU Small Cap (DR) UCITS ETF	Lyxor Index Fund - Lyxor MSCI EMU Value (DR) UCITS ETF	Lyxor Index Fund - Lyxor Smart Cash
<b>Amount of securities lent expressed in absolute amount ( in the currency of the sub-fund)</b>	See Note 9	See Note 9	See Note 9	See Note 9
Proportion of lendable assets*	0.87%	11.37%	1.65%	2.79%
Proportion of AUM	0.87%	11.35%	1.64%	2.84%

#### Maturity tenor of the securities lent broken down in the following maturity buckets

Less than one day	-	-	-	-
One day to one week	-	-	-	-
One week to one month	-	-	-	-
One month to three months	-	-	-	-
Three months to one year	-	-	-	-
Above one year	-	-	-	-
Open maturity	357 744	25 757 698	1 976 678	31 299 639
Total	357 744	25 757 698	1 976 678	31 299 639

#### Counterparty

Name of the counterparty	See Note 9	See Note 9	See Note 9	See Note 9
Country of domicile of the counterparty	See Note 9	See Note 9	See Note 9	See Note 9
Gross volume of the outstanding transactions	See Note 9	See Note 9	See Note 9	See Note 9

#### Data on Collateral

##### Type of collateral

Cash	-	-	-	-
Securities	See Note 9	See Note 9	See Note 9	See Note 9

##### 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	492 135	28 899 772	2 432 702	31 299 639
Total	492 135	28 899 772	2 432 702	31 299 639

#### Safekeeping of collateral received by the fund as part of securities lending

Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale
Securities	See Note 9	See Note 9	See Note 9	See Note 9
Cash	-	-	-	-

#### Data on returns and costs for securities lending

See Note Efficient Portfolio Management Techniques	See Note Efficient Portfolio Management Techniques	See Note Efficient Portfolio Management Techniques	See Note Efficient Portfolio Management Techniques
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All transactions are bilateral transactions.

\* The proportion of total lendable assets represents the market value of the securities lent (see note 9)/ market value of the portfolio of the Sub-Fund.

## SFT Regulation (continued)

### 2 - Total return swaps

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, please find below details about total return swaps for the period ending April 30, 2019:

	Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF	Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF	Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)<sup>(2)</sup></b>	165 049 779	137 963 677	248 594 343	63 357 575	124 849 493
Proportion of AUM	100%	100%	100%	100%	100%
<b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	63 357 575	124 849 493
One month to three months	-	137 963 677	-	-	-
Three months to one year	165 049 779	-	-	-	-
Above one year	-	-	248 594 343	-	-
Open maturity	-	-	-	-	-
Total	165 049 779	137 963 677	248 594 343	63 357 575	124 849 493
<b>Counterparty</b>					
Name of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>					
Type of collateral	-	-	-	-	-
Cash	-	-	-	-	-
Securities	9 726 487	8 125 843	14 820 971	3 777 119	3 758 708
Quality of collateral	-	-	-	-	-
Rating	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	775 021	2 788 926	-	1 095 421	2 501 525
Above one year	8 951 467	5 336 918	14 820 971	2 681 699	1 257 183
Open maturity	-	-	-	-	-
Total	9 726 487	8 125 843	14 820 971	3 777 119	3 758 708
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Securities	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

<sup>(2)</sup> The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

## SFT Regulation (continued)

	Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF	Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	Lyxor Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF	Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor Europe Index UCITS ETF	Lyxor Index Fund - Lyxor J.P. Morgan Multi-factor World Index UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)<sup>(2)</sup></b>	117 778 331	137 948 580	109 049 270	46 376 642	27 837 324
Proportion of AUM	100%	100%	100%	100%	100%
<b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	117 778 331	-	-	-	-
Three months to one year	-	137 948 580	109 049 270	46 376 642	27 837 324
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	117 778 331	137 948 580	109 049 270	46 376 642	27 837 324
<b>Counterparty</b>					
Name of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>					
Type of collateral	-	-	-	-	-
Cash	-	-	-	-	-
Securities	1 845 828	4 118 389	3 276 250	-	-
Quality of collateral	-	-	-	-	-
Rating	see Note 10	see Note 10	see Note 10	-	-
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
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	-	4 118 389	3 276 250	-	-
Open maturity	1 845 828	-	-	-	-
Total	1 845 828	4 118 389	3 276 250	-	-
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	-	-
Securities	see Note 10	see Note 10	see Note 10	-	-
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

<sup>(2)</sup> The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.



## SFT Regulation (continued)

	Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	Lyxor Index Fund - Lyxor Smart Cash	Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF	Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)<sup>(2)</sup></b>	132 605 144	150 149 095	1 100 655 881	31 983 126	343 316 394
Proportion of AUM	100%	100%	100%	100%	100%
<b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	1 100 655 881	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	132 605 144	150 149 095	-	31 983 126	343 316 394
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	132 605 144	150 149 095	1 100 655 881	31 983 126	343 316 394
<b>Counterparty</b>					
Name of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>					
Type of collateral	-	-	-	-	-
Cash	-	-	-	-	-
Securities	8 924 421	3 376 166	73 465 828	950 929	10 091 114
Quality of collateral	-	-	-	-	-
Rating	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
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	-	-	-	950 929	10 091 114
Open maturity	8 924 421	3 376 166	73 465 828	-	-
Total	8 924 421	3 376 166	73 465 828	950 929	10 091 114
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Securities	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	2.42%	-	-

<sup>(2)</sup> The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

## SFT Regulation (continued)

	Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1x) Inverse UCITS ETF	Lyxor Index Fund - Crystal Europe Equity	Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF	Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF	Lyxor Index Fund - Lyxor Privex UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)<sup>(2)</sup></b>	5 837 996	15 239 565	1 205 927	10 745 813	23 285 939
Proportion of AUM	100%	100%	100%	100%	100%
<b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	5 837 996	15 239 565	1 205 927	10 745 813	23 285 939
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	5 837 996	15 239 565	1 205 927	10 745 813	23 285 939
<b>Counterparty</b>					
Name of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>					
Type of collateral	-	-	-	-	-
Cash	-	-	-	-	-
Securities	335 339	346 138	83 145	240 752	1 603 972
Quality of collateral	-	-	-	-	-
Rating	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	1 597	-	-	-	-
Above one year	333 742	-	-	-	-
Open maturity	-	346 138	83 145	240 752	1 603 972
Total	335 339	346 138	83 145	240 752	1 603 972
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Securities	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

## SFT Regulation (continued)

	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF	Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)<sup>(2)</sup></b>	12 305 875	13 196 653	116 352 759	15 252 151	17 950 119
Proportion of AUM	100%	100%	100%	100%	100%
<b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	12 305 875	13 196 653	116 352 759	15 252 151	17 950 119
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	12 305 875	13 196 653	116 352 759	15 252 151	17 950 119
<b>Counterparty</b>					
Name of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>					
Type of collateral	-	-	-	-	-
Cash	-	-	-	-	-
Securities	283 023	884 628	9 785 321	342 722	416 583
Quality of collateral	-	-	-	-	-
Rating	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
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	283 023	884 628	9 785 321	342 722	416 583
Total	283 023	884 628	9 785 321	342 722	416 583
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Securities	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

## SFT Regulation (continued)

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)<sup>(2)</sup></b>	107 346 740	336 033 412	24 578 760	93 770 154	5 686 979
Proportion of AUM	100%	100%	100%	100%	100%
<b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	107 346 740	336 033 412	24 578 760	93 770 154	5 686 979
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	107 346 740	336 033 412	24 578 760	93 770 154	5 686 979
<b>Counterparty</b>					
Name of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>					
Type of collateral	-	-	-	-	-
Cash	-	-	-	-	-
Securities	2 315 954	7 586 943	552 345	2 105 705	129 864
Quality of collateral	-	-	-	-	-
Rating	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
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	2 315 954	7 586 943	552 345	2 105 705	129 864
Total	2 315 954	7 586 943	552 345	2 105 705	129 864
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Securities	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

SFT Regulation (continued)

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)<sup>(2)</sup></b>	412 807 012	18 753 042	8 038 853	53 716 190	70 919 448
Proportion of AUM	100%	100%	100%	100%	100%
<b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	412 807 012	18 753 042	8 038 853	53 716 190	70 919 448
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	412 807 012	18 753 042	8 038 853	53 716 190	70 919 448
<b>Counterparty</b>					
Name of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>					
Type of collateral	-	-	-	-	-
Cash	-	-	-	-	-
Securities	9 273 330	439 921	179 647	1 206 460	1 623 775
Quality of collateral	-	-	-	-	-
Rating	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
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	9 273 330	439 921	179 647	1 206 460	1 623 775
Total	9 273 330	439 921	179 647	1 206 460	1 623 775
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Securities	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

## SFT Regulation (continued)

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)<sup>(2)</sup></b>	11 257 850	38 569 785	43 834 734	486 285 269	199 363 942
Proportion of AUM	100%	100%	100%	100%	100%
<b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>					
Less than one day	-	-	-	-	-
One day to one week	-	-	-	-	-
One week to one month	-	-	-	-	-
One month to three months	-	-	-	-	-
Three months to one year	11 257 850	38 569 785	43 834 734	486 285 269	199 363 942
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	11 257 850	38 569 785	43 834 734	486 285 269	199 363 942
<b>Counterparty</b>					
Name of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>					
Type of collateral	-	-	-	-	-
Cash	-	-	-	-	-
Securities	255 827	894 454	1 015 769	10 923 165	4 736 975
Quality of collateral	-	-	-	-	-
Rating	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>					
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	255 827	894 454	1 015 769	10 923 165	4 736 975
Total	255 827	894 454	1 015 769	10 923 165	4 736 975
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>					
Name of custodian	Société Générale	Société Générale	Société Générale	Société Générale	Société Générale
Securities	see Note 10	see Note 10	see Note 10	see Note 10	see Note 10
Cash	-	-	-	-	-
Proportion of collateral granted	-	-	-	-	-

## SFT Regulation (continued)

	Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF	Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF
<b>Amount of Total Return Swaps expressed in absolute amount (in the currency of the sub-fund)<sup>(2)</sup></b>	10 428 785	104 341 140	383 450 484
Proportion of AUM	100%	100%	100%
<b>Maturity tenor of total return swaps broken down in the following maturity buckets</b>			
Less than one day	-	-	-
One day to one week	-	-	-
One week to one month	-	104 341 140	-
One month to three months	-	-	-
Three months to one year	10 428 785	-	383 450 484
Above one year	-	-	-
Open maturity	-	-	-
Total	10 428 785	104 341 140	383 450 484
<b>Counterparty</b>			
Name of the counterparty	see Note 10	see Note 10	see Note 10
Country of domicile of the counterparty	see Note 10	see Note 10	see Note 10
Gross volume of the outstanding transactions	see Note 10	see Note 10	see Note 10
<b>Data on Collateral</b>			
Type of collateral	-	-	-
Cash	-	-	-
Securities	240 477	6 997 817	22 852 209
Quality of collateral	-	-	-
Rating	see Note 10	see Note 10	see Note 10
<b>Maturity tenor of the collateral broken down in the following maturity buckets</b>			
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	-	-	22 852 209
Open maturity	240 477	6 997 817	-
Total	240 477	6 997 817	22 852 209
<b>Safekeeping of collateral received by the fund as part of Total Return Swap</b>			
Name of custodian	Société Générale	Société Générale	Société Générale
Securities	see Note 10	see Note 10	see Note 10
Cash	-	-	-
Proportion of collateral granted	-	-	-

Returns and costs incurred from total return swaps transactions during the period ended April 30, 2019, are included in the valuation of the swaps.

All transactions are bilateral transactions.

<sup>(2)</sup> The amount of assets engaged in total return swaps is equal to the market value of the basket of securities engaged in total return swaps at the closing date, increased by the marked-to-market value of the TRS at the closing date.

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Lyxor Index Fund - Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF	USD	UNITED STATES OF AMERICA	9 708 917
Lyxor Index Fund - Lyxor BofAML \$ High Yield Bond UCITS ETF	USD	UNITED STATES OF AMERICA	8 043 566
Lyxor Index Fund - Lyxor \$ Floating Rate Note UCITS ETF	USD	UNITED STATES OF AMERICA	14 784 056
Lyxor Index Fund - Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF	USD	UNITED STATES OF AMERICA	3 777 119
Lyxor Index Fund - Lyxor BofAML € Short Term High Yield Bond UCITS ETF	EUR	VOLKSWAGEN LEASING GMBH	2 501 525
		FEDERAL REPUBLIC OF GERMANY	775 031
		ITALIAN REPUBLIC	193 406
		FINLAND REPUBLIC	120 611
		ALTRIA GROUP INC	117 617
		RCI BANQUE SA	48 035
		FRANCE (REPUBLIQUE)	2 483
Lyxor Index Fund - Lyxor SG Japan Quality Income UCITS ETF	JPY	ROYAL DUTCH SHELL PLC	693 126
		EXPERIAN PLC	126 454
		FERGUSON	125 506
		CRH PLC	120 607
		ROYAL DUTCH SHELL PLC	120 324
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	119 571
		BP PLC	117 960
		SAIPEM SPA	112 452
		BANCO BPM SPA	111 369
		TELECOM ITALIA SPA	111 292
Lyxor Index Fund - Lyxor EuroMTS Covered Bond Aggregate UCITS ETF	EUR	VOLKSWAGEN LEASING GMBH	1 997 300
		FEDERAL REPUBLIC OF GERMANY	1 666 405
		ITALIAN REPUBLIC	248 041
		BASF SE	155 607
		RCI BANQUE SA	51 037
Lyxor Index Fund - Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF	EUR	FRANCE (REPUBLIQUE)	2 407 895
		FEDERAL REPUBLIC OF GERMANY	498 952
		ALTRIA GROUP INC	192 184
		FINLAND REPUBLIC	174 299
		KINGDOM OF BELGIUM	2 037
		ITALIAN REPUBLIC	883
Lyxor Index Fund - Lyxor SG Global Value Beta UCITS ETF	EUR	PERSIMMON PLC	3 649 103
		BP PLC	1 877 646
		THE BERKELEY GROUP H	1 206 560
		NATIXIS SA	806 728
		PAGE GROUP PLC	408 734
		FAURECIA SA	375 824
		UNITED UTILITIES GROUP PLC	260 600
		TOTAL SA	173 408
		AAREAL BANK AG	64 024
		ROYAL MAIL PLC	51 548
Lyxor Index Fund - Lyxor Stoxx Europe Select Dividend 30 UCITS ETF	EUR	CRH PLC	1 900 645
		BTG PLC	329 700
		THE BERKELEY GROUP H	326 818
		TOTAL SA	217 453
		LINDE PLC	123 187
		GETLINK SE	86 789
		FAURECIA SA	70 365
		ROYAL DUTCH SHELL PLC	57 473
		TECHNIPFMC PLC	56 083
		VODAFONE GROUP PLC	55 827



SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Lyxor Index Fund - Lyxor Smart Cash	EUR	LYXOR INDEX FUND SICAV	19 566 125
		LYXOR INTL ASSET MANAGEMENT	18 267 200
		MULTI UNITS LUXEMBOURG SICAV	12 668 000
		LYXOR ROBOTICS AND AI UCITS	11 338 800
		MULTI UNITS LUXEMBOURG SICAV	3 532 075
		SAFRAN SA	2 465 552
		TECHNIPFMC PLC	1 954 803
		LYXOR FORTUNE SG UCITS MULTI UNITS FRANCE SIC	1 907 116
		ROYAL DUTCH SHELL PLC	1 565 744
		COCA-COLA EUROPEAN PARTNERS PLC	337 035
Lyxor Index Fund - Lyxor BTP Monthly (-1x) Inverse UCITS ETF	EUR	DEUTSCHE BANK AG	473 908
		BNP PARIBAS SA	303 557
		ITALIAN REPUBLIC	89 019
		GOLDMAN SACHS GROUP INC.	80 125
		NATIONAL AUSTRALIA BANK LTD	3 269
		RCI BANQUE SA	1 051
Lyxor Index Fund - Lyxor Bund Daily (-1x) Inverse UCITS ETF	EUR	FEDERAL REPUBLIC OF GERMANY	4 854 936
		VOLKSWAGEN LEASING GMBH	2 097 165
		BANCO SANTANDER SA	1 901 957
		THE AUSTRIAN REPUBLIC	808 741
		BNP PARIBAS SA	192 364
		GOLDMAN SACHS GROUP INC.	126 149
		FINLAND REPUBLIC	75 737
		RCI BANQUE SA	33 024
BASF SE	1 041		
Lyxor Index Fund - Lyxor 10Y US Treasury Daily (-1x) Inverse UCITS ETF	USD	UNITED STATES OF AMERICA	335 339
Lyxor Index Fund - Crystal Europe Equity	EUR	FAURECIA SA	172 155
		PAGE GROUP PLC	39 033
		ASTRAZENCA PLC	25 844
		EXPERIAN PLC	18 998
		CRH PLC	16 252
		FERGUSON	15 377
		ROYAL DUTCH SHELL PLC	15 208
		TECHNIPFMC PLC	14 854
		UNITED UTILITIES GROUP PLC	14 558
		SSE PLC	13 859
Lyxor Index Fund - Lyxor FTSE USA Infrastructure UCITS ETF	USD	PAGE GROUP PLC	57 344
		AIRBUS GROUP	8 059
		UDG HEALTHCARE PLC	3 700
		ROYAL DUTCH SHELL PLC	2 649
		ALBIOMA	1 503
		TOTAL SA	1 388
		RENAULT SA	1 295
		PENNON GROUP PLC	1 278
		EXPERIAN PLC	1 247
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	1 239

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Lyxor Index Fund - Lyxor FTSE Developed Europe Infrastructure UCITS ETF	EUR	TOTAL SA	92 847
		VICTREX PLC	39 890
		UDG HEALTHCARE PLC	22 913
		AIRBUS GROUP	12 066
		FASTIGHTS BALDER AB	12 060
		SAFESTORE HOLDINGS PLC	10 840
		SSE PLC	10 731
		ASTRAZENCA PLC	10 724
		FERGUSON	10 695
		ROYAL DUTCH SHELL PLC	10 424
Lyxor Index Fund - Lyxor Privex UCITS ETF	EUR	EXPERIAN PLC	1 152 191
		ALSTOM SA	262 444
		FAURECIA SA	30 383
		BANCO BPM SPA	24 198
		TOTAL SA	23 286
		LINDE PLC	23 258
		TELECOM ITALIA SPA	23 157
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	22 586
		SSE PLC	21 621
		ASTRAZENCA PLC	20 848
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF	EUR	ROYAL DUTCH SHELL PLC	98 199
		ELECTRICITE DE FRANCE SA	50 192
		ROYAL DUTCH SHELL PLC	35 578
		KLEPIERRE	18 052
		ASTRAZENCA PLC	15 253
		GLAXOSMITHKLINE PLC	12 647
		FERGUSON	12 530
		DECHRA PHARMACEUTICALS PLC	12 501
		CRH PLC	12 391
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	12 143
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT United States UCITS ETF	EUR	GRAND CITY PROPERTIES S A	286 104
		TOTAL SA	202 689
		FAURECIA SA	150 013
		ELECTRICITE DE FRANCE SA	44 850
		LAND SECURITIES GROUP PLC R E I T	42 261
		SSE PLC	30 914
		ROYAL DUTCH SHELL PLC	26 777
		BP PLC	25 868
		VICTREX PLC	25 065
		AIR FRANCE-KLM	18 890
Lyxor Index Fund - Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF	EUR	TOTAL SA	7 268 301
		VICTREX PLC	1 180 962
		FAURECIA SA	910 400
		ALSTRIA OFFICE REIT AG	61 750
		ROYAL DUTCH SHELL PLC	57 968
		GRAND CITY PROPERTIES S A	54 622
		GLAXOSMITHKLINE PLC	51 449
		DECHRA PHARMACEUTICALS PLC	50 561
		FERGUSON	50 246
		LINDE PLC	50 045

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Lyxor Index Fund - Lyxor Stoxx Europe 600 Construction & Materials UCITS ETF	EUR	AIB GROUP PLC	137 671
		SOITEC	40 207
		CRH PLC	36 036
		WM MORRISON SUPERMARKETS PLC	20 783
		FERGUSON	17 086
		FAURECIA SA	16 165
		ROYAL DUTCH SHELL PLC	15 692
		TECHNIPFMC PLC	15 381
		PERSIMMON PLC	15 190
		PENNON GROUP PLC	14 699
Lyxor Index Fund - Lyxor Stoxx Europe 600 Financial Services UCITS ETF	EUR	CRH PLC	112 806
		EUTELSAT COMMUNICATIONS	70 233
		ROYAL DUTCH SHELL PLC	42 451
		DECHRA PHARMACEUTICALS PLC	38 740
		AIB GROUP PLC	36 025
		KUBOTA CORP	33 750
		FAURECIA SA	23 229
		BP PLC	22 805
		JD SPORTS FASHION PLC	18 509
FERGUSON	18 035		
Lyxor Index Fund - Lyxor Stoxx Europe 600 Food & Beverage UCITS ETF	EUR	FAURECIA SA	901 434
		WM MORRISON SUPERMARKETS PLC	888 946
		CRH PLC	95 566
		IPSEN	89 942
		TATE AND LYLE PLC	58 861
		ALSTOM SA	57 389
		ROYAL DUTCH SHELL PLC	56 618
		BANCO BPM SPA	53 876
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	50 954
		JUVENTUS FOOTBALL CLUB S.P.A	37 978
Lyxor Index Fund - Lyxor Stoxx Europe 600 Healthcare UCITS ETF	EUR	RENAULT SA	4 115 750
		ROYAL DUTCH SHELL PLC	1 179 984
		ALSTOM SA	1 118 102
		DASSAULT SYSTEMS SE	536 918
		CRH PLC	276 074
		FERGUSON	67 078
		BP PLC	63 232
		AIB GROUP PLC	56 289
		THE BERKELEY GROUP H	55 489
LINDE PLC	50 366		
Lyxor Index Fund - Lyxor Stoxx Europe 600 Industrial Goods & Services UCITS ETF	EUR	ROYAL DUTCH SHELL PLC	287 420
		FAURECIA SA	37 401
		BANCO BPM SPA	30 670
		CGG	28 845
		EXPERIAN PLC	28 523
		LINDE PLC	25 504
		ASTRAZENCA PLC	24 778
		CRH PLC	24 333
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	24 012
		SAIPEM SPA	22 748

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Lyxor Index Fund - Lyxor Stoxx Europe 600 Insurance UCITS ETF	EUR	ROCHE HOLDING LTD	1 120 970
		ASHTREAD GROUP PLC	272 739
		FAURECIA SA	233 237
		BP PLC	114 199
		CRH PLC	61 895
		TECHNIPFMC PLC	52 726
		GLAXOSMITHKLINE PLC	51 449
		LINDE PLC	50 045
		SUEZ SA	50 012
		BANCO BPM SPA	49 767
Lyxor Index Fund - Lyxor Stoxx Europe 600 Media UCITS ETF	EUR	ROYAL DUTCH SHELL PLC	77 610
		BP PLC	10 638
		UDG HEALTHCARE PLC	5 732
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	5 670
		GLAXOSMITHKLINE PLC	5 656
		CRH PLC	5 627
		LINDE PLC	5 454
		ASTRAZENCA PLC	4 929
		BANCO BPM SPA	4 369
		PENNON GROUP PLC	4 180
Lyxor Index Fund - Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	EUR	STOCKLAND	2 194 804
		TOTAL SA	1 956 928
		IPSEN	1 378 909
		THE BERKELEY GROUP H	763 958
		CARNIVAL PLC	539 408
		ROYAL DUTCH SHELL PLC	494 390
		COCA COLA HBC LTD	445 316
		AIB GROUP PLC	444 496
		PRIMARY HEALTHCARE PROPERTIES PLC	430 188
		GETLINK SE	165 082
Lyxor Index Fund - Lyxor Stoxx Europe 600 Personal & Household Goods UCITS ETF	EUR	AIB GROUP PLC	198 185
		CGG	44 622
		FAURECIA SA	25 628
		ROYAL DUTCH SHELL PLC	23 866
		TOTAL SA	21 057
		BANCO BPM SPA	19 708
		DECHRA PHARMACEUTICALS PLC	18 813
		FERGUSON	18 731
		EXPERIAN PLC	18 558
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	17 738
Lyxor Index Fund - Lyxor Stoxx Europe 600 Retail UCITS ETF	EUR	THE BERKELEY GROUP H	52 343
		CGG	22 438
		ROYAL DUTCH SHELL PLC	22 396
		BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	17 364
		3I GROUP PLC	11 730
		VODAFONE GROUP PLC	10 588
		EXPERIAN PLC	10 353
		FAURECIA SA	8 920
		LONDONMETRIC PROPERTY PLC	8 110
		FERGUSON	8 100

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Lyxor Index Fund - Lyxor Stoxx Europe 600 Technology UCITS ETF	EUR	ORPEA SA	272 076
		GREENE KING PLC	191 044
		TOTAL SA	113 309
		CRH PLC	90 209
		FAURECIA SA	86 983
		STOCKLAND	66 277
		BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	64 195
		BP PLC	57 470
		AIB GROUP PLC	55 118
		THE BERKELEY GROUP H	54 790
Lyxor Index Fund - Lyxor Stoxx Europe 600 Telecommunications UCITS ETF	EUR	BANCO BPM SPA	691 472
		IPSEN	178 532
		ROYAL DUTCH SHELL PLC	139 723
		PENNON GROUP PLC	125 642
		PERSIMMON PLC	113 172
		3I GROUP PLC	67 730
		COCA COLA HBC LTD	58 350
		CRH PLC	55 101
		CGG	53 277
		GLAXOSMITHKLINE PLC	51 449
Lyxor Index Fund - Lyxor Stoxx Europe 600 Travel & Leisure UCITS ETF	EUR	SOITEC	108 000
		AIR FRANCE-KLM	28 438
		IPSEN	23 318
		BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	16 325
		BANCO BPM SPA	12 135
		FERGUSON	11 517
		ROYAL DUTCH SHELL PLC	11 477
		CRH PLC	11 433
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	11 283
		ASTRAZENCA PLC	11 124
Lyxor Index Fund - Lyxor Stoxx Europe 600 Utilities UCITS ETF	EUR	IPSEN	301 265
		PENNON GROUP PLC	184 204
		TOTAL SA	82 294
		FERGUSON	81 697
		BP PLC	47 807
		EUTELSAT COMMUNICATIONS	47 417
		TECHNIPFMC PLC	44 871
		SAIPEM SPA	39 244
		DECHRA PHARMACEUTICALS PLC	38 895
		FAURECIA SA	26 760
Lyxor Index Fund - Lyxor Stoxx Europe 600 Automobiles & Parts UCITS ETF	EUR	ASHTREAD GROUP PLC	229 763
		ROYAL DUTCH SHELL PLC	162 537
		AIB GROUP PLC	130 901
		IPSEN	77 763
		CGG	62 003
		BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS SA	52 160
		TOTAL SA	49 248
		CRH PLC	48 337
		ALSTRIA OFFICE REIT AG	47 546
		ALSTOM SA	44 100

SFT Regulation (continued)

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Lyxor Index Fund - Lyxor Stoxx Europe 600 Banks UCITS ETF	EUR	IPSEN	1 580 342
		ROYAL DUTCH SHELL PLC	1 387 028
		CRH PLC	1 231 709
		GLAXOSMITHKLINE PLC	1 027 995
		HIKMA PHARMACEUTICALS	809 421
		TATE AND LYLE PLC	789 396
		EASYJET PLC	731 422
		SEVERN TRENT PLC	715 519
		TOTAL SA	683 424
		OCADO GROUP PLC	630 888
Lyxor Index Fund - Lyxor Stoxx Europe 600 Basic Resources UCITS ETF	EUR	EUTELSAT COMMUNICATIONS	2 499 742
		ELECTRICITE DE FRANCE SA	722 828
		ROYAL DUTCH SHELL PLC	522 693
		VODAFONE GROUP PLC	402 219
		GLAXOSMITHKLINE PLC	319 384
		LINDE PLC	57 263
		FAURECIA SA	57 053
		THE BERKELEY GROUP H	54 790
		SUEDZUCKER AG	50 937
MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	50 066		
Lyxor Index Fund - Lyxor Stoxx Europe 600 Chemicals UCITS ETF	EUR	PENNON GROUP PLC	70 345
		WM MORRISON SUPERMARKETS PLC	36 469
		WHITBREAD PLC	26 927
		PERSIMMON PLC	22 317
		FAURECIA SA	17 523
		DASSAULT SYSTEMS SE	16 785
		BANCO BPM SPA	15 429
		MEDIOBANCA BANCA DI CREDITO FINANZIARIO S P A	12 663
		TELECOM ITALIA SPA	11 034
		SAIPEM SPA	10 985
Lyxor Index Fund - Lyxor Robotics & AI UCITS ETF	USD	CRH PLC	1 349 249
		ROYAL DUTCH SHELL PLC	907 256
		PAGE GROUP PLC	857 515
		GRAINGER PLC	606 066
		QINETIQ GROUP PLC	599 539
		BTG PLC	599 526
		IG GROUP HOLDINGS PLC	586 665
		TECHNIPFMC PLC	569 898
		CEMBRA MONEY BANK	321 505
GREAT PORTLAND ESTATES PLC R E I T	265 081		
Lyxor Index Fund - Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF	USD	UNITED STATES OF AMERICA	22 852 209

## Efficient Portfolio Management Techniques

For the period ended April 30, 2019, as required by the CSSF circular 13/559, the securities lending income generated by the Fund is as follows:

Sub-Fund	Total gross amount of securities lending income (in the Sub-Fund currency)	Direct and indirect operational costs incurred (in EUR)	Total net amount of securities lending income (in the Sub-Fund currency)
Lyxor Index Fund – Lyxor MSCI EMU Growth (DR) UCITS ETF	1 362	477	885
Lyxor Index Fund – Lyxor MSCI EMU Small Cap (DR) UCITS ETF	116 180	40 663	75 517
Lyxor Index Fund – Lyxor MSCI EMU Value (DR) UCITS ETF	39 586	13 855	25 731

The following table mentions the net amount of securities lending income and the direct and indirect operational costs/fees arising from securities lending transactions and paid to the Management Company and the securities lending agent as applicable:

	Sub-Fund	Lyxor	Société Générale in its quality of securities lending agent
Lyxor Index Fund – Lyxor MSCI EMU Growth (DR) UCITS ETF	885	272	204
Lyxor Index Fund – Lyxor MSCI EMU Small Cap (DR) UCITS ETF	75 517	23 236	17 427
Lyxor Index Fund – Lyxor MSCI EMU Value (DR) UCITS ETF	25 731	7 917	5 938

The following table expresses the split in percentage:

	Sub-Fund	Lyxor	Société Générale in its quality of securities lending agent
All Sub-Funds	65%	20%	15%

The Management Company has appointed Société Générale to act as an intermediary of the securities lending transactions processed by the Funds. Direct and indirect operational costs/fees associated with these transactions are mentioned above. Société Générale is an entity related to the Management Company.

When Société Générale acts as securities lending agent and/or counterparty to securities lending transactions, a conflict of interests may arise between the Management Company and Société Générale. The Management Company has procedures in place to identify and reduce such conflict of interests and to resolve them equitably if necessary.

Counterparties of securities lending transactions are listed in Note 9 “Securities lending” above.”

Regarding the Sub-Fund Lyxor Index Fund - Lyxor Smart Cash, the income from the securities lending activities incurred during the period April 30, 2019, is included in the valuation of the swap.”

